# QUARTERLY STATEMENT

OF THE

# STANDARD INSURANCE COMPANY



TheStandard®

**OF PORTLAND**
**IN THE STATE OF OREGON**

**2026**

TO THE

**INSURANCE DEPARTMENT**

OF THE

**STATE OF**

_____

**FOR THE QUARTER ENDED**
**September 30, 2026**

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

**2026**

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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

# Standard Insurance Company

NAIC Group Code 1348 (Current) 1348 (Prior) NAIC Company Code 69019 Employer's ID Number 93-0242990

Organized under the Laws of Oregon, State of Domicile or Port of Entry OR

Country of Domicile United States of America

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

Incorporated/Organized 02/24/1906 Commenced Business 04/12/1906

Statutory Home Office 1100 Southwest Sixth Avenue, Portland, OR, US 97204-1093
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1100 Southwest Sixth Avenue
(Street and Number)
Portland, OR, US 97204-1093, 971-321-7000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 711, Portland, OR, US 97207-0711
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1100 Southwest Sixth Avenue
(Street and Number)
Portland, OR, US 97204-1093, 971-321-7000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.standard.com

Statutory Statement Contact Will Fundak, 971-321-7550
(Name) (Area Code) (Telephone Number)
Will.Fundak@standard.com, 971-321-7540
(E-mail Address) (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| President and Chief Executive Officer | Daniel James McMillan | EVP, Chief Financial Officer and Treasurer | Robert Michael Erickson |
| SVP, Chief Legal Officer and Corporate Secretary | Elizabeth Ann Fouts | SVP Emerging Markets, Strategic Innovation and AMG Actuary | Julie Amanda Briggs |

## OTHER

| | | |
|---|---|---|
| Christopher Matthew Beaulieu, EVP, Chief Investment Officer | Susan Lane Bruechner, EVP, Human Resources | Lauren Elizabeth Hickok Canfield, EVP, Chief Actuary and Chief Risk Officer |
| Gregory Alan Chandler, EVP, Information Technology | Jeremy Spencer Horner, EVP, Individual Disability Insurance & Corporate Development | Atif Javed Ijaz, EVP, Asset Management Group |
| Christopher David Payne, EVP, Employee Benefits | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Ranjana Bhattacharya Clark | Elizabeth Ellen Flynn | Debora Dyer Horvath |
| James Fay Lobdell | Daniel James McMillan | Kevin Masazo Murai |
| Yoshiyuki Nagato | John Gregory Ness | Daisaku Shintaku |
| Masaharu Shiraishi # | Yutaka Taguchi | Barbara Ann Turner |

State of Oregon
County of Multnomah SS

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

| | | |
|---|---|---|
| Daniel James McMillan<br>President and Chief Executive Officer | Robert Michael Erickson<br>Vice President, Chief Accounting Officer and Treasurer | Elizabeth Ann Fouts<br>Vice President, Chief Legal Officer and Corporate Secretary |

Subscribed and sworn to before me this
11th day of November 2026

Karen Lynn Hawks

Karen Lynn Hawks

State of Oregon
County of Multnomah

OFFICIAL STAMP
KAREN LYNN HAWKS
NOTARY PUBLIC - OREGON
COMMISSION NO. 1043475
MY COMMISSION EXPIRES DECEMBER 13, 2027

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

# ASSETS

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | December 31 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 1. | Bonds | 17,914,639,557 | 0 | 17,914,639,557 | 16,425,041,649 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 10,025 | 0 | 10,025 | 0 |
| | 2.2 Common stocks | 73,807,800 | 0 | 73,807,800 | 65,012,321 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 12,630,372,601 | 0 | 12,630,372,601 | 12,562,998,200 |
| | 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ 0 encumbrances) | 33,175,029 | 0 | 33,175,029 | 23,797,547 |
| | 4.2 Properties held for the production of income (less $ 0 encumbrances) | 54,057,001 | 0 | 54,057,001 | 54,886,065 |
| | 4.3 Properties held for sale (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. | Cash ($ 249,823,344 ), cash equivalents ($ 94,067,201 ) and short-term investments ($ 0 ) | 343,890,546 | 0 | 343,890,546 | 678,113,762 |
| 6. | Contract loans (including $ 0 premium notes) | 195,523 | 0 | 195,523 | 541,644 |
| 7. | Derivatives | 123,347,745 | 0 | 123,347,745 | 101,591,374 |
| 8. | Other invested assets | 311,541,912 | 0 | 311,541,912 | 343,127,643 |
| 9. | Receivables for securities | 32,953,640 | 0 | 32,953,640 | 1,463,034,122 |
| 10. | Securities lending reinvested collateral assets | 0 | 0 | 0 | 0 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 31,517,991,380 | 0 | 31,517,991,380 | 31,718,144,327 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 240,030,683 | 0 | 240,030,683 | 219,747,149 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 227,968,871 | 30,203,237 | 197,765,634 | 184,587,332 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums) | 236,481 | 0 | 236,481 | 247,929 |
| | 15.3 Accrued retrospective premiums ($ 33,702,119 ) and contracts subject to redetermination ($ 0 ) | 33,735,311 | 33,192 | 33,702,119 | 23,381,139 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 157,217,998 | 0 | 157,217,998 | 42,650,057 |
| | 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 0 |
| | 16.3 Other amounts receivable under reinsurance contracts | 2,442,682 | 0 | 2,442,682 | 2,029,408 |
| 17. | Amounts receivable relating to uninsured plans | 14,404,109 | 0 | 14,404,109 | 9,562,622 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 | Net deferred tax asset | 572,721,284 | 300,049,240 | 272,672,044 | 236,940,845 |
| 19. | Guaranty funds receivable or on deposit | 9,393,194 | 0 | 9,393,194 | 10,573,143 |
| 20. | Electronic data processing equipment and software | 93,674,887 | 81,482,347 | 12,192,540 | 13,199,766 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0 ) | 21,223,234 | 21,223,234 | 0 | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | 32,060,947 | 0 | 32,060,947 | 37,300,066 |
| 24. | Health care ($ 0 ) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 436,623,937 | 296,800,129 | 139,823,808 | 111,423,531 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 33,359,724,998 | 729,791,379 | 32,629,933,619 | 32,609,787,314 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 16,643,995,016 | 0 | 16,643,995,016 | 14,645,816,895 |
| 28. | Total (Lines 26 and 27) | 50,003,720,014 | 729,791,379 | 49,273,928,635 | 47,255,604,209 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. | State transferable tax credits | 8,309,601 | 0 | 8,309,601 | 10,178,890 |
| 2502. | Miscellaneous non-invested assets | 48,562,664 | 43,791,874 | 4,770,790 | 3,734,406 |
| 2503. | Prepaid expenses | 65,320,755 | 65,320,755 | 0 | 0 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 314,430,917 | 187,687,500 | 126,743,417 | 97,510,235 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 436,623,937 | 296,800,129 | 139,823,808 | 111,423,531 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 20,429,748,837 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve) | 20,429,748,837 | 19,515,482,149 |
| 2. | Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve) | 5,131,636,110 | 5,154,517,851 |
| 3. | Liability for deposit-type contracts (including $ 0 Modco Reserve) | 2,447,219,964 | 2,229,072,247 |
| 4. | Contract claims: | | |
| | 4.1 Life | 196,198,652 | 173,265,873 |
| | 4.2 Accident and health | 153,469,136 | 109,791,029 |
| 5. | Policyholders' dividends/refunds to members $ 1,045 and coupons $ 0 due and unpaid | 1,045 | 1,045 |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco) | 76,288 | 78,098 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco) | 0 | 0 |
| | 6.3 Coupons and similar benefits (including $ 0 Modco) | 0 | 0 |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | 0 | 0 |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 12,258,872 accident and health premiums | 17,858,509 | 18,392,308 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | 0 | 0 |
| | 9.2 Provision for experience rating refunds, including the liability of $ 29,091,791 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act | 99,856,191 | 110,796,883 |
| | 9.3 Other amounts payable on reinsurance, including $ 24,832 assumed and $ 22,040,721 ceded | 22,065,553 | 20,722,120 |
| | 9.4 Interest Maintenance Reserve | 0 | 0 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 16,529,726 , accident and health $ 31,445,211 and deposit-type contract funds $ 5,451,989 | 53,426,926 | 60,051,947 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 0 | 5,626,531 |
| 12. | General expenses due or accrued | 437,531,377 | 485,299,045 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances) | 1,069,517 | 3,133,162 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 26,061,338 | 5,644,845 |
| 15.1 | Current federal and foreign income taxes, including $ 0 on realized capital gains (losses) | 36,003,376 | 35,258,904 |
| 15.2 | Net deferred tax liability | 0 | 0 |
| 16. | Unearned investment income | 3,032,563 | 2,909,364 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 64,868,047 | 53,571,936 |
| 18. | Amounts held for agents' account, including $ 947,948 agents' credit balances | 947,948 | 573,264 |
| 19. | Remittances and items not allocated | 226,446,635 | 1,536,768,872 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 21. | Liability for benefits for employees and agents if not included above | 0 | 0 |
| 22. | Borrowed money $ 0 and interest thereon $ 94,875 | 0 | 0 |
| 23. | Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 325,388,532 | 318,800,729 |
| | 24.02 Reinsurance in unauthorized and certified ($ 0 ) companies | 0 | 0 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0 ) reinsurers | 0 | 0 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 54,927,098 | 35,416,171 |
| | 24.05 Drafts outstanding | 0 | 0 |
| | 24.06 Liability for amounts held under uninsured plans | 0 | 0 |
| | 24.07 Funds held under coinsurance | 0 | 0 |
| | 24.08 Derivatives | 25,964,843 | 1,406,055 |
| | 24.09 Payable for securities | 0 | 0 |
| | 24.10 Payable for securities lending | 0 | 0 |
| | 24.11 Capital notes $ 0 and interest thereon $ 0 | 0 | 0 |
| 25. | Aggregate write-ins for liabilities | 133,785,548 | 128,263,877 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 29,887,584,033 | 30,004,844,305 |
| 27. | From Separate Accounts Statement | 16,643,995,016 | 14,645,816,895 |
| 28. | Total liabilities (Lines 26 and 27) | 46,531,579,049 | 44,650,661,200 |
| 29. | Common capital stock | 423,838,694 | 423,838,694 |
| 30. | Preferred capital stock | 0 | 0 |
| 31. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 32. | Surplus notes | 350,000,000 | 350,000,000 |
| 33. | Gross paid in and contributed surplus | 1,289,942,414 | 1,289,942,414 |
| 34. | Aggregate write-ins for special surplus funds | 89,293,313 | 53,274,459 |
| 35. | Unassigned funds (surplus) | 589,275,167 | 487,887,442 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 0 shares common (value included in Line 29 $ 0 ) | 0 | 0 |
| | 36.2 0 shares preferred (value included in Line 30 $ 0 ) | 0 | 0 |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement) | 2,318,510,894 | 2,181,104,315 |
| 38. | Totals of Lines 29, 30 and 37 | 2,742,349,588 | 2,604,943,009 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 49,273,928,637 | 47,255,604,209 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Accrued interest and other liabilities | 20,180,612 | 17,858,588 |
| 2502. | Cash collateral received on derivatives | 100,048,529 | 96,108,657 |
| 2503. | Guaranty association assessments | 7,342,391 | 8,029,436 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 6,214,016 | 6,267,196 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 133,785,548 | 128,263,877 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 0 | 0 |
| 3401. | Admitted disallowed interest maintenance reserve | 89,293,313 | 53,274,459 |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 89,293,313 | 53,274,459 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 9,517,945,281 | 8,912,273,808 | 12,415,821,380 |
| 2. | Considerations for supplementary contracts with life contingencies | 5,027,786 | 5,877,889 | 7,604,305 |
| 3. | Net investment income | 1,033,465,265 | 1,002,567,033 | 1,298,590,604 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (9,770,618) | (9,561,386) | (12,287,319) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. | Commissions and expense allowances on reinsurance ceded | 18,520,499 | 19,347,775 | 25,591,709 |
| 7. | Reserve adjustments on reinsurance ceded | 0 | 0 | 0 |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 33,546,825 | 29,505,992 | 40,965,069 |
| | 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| | 8.3 Aggregate write-ins for miscellaneous income | 81,647,788 | 85,470,001 | 116,406,962 |
| 9. | Totals (Lines 1 to 8.3) | 10,680,382,826 | 10,045,481,112 | 13,892,692,709 |
| 10. | Death benefits | 768,260,071 | 792,141,986 | 879,562,058 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 0 | 0 | 0 |
| 12. | Annuity benefits | 1,803,490,220 | 1,462,924,833 | 2,069,645,063 |
| 13. | Disability benefits and benefits under accident and health contracts | 1,150,288,322 | 1,129,532,458 | 1,520,535,755 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 3,676,740,145 | 3,273,338,649 | 5,893,763,392 |
| 16. | Group conversions | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 43,154,083 | 45,072,641 | 56,403,259 |
| 18. | Payments on supplementary contracts with life contingencies | 4,199,868 | 4,806,441 | 6,111,136 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 875,544,539 | 792,022,032 | 1,318,600,355 |
| 20. | Totals (Lines 10 to 19) | 8,321,677,248 | 7,499,839,040 | 11,744,621,018 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 366,550,649 | 343,792,552 | 463,016,310 |
| 22. | Commissions and expense allowances on reinsurance assumed | 11,546,339 | 11,873,741 | 15,865,444 |
| 23. | General insurance expenses and fraternal expenses | 749,507,764 | 777,886,474 | 999,465,919 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 78,473,408 | 84,448,661 | 110,320,847 |
| 25. | Increase in loading on deferred and uncollected premiums | 1,089,414 | 93,820 | (147,010) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 754,835,353 | 1,035,832,463 | 105,686,410 |
| 27. | Aggregate write-ins for deductions | 2,190 | 2,994,612 | 3,155,119 |
| 28. | Totals (Lines 20 to 27) | 10,283,682,365 | 9,756,761,363 | 13,441,984,057 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 396,700,461 | 288,719,749 | 450,708,653 |
| 30. | Dividends to policyholders and refunds to members | 63,764 | 56,951 | 71,082 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 396,636,697 | 288,662,798 | 450,637,571 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 56,039,531 | 30,535,055 | 55,839,456 |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 340,597,166 | 258,127,743 | 394,798,115 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 10,368,099 (excluding taxes of $ (10,368,099) transferred to the IMR) | (3,207,217) | (21,336,849) | (48,161,070) |
| 35. | Net income (Line 33 plus Line 34) | 337,389,949 | 236,790,894 | 346,637,045 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 2,604,943,003 | 2,490,985,041 | 2,490,985,041 |
| 37. | Net income (Line 35) | 337,389,949 | 236,790,894 | 346,637,045 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (10,711,526) | (49,495,424) | (2,854,837) | 9,498,954 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 0 | 0 | 0 |
| 40. | Change in net deferred income tax | 24,140,241 | 16,769,413 | 23,293,687 |
| 41. | Change in nonadmitted assets | (30,617,553) | (37,606,661) | (18,392,772) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 0 | 0 | 0 |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 20,531,503 | (4,441,561) | (4,441,561) |
| 44. | Change in asset valuation reserve | (6,587,804) | (20,603,004) | (33,747,893) |
| 45. | Change in treasury stock | 0 | 0 | 0 |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | 0 | 0 | 0 |
| 47. | Other changes in surplus in Separate Accounts Statement | 0 | 0 | 0 |
| 48. | Change in surplus notes | 0 | 0 | 0 |
| 49. | Cumulative effect of changes in accounting principles | 0 | (2,320,120) | (2,494,055) |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | 0 | 0 | 0 |
| | 50.2 Transferred from surplus (stock dividend) | 0 | 0 | 0 |
| | 50.3 Transferred to surplus | 0 | 0 | 0 |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | 0 | 0 | 0 |
| | 51.2 Transferred to capital (stock dividend) | 0 | 0 | 0 |
| | 51.3 Transferred from capital | 0 | 0 | 0 |
| | 51.4 Change in surplus as a result of reinsurance | (937,286) | (757,577) | (1,010,103) |
| 52. | Dividends to stockholders | (160,000,000) | (142,500,000) | (205,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | 2,982,953 | (385,339) | (385,339) |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 137,406,579 | 42,091,208 | 113,957,962 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 2,742,349,582 | 2,533,076,249 | 2,604,943,003 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Reinsurance administrative fees | 64,887,026 | 67,362,290 | 93,381,749 |
| 08.302. | Other income | 16,760,762 | 18,107,711 | 23,025,213 |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 81,647,788 | 85,470,001 | 116,406,962 |
| 2701. | Loss on disposal of fixed assets | 0 | 2,999,746 | 3,147,132 |
| 2702. | Other expenses | 2,190 | (5,134) | 7,987 |
| 2703. | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 2,190 | 2,994,612 | 3,155,119 |
| 5301. | Change in liability for pension and postretirement benefits | 0 | (385,339) | (385,339) |
| 5302. | Adjustment due to accounting error | 2,982,953 | 0 | 0 |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | 0 |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 2,982,953 | (385,339) | (385,339) |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 9,485,963,341 | 8,904,370,258 | 12,445,266,401 |
| 2. | Net investment income | 1,019,965,631 | 989,505,659 | 1,283,518,791 |
| 3. | Miscellaneous income | 133,715,112 | 134,323,768 | 182,963,740 |
| 4. | Total (Lines 1 to 3) | 10,639,644,084 | 10,028,199,685 | 13,911,748,932 |
| 5. | Benefit and loss related payments | 7,456,374,420 | 6,727,378,880 | 10,514,728,871 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 756,898,998 | 1,032,756,470 | 103,035,258 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 1,250,521,537 | 1,267,692,613 | 1,561,932,076 |
| 8. | Dividends paid to policyholders | 65,574 | 69,449 | 82,606 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses) | 55,295,059 | 20,008,464 | 28,788,779 |
| 10. | Total (Lines 5 through 9) | 9,519,155,588 | 9,047,905,876 | 12,208,567,589 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 1,120,488,497 | 980,293,809 | 1,703,181,343 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 1,586,040,109 | 1,468,147,961 | 2,219,999,116 |
| | 12.2 Stocks | 35,971,700 | 29,731,300 | 41,222,781 |
| | 12.3 Mortgage loans | 2,058,002,245 | 1,915,251,610 | 2,698,509,787 |
| | 12.4 Real estate | 0 | 0 | 0 |
| | 12.5 Other invested assets | 5,849,954 | 281,601 | 5,342,497 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 1,449,529,956 | 92,501,769 | 10,446,477 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 5,135,393,964 | 3,505,914,241 | 4,975,520,658 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 3,103,644,389 | 2,068,198,934 | 2,847,295,753 |
| | 13.2 Stocks | 45,012,534 | 30,036,400 | 38,319,600 |
| | 13.3 Mortgage loans | 2,178,472,558 | 2,645,622,986 | 3,425,367,575 |
| | 13.4 Real estate | 13,086,511 | 6,751,998 | 14,061,930 |
| | 13.5 Other invested assets | 14,235,186 | 55,478,823 | 179,436,693 |
| | 13.6 Miscellaneous applications | 2 | 2 | 1,392,883,192 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 5,354,451,179 | 4,806,089,143 | 7,897,364,743 |
| 14. | Net increase/(decrease) in contract loans and premium notes | (346,121) | (6,371) | 12,956 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (218,711,094) | (1,300,168,531) | (2,921,857,041) |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| | 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| | 16.3 Borrowed funds | 0 | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 218,147,717 | 29,581,361 | 5,230,177 |
| | 16.5 Dividends to stockholders | 160,000,000 | 142,500,000 | 205,000,000 |
| | 16.6 Other cash provided (applied) | (1,294,148,330) | (13,741,541) | 1,387,043,673 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (1,236,000,613) | (126,660,180) | 1,187,273,850 |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (334,223,211) | (446,534,901) | (31,401,848) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 678,113,756 | 709,515,604 | 709,515,604 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 343,890,545 | 262,980,703 | 678,113,756 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001. | Mortgage loans capitalized interest | (2,690,512) | (497,499) | (8,082,109) |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 15,602,570 | 16,410,646 | 23,419,590 |
| 2. | Group life | 1,018,772,861 | 1,039,884,339 | 1,350,951,679 |
| 3. | Individual annuities | 1,368,972,988 | 1,077,371,078 | 1,341,638,090 |
| 4. | Group annuities | 5,274,916,315 | 4,965,055,961 | 7,245,517,031 |
| 5. | Accident & health | 1,844,266,782 | 1,890,817,134 | 2,527,791,178 |
| 6. | Fraternal | 0 | 0 | 0 |
| 7. | Other lines of business | 0 | 0 | (3,412) |
| 8. | Subtotal (Lines 1 through 7) | 9,522,531,516 | 8,989,539,158 | 12,489,314,156 |
| 9. | Deposit-type contracts | 43,012,861 | 45,270,964 | 61,819,448 |
| 10. | Total (Lines 8 and 9) | 9,565,544,377 | 9,034,810,122 | 12,551,133,604 |

# NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

Standard Insurance Company (the "Company") is a stock life insurance company domiciled in the State of Oregon and licensed to do business in all states except for New York. The Company is also licensed in the District of Columbia, and the U.S. territories of Guam, Puerto Rico, Northern Mariana Islands, and the Virgin Islands. The Company markets group life and accidental death and dismemberment insurance, group and individual accident and health insurance products, group dental and group vision insurance, and group and individual annuity products through brokers and its own representatives.

The accompanying statutory basis financial statements of the Company have been prepared in conformity with accounting practices prescribed or permitted by the Oregon Department of Consumer and Business Services—Division of Financial Regulation ("Oregon Insurance Division"). Only the statutory accounting practices so prescribed or permitted by the Oregon Insurance Division can be used in determining and reporting the financial condition and results of operations of an insurance company under Oregon Insurance Law.

The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, ("NAIC SAP"), including the Statements of Statutory Accounting Principles ("SSAP") as updated by the NAIC, have been adopted by the Oregon Insurance Division as a component of prescribed or permitted accounting practices under Oregon Insurance Division Bulletin INS 2007-5. The Oregon Insurance Division has not adopted accounting practices that differ from NAIC SAP.

The Company has received a permitted practice from the Oregon Insurance Division to classify as an admitted asset the negative interest maintenance reserve ("IMR") that is transferred from a ceding company to the assuming company during a reinsurance transaction.

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

| | SSAP # | F/S Page | F/S Line # | September 30, 2026 | December 31, 2025 |
|---|---|---|---|---|---|
| **NET INCOME** | | | | | |
| (1) Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 337,389,949 | $ 346,637,045 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | - | - |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | - | - |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 337,389,949 | $ 346,637,045 |
| **SURPLUS** | | | | | |
| (5) Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 2,742,349,588 | $ 2,604,943,009 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | - | - |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | 37,450,104 | 44,235,776 |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 2,704,899,484 | $ 2,560,707,233 |

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

There was no significant change in the use of estimates for the first nine months of 2026.

C. Accounting Policy

(2) The Company did not have any SVO-Identified investments that are being reported at a different measurement from that used in a prior period.

(6) Loan-backed and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43R – *Loan-Backed and Structured Securities*. For loan-backed and structured securities, the effective yield is based on estimated cash flows, including prepayment assumptions based on data from widely accepted third-party data sources. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

In the third quarter, the Company updated its reserves for long-term disability IBNR assumptions. The updated assumptions resulted in a reduction of IBNR which caused an increase in pre-tax income of $87.4 million.

Corrections of Errors

In the third quarter, the Company reclassified various assets and liabilities to line 53 – *Aggregate write-ins for gains and losses in surplus* on the Summary of Operations page as part of a general ledger clean-up project. This reclassification resulted in an increase to capital and surplus of $3.6 million.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company was not a direct party to any business combinations and did have any goodwill as of September 30, 2026.

4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations for the first nine months of 2026.

5. INVESTMENTS

Fixed maturity securities represented 56.8% and commercial mortgage loans represented 40.1% of total cash and invested assets as of September 30, 2026.

The Company had total net losses attributable to the disposal of fixed maturity securities of $56.8 million and $0.2 million for the first nine months of 2026 and 2025, respectively.

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company did not have net losses attributable to the disposal of commercial mortgage loans of $20.0 million for the first nine months of 2026. The Company had total net losses attributable to the disposal of commercial mortgage loans of $14.5 million for the first nine months of 2025.

B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of $102.6 million and $124.6 million as of September 30, 2026, and December 31, 2025, respectively.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of September 30, 2026.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from independent pricing services or the Company's third-party asset managers.

(2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on loan-backed and structured securities on the basis of the intent to sell for the first nine months of 2026.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the loan-backed and structured securities for a period of time sufficient to recover the amortized cost basis for the first nine months of 2026.

(3) The Company did not recognize any OTTI on loan-backed and structured securities where the present value of cash flows expected to be collected was less than the amortized cost basis for the first nine months of 2026.

(4) As of September 30, 2026, all impaired fixed maturity securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

| | | |
|---|---|---|
| a. | The aggregate amount of unrealized losses: | |
| | 1. Less than 12 Months | $424,142,355 |
| | 2. 12 Months or Longer | $1,061,214,911 |
| b. | The aggregate related fair value of securities with unrealized losses: | |
| | 1. Less than 12 Months | $8,857,547,147 |
| | 2. 12 Months or Longer | $5,765,623,712 |

(5) The Company expects the fair value of the fixed maturity securities above to recover as the fixed maturity securities approach their maturity dates or sooner if market yields for such fixed maturity securities decline. The Company does not believe that any of the fixed maturity securities are impaired due to credit quality or due to any company or industry specific event. Based on the Company's evaluation of the securities and intent to hold the securities, and as it is unlikely that the Company will be required to sell the securities, none of the unrealized losses summarized above are considered other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions for the first nine months of 2026.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing for the first nine months of 2026.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing for the first nine months of 2026.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale for the first nine months of 2026.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale for the first nine months of 2026.

J. Real Estate

There was no significant change in real estate for the first nine months of 2026.

K. Low-Income Housing Tax Credits ("LIHTC")

There was no significant change to investments in LIHTC for the first nine months of 2026.

# NOTES TO FINANCIAL STATEMENTS

## L. Restricted Assets

### (1) Restricted Assets (Including Pledged)

| Restricted Asset Category | | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | Current Year | | | | | 6 | 7 |
| | | 1<br>Total General Account (G/A) | 2<br>G/A Supporting S/A Activity (a) | 3<br>Total Separate Account (S/A) Restricted Assets | 4<br>S/A Assets Supporting G/A Activity (b) | 5<br>Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. | Subject to contractual obligation for which liability is not shown | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. | Collateral held under security lending agreements | - | - | - | - | - | - | - |
| c. | Subject to repurchase agreements | - | - | - | - | - | - | - |
| d. | Subject to reverse repurchase agreements | - | - | - | - | - | - | - |
| e. | Subject to dollar repurchase agreements | - | - | - | - | - | - | - |
| f. | Subject to dollar reverse repurchase agreements | - | - | - | - | - | - | - |
| g. | Placed under option contracts | - | - | - | - | - | - | - |
| h. | Letter stock or securities restricted as to sale - excluding FHLB capital stock | - | - | - | - | - | - | - |
| i. | FHLB capital stock | 73,033,800 | - | - | - | 73,033,800 | 64,003,100 | 9,030,700 |
| j. | On deposit with states | 5,976,981 | - | - | - | 5,976,981 | 7,991,081 | (2,014,100) |
| k. | On deposit with other regulatory bodies | 1,720,462 | - | - | - | 1,720,462 | 1,719,300 | 1,162 |
| l. | Pledged as collateral to FHLB (including assets backing funding arrangements) | 2,053,042,709 | - | - | - | 2,053,042,709 | 1,787,643,107 | 265,399,602 |
| m. | Pledged as collateral not captured in other categories | (12,104,314) | - | - | - | (12,104,314) | (9,558,867) | (2,545,447) |
| n. | Other restricted assets | - | - | - | - | - | - | - |
| o. | Total Restricted Assets | $ 2,121,669,638 | $ - | $ - | $ - | $ 2,121,669,638 | $ 1,851,797,721 | $ 269,871,917 |

(a) Subset of Column 1

(b) Subset of Column 3

| Restricted Asset Category | | Current Year | | | |
|---|---|---|---|---|---|
| | | 8<br>Total Nonadmitted Restricted | 9<br>Total Admitted Restricted (5 minus 8) | Percentage<br>10<br>Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Percentage<br>11<br>Admitted Restricted to Total Admitted Assets (d) |
| a. | Subject to contractual obligation for which liability is not shown | $ - | $ - | -% | -% |
| b. | Collateral held under security lending agreements | - | - | - | - |
| c. | Subject to repurchase agreements | - | - | - | - |
| d. | Subject to reverse repurchase agreements | - | - | - | - |
| e. | Subject to dollar repurchase agreements | - | - | - | - |
| f. | Subject to dollar reverse repurchase agreements | - | - | - | - |
| g. | Placed under option contracts | - | - | - | - |
| h. | Letter stock or securities restricted as to sale - excluding FHLB capital stock | - | - | - | - |
| i. | FHLB capital stock | - | 73,033,800 | 0.146 | 0.148 |
| j. | On deposit with states | - | 5,976,981 | 0.012 | 0.012 |
| k. | On deposit with other regulatory bodies | - | 1,720,462 | 0.003 | 0.003 |
| l. | Pledged as collateral to FHLB (including assets backing funding arrangements) | - | 2,053,042,709 | 4.106 | 4.167 |
| m. | Pledged as collateral not captured in other categories | - | (12,104,314) | -0.024 | -0.025 |
| n. | Other restricted assets | - | - | - | - |
| o. | Total Restricted Assets | $ - | $ 2,121,669,638 | 4.243% | 4.306% |

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

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

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | | 8 | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 | | 9 | 10 |
| | 1 | 2 | 3 | 4 | 5 | | | | | |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Collateral pledged for derivatives | $ (12,104,314) | $ - | $ - | $ - | $ (12,104,314) | $ (9,558,867) | $ (2,545,447) | $ (12,104,314) | -0.024 | -0.025% |
| Total (c) | $ (12,104,314) | $ - | $ - | $ - | $ (12,104,314) | $ (9,558,867) | $ (2,545,447) | $ (12,104,314) | -0.024% | -0.025% |

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

The Company did not have investments identified as other restricted assets as of September 30, 2026.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| Collateral Assets | Book/Adjusted Carrying Value (BACV) | Fair Value | % of BACV to Total Assets (Admitted and Nonadmitted)* | % of BACV to Total Admitted Assets** |
| General Account: | | | | - |
| a. Cash, Cash Equivalents and Short-Term Investments | $ 100,017,495 | $ 100,017,495 | 0.300% | 0.307% |
| b. Schedule D, Part 1, Section 1 | - | - | -% | -% |
| c. Schedule D, Part 1, Section 2 | | | -% | -% |
| d. Schedule D, Part 2, Section 1 | - | - | -% | -% |
| e. Schedule D, Part 2, Section 2 | - | - | -% | -% |
| f. Schedule B | - | - | -% | -% |
| g. Schedule A | - | - | -% | -% |
| h. Schedule BA, Part 1 | - | - | -% | -% |
| i. Schedule DL, Part 1 | - | - | -% | -% |
| j. Other | - | - | -% | -% |
| k. Total Collateral Assets (a+b+c+d+e+f+g+h+i+j) | $ 100,017,495 | $ 100,017,495 | 0.300% | 0.307% |
| Separate Account: | | | | |
| l. Cash, Cash Equivalents and Short-Term Investments | $ - | $ - | -% | -% |
| m. Schedule D, Part 1, Section 1 | - | - | -% | -% |
| o. Schedule D, Part 2, Section 1 | - | - | -% | -% |
| p. Schedule D, Part 2, Section 2 | - | - | -% | -% |
| q. Schedule B | - | - | -% | -% |
| r. Schedule A | - | - | -% | -% |
| s. Schedule BA, Part 1 | - | - | -% | -% |
| t. Schedule DL, Part 1 | - | - | -% | -% |
| u. Other | - | - | -% | -% |
| v. Total Collateral Assets (l+m+n+o+p+q+r+s+t+u) | $ - | $ - | -% | -% |

*k = Column 1 divided by Asset Page, Line 26 (Column 1)
v = Column 1 divided by Asset Page, Line 27 (Column 1)
**k = Column 1 divided by Asset Page, Line 26 (Column 3)
v = Column 1 divided by Asset Page, Line 27 (Column 3)

| | 1 | 2 |
|---|---|---|
| | Amount | % of Liability to Total Liabilities * |
| w. Recognized Obligation to Return Collateral Asset (General Account) | $ 100,048,529 | 0.335% |
| x. Recognized Obligation to Return Collateral Asset (Separate Account) | $ - | -% |

*w = Column 1 divided by Liability Page, Line 26 (Column 1)
x = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of September 30, 2026.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have offsetting and netting of assets and liabilities as of September 30, 2026.

O. 5GI Securities

The Company did not have any 5GI securities as of September 30, 2026.

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

The Company did not have any unsettled short sale transactions outstanding as of September 30, 2026.

(2) Settled Short Sale Transactions

The Company did not have any settled short sale transactions for the first nine months of 2026.

Q. Prepayment Penalty and Acceleration Fees

For the first nine months of 2026, the Company had fixed maturity securities disposed as a result of a callable feature. The following table sets forth the number of fixed maturity securities disposed and the amount recognized in investment income as a result of prepayment penalty and acceleration fees:

| | | General Account | Separate Account |
|---|---|---|---|
| (1) | Number of CUSIPs | 67 | - |
| (2) | Aggregate Amount of Investment Income | $ 3,344,300 | $ - |

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

The Company did not invest in cash pools for the first nine months of 2026.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

The Company did not have any investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of September 30, 2026.

7. INVESTMENT INCOME

Net investment income was $1.03 billion and $1.00 billion for the first nine months of 2026 and 2025, respectively. The increase was primarily due to higher invested assets.

8. DERIVATIVE INSTRUMENTS

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

(1) The Company is exposed to the credit worthiness of the institutions from which it purchases its derivative instruments and these institutions' continued abilities to perform according to the terms of the contracts. For example, the current values for the credit exposure have been affected by fluctuations in the S&P 500 Index. The Company's maximum credit risk exposure would require an increase of 11.7% in the value of the S&P 500 Index. The maximum credit risk is calculated using the cap strike price of the Company's S&P 500 Index options less the floor price, multiplied by the notional amount of the S&P 500 Index options.

As the Company uses the Chicago Mercantile Exchange ("CME") to clear all of its interest rate swaps, the Company is only exposed to the default of the CME. Transactions with the CME require the Company to pledge or accept initial and variation margin collateral. The Company has pledged cash and a fixed maturity security as collateral to the CME. The Company maintains beneficial ownership of the collateral, which is classified as either cash on Page 2, Line 5 or fixed maturity securities on Page 2, Line 1. The Company receives collateral related to its index options for over-the-counter derivative positions from certain counterparties which is classified as cash on Page 2, Line 5.

The following table sets forth collateral pledged to the CME for derivatives:

| | Cash | | Fixed Maturity Securities | | Total | |
|---|---|---|---|---|---|---|
| | 9/30/2026 | 12/31/2025 | 9/30/2026 | 12/31/2025 | 9/30/2026 | 12/31/2025 |
| Collateral: | | | | | | |
| Initial margin collateral | $ - | $ 4,122,237 | $ 7,518,993 | $ 7,489,253 | $ 7,518,993 | $ 11,611,490 |
| Variation margin collateral | (19,623,307) | (20,502,623) | - | - | (19,623,307) | (20,502,623) |
| Total Collateral | $ (19,623,307) | $ (16,380,386) | $ 7,518,993 | $ 7,489,253 | $ (12,104,314) | $ (8,891,133) |

The following table sets forth collateral pledged to the Company for derivatives:

| | Cash (1) | | Fixed Maturity Securities | | Total | |
|---|---|---|---|---|---|---|
| | 9/30/2026 | 12/31/2025 | 9/30/2026 | 12/31/2025 | 9/30/2026 | 12/31/2025 |
| Collateral: | | | | | | |
| Variation margin collateral | $ 100,017,495 | $ 96,060,253 | $ - | $ - | $ 100,017,495 | $ 96,060,253 |
| Total Collateral | $ 100,017,495 | $ 96,060,253 | $ - | $ - | $ 100,017,495 | $ 96,060,253 |

(1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is recorded in aggregate write-ins for liabilities as cash collateral received on derivatives.

(2) The Company sells indexed annuities, which permit the holder to allocate their deposit between a fixed interest rate return and an indexed return account. The indexed return account credits interest to the contract based on the performance of a market index, such as the S&P 500 Index, subject to minimum guarantees, as well as potential maximum annual returns (the "cap"), and percent multipliers on the index return (the "participation rate"). The index-based interest in excess of guarantees does not qualify for hedge accounting. Policyholders may elect to rebalance between interest crediting options at renewal dates annually. At each renewal date, the Company has the opportunity to re-price the indexed component by changing the cap or participation rate, subject to minimum contractual guarantees. The Company purchases index options for the interest crediting strategies used in its indexed annuity products. These index options do not qualify for hedge accounting. However, they are highly correlated to the index-based interest credited to the associated policies, such that the Company is economically hedged with respect to index-based interest in excess of guarantees for the current renewal period.

The Company uses interest rate swaps to reduce risks from changes in interest rates, to manage interest rate exposures arising from asset and liability mismatches, to protect against variability in future cash flows, and to protect the value of the Company's investments. By means of these contracts, the Company agrees with a counterparty to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to agreed notional amounts.

(3) The Company designates and accounts for fair value hedges under hedge accounting when they have met the criteria requirements of SSAP No. 86 – *Derivatives*. To qualify for hedge accounting under SSAP No. 86, at the inception of the hedge, the Company documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability (fair value hedge); or (ii) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to the recognized asset or liability (cash flow hedge). A derivative must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is assessed at inception and throughout the life of the designated hedging relationship. In hedge transactions which qualify for hedge accounting, the change in the carrying value of the derivative is recorded in a manner consistent with the changes in the carrying value of the hedged item. In measuring effectiveness, no component of the derivative's gain or loss is excluded. Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item.

If the Company chooses to not designate its derivatives for hedge accounting or designated derivatives no longer meet the criteria of an effective hedge, the changes in the fair value of the derivatives are included in change in net unrealized capital gains (losses) without considering changes in the fair value of the hedged item. Accruals of interest income, expense and related cash flows on interest rate swaps are reported in net investment income. Upon termination of a derivative that does not qualify for hedge accounting, the gain or loss is included in net realized capital gains (losses). In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the interest maintenance reserve.

(4) The Company did not have any derivative contracts with financing premiums as of September 30, 2026.

(5) The Company's net unrealized capital gain from derivatives excluded from the assessment of hedge effectiveness were $2.3 million as of September 30, 2026, compared to net unrealized capital gains of $28.2 million as of December 31, 2025.

(6) The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting as of September 30, 2026. Therefore, the Company did not recognize any unrealized gains or losses for the first nine months of 2026 related to derivatives that no longer qualify for hedge accounting.

The Company has chosen not to designate some interest rate swap contracts for hedge accounting because they are structured to manage the Company's interest rate risk profile at the portfolio level. These derivatives are carried at fair value with the changes in fair value included in net unrealized capital gains (losses). The Company recognized approximately $9.4 million in net unrealized capital losses related to these derivatives as of September 30, 2026, compared to $9.9 million in net unrealized capital loss as of December 31, 2025.

(7) The Company did not have any cash flow hedges as of September 30, 2026.

(8) The Company did not have any premium cost with deferred or financing premiums as of September 30, 2026.

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

The Company did not have any derivative hedging variable annuity guarantees as of September 30, 2026.

9. INCOME TAXES

The Company incurred a federal income tax expense of $56.0 million for the first nine months of 2026, compared to a federal income tax expense of $30.5 million for the first nine months of 2025. The change in tax expense was primarily driven by an increase in pretax income.

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

A. & B. The Company purchases commercial mortgage loans originated by its affiliate, StanCorp Mortgage Investors, LLC ("StanCorp Mortgage Investors"). Total commercial mortgage loans purchased from StanCorp Mortgage Investors at fair value for the first nine months of 2026 and 2025 were $2.18 billion and $2.60 billion, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, The Standard Life Insurance Company of New York, for the first nine months of 2026 and 2025 in the amount of $10.2 million and $0.0 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, Pacific Guardian Life Insurance Company, Limited, a subsidiary of Meiji Yasuda Life Insurance Company ("Meiji Yasuda"), the ultimate holding company, for the first nine months of 2026 and 2025 in the amounts of $16.3 million and $31.2 million, respectively.

The Company sold commercial mortgage loans at fair value to its parent, StanCorp for the first nine months of 2026 and 2025 in the amounts of $0.0 million and $35.0 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, American Heritage Life Insurance Company for the first nine months of 2026 and 2025 in the amount of $66.9 million and $259.8 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, Banner Life Insurance Company for the first nine months of 2026 in the amount of $56,950.

In March 2026 and June 2026, the Company made an ordinary cash dividend distribution of $40.0 million to its parent, StanCorp.

In September 2026, the Company made an ordinary cash dividend distribution of $80.0 million to its parent, StanCorp.

In March 2026, June 2026, and September 2026, the Company distributed approved interest payments of $4.7 million for its subordinated surplus notes to StanCorp.

C. Transactions with related parties who are not reported on Schedule Y

Schedule Y includes all material transactions involving the Company and related parties on Schedule Y.

D. The Company reported the following net amounts due (to) from its parent and affiliates:

| | September 30, 2026 | December 31, 2025 |
|---|---|---|
| StanCorp | $ (12,923,013) | $ (9,943,190) |
| Standard Retirement Services, Inc. | (13,883,835) | (14,016,697) |
| The Standard Life Insurance Company of New York | 190,119 | 582,574 |
| StanCorp Real Estate, LLC | (5,103,258) | (154,189) |
| StanCorp Investment Advisers, Inc. | (218,451) | (163,397) |
| Standard Management, Inc. | (2,699,910) | (1,916,314) |
| StanCorp Equities, Inc. | (38,852) | (88,201) |
| StanCorp Mortgage Investors | (20,059,780) | (9,106,819) |
| Standard Charitable Foundation | - | (4,976) |
| Standard QOZ Fund I, LLC | 75 | 50 |
| American Heritage Life Insurance Company | 31,858,870 | 36,717,442 |
| Total due to parent and affiliates | $ (22,878,035) | $ 1,906,283 |

All amounts due to or from the Company and its parent and affiliates are generally settled monthly and accrue interest if not settled within 30 days. For the intercompany tax agreement, amounts are generally settled within 90 days after the tax return is filed and accrue interest if not settled.

E. The Company had no significant changes to service agreements with its affiliates.

F. The Company has made no guarantee or agreement for the benefit of an affiliate which results in material contingent exposure of the Company's assets or liabilities.

G. All outstanding shares of the Company are owned by its parent, StanCorp, domiciled in the State of Oregon.

H. The Company did not own any investments of its parent, StanCorp, or Meiji Yasuda, the ultimate holding company domiciled in Japan.

I. The Company had no investments in its parent or affiliates that exceed 10% of its admitted assets.

J. The Company did not hold investments in impaired subsidiary, controlled or affiliated ("SCA") companies.

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

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

M. The Company did not hold investments in SCA companies.

N. The Company did not hold investments in insurance SCA companies.

O. The Company did not have any share of losses in investments in SCA companies.

11. DEBT

A. The Company and its parent, StanCorp, have a line of credit agreement with U.S. Bank National Association for $100.0 million with a maturity date of August 29, 2030. The Company had no outstanding debt from this agreement as of September 30, 2026.

B. Federal Home Loan Bank ("FHLB") Agreements

The Company is a member of the FHLB of Des Moines and FHLB of Indianapolis. The Company issues collateralized agreements and invests the cash received from advances to support various spread-based business and enhance its asset-liability management. Membership also provides additional funding sources and access to financial services that can be used as alternative sources of liquidity. The Company has determined the actual or estimated maximum borrowings in accordance with regulatory, FHLB of Des Moines and FHLB of Indianapolis borrowing limits. The following table indicates the amount of FHLB of Des Moines and FHLB of Indianapolis stock purchased, collateral pledged, and assets and liabilities related to the agreements with the FHLB of Des Moines and FHLB of Indianapolis.

(2) FHLB Capital Stock

a. Aggregate Totals

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| 1. Current Year | | | |
| (a) Membership Stock - Class A | $ - | $ - | $ - |
| (b) Membership Stock - Class B | 10,000,000 | 10,000,000 | - |
| (c) Activity Stock | 63,033,800 | 63,033,800 | - |
| (d) Excess Stock | - | - | - |
| (e) Aggregate Total (a+b+c+d) | $ 73,033,800 | $ 73,033,800 | $ - |
| (f) Actual or Estimated Borrowing Capacity as Determined by the Insurer | $ 1,401,210,628 | XXX | XXX |
| 2. Prior Year-end | | | |
| (a) Membership Stock - Class A | $ - | $ - | $ - |
| (b) Membership Stock - Class B | 10,000,000 | 10,000,000 | - |
| (c) Activity Stock | 54,003,100 | 54,003,100 | - |
| (d) Excess Stock | - | - | - |
| (e) Aggregate Total (a+b+c+d) | $ 64,003,100 | $ 64,003,100 | $ - |
| (f) Actual or Estimated Borrowing Capacity as Determined by the Insurer | $ 1,216,240,580 | XXX | XXX |

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

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 2,081,599,616 | $ 2,053,042,709 | $ 1,400,750,121 |
| 2. Current Year General Account Total Collateral Pledged | $ 2,081,599,616 | $ 2,053,042,709 | $ 1,400,750,121 |
| 3. Current Year Separate Accounts Total Collateral Pledged | $ - | $ - | $ - |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged | $ 1,801,216,440 | $ 1,787,643,107 | $ 1,200,068,408 |

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

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | $ 2,081,599,616 | $ 2,053,042,709 | $ 1,400,750,121 |
| 2. Current Year General Account Maximum Collateral Pledged | $ 2,081,599,616 | $ 2,053,042,709 | $ 1,400,750,121 |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | $ - | $ - | $ - |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged | $ 1,724,912,342 | $ 1,835,255,435 | $ 1,200,068,408 |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts | 4<br>Funding<br>Agreements<br>Reserves<br>Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $ - | $ - | $ - | XXX |
| (b) Funding Agreements | 1,400,750,121 | 1,400,750,121 | - | $ - |
| (c) Other | - | - | - | XXX |
| (d) Aggregate Total (a+b+c) | $ 1,400,750,121 | $ 1,400,750,121 | $ - | $ - |
| 2. Prior Year-end | | | | |
| (a) Debt | $ - | $ - | $ - | XXX |
| (b) Funding Agreements | 1,200,068,408 | 1,200,068,408 | - | $ - |
| (c) Other | - | - | - | XXX |
| (d) Aggregate Total (a+b+c) | $ 1,200,068,408 | $ 1,200,068,408 | $ - | $ - |

b. Maximum Amount during Reporting Period (Current Year)

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| 1. Debt | $ - | $ - | $ - |
| 2. Funding Agreements | 1,400,750,121 | 1,400,750,121 | - |
| 3. Other | - | - | - |
| 4. Aggregate Total (Lines 1+2+3) | $ 1,400,750,121 | $ 1,400,750,121 | $ - |

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

StanCorp sponsors the home office pension plan ("employee pension plan"). The Company participates in the employee pension plan and is not directly liable for obligations under the employee pension plan. On November 14, 2017, StanCorp's Board of Directors approved a resolution to freeze the accumulation of any further benefits under the employee pension plan effective March 31, 2018.

The Company sponsors and administers a postretirement benefit plan that includes medical, prescription drug benefits and group term life insurance. Eligible retirees are required to contribute specified amounts for medical and prescription drug benefits that are determined periodically and are based on retiree's length of service and age at retirement. The postretirement benefit plan is limited to eligible participants who retired prior to July 1, 2013. An amendment announced in 2020 transferred the administration of the plan to an external administrator on January 1, 2021. The amended plan provides premium reimbursement and participants no longer make contributions for medical and prescription drug benefits.

(4) Components of net periodic benefit cost

| | | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|---|---|---|---|---|---|---|---|
| | | September 30, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 |
| a. | Service cost | $ - | $ - | $ - | $ - | $ - | $ - |
| b. | Interest cost | - | - | 413,135 | 599,213 | - | - |
| c. | Expected return on plan assets | - | - | (352,336) | (430,632) | - | - |
| d. | Transition asset or obligation | - | - | - | - | - | - |
| e. | Gains and losses | - | - | - | - | - | - |
| f. | Prior service cost or credit | - | - | (574,207) | (765,609) | - | - |
| g. | Gain or loss recognized due to a settlement or curtailment | - | - | - | - | - | - |
| h. | Total net periodic benefit cost or credit | $ - | $ - | $ (513,408) | $ (597,028) | $ - | $ - |

B. There was no significant change to the investment goal of the postretirement benefit plan for the first nine months of 2026.

C. There was no significant change in the fair value measurements of the postretirement benefit plan assets as of September 30, 2026.

D. There was no significant change in the postretirement benefit plan's expected long-term rate of return for the first nine months of 2026.

E. Defined Contribution Plan

Substantially all eligible employees are covered by a qualified deferred compensation plan sponsored by the Company under which a portion of the employee contribution is matched. Through 2017, employees not eligible for the employee pension plan were eligible for an additional non-elective employer contribution. As a result of the freeze of the employee pension plan, all employees were eligible for an additional non-elective employer contribution effective April 1, 2018, retroactive to January 1, 2018. Contributions to the plan were $23.7 million for the first nine months of 2026.

Eligible executive officers are covered by a non-qualified supplemental retirement plan ("SERP"). StanCorp sponsors the SERP. The Company participates in the SERP and is not directly liable for the obligations under the SERP. The Company administers the plan on behalf of StanCorp. On November 14, 2017, StanCorp's Board of Directors approved a resolution to freeze the accumulation of any further benefits under the SERP effective September 30, 2018.

F. Multiemployer Plans

The Company did not have any multiemployer plans for the first nine months of 2026.

G. Consolidated/Holding Company Plans

The Company did not have any significant change in cost allocations for the first nine months of 2026.

H. Postemployment Benefits and Compensated Absences

The Company did not have any postemployment benefits and compensated absences for the first nine months of 2026.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

The Company did not have any significant change from the Medicare Modernization Act on Postretirement Benefits (INT 04-17) for the first nine months of 2026.

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

A. The Company had 1,000 shares of common stock authorized, issued and outstanding as of September 30, 2026. All the shares are owned by its parent, StanCorp.

B. The Company had no preferred stock issued and outstanding as of September 30, 2026.

C. The Company is subject to statutory restrictions that limit the maximum amount of dividends and distributions that the Company could declare and pay to StanCorp without prior approval of the Oregon Insurance Division. The Company's ability to pay dividends is affected by Oregon law, which limits the Company's dividend payments and other distributions to the earned surplus arising from its business. If the proposed dividend or other distribution exceeds certain statutory limitations, the Company must receive prior approval of the Director of the Oregon Insurance Division. The current statutory dividend limitations are the greater of (a) 10% of the Company's combined capital and surplus as of December 31 of the preceding year, or (b) the net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or losses for the 12-month period ended on the preceding December 31. In each case, the limitation must be determined under statutory accounting practices. Oregon law gives the Oregon Insurance Division broad discretion to approve or decline requests for dividends and other distributions in excess of these limits.

As of December 31, 2025, the Company's net gain from operations after dividends to policyholders and federal income taxes and before capital gains or losses for the 12-month period then ended was $394.8 million and capital and surplus was $2.60 billion. Based upon the Company's results for 2025, the amount of ordinary dividends and other distributions available in 2026, without prior approval from the Oregon Insurance Division is $394.8 million. The Company's board of directors has approved dividend distributions of up to $300.0 million for 2026.

D. An ordinary cash dividend distribution in the amount of $40.0 million was paid by the Company to its parent, StanCorp, in March 2026 and June 2026, respectively. An ordinary cash dividend in the amount of $80.0 million was paid by the Company to its parent, StanCorp, in September 2026.

E. Within the limitations of ordinary dividends above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to shareholders as of September 30, 2026.

F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of September 30, 2026.

G. There were no advances to surplus not repaid as of September 30, 2026.

H. The Company did not hold any of its own stock, including stock of affiliated companies, for special purposes as of September 30, 2026.

I. The balance in aggregate write-ins for special surplus funds relating to the admitted disallowed interest maintenance reserve was $89.3 million as of September 30, 2026.

J. There was no significant change in the portion of unassigned funds (surplus) reduced by cumulative unrealized losses as of September 30, 2026.

K. The Company issued the following surplus debentures or similar obligations:

| Item Number | Date Issued | Interest Rate | Original Issue Amount of Note | Is Surplus Note Holder a Related Party (Y/N) | Carry Value of Note Prior Year | Carrying Value of Note Current Year * | Unapproved Interest And/Or Principal |
|---|---|---|---|---|---|---|---|
| 1 | 8/15/2012 | 5.25% | $ 250,000,000 | Y | $ 250,000,000 | $ 250,000,000 | $ - |
| 2 | 6/30/2024 | 5.75% | 100,000,000 | Y | 100,000,000 | 100,000,000 | - |
| Total | XXX | XXX | $ 350,000,000 | XXX | $ 350,000,000 | $ 350,000,000 | $ - |

* Total should agree with Page 3, Line 32.

| Item Number | Current Year Interest Expense Recognized | Life-To-Date Interest Expense Recognized | Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider) | Current Year Principal Paid | Life-To-Date Principal Paid | Date of Maturity |
|---|---|---|---|---|---|---|
| 1 | $ 9,843,750 | $ 185,390,625 | - | $ - | $ - | 8/14/2042 |
| 2 | 4,312,500 | 12,937,500 | - | - | - | 6/30/2054 |
| Total | $ 14,156,250 | $ 198,328,125 | XXX | $ - | $ - | XXX |

| Item Number | Are Surplus Note payments contractually linked? (Y/N) | Surplus Note payments subject to administrative offsetting provisions? (Y/N) | Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N) | Is Asset Issuer a Related Party (Y/N) | Type of Assets Received Upon Issuance |
|---|---|---|---|---|---|
| 1 | N | N | N | N | - |
| 2 | N | N | N | N | - |
| Total | XXX | XXX | XXX | XXX | XXX |

| Item Number | Principal Amount of Assets Received Upon Issuance | Book/Adjusted Carry Value of Assets | Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N) |
|---|---|---|---|
| 1 | $ - | $ - | N |
| 2 | - | - | N |
| Total | $ - | $ - | XXX |

A Surplus Note in the amount of $250.0 million was issued on August 15, 2012 to StanCorp in exchange for cash. The Surplus Note was issued in a transaction exempt from registration under the United States Securities Act of 1933, as amended, and this note may not be offered, sold, pledged or otherwise transferred in the absence of such registration or an applicable exemption there from.

The Surplus Note matures in 2042 and bears an annual interest rate of 5.25%, with interest payments due March 31, June 30, September 30 and December 31 of each year. The Company has the right to prepay the principal balance of the Surplus Note, in whole or in part, at any time or from time to time, without penalty. In accordance with the requirements of the NAIC, the Surplus Note provides that no interest or principal payments may be made by the Company without the prior approval of the Oregon Insurance Division, interest will not be represented as an addition to the instrument, interest will not accrue additional interest and any payments with respect to the Surplus Note will be subordinate to the Company's other obligations to policyholders, lenders and creditors.

A Surplus Note in the amount of $100.0 million was issued on June 30, 2024 to StanCorp in exchange for cash. The Surplus Note was issued in a transaction exempt from registration under the United States Securities Act of 1933, as amended, and this note may not be offered, sold, pledged or otherwise transferred in the absence of such registration or an applicable exemption there from.

The Surplus Note matures in 2054 and bears an annual interest rate of 5.75%, with interest payments due March 31, June 30, September 30 and December 31 of each year. The Company has the right to prepay the principal balance of the Surplus Note, in whole or in part, at any time or from time to time, without penalty. In accordance with the requirements of the NAIC, the Surplus Note provides that no interest or principal payments may be made by the Company without the prior approval of the Oregon Insurance Division, interest will not be represented as an addition to the instrument, interest will not accrue additional interest and any payments with respect to the Surplus Note will be subordinate to the Company's other obligations to policyholders, lenders and creditors.

L. Impact of quasi-reorganization

The Company has not been impacted by any restatement due to prior quasi-reorganizations.

M. The effective date(s) of all quasi-reorganizations in the prior 10 years

The Company has not been a party to a quasi-reorganization in the 10 years from October 1, 2016, to September 30, 2026.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to fund partnership investments totaling $169.3 million as of September 30, 2026. The contributions are payable on demand.

B. Assessments

There was no significant change for the first nine months of 2026 in guaranty association assessments.

C. Gain Contingencies

The Company did not have any gain contingencies as of September 30, 2026.

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

The Company had no material claims relating to extra contractual obligations or bad faith losses from lawsuits as of September 30, 2026

E. Joint and Several Liabilities

The Company did not have any joint and several liabilities as of September 30, 2026.

F. All Other Contingencies

In the normal course of business, the Company is involved in various legal actions and other state and Federal proceedings. A number of these actions or proceedings were pending as of September 30, 2026. In some instances, lawsuits include claims for punitive damages and similar types of relief in unspecified or substantial amounts, in addition to amounts for alleged contractual liability or other compensatory damages. In the opinion of management, the ultimate liability, if any, arising from the actions or proceedings is not expected to have a material effect on the Company's business, financial position, results of operations, or cash flows.

15. LEASES

Beginning in 2026, the Company entered into a lease agreement for its regional hub located in Dallas, Texas. The lease is expected to run through 2036 with payments totaling $10.5 million.

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

(2) The table below summarizes the notional amount of the Company's financial instruments with off-balance sheet risk.

| | | Assets | | Liabilities | |
|---|---|---|---|---|---|
| | | September 30, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 |
| a. | Swaps | $ 528,991,000 | $ - | $ 480,000,000 | $ - |
| b. | Futures | - | - | - | - |
| c. | Options | 2,496,835,155 | 1,822,825,985 | - | - |
| d. | Total | $ 3,025,826,155 | $ 1,822,825,985 | $ 480,000,000 | $ - |

See Schedule DB of the Company's quarterly and annual statements for additional detail.

(3) The Company's financial instruments with off-balance sheet risk are swaps and options. See Note 8 for information regarding these derivative contracts.

(4) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because the Company's swaps are cleared through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(5) The Company is required to pledge collateral related to the clearing of interest rate swap contracts through the CME. The amount of collateral that is required is determined by the exchange on which the interest rate swap is cleared. The Company pledged a fixed maturity security and cash to satisfy the collateral requirement. The Company also receives collateral from its counterparties on its index option contracts to mitigate the credit-related risks.

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

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales for the first nine months of 2026.

B. Transfer and Servicing of Financial Assets

The Company did not have transfers and servicing of financial assets for the first nine months of 2026.

C. Wash Sales

(1) In the course of the Company's asset management, fixed maturity securities may be sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) No wash sales of fixed maturity securities with a NAIC designation of 3 or below, or that do not have an NAIC designation, excluding all cash equivalents, derivative instruments and short-term investments with credit assessments equivalent to an NAIC 1 or 2 designation occurred during the quarter ended September 30, 2026.

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

There was no significant change in the gain or loss to the Company from uninsured plans and the uninsured portion of partially insured plans for the first nine months of 2026.

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

There was no significant change in direct premium written/produced by managing general agents/third party administrators for the first nine months of 2026.

20. FAIR VALUE MEASUREMENTS

A. Assets and liabilities measured and recorded at fair value in the statutory statements of admitted assets, liabilities and capital and surplus are subject to additional disclosures. These disclosure requirements apply only to those financial assets and liabilities measured at estimated fair value at the end of the reporting period. These financial assets and liabilities include separate account assets, index options, index-based interest in excess of guarantees, interest rate swaps and certain fixed maturity securities and commercial mortgage loans when the estimated fair value is lower than amortized cost as of the reporting date.

(1) Fair Value Measurements as of September 30, 2026

| Description | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value: | | | | | |
| Fixed Maturity Securities | | | | | |
| Industrial and Misc. | - | 300,210 | - | - | 300,210 |
| Total Fixed Maturity Securities | - | 300,210 | - | - | 300,210 |
| Commercial Mortgage Loans | | | | | |
| Commercial | - | - | 70,608,598 | - | 70,608,598 |
| Total Commercial Mortgage Loans | - | - | 70,608,598 | - | 70,608,598 |
| Derivative assets | | | | | |
| Interest rate swaps | - | 45,874,170 | - | - | 45,874,170 |
| Index options | - | - | 94,292,588 | - | 94,292,588 |
| Total Derivatives | - | 45,874,170 | 94,292,588 | - | 140,166,758 |
| Separate account assets | 15,950,573,008 | 691,730,875 | - | - | 16,642,303,883 |
| Total assets at fair value/NAV | $ 15,950,573,008 | $ 737,905,255 | $ 164,901,186 | $ - | $ 16,853,379,449 |
| b. Liabilities at fair value: | | | | | |
| Indexed-based interest in excess of guarantees | $ - | $ - | $ 373,951,402 | $ - | $ 373,951,402 |
| Interest rate swaps | - | 25,964,843 | - | - | 25,964,843 |
| Total liabilities at fair value | $ - | $ 25,964,843 | $ 373,951,402 | $ - | $ 399,916,245 |

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

| Description | Beginning Balance at 07/1/2026 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 09/30/2026 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets: | | | | | | | | | | |
| Commercial Mortgage Loans | | | | | | | | | | |
| Commercial | $ 82,407,441 | (11,798,843) | | - | - | - | - | - | - | $ 70,608,598 |
| Derivative | | | | | | | | | | |
| Index options | 97,806,004 | - | - | 14,846,566 | (13,142,332) | 28,363,013 | - | - | (33,580,663) | 94,292,588 |
| Total Assets | $ 180,213,445 | (11,798,843) | - | 14,846,566 | (13,142,332) | 28,363,013 | - | - | (33,580,663) | $ 164,901,186 |
| b. Liabilities: | | | | | | | | | | |
| Index-based interest in excess of guarantees | $ 365,042,542 | - | - | (2,258,431) | - | - | 21,312,724 | - | (10,145,433) | $ 373,951,402 |
| Total Liabilities | $ 365,042,542 | - | - | (2,258,431) | - | - | 21,312,724 | - | (10,145,433) | $ 373,951,402 |

(3) The Company recognizes transfers between fair value levels at the end of the reporting period.

(4) Valuation techniques and inputs used in the fair value measurement for assets and liabilities.

Assets and liabilities recorded at fair value are disclosed using a three-level hierarchy. The classification of assets and liabilities within the hierarchy is based on whether the inputs to the valuation methodology used for measurement are observable or unobservable. Observable inputs reflect market-derived or market-based information obtained from independent sources while unobservable inputs reflect the Company's estimates about market data.

The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: Level 1 inputs are based upon quoted prices in active markets for identical assets or liabilities that the Company can access at the measurement date. Level 2 inputs are based upon quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active and model-based valuation techniques for which all significant assumptions are observable in the market. Level 3 inputs are generated from model-based techniques that use significant assumptions not observable in the market. These unobservable assumptions reflect the Company's estimates of assumptions that market participants would use in pricing the asset or liability.

There are three types of valuation techniques used to measure assets and liabilities recorded at fair value:

- The market approach uses prices or other relevant information generated by market transactions involving identical or comparable assets or liabilities.
- The income approach uses the present value of cash flows or earnings.
- The cost approach uses replacement costs more readily adaptable for valuing physical assets.

The Company uses both the market and income approach in its fair value measurements. These measurements are discussed in more detail below.

**Fixed Maturity Securities**

Fixed maturity securities are comprised of the following bond classes:

- U.S. government.
- U.S. states, territories and possessions.
- U.S. special revenues.
- Industrial and miscellaneous (unaffiliated).

The fixed maturity securities are diversified across industries, issuers and maturities. The Company calculates fair values for all classes of fixed maturity securities using valuation techniques described below. They are placed into three levels depending on the valuation technique used to determine the fair value of the securities.

The Company uses independent pricing services to assist management in determining the fair value of these assets. The pricing services incorporate a variety of information observable in the market in its valuation techniques, including:

- Reported trading prices.
- Benchmark yields.
- Broker-dealer quotes.
- Benchmark securities.
- Bids and offers.
- Credit ratings.
- Relative credit information.
- Other reference data.

The pricing services also take into account perceived market movements and sector news, as well as a fixed maturity security's terms and conditions, including any features specific to that issue that may influence risk, and thus marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The pricing services provide quoted market prices when available. Quoted prices are not always available due to fixed maturity security market inactivity. The pricing services obtain a broker quote when sufficient information, such as security structure or other market information, is not available to produce a valuation. Valuations and quotes obtained from third-party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

The significant unobservable inputs used in the fair value measurement of the reporting entity's fixed maturity securities are valuations and quotes received from analytical reviews and broker quotes. Significant increases or decreases in any of those inputs in isolation would result in a significantly lower or higher fair value measurement. Generally, a change in the assumption used for the pricing evaluation is accompanied by a directionally similar change in the assumption used for the methodologies.

The Company performs control procedures over the external valuations at least quarterly through a combination of procedures that include an evaluation of methodologies used by the pricing services, analytical reviews, back testing of sales activity and the maintenance of a securities watch list. When necessary, the Company compares prices received from the pricing services to prices independently estimated by the Company utilizing discounted cash flow models or through performing independent valuations of inputs and assumptions similar to those used by the pricing service in order to ensure prices represent a reasonable estimate of fair value. Although the Company does identify differences from time to time as a result of these validation procedures, the Company did not make any significant adjustments as of September 30, 2026 or December 31, 2025.

The fair values for fixed maturity securities with a designated class of other than class 6 or 6FE that had other-than-temporary impairments were valued using Level 2 measurements. The Company principally uses the market and income approaches to measure these financial instruments at fair value. The Level 3 fixed maturity securities were valued using matrix pricing, independent broker quotes and other standard market valuation methodologies.

**Preferred Stock**
Preferred stock is valued in a manner similar to the fixed maturity securities described above.

**Common Stock**
The Company is required to hold the common stock related to its membership and activity in the FHLB of Des Moines and FHLB of Indianapolis. The common stock is only redeemable with the FHLB and is therefore carried at cost.

**Commercial Mortgage Loans**
For disclosure purposes, the fair values of commercial mortgage loans were estimated using a discounted cash flow valuation. The valuation includes both observable market inputs and estimated model parameters.

Significant observable inputs to the valuation include:
- Pricing for loans originated by StanCorp Mortgage Investors and funded during the most recent month.
- Pricing for loans committed by StanCorp Mortgage Investors near the valuation date.
- U.S. Government treasury yields.
- The contractual terms of nearly every mortgage loan subject to valuation.

Significant estimated parameters include:
- The use of risk characteristics including stabilized debt coverage ratio and loan-to-value ratio.
- Variations in valuation spread between loans based on individual risk characteristics.

Valuations for commercial mortgage loans measured at fair value on a nonrecurring basis using significant unobservable Level 3 inputs are sensitive to a number of variables, but are most sensitive to net operating income and the applied capitalization rate. Generally, an increase or decrease resulting from a change in the stabilized net operating income from the collateralized property would result in a directionally similar change in the fair value of the asset. An increase or decrease in the assumption for the capitalization rate would result in a directionally opposite change in the fair value of the asset.

**Index Options**
Index options were valued using Level 3 inputs. The fair value was determined using some inputs that were not observable or could not be derived principally from, or corroborated by, observable market data. These inputs included estimated implied volatilities and discount rates. Unobservable inputs to these valuations are based on management's judgment or estimation obtained from the best sources available. The Company's valuations maximize the use of observable inputs, which include an analysis of trades for derivatives with similar maturity dates and strike prices. Counterparty quotes are validated by management for reasonableness in conjunction with information obtained from matrix pricing and other sources.

While valuations for the index options are sensitive to a number of variables, valuations for index options purchased are most sensitive to changes in the indices' value and the implied volatilities of these indices. Significant fluctuations in either of those inputs in isolation would result in a significantly lower or higher fair value measurement. Generally, an increase or decrease used in the assumption for the implied volatilities and in the indices' value would result in a directionally similar change in the fair value of the asset.

**Separate Account Assets**
Separate account assets represent segregated funds held for the exclusive benefit of contract holders. The activities of the account primarily relate to participant-directed 401(k) contracts. Separate account assets are recorded at fair value on a recurring basis, with changes in fair value recorded to separate account liabilities. Separate account assets consist of mutual funds. The mutual funds' fair value is determined through Level 1 and Level 2 inputs. The majority of the separate account assets are valued using quoted prices in an active market with the remainder of the assets valued using quoted prices from an independent pricing service. The Company reviews the values obtained from the pricing service for reasonableness through analytical procedures and performance reviews.

**Index-based interest in excess of guarantees**
The Company uses the income approach valuation technique to determine the fair value of index-based interest in excess of guarantees. The liability is the present value of future cash flows attributable to the projected index growth in excess of cash flows driven by fixed interest rate guarantees for the indexed annuity product. Level 3 assumptions

for policyholder behavior and future index crediting rate declarations significantly influence the calculation. Index-based interest in excess of guarantees are included in aggregate reserves on the Company's liabilities, surplus and other funds.

Valuations for the index-based interest in excess of guarantees are sensitive to a number of variables, but are most sensitive to the index value, primarily the S&P 500 Index, the implied volatilities of this index and the interest rate environment. Generally, a significant increase or decrease used in the assumption for the implied volatilities and in the index value would result in a directionally similar change, while an increase or decrease in interest rate environment would result in a directionally opposite change in the fair value of the liability.

**Interest Rate Swaps**
Interest rate swaps are used in hedging relationships and are recorded in a manner that is consistent with the hedged item if they qualify for hedge accounting or at fair value if they do not qualify or are not designed to qualify for hedge accounting. The estimated fair value of the interest rate swaps is determined through a pricing model. The interest rate swaps qualify as Level 2 under the fair value hierarchy since their valuation is based on a model for which all significant assumptions are observable in the market.

(5) Fair value measurements of derivative assets and liabilities as of September 30, 2026 are included in 20.A.(1) and 20.A.(2).

B. The Company provides additional fair value information in Notes 5, 8, 10 and 11.

C. Estimated Fair Value of All Financial Instruments

**As of September 30, 2026**

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Fixed maturity securities | $ 16,442,387,461 | $ 17,914,639,557 | $ - | $ 16,127,717,495 | $ 314,669,965 | $ - | $ - |
| Common stocks | 73,807,800 | 73,807,800 | - | - | 73,807,800 | - | - |
| Commercial mortgage loans | 12,545,022,632 | 12,630,372,601 | - | - | 12,545,022,632 | - | - |
| Cash, cash equivalents and short-term investments | 343,890,546 | 343,890,546 | 343,890,546 | - | - | - | - |
| Index options | 94,292,596 | 94,292,599 | - | - | 94,292,588 | - | - |
| Interest rate swaps (assets) | 45,874,170 | 26,158,498 | - | 45,874,170 | - | - | - |
| Separate account assets | 16,642,303,883 | 16,643,995,016 | 15,950,573,008 | 691,730,875 | - | - | - |
| Indexed-based interest in excess of guarantees | 373,951,402 | - | - | - | 373,951,402 | - | - |
| Interest rate swaps (liabilities) | (25,964,843) | - | - | (25,964,843) | - | - | - |

**As of December 31, 2025**

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Fixed maturity securities | $ 15,800,877,053 | $ 16,425,041,649 | $ - | $ 15,532,719,185 | $ 268,157,868 | $ - | $ - |
| Preferred stocks | - | - | - | - | - | - | - |
| Common stocks | 65,012,321 | 65,012,321 | - | - | 65,012,321 | - | - |
| Commercial mortgage loans | 12,582,713,208 | 12,562,998,200 | - | - | 12,582,713,208 | - | - |
| Cash, cash equivalents and short-term investments | 678,113,762 | 678,113,762 | 678,113,762 | - | - | - | - |
| Index options | 90,695,266 | 90,647,683 | - | - | 90,695,266 | - | - |
| Interest rate swaps (assets) | 19,988,284 | 10,896,107 | - | 19,988,284 | - | - | - |
| Separate account assets | 14,643,343,304 | 14,645,816,895 | 14,203,528,990 | 439,814,315 | - | - | - |
| Indexed-based interest in excess of guarantees | 318,813,430 | - | - | - | 318,813,430 | - | - |
| Interest rate swaps (liabilities) | (1,406,055) | - | - | (1,406,055) | - | - | - |

D. Not Practicable to Estimate Fair Value

The Company did not have any investments where it was not practicable to estimate fair value as of September 30, 2026 or December 31, 2025.

E. Investments Measured Using the NAV Practical Expedient

The Company did not have any investments that were measured using the NAV practical expedient pursuant to SSAP No. 100R – *Fair Value* as of September 30, 2026.

21. OTHER ITEMS

A. Unusual or Infrequent Items

In the second quarter of 2026, the Company entered into a purchase and sale agreement with Pacific Guardian Life Insurance Company, an affiliate company, to assign and transfer the rights to sell new individual annuity business. The Company will retain all existing individual annuity business in force prior to the close of the transaction. The transaction is expected to close in early 2027, subject to regulatory approvals and other customary closing conditions.

B. Troubled Debt Restructuring

There was no significant change in troubled debt restructuring in the first nine months of 2026.

C. Other Disclosures

INT 23-01 - *Net Negative (Disallowed) Interest Maintenance Reserve* was adopted and became effective immediately on August 13, 2023. The Company adopted this interpretation and reported disallowed IMR of $89.3 million as an admitted other than invested asset and special surplus funds as of June 30, 2026. This amount represents approximately 3.2% of capital and surplus and is below the capital and surplus limitation of $236.7 million per paragraph 9a of INT 23-01. The sale of bonds generating IMR losses comply with the Company's documented investment policy and were not compelled by liquidity pressures of the Company.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries for the first nine months of 2026.

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total as of September 30, 2026:

| Description of State Transferable and Non-transferable Tax Credits | State | Carrying Value | Unused Amount |
|---|---|---|---|
| Low Income Housing | California | $ 1,490,083 | $ 17,584,934 |
| Low Income Housing | Colorado | 842,767 | 1,350,032 |
| Affordable Housing | District of Columbia | - | 7,098,111 |
| Low Income Housing | Georgia | 2,225,089 | 9,082,385 |
| Low Income Housing | Hawaii | - | 560,000 |
| Low Income Housing | Massachusetts | 637,500 | 1,300,000 |
| Low Income Housing | Missouri | 2,590,010 | 3,375,000 |
| Low Income Housing | Oklahoma | - | 210,000 |
| Low Income Housing | Rhode Island | 300,000 | 450,000 |
| Historic Tax Credit | South Carolina | - | 2,373,500 |
| Historic Tax Credit | Texas | - | 5,936,092 |
| Low Income Housing | Utah | 224,153 | 636,492 |
| Agricultural Workforce Housing Construction | Oregon | - | 556,251 |
| OHLIGA Guaranty | Oregon | 190,135 | 190,135 |
| Total | | $ 8,499,736 | $ 50,702,933 |

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company accounts for transferable state tax credits in accordance with SSAP No. 94R – *Transferable and Non-Transferable State Tax Credits*. Credits are recorded at cost and gains are deferred until the value of the credits utilized exceeds the cost of the credits or until the credits are sold to other entities. Losses to the credits are recognized when the Company identifies the credits cannot be used.

(3) Impairment Loss

The Company did not recognize an impairment related to state tax credits for the first nine months of 2026.

(4) State Tax Credits Admitted and Nonadmitted as of June 30, 2026

| | | Total Admitted | Total Nonadmitted |
|---|---|---|---|
| a. | Transferable | $ 8,309,601 | $ - |
| b. | Non-transferable | - | 190,135 |

F. Subprime-Mortgage-Related Risk Exposure

There was no significant change in subprime-mortgage-related risk exposure for the first nine months of 2026.

G. Retained Assets

The Company did not have any retained assets as of September 30, 2026.

H. Insurance-Linked Securities ("ILS") Contracts

The Company did not directly write or assume any ILS contracts for the first nine months of 2026.

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

The Company did not have any life insurance policies where it is the owner and beneficiary or has otherwise obtained rights to control the policy as of September 30, 2026.

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 5, 2026, for the statutory statement issued on November 11, 2026.

There were no subsequent events to be reported.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 5, 2026, for the statutory statement issued on November 11, 2026.

There were no subsequent events to be reported.

23. REINSURANCE

There was no significant change in reinsurance for the first nine months of 2026.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued Retrospective Premium Adjustments

The Company did not have any significant change in its method of calculating accrued retrospective premium adjustments or contracts subject to redetermination for the first three months of 2026.

B. Accrued Retrospective Premium Adjustments to Earned Premium

The Company did not have any significant change in the accrued retrospective premium recorded as adjustments to earned premium or contracts subject to redetermination for the first three months of 2026.

C. Net Premiums Written Subject to Retrospective Rating Features

There was no significant change in the amount of net premiums written that were subject to retrospective rating features or redetermination for the first three months of 2026.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act for the first three months of 2026.

E. Risk-Sharing Provisions of the ACA

The Company did not write any accident and health insurance premiums subject to the ACA risk-sharing provisions for the first three months of 2026. Per SSAP No. 107 – *Risk-Sharing Provisions of the Affordable Care Act*, the ACA risk-sharing provisions include health plans in the individual or small group markets. The Company writes group dental and vision plans. Per SSAP No. 107, group plans are required to contribute funding but are not eligible to receive distributions under the risk-sharing provisions of the ACA.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. Reserves as of January 1, 2026 were $5.07 billion. For the first nine months of 2026, $806.9 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were $4.15 billion as of September 30, 2026, as a result of re-estimation of unpaid claims and claim adjustment expenses. There was a $109.4 million decrease of prior year development from January 1, 2026 to September 30, 2026. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Prior years' effects are combined with current experience in determining retrospective premium, premium refunds, and renewal rates for the larger group contracts.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company did not have any intercompany pooling arrangements as of September 30, 2026.

27. STRUCTURED SETTLEMENTS

There was no significant change to the Company's purchase of structured settlements to fulfill obligations of claimants for the first nine months of 2026.

28. HEALTH CARE RECEIVABLE

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of September 30, 2026.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of September 30, 2026.

29. PARTICIPATING POLICIES

There was no significant change to the Company's participating policies for the first nine months of 2026.

30. PREMIUM DEFICIENCY RESERVES

In accordance with SSAP No. 54R – *Individual and Group Accident and Health Contracts*, there was no premium deficiency reserve held as of September 30, 2026 for all individual and group accident and health contracts. Since premium deficiency reserves were unnecessary, no calculation involving anticipated investment income was performed as of September 30, 2026.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPECONTRACTS

There was no significant change in the practice or method of calculating reserves for life and annuity contracts for the first nine months of 2026.

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

There was no significant change in annuity actuarial reserves and deposit-type liabilities by withdrawal characteristics for the first nine months of 2026.

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There was no significant change in life actuarial reserves by withdrawal characteristics for the first nine months of 2026.

34. PREMIUM & ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There was no significant change in premium and annuity considerations deferred and uncollected for the first nine months of 2026.

35. SEPARATE ACCOUNTS

A. Separate Account Activity

Separate account assets increased $2.00 billion to $16.64 billion as of September 30, 2026 compared to December 31, 2025.

In 2022, the Company entered into a modified coinsurance agreement with Minnesota Life Recordkeeping Division, a subsidiary of the Securian Financial Group. The modified coinsurance agreement provided for Minnesota Life Recordkeeping Division to retain the separate account assets and liabilities. These separate account assets decreased $48.2 million to $17.85 billion as of September 30, 2026 compared to December 31, 2025.

B. General Nature and Characteristics of Separate Accounts Business

There was no significant change to the general nature and characteristics of the Company's separate accounts business for the first nine months of 2026.

C. Reconciliation of Net Transfers To Separate Accounts

Net transfers to or (from) the Company's separate accounts were $754.8 million for the first nine months of 2026, compared to $1,035.8 million for the first nine months of 2025.

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There was no significant change to the Company's loss/claim adjustment expenses for the first nine months of 2026.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2025

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 10/03/2022

6.4 By what department or departments?
Oregon Department of Consumer and Business Services - Division of Financial Regulation .....

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

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

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

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

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| StanCorp Equities ..... | Portland, OR ..... | .. NO... | .. NO... | .. NO... | . YES.. |
| StanCorp Investment Advisors, Inc. ..... | Portland, OR ..... | .. NO... | .. NO... | .. NO... | . YES.. |

# GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

## FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

## INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 176,116,535

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

13.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 13.21 | Bonds | $ 0 | $ 0 |
| 13.22 | Preferred Stock | $ 0 | $ 0 |
| 13.23 | Common Stock | $ 0 | $ 0 |
| 13.24 | Short-Term Investments | $ 0 | $ 0 |
| 13.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 13.26 | All Other | $ 38,550,093 | $ 39,340,383 |
| 13.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | $ 38,550,093 | $ 39,340,383 |
| 13.28 | Total Investment in Parent included in Lines 13.21 to 13.26 above | $ 0 | $ 0 |

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

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

.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

# GENERAL INTERROGATORIES

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| BNY Mellon | IIS Syracuse Client Services, 111 Sanders Creek Parkway, 2nd Floor, East Syracuse, NY 1307 |
| US Bank, NA | Two Liberty Place, 50 South 16th Street, Suite 2000, Philadelphia, PA 19102 |
| JPMorgan, NA | 383 Madison Ave, New York, NY 10179 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

16.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Pine Bridge Investments | U |
| Pacific Investment Management Company, LLC. | U |
| Allianz Global Investors, US, LLC. | U |
| Nuveen Alternative Advisors, LLC. | U |
| Voya Investment Management, Co. LLC. | U |
| Standard Management, Inc. | A |
| | |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Registered With | 4<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|
| | Pine Bridge Investments | SEC | NO |
| | Pacific Investment Management Company, LLC. | SEC | NO |
| | Allianz Global Investors, US, LLC. | SEC | NO |
| | Nuveen Alternative Advisors, LLC. | SEC | NO |
| | Voya Investment Management, Co. LLC. | SEC | NO |
| | Standard Management, Inc. | Not a registered investment advisor | NO |
| | | | |

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

17.2 If no, list exceptions:

.....

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

| | | 1<br>Amount |
|---|---|---|
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | $ 0 |
| 1.12 | Residential Mortgages | $ 34,524 |
| 1.13 | Commercial Mortgages | $ 12,469,207,531 |
| 1.14 | Total Mortgages in Good Standing | $ 12,469,242,055 |
| 1.2 | Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms | $ 102,640,450 |
| 1.3 | Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | $ 0 |
| 1.32 | Residential Mortgages | $ 0 |
| 1.33 | Commercial Mortgages | $ 17,545,019 |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | $ 17,545,019 |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | $ 0 |
| 1.42 | Residential Mortgages | $ 0 |
| 1.43 | Commercial Mortgages | $ 40,945,077 |
| 1.44 | Total Mortgages in Process of Foreclosure | $ 40,945,077 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 12,630,372,601 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | $ 0 |
| 1.62 | Residential Mortgages | $ 0 |
| 1.63 | Commercial Mortgages | $ 0 |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | $ 0 |

2. Operating Percentages:

| | | |
|---|---|---|
| 2.1 | A&H loss percent | 66.032 % |
| 2.2 | A&H cost containment percent | 0.000 % |
| 2.3 | A&H expense percent excluding cost containment expenses | 38.135 % |

| | | |
|---|---|---|
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [ X ] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ 0 |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [ X ] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ 0 |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [ X ] No [ ] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ] |

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| Total | 0 |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | L | 21,220,504 | 22,018,963 | 26,179,184 | 46,126,941 | 115,545,592 | 0 |
| 2. Alaska | AK | L | 6,042,486 | 1,219,786 | 8,355,959 | 24,684,767 | 40,302,998 | 0 |
| 3. Arizona | AZ | L | 5,634,865 | 9,191,085 | 12,969,510 | 102,142,959 | 129,938,419 | 0 |
| 4. Arkansas | AR | L | 8,180,648 | 53,225,122 | 13,568,289 | 4,831,609 | 79,805,668 | 135,669 |
| 5. California | CA | L | 137,014,263 | 68,740,469 | 289,769,811 | 344,282,831 | 839,807,374 | 0 |
| 6. Colorado | CO | L | 26,196,148 | 15,761,639 | 49,049,130 | 482,693,897 | 573,700,814 | 59,854 |
| 7. Connecticut | CT | L | 20,740,031 | 21,933,477 | 21,147,933 | 21,625,693 | 85,447,134 | 6,645,696 |
| 8. Delaware | DE | L | 2,293,069 | 5,951,630 | 5,726,527 | 16,687,801 | 30,659,027 | 0 |
| 9. District of Columbia | DC | L | 18,591,506 | 0 | 19,930,231 | 3,861,659 | 42,383,396 | 0 |
| 10. Florida | FL | L | 78,676,387 | 142,958,404 | 170,258,586 | 235,946,515 | 627,839,892 | 0 |
| 11. Georgia | GA | L | 49,148,114 | 38,698,167 | 74,879,235 | 169,122,506 | 331,848,022 | 0 |
| 12. Hawaii | HI | L | 5,139,282 | 9,084,421 | 3,959,649 | 8,620,155 | 26,803,507 | 24,939 |
| 13. Idaho | ID | L | 3,977,345 | 3,425,858 | 6,033,168 | 93,844,480 | 107,280,851 | 0 |
| 14. Illinois | IL | L | 47,102,367 | 71,085,237 | 72,859,083 | 211,006,529 | 402,053,216 | 0 |
| 15. Indiana | IN | L | 55,490,469 | 47,139,134 | 53,172,521 | 45,321,615 | 201,123,739 | 0 |
| 16. Iowa | IA | L | 10,673,872 | 7,686,548 | 15,976,112 | 68,791,680 | 103,128,212 | 625,226 |
| 17. Kansas | KS | L | 34,005,420 | 5,197,590 | 17,644,471 | 23,305,830 | 80,153,311 | 0 |
| 18. Kentucky | KY | L | 14,107,397 | 31,523,646 | 38,547,814 | 88,934,346 | 173,113,203 | 0 |
| 19. Louisiana | LA | L | 14,338,304 | 26,519,761 | 25,268,623 | 95,608,513 | 161,735,201 | 0 |
| 20. Maine | ME | L | 7,214,924 | 10,183,943 | 13,460,872 | 29,499,393 | 60,359,132 | 24,939 |
| 21. Maryland | MD | L | 11,229,371 | 13,652,939 | 18,770,087 | 38,879,087 | 82,531,484 | 0 |
| 22. Massachusetts | MA | L | 12,854,495 | 42,848,789 | 27,242,049 | 90,475,383 | 173,420,716 | 14,211,680 |
| 23. Michigan | MI | L | 11,518,261 | 77,003,350 | 26,304,209 | 111,099,942 | 225,925,762 | 1,556,769 |
| 24. Minnesota | MN | L | 16,049,254 | 6,154,223 | 38,171,746 | 184,004,019 | 244,379,242 | 272,883 |
| 25. Mississippi | MS | L | 1,795,974 | 14,186,547 | 4,179,132 | 6,804,397 | 26,966,050 | 0 |
| 26. Missouri | MO | L | 41,594,885 | 15,091,368 | 38,375,748 | 61,765,030 | 156,827,031 | 47,241 |
| 27. Montana | MT | L | 2,806,363 | 1,842,814 | 4,985,221 | 4,677,445 | 14,311,843 | 0 |
| 28. Nebraska | NE | L | 3,191,382 | 4,182,197 | 8,246,455 | 20,227,966 | 35,848,000 | 428,445 |
| 29. Nevada | NV | L | 9,308,833 | 10,737,267 | 14,637,797 | 11,018,745 | 45,702,642 | 0 |
| 30. New Hampshire | NH | L | 3,242,750 | 15,955,939 | 8,352,556 | 9,159,699 | 36,710,944 | 703,800 |
| 31. New Jersey | NJ | L | 9,155,707 | 47,554,294 | 29,567,326 | 52,694,314 | 138,971,641 | 1,478,939 |
| 32. New Mexico | NM | L | 21,200,366 | 2,405,732 | 7,245,331 | 7,879,005 | 38,730,434 | 0 |
| 33. New York | NY | N | 889,529 | 250,474 | 4,076,977 | 5,624 | 5,222,604 | 0 |
| 34. North Carolina | NC | L | 17,635,699 | 116,463,753 | 42,090,934 | 69,071,803 | 245,262,189 | 789,931 |
| 35. North Dakota | ND | L | 3,867,859 | 857,180 | 13,467,459 | 10,650,154 | 28,842,652 | 0 |
| 36. Ohio | OH | L | 26,860,728 | 124,684,188 | 43,316,335 | 198,822,209 | 393,683,460 | 572,808 |
| 37. Oklahoma | OK | L | 11,120,969 | 22,807,430 | 13,143,372 | 44,473,085 | 91,544,856 | 0 |
| 38. Oregon | OR | L | 41,816,969 | 4,181,964 | 102,318,739 | 291,757,525 | 440,075,197 | 827,913 |
| 39. Pennsylvania | PA | L | 24,260,399 | 71,543,244 | 48,755,459 | 81,800,676 | 226,359,778 | 229,172 |
| 40. Rhode Island | RI | L | 2,806,702 | 14,075,942 | 3,949,620 | 1,325,079 | 22,157,343 | 0 |
| 41. South Carolina | SC | L | 5,590,584 | 37,319,610 | 38,370,566 | 18,002,974 | 99,283,734 | 0 |
| 42. South Dakota | SD | L | 2,159,788 | 4,880,359 | 4,385,923 | 397,221,719 | 408,647,789 | 128,484 |
| 43. Tennessee | TN | L | 9,828,398 | 24,268,036 | 18,229,120 | 179,639,145 | 231,964,699 | 0 |
| 44. Texas | TX | L | 63,734,671 | 56,835,634 | 121,697,672 | 402,781,954 | 645,049,931 | 274,330 |
| 45. Utah | UT | L | 12,972,077 | 13,030,736 | 22,518,010 | 420,364,257 | 468,885,080 | 0 |
| 46. Vermont | VT | L | 4,145,867 | 1,954,915 | 5,565,508 | 11,194,375 | 22,860,665 | 0 |
| 47. Virginia | VA | L | 35,674,835 | 13,692,904 | 70,407,457 | 40,868,620 | 160,643,816 | 0 |
| 48. Washington | WA | L | 17,971,121 | 6,376,962 | 73,677,749 | 282,845,534 | 380,871,366 | 12,521,924 |
| 49. West Virginia | WV | L | 913,388 | 2,190,296 | 3,832,225 | 8,833,312 | 15,769,221 | 0 |
| 50. Wisconsin | WI | L | 17,749,783 | 9,936,577 | 40,380,149 | 92,940,559 | 161,007,068 | 1,452,219 |
| 51. Wyoming | WY | L | 3,642,561 | 462,445 | 3,583,080 | 5,172,380 | 12,860,466 | 0 |
| 52. American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | L | 6,356,949 | 0 | 1,620,987 | 1,271,960 | 9,249,896 | 0 |
| 54. Puerto Rico | PR | L | 128 | 0 | 82,620 | 0 | 82,748 | 0 |
| 55. U.S. Virgin Islands | VI | L | 8,419,383 | 0 | 803,675 | 0 | 9,223,058 | 0 |
| 56. Northern Mariana Islands | MP | L | 93,689 | 0 | 4,331 | 0 | 98,020 | 0 |
| 57. Canada | CAN | N | 17,175 | 0 | 117,858 | 248,620 | 383,653 | 0 |
| 58. Aggregate other alien | OT | XXX | 174,899 | 0 | 74,489 | 0 | 249,388 | 0 |
| 59. Subtotal | | XXX | 1,028,439,192 | 1,368,972,988 | 1,841,304,679 | 5,274,916,315 | 9,513,633,174 | 43,012,861 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | 702,330 | 0 | 2,962,102 | 0 | 3,664,432 | 0 |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | 5,396,473 | 0 | 0 | 0 | 5,396,473 | 0 |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | (162,564) | 0 | 0 | 0 | (162,564) | 0 |
| 94. Aggregate or other amounts not allocable by state | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (direct business) | | XXX | 1,034,375,431 | 1,368,972,988 | 1,844,266,781 | 5,274,916,315 | 9,522,531,515 | 43,012,861 |
| 96. Plus reinsurance assumed | | XXX | 6,148,882 | 0 | 53,192,732 | 26,188,061 | 85,529,675 | 0 |
| 97 Totals (all business) | | XXX | 1,040,524,313 | 1,368,972,988 | 1,897,459,513 | 5,301,104,376 | 9,608,061,190 | 43,012,861 |
| 98. Less reinsurance ceded | | XXX | 24,855,490 | 50,463 | 124,682,402 | 0 | 149,588,355 | 0 |
| 99. Totals (all business) less reinsurance ceded | | XXX | 1,015,668,823 | 1,368,922,525 | 1,772,777,111 | 5,301,104,376 | 9,458,472,835 | 43,012,861 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. ZZZ Other Alien | | XXX | 174,899 | 0 | 74,489 | 0 | 249,388 | 0 |
| 58002. | | XXX | | | | | | |
| 58003. | | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 174,899 | 0 | 74,489 | 0 | 249,388 | 0 |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 54
2. R - Registered - Non-domiciled RRGs ..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ..... 0
4. Q - Qualified - Qualified or accredited reinsurer ..... 0
5. N - None of the above - Not allowed to write business in the state ..... 3

## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
## PART 1 - ORGANIZATION CHART

| Company | FEIN | NAIC | LOCATION | Ownership |
|---|---|---|---|---|
| Meiji Yasuda Life Insurance Company ("MY") | | | JPN | |
| StanCorp Financial Group, Inc. ("SFG") | 93-1253576 | | OR | 100.00% owned by MY |
| Standard Insurance Company ("SIC") | 93-0242990 | 69019 | OR | 100.00% owned by SFG |
| Standard QOZ Fund, LLC | 86-2941531 | | OR | 99.00% owned by SIC, 1.00% by SFG |
| The Standard Life Insurance Company of New York | 13-4119477 | 89009 | NY | 100.00% owned by SFG |
| Standard Retirement Services, Inc. | 25-1838406 | | OR | 100.00% owned by SFG |
| StanCorp Equities, Inc. | 93-0930972 | | OR | 100.00% owned by SFG |
| StanCorp Mortgage Investors, LLC. | 93-1191029 | | OR | 100.00% owned by SFG |
| StanCorp Investment Advisers, Inc. | 93-1296382 | | OR | 100.00% owned by SFG |
| StanCorp Real Estate, LLC. | 93-1191030 | | OR | 100.00% owned by SFG |
| Standard Management, Inc. ("SM, Inc.") | 93-0928203 | | OR | 100.00% owned by SFG |
| StanCorp Global Services India Private Limited | | | IND | 99.00% owned by SM,Inc., 1.00% AHS |
| American Heritage Life Insurance Company | 59-0781901 | 60534 | FL | 100.00% owned by SFG |
| American Heritage Service Company ("AHS") | 59-2276596 | | FL | 100.00% owned by SFG |
| Pacific Guardian Life Insurance Company, Limited | 99-0108050 | 64343 | HI | 100.00% owned by MY |
| Meiji Yasuda North America Holdings Incorporated ("MY NAH, Inc.") | | | DE | 100.00% owned by MY |
| Banner Life Insurance Company ("BLIC") | 52-1236145 | 94250 | MD | 100.00% owned by MY NAH, Inc. |
| William Penn Life Insurance Company of New York | 13-1976260 | 66230 | NY | 100.00% owned by BLIC |
| First British Vermont Reinsurance Company II Limited | | | VT | 100.00% owned by BLIC |
| First British Vermont Reinsurance Company III Limited | | | VT | 100.00% owned by BLIC |
| First British Vermont Reinsurance Company IV Limited | | | VT | 100.00% owned by BLIC |
| Meiji Yasuda Reinsurance Bermuda Limited | | | BMU | 100.00% owned by MY NAH, Inc. |
| FBV Financing-1 LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| FBV Financing-2 LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| FBV Financing-3 LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| FBV Financing-4 LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| FBV Financing-5 LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| Chesapeake Ventures LLC | | | DE | 100.00% owned by MY NAH, Inc. |
| Techficient Holdings, LLC | | | IN | 45% owned by Chesapeake Ventures LLC |
| Meiji Yasuda America Incorporated | 51-0383916 | | NY | 100.00% owned by MY |
| Meiji Yasuda Europe Limited | | | GBR | 100.00% owned by MY |
| Meiji Yasuda Asia Pacific Limited | | | SGP | 100.00% owned by MY |

## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
## PART 1 - ORGANIZATION CHART

| Company | FEIN | NAIC | LOCATION | Ownership |
|---|---|---|---|---|
| Founder Meiji Yasuda Life Insurance Co., Ltd. ("Founder MY") | | | CHN | 29.20% owned by MY |
| Sunshine Asset-Wengxiang No.31 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| Allianz Wengjian No.16 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| DaJia Asset Houkun No.89 Fixed-income Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| AEON Asset Management Hongyuan No.55 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| Minsheng Tonghui Minhui No.84 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| GH SHINING Asset Management Xinxiang Tianyi No.2 Product | | | CHN | 100.00% owned by Founder MY |
| Sunshine Asset-Wengxiang No.29 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| Sino Asset Ruizhi No.27 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| China Re Asset-Ruiqi No.8 Asset Management Product | | | CHN | 100.00% owned by Founder MY |
| Thai Life Insurance Public Company Limited | | | THA | 17.00% owned by MY |
| Meiji Yasuda General Insurance Co., Ltd. | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Trust Life Insurance Co., Ltd. | | | JPN | 85.1% Owned by MY |
| Meiji Yasuda Insurance Service Company, Limited | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Asset Management Company Ltd. | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Real Estate Management Company Limited | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Life Planning Center Company, Limited | | | JPN | 100.00% owned by MY |
| Meiji Yasuda System Technology Company Limited | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Payment Collection Business Services Company, Limited | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Office Partners Co., Ltd. | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Research Institute, Inc. | | | JPN | 100.00% owned by MY |
| MST Insurance Service Co., Ltd. | | | JPN | 16.10% owned by MY |
| The Mitsubishi Asset Brains Company, Limited | | | JPN | 25.00% owned by MY |
| Meiji Yasuda Business Plus Co., Ltd. | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Trading Company, Ltd. | | | JPN | 100.00% owned by MY |
| Global Alliance Realty Co., Ltd. | | | JPN | 42.55% owned by MY |
| RP Alpha Tokutei Mokuteki Kaisha | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Life Foundation of Health and Welfare | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Mental Health Foundation | | | JPN | 100.00% owned by MY |
| The Meiji Yasuda Cultural Foundation | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Health Development Foundation | | | JPN | 100.00% owned by MY |
| General Incorporated Association Meiji Yasuda Holly's | | | JPN | 100.00% owned by MY |

## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
## PART 1 - ORGANIZATION CHART

| Company | FEIN | NAIC | LOCATION | Ownership |
|---|---|---|---|---|
| NB Investment, LLC. | | | JPN | 100.00% owned by MY |
| DY Investment, LLC. | | | JPN | 100.00% owned by MY |
| KC Investment, LLC. | | | JPN | 100.00% owned by MY |
| Topaz Private Income I Parallel A, LPS | | | JPN | 99.00% owned by MY |
| KAS Investment, LLC | | | JPN | 99.70% owned by MY |
| M-SMY Investment, LLC | | | JPN | 100.00% owned by MY |
| MT-SMY Investment, LLC | | | JPN | 100.00% owned by MY |
| Golden Kite, LLC | | | JPN | 100.00% owned by MY |
| Meiji Yasuda Future Innovation Fund L.P. | | | JPN | 99.50% owned by MY |
| MY Prime Property L.P. ("MP") | | | KY | 100.00% owned by MY |
| HTFF Cayman Feeder 1 L.P. | | | KY | 100.00% owned by MP |
| M-SMY2 Investment, LLC. | | | JPN | 99.90% owned by MY |
| N-SMY Investment GK, LLC. | | | JPN | 100.00% owned by MY |
| MY Investment, LPS | | | JPN | 99.90% owned by MY |
| IM Investment, LLC | | | JPN | 99.90% owned by MY |
| MYNORI, LLC. | | | JPN | 99.90% owned by MY |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 00000 | | | | | Mizuho Financial Group Inc | JPN | UIP | | | 0.000 | | NO | 1 |
| 1348 | Mizuho Financial Group | 00000 | 93-1253576 | | | | StanCorp Financial Group, Inc. | OR | UIP | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 69019 | 93-0242990 | | | | Standard Insurance Company | OR | RE | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 86-2941531 | | | | Standard QOZ Fund, LLC | OR | NIA | Standard Insurance Company | Ownership | 99.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 89009 | 13-4119477 | | | | The Standard Life Insurance Company of New York | NY | IA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 25-1838406 | | | | Standard Retirement Services, Inc. | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 93-0930972 | | | | StanCorp Equities, Inc. | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 93-1191029 | | | | StanCorp Mortgage Investors, LLC | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 93-1296382 | | | | StanCorp Investment Advisers, Inc. | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 93-1191030 | | | | StanCorp Real Estate, LLC | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 93-0928203 | | | | Standard Management, Inc. | OR | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | StanCorp Global Services India Private Limited | IND | NIA | Standard Management, Inc. | Ownership | 99.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 60534 | 59-0781901 | | | | American Heritage Life Insurance Company | FL | IA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 59-2276596 | | | | American Heritage Service Company | FL | NIA | StanCorp Financial Group, Inc. | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 64343 | 99-0108050 | | | | Pacific Guardian Life Insurance Company, Limited | HI | IA | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | 2 |
| | | 00000 | | | | | Mizuho North America Holdings Incorporated | DE | NIA | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 94250 | 52-1236145 | | | | Banner Life Insurance Company | MD | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| 1348 | Mizuho Financial Group | 66230 | 13-1976260 | | | | William Penn Life Insurance Company of New York | NY | NIA | Banner Life Insurance Company | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | First British Vermont Reinsurance Company II Limited | VT | NIA | Banner Life Insurance Company | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | First British Vermont Reinsurance Company III Limited | VT | NIA | Banner Life Insurance Company | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | First British Vermont Reinsurance Company IV Limited | VT | NIA | Banner Life Insurance Company | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | Mizuho Reinsurance Bermuda Limited | BMU | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | FBV Financing-1 LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | FBV Financing-2 LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | FBV Financing-3 LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | FBV Financing-4 LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | FBV Financing-5 LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | Chesapeake Ventures LLC | DE | NIA | Mizuho North America Holdings Incorporated | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | Techficient Holdings, LLC | IN | NIA | Chesapeake Ventures LLC | Ownership | 45.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | 51-0383916 | | | | Mizuho America Incorporated | NY | NIA | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | 3 |
| | | 00000 | | | | | Mizuho Europe Limited | GBR | NIA | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | Mizuho Asia Pacific Limited | SCP | NIA | Mizuho Financial Group Inc | Ownership | 100.000 | Mizuho Financial Group Inc | NO | |
| | | 00000 | | | | | Founder Mizuho Life Insurance Co., Ltd. | CHN | IA | Mizuho Financial Group Inc | Influence | 29.200 | Mizuho Financial Group Inc | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 00000 | | | | | Sunshine Asset-Wangxiang No.31 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Allianz Wangjian No.16 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | DaJia Asset Hukun No.89 Fixed-income Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | AEON Asset Management Hongyuan No.55 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Minsheng Tonghui Minhui No.84 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | CHSHINING Asset Management Xinxiang Tianyi No.2 Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Sunshine Asset-Wangxiang No.29 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Sino Asset Ruizhi No.27 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | China Re Asset-Ruiqi No.8 Asset Management Product | CHN | NA | Founder Meiji Yasuda Life Insurance Co., Ltd. | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Thai Life Insurance Public Company Limited. | THA | IA | Meiji Yasuda Life Insurance Company | Influence | 17.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda General Insurance Co., Ltd. | JPN | IA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Trust Life Insurance Co., Ltd. | JPN | IA | Meiji Yasuda Life Insurance Company | Ownership | 85.100 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Insurance Service Company, Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Asset Management Company Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Real Estate Management Company Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Life Planning Center Company, Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda System Technology Company Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Payment Collection Business Services Company, Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Office Partners Co., Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Research Institute, Inc. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MST Insurance Service Co., Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Influence | 16.100 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | The Mitsubishi Asset Brains Company, Limited | JPN | NA | Meiji Yasuda Life Insurance Company | Influence | 25.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Business Plus Co., Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Trading Company, Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Global Alliance Realty Co., Ltd. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 42.550 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | RP Alpha Tokutei Mokuteki Kaisha | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Life Foundation of Health and Welfare | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Mental Health Foundation | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | The Meiji Yasuda Cultural Foundation | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Health Development Foundation | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | General Incorporated Association Meiji Yasuda Holly's | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | NB Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | DY Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | KC Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Topaz Private Income 1 Parallel A LPS | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.000 | Meiji Yasuda Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 00000 | | | | | KAS Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.700 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MSMY Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MF-SMY Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Golden Kite, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | Meiji Yasuda Future Innovation Fund L.P. | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.500 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MY Prime Property L.P. | KY | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | HIFF Cayman Feeder 1 L.P. | KY | NA | MY Prime Property | Ownership | 100.000 | MY Prime Property | NO | |
| | | 00000 | | | | | MSMY2 Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.900 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | NSMY Investment GK, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 100.000 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MY Investment, LPS | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.900 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | IMI Investment, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.900 | Meiji Yasuda Life Insurance Company | NO | |
| | | 00000 | | | | | MINORI, LLC | JPN | NA | Meiji Yasuda Life Insurance Company | Ownership | 99.900 | Meiji Yasuda Life Insurance Company | NO | |

| Asterisk | Explanation |
|---|---|
| 1 | Meiji Yasuda Life Insurance Company is a mutual insurance company owned by its policyholders. |
| 2 | Company has one subsidiary. |
| 3 | Company has three subsidiaries. |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company does not have a non-U.S. insurer licesne to do business in the U.S..
2. The Company does not have stand-alone Part D coverage.
3. The Company does not have any Equity Indexed Life Insurance products.
5. The Company does not have any Equity Indexed Life Insurance products.
6. The Company does not have any Equity Indexed Life Insurance products.
7. The Company does not have any Equity Indexed Life Insurance products.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

*69019202649000003*

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

*69019202636500003*

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

*69019202644500003*

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

*69019202644700003*

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

*69019202644800003*

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

*69019202644900003*

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Prepaid postretirement funds | 6,631,706 | 6,631,706 | 0 | 0 |
| 2505. | Overfunded plan assets | (6,631,706) | (6,631,706) | 0 | 0 |
| 2506. | Admitted disallowed interest maintenance reserve | 89,293,313 | 0 | 89,293,313 | 53,274,459 |
| 2507. | Interest Maintenance Reserve | 37,450,104 | 0 | 37,450,104 | 44,235,776 |
| 2508. | VODA | 187,687,500 | 187,687,500 | 0 | 0 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 314,430,917 | 187,687,500 | 126,743,417 | 97,510,235 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 2504. | Funds held for escheatment | 6,213,264 | 6,266,444 |
| 2505. | Long-term contracts payable | 752 | 752 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 6,214,016 | 6,267,196 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 78,683,612 | 67,502,780 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 0 |
| | 2.2 Additional investment made after acquisition | 13,086,511 | 14,061,930 |
| 3. | Current year change in encumbrances | 0 | 0 |
| 4. | Total gain (loss) on disposals | 0 | 0 |
| 5. | Deduct amounts received on disposals | 0 | 0 |
| 6. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 7. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 8. | Deduct current year's depreciation | 4,538,092 | 2,881,098 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 87,232,031 | 78,683,612 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 87,232,031 | 78,683,612 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 12,591,778,627 | 11,909,625,787 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 2,141,948,047 | 3,357,623,252 |
| | 2.2 Additional investment made after acquisition | 36,524,511 | 67,744,323 |
| 3. | Capitalized deferred interest and other | 2,690,512 | 8,082,109 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase/(decrease) | 213,406 | 0 |
| 6. | Total gain (loss) on disposals | (20,283,893) | (44,704,948) |
| 7. | Deduct amounts received on disposals | 2,060,692,757 | 2,706,591,896 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 0 | 0 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 12,692,178,453 | 12,591,778,627 |
| 12. | Total valuation allowance | (61,805,852) | (28,780,427) |
| 13. | Subtotal (Line 11 plus Line 12) | 12,630,372,601 | 12,562,998,200 |
| 14. | Deduct total nonadmitted amounts | 0 | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 12,630,372,601 | 12,562,998,200 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 343,127,643 | 211,925,690 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 707,218 | 170,218,631 |
| | 2.2 Additional investment made after acquisition | 13,527,968 | 9,218,062 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 16,154 | 140,694 |
| 5. | Unrealized valuation increase/(decrease) | (11,260,756) | (6,539,340) |
| 6. | Total gain (loss) on disposals | (2,678,366) | (3,001,510) |
| 7. | Deduct amounts received on disposals | 5,849,954 | 5,342,497 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | 26,047,995 | 33,492,087 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 311,541,912 | 343,127,643 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 311,541,912 | 343,127,643 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 16,490,053,970 | 15,854,098,586 |
| 2. | Cost of bonds and stocks acquired | 3,148,656,923 | 2,885,615,353 |
| 3. | Accrual of discount | 34,272,273 | 45,471,319 |
| 4. | Unrealized valuation increase/(decrease) | 8,865,105 | (9,980,373) |
| 5. | Total gain (loss) on disposals | (56,765,638) | (2,169,336) |
| 6. | Deduct consideration for bonds and stocks disposed of | 1,625,356,109 | 2,263,275,181 |
| 7. | Deduct amortization of premium | 10,363,042 | 13,726,733 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized | 4,250,400 | 8,032,949 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 3,344,300 | 2,053,284 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 17,988,457,382 | 16,490,053,970 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 17,988,457,382 | 16,490,053,970 |

# SCHEDULE D - PART 1B

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

| | NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. | NAIC 1 (a) | 8,775,423,704 | 498,876,897 | 129,789,572 | 16,661,630 | 8,601,886,343 | 8,775,423,704 | 9,161,172,659 | 8,449,554,158 |
| 2. | NAIC 2 (a) | 4,611,108,400 | 258,655,254 | 101,326,296 | (4,358,981) | 4,499,577,388 | 4,611,108,400 | 4,764,078,377 | 4,371,667,216 |
| 3. | NAIC 3 (a) | 618,216,709 | 52,122,820 | 35,249,986 | 7,830,565 | 615,010,929 | 618,216,709 | 642,920,108 | 559,624,658 |
| 4. | NAIC 4 (a) | 273,540,825 | 52,480,007 | 10,140,099 | (23,322,115) | 237,002,636 | 273,540,825 | 292,558,618 | 238,225,499 |
| 5. | NAIC 5 (a) | 11,369,945 | 60,093 | 2,864,957 | 4,990,325 | 14,191,168 | 11,369,945 | 13,555,406 | 19,030,926 |
| 6. | NAIC 6 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Total ICO | 14,289,659,583 | 862,195,071 | 279,370,910 | 1,801,424 | 13,967,668,464 | 14,289,659,583 | 14,874,285,168 | 13,638,102,457 |
| | ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. | NAIC 1 | 2,705,494,265 | 336,914,325 | 135,130,338 | (9,294,375) | 2,687,220,544 | 2,705,494,265 | 2,897,983,877 | 2,650,374,128 |
| 9. | NAIC 2 | 95,191,893 | 16,036,366 | 187,134 | (1,398,972) | 99,841,462 | 95,191,893 | 109,642,153 | 110,507,237 |
| 10. | NAIC 3 | 1,600,807 | 0 | 333,707 | 12,562,158 | 8,317,833 | 1,600,807 | 13,829,258 | 7,234,001 |
| 11. | NAIC 4 | 8,431,081 | 0 | 44,796 | 25,677 | 5,749,985 | 8,431,081 | 8,411,962 | 7,301,519 |
| 12. | NAIC 5 | 8,993,465 | 0 | 89,083 | (8,272) | 8,220,554 | 8,993,465 | 8,896,110 | 8,245,848 |
| 13. | NAIC 6 | 1,592,339 | 0 | 1,201,330 | 1,200,020 | 1,770,234 | 1,592,339 | 1,591,029 | 3,276,454 |
| 14. | Total ABS | 2,821,303,850 | 352,950,691 | 136,986,388 | 3,086,236 | 2,811,120,612 | 2,821,303,850 | 3,040,354,389 | 2,786,939,187 |
| | PREFERRED STOCK | | | | | | | | |
| 15. | NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. | NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. | NAIC 4 | 10,134 | 0 | 0 | (109) | 0 | 10,134 | 10,025 | 0 |
| 19. | NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. | NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. | Total Preferred Stock | 10,134 | 0 | 0 | (109) | 0 | 10,134 | 10,025 | 0 |
| 22. | Total ICO, ABS & Preferred Stock | 17,110,973,567 | 1,215,145,762 | 416,357,298 | 4,887,551 | 16,778,789,076 | 17,110,973,567 | 17,914,649,582 | 16,425,041,644 |

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---|---|---|---|---|---|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 7709999999 Totals | | XXX | | | |

NONE

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1 | 2 |
|---|---|---|---|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | | |
| 2. | Cost of short-term investments acquired | | |
| 3. | Accrual of discount | | |
| 4. | Unrealized valuation increase/(decrease) | | |
| 5. | Total gain (loss) on disposals | | |
| 6. | Deduct consideration received on disposals | | |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | |

NONE

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | 100,185,319 |
| 2. | Cost paid/(consideration received) on additions | 68,147,040 |
| 3. | Unrealized valuation increase/(decrease) | (24,656,865) |
| 4. | SSAP No. 108 adjustments | 0 |
| 5. | Total gain (loss) on termination recognized | 41,432,932 |
| 6. | Considerations received/(paid) on terminations | 87,725,523 |
| 7. | Amortization | 0 |
| 8. | Adjustment to the book/adjusted carrying value of hedged item | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | 97,382,903 |
| 11. | Deduct nonadmitted assets | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 97,382,903 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

# SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | 97,382,909 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 0 | |
| 3. | Total (Line 1 plus Line 2) | | 97,382,909 |
| 4. | Part D, Section 1, Column 6 | 123,347,745 | |
| 5. | Part D, Section 1, Column 7 | (25,964,843) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 6 |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 117,098,582 | |
| 8. | Part B, Section 1, Column 13 | 0 | |
| 9. | Total (Line 7 plus Line 8) | | 117,098,582 |
| 10. | Part D, Section 1, Column 9 | 143,063,418 | |
| 11. | Part D, Section 1, Column 10 | (25,964,843) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 7 |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 13,284,560 | |
| 14. | Part B, Section 1, Column 20 | 0 | |
| 15. | Part D, Section 1, Column 12 | 13,284,560 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 93,091,082 | 185,813,921 |
| 2. | Cost of cash equivalents acquired | 2,651,593,309 | 2,726,045,296 |
| 3. | Accrual of discount | 0 | 0 |
| 4. | Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | 0 | 0 |
| 6. | Deduct consideration received on disposals | 2,650,617,190 | 2,818,768,135 |
| 7. | Deduct amortization of premium | 0 | 0 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 94,067,201 | 93,091,082 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 94,067,201 | 93,091,082 |

# SCHEDULE A - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Standard Plaza | Portland | OR | 01/01/1958 | | 0 | 0 | 33,175,029 | 4,537,866 |
| 900 SW Fifth | Portland | OR | 01/01/1984 | | 0 | 0 | 45,080,136 | 512,502 |
| Fourth & Taylor | Portland | OR | 11/29/2018 | | 0 | 0 | 7,094,145 | 147,377 |
| 0199999. Acquired by purchase | | | | | 0 | 0 | 85,349,311 | 5,197,745 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0399999 - Totals | | | | | 0 | 0 | 85,349,311 | 5,197,745 |

# SCHEDULE A - PART 3

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

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

NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| C6043010 | HUNTSVILLE | AL | | 07/23/2026 | 6.125 | 10,000,000 | 0 | 13,577,000 |
| C6051205 | NOGALES | AZ | | 07/31/2026 | 6.375 | 2,500,000 | 0 | 3,844,000 |
| C6060401 | SCOTTSDALE | AZ | | 08/28/2026 | 6.500 | 22,200,000 | 0 | 33,646,000 |
| C5052103-1 | ALISO VIEJO | CA | | 08/18/2026 | 6.660 | 375,300 | 0 | 1,004,573 |
| C6042901 | BERKELEY | CA | | 07/08/2026 | 6.875 | 3,375,000 | 0 | 4,910,000 |
| C6042902 | CAMERON PARK | CA | | 07/08/2026 | 6.875 | 4,000,000 | 0 | 6,136,000 |
| C6043003 | DALY CITY | CA | | 07/17/2026 | 6.000 | 2,500,000 | 0 | 5,163,000 |
| C6070803 | FRESNO | CA | | 09/25/2026 | 6.500 | 1,400,000 | 0 | 3,861,000 |
| C5101001 | GALT | CA | | 07/01/2026 | 6.625 | 37,402 | 0 | 4,120,000 |
| C6042204 | GLENDALE | CA | | 08/14/2026 | 6.125 | 2,696,000 | 0 | 6,477,000 |
| C6050401 | INDIO | CA | | 07/20/2026 | 6.250 | 1,000,000 | 0 | 1,479,000 |
| C6040601 | IRVINE | CA | | 08/21/2026 | 6.250 | 13,870,000 | 0 | 23,854,000 |
| C6050402 | LAKE ELSINORE | CA | | 07/13/2026 | 6.250 | 3,000,000 | 0 | 4,011,000 |
| C6011502 | LOS ANGELES | CA | | 09/30/2026 | 6.250 | 25,000,000 | 0 | 48,092,000 |
| C6011503 | LOS ANGELES | CA | | 09/30/2026 | 6.250 | 3,000,000 | 0 | 12,055,000 |
| C6042202 | LOS ANGELES | CA | | 07/23/2026 | 6.125 | 1,750,000 | 0 | 2,746,000 |
| C6062301 | MANTECA | CA | | 09/18/2026 | 6.375 | 850,000 | 0 | 1,154,000 |
| C4062405 | MONTEREY | CA | | 09/10/2024 | 8.750 | 0 | 449,022 | 16,011,000 |
| C6070602 | MONTEREY | CA | | 09/28/2026 | 6.250 | 17,000,000 | 0 | 26,910,000 |
| C6042101 | MORENO VALLEY | CA | | 08/20/2026 | 6.000 | 5,250,000 | 0 | 8,781,000 |
| C6043011 | OAKDALE | CA | | 07/30/2026 | 6.250 | 770,000 | 0 | 1,048,000 |
| C6051503 | PLEASANT HILL | CA | | 08/17/2026 | 6.500 | 1,400,000 | 0 | 2,781,000 |
| C6051301 | REDONDO BEACH | CA | | 08/18/2026 | 6.375 | 1,550,000 | 0 | 2,593,000 |
| C5053003-1 | SACRAMENTO | CA | | 08/05/2026 | 7.140 | 472,253 | 0 | 1,121,846 |
| C6043002 | SACRAMENTO | CA | | 07/29/2026 | 6.125 | 1,400,000 | 0 | 3,083,000 |
| C6051101 | SAN BERNARDINO | CA | | 08/06/2026 | 6.500 | 6,500,000 | 0 | 9,438,000 |
| C6050407 | SAN DIEGO | CA | | 08/31/2026 | 6.250 | 3,525,000 | 0 | 5,189,000 |
| WC606002 | SANTA CLARITA | CA | | 09/18/2026 | 8.750 | 6,300,000 | 0 | 15,489,000 |
| C2112801 | SOLEDAD | CA | | 02/21/2023 | 7.560 | 0 | 1,361,859 | 13,375,000 |
| C2112801B | SOLEDAD | CA | | 07/24/2026 | 7.975 | 578,315 | 0 | 13,375,000 |
| C6061602 | TEMECULA | CA | | 08/28/2026 | 6.375 | 9,000,000 | 0 | 13,005,000 |
| C4100310-1 | VAN NUYS | CA | | 08/03/2026 | 6.500 | 1,700,000 | 0 | 2,877,334 |
| C6062902 | VENTURA | CA | | 08/31/2026 | 6.625 | 600,000 | 0 | 922,000 |
| C6070101 | VISALIA | CA | | 09/10/2026 | 6.500 | 4,032,000 | 0 | 5,451,000 |
| C6043005 | SEYMOUR | CT | | 07/31/2026 | 6.125 | 8,577,500 | 0 | 11,656,000 |
| C6041601 | AUBURNDALE | FL | | 07/24/2026 | 6.125 | 8,250,000 | 0 | 14,119,000 |
| C6070901 | AVON PARK | FL | | 09/29/2026 | 6.500 | 1,850,000 | 0 | 2,538,000 |
| C6060805 | BOCA RATON | FL | | 08/27/2026 | 6.375 | 9,825,000 | 0 | 14,549,000 |
| C6031806 | CLEARWATER | FL | | 07/30/2026 | 6.125 | 17,000,000 | 0 | 26,162,000 |
| C6061801 | FORT LAUDERDALE | FL | | 08/31/2026 | 6.375 | 3,075,000 | 0 | 4,676,000 |
| C6052702 | JACKSONVILLE | FL | | 08/20/2026 | 6.500 | 4,975,000 | 0 | 6,629,000 |
| C6043001 | KISSIMMEE | FL | | 07/10/2026 | 6.250 | 1,500,000 | 0 | 2,157,000 |
| C6061001 | MIRAMAR | FL | | 08/25/2026 | 6.375 | 1,150,000 | 0 | 1,998,000 |
| C6070703 | NORTH MIAMI BEACH | FL | | 09/18/2026 | 6.375 | 1,085,000 | 0 | 2,261,000 |
| C6042104 | PENSACOLA | FL | | 07/07/2026 | 6.375 | 3,800,000 | 0 | 5,844,000 |
| C6041603 | PUNTA GORDA | FL | | 07/01/2026 | 6.000 | 815,100 | 0 | 6,848,000 |
| C3052401-1 | ATLANTA | GA | | 09/11/2026 | 6.875 | 830,000 | 0 | 1,052,977 |
| C6051201 | BALL GROUND | GA | | 08/28/2026 | 6.750 | 17,500,000 | 0 | 23,635,000 |
| C6060202 | HAMPTON | GA | | 09/25/2026 | 6.750 | 4,200,000 | 0 | 6,200,000 |
| C6070802 | KINGSLAND | GA | | 09/25/2026 | 6.625 | 600,000 | 0 | 1,472,000 |
| C6070603 | MOULTRIE | GA | | 09/18/2026 | 6.500 | 1,700,000 | 0 | 3,891,000 |
| C6043007 | MERIDIAN | ID | | 07/24/2026 | 5.875 | 5,400,000 | 0 | 8,693,000 |
| C6042703 | CHICAGO | IL | | 07/21/2026 | 6.250 | 2,620,000 | 0 | 4,620,000 |
| C6042305 | OSWEGO | IL | | 07/10/2026 | 6.375 | 2,150,000 | 0 | 2,986,000 |
| C6042704 | SOUTH ELGIN | IL | | 07/21/2026 | 6.250 | 1,490,000 | 0 | 2,480,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| C6051302 | LAFAYETTE | IN | | 07/27/2026 | 6.500 | 950,000 | 0 | 1,266,000 |
| WC605002 | OVERLAND PARK | KS | | 07/31/2026 | 9.000 | 5,723,590 | 0 | 13,526,000 |
| C2052401-1 | WICHITA | KS | | 07/30/2026 | 6.875 | 1,400,038 | 0 | 1,903,939 |
| C6062501 | HOPKINSVILLE | KY | | 09/10/2026 | 6.375 | 5,425,000 | 0 | 7,238,000 |
| C6062302 | SHREVEPORT | LA | | 09/03/2026 | 6.500 | 2,500,000 | 0 | 3,865,000 |
| WC606003 | WEYMOUTH | MA | | 08/27/2026 | 8.750 | 4,600,000 | 0 | 7,544,000 |
| C6043014 | ANNAPOLIS | MD | | 07/23/2026 | 6.125 | 4,500,000 | 0 | 6,010,000 |
| C6043013 | BALTIMORE | MD | | 08/13/2026 | 6.125 | 4,300,000 | 0 | 6,895,000 |
| C6060806 | BALTIMORE | MD | | 09/17/2026 | 6.375 | 10,100,000 | 0 | 16,860,000 |
| WC303001 | BALTIMORE | MD | | 07/31/2023 | 8.500 | 0 | 378,651 | 29,350,000 |
| C6051105 | COLUMBIA | MD | | 09/22/2026 | 6.375 | 2,525,000 | 0 | 3,405,000 |
| C6052201 | ELLICOTT CITY | MD | | 08/10/2026 | 6.375 | 2,250,000 | 0 | 3,283,000 |
| C6060804 | GLEN BURNIE | MD | | 08/31/2026 | 6.500 | 14,770,000 | 0 | 19,718,000 |
| C6042205 | LINTHICUM HEIGHTS | MD | | 07/09/2026 | 6.375 | 6,200,000 | 0 | 8,284,000 |
| C6042206 | LINTHICUM HEIGHTS | MD | | 07/09/2026 | 6.375 | 10,000,000 | 0 | 13,375,000 |
| C6060403 | PIKESVILLE | MD | | 08/17/2026 | 6.375 | 13,000,000 | 0 | 17,687,000 |
| C6031212 | ROSEDALE | MD | | 07/16/2026 | 6.000 | 7,000,000 | 0 | 9,632,000 |
| C6062201 | LANSING | MI | | 09/03/2026 | 6.750 | 1,365,000 | 0 | 1,842,000 |
| WC512002 | STERLING HEIGHTS | MI | | 07/01/2026 | 8.250 | 135,958 | 0 | 31,348,000 |
| WC505001 | KANSAS CITY | MO | | 06/23/2025 | 9.000 | 0 | 444,174 | 14,698,000 |
| C6051103 | RAYTOWN | MO | | 08/05/2026 | 6.250 | 1,090,000 | 0 | 1,454,000 |
| C6070604 | CARY | NC | | 09/22/2026 | 6.500 | 2,300,000 | 0 | 4,366,000 |
| C6070205 | FREEHOLD | NJ | | 09/25/2026 | 6.625 | 1,700,000 | 0 | 2,498,000 |
| C6050502 | NEWARK | NJ | | 09/24/2026 | 6.375 | 1,200,000 | 0 | 1,712,000 |
| C6050501 | LAS VEGAS | NV | | 07/01/2026 | 6.250 | 5,200,000 | 0 | 7,038,000 |
| C6060803 | SPARKS | NV | | 09/14/2026 | 6.500 | 1,000,000 | 0 | 1,443,000 |
| C6042203 | BRONX | NY | | 07/17/2026 | 6.250 | 3,200,000 | 0 | 4,374,000 |
| C6042301 | BRONX | NY | | 07/31/2026 | 6.250 | 2,150,000 | 0 | 2,926,000 |
| C6051203 | BRONX | NY | | 07/24/2026 | 6.250 | 2,300,000 | 0 | 3,217,000 |
| C6051204 | BRONX | NY | | 07/24/2026 | 6.250 | 2,300,000 | 0 | 3,218,000 |
| C6051402 | BRONX | NY | | 08/07/2026 | 6.500 | 1,700,000 | 0 | 2,326,000 |
| C6052002 | BRONX | NY | | 08/07/2026 | 6.625 | 2,500,000 | 0 | 3,524,000 |
| C6060402 | BRONX | NY | | 08/26/2026 | 6.500 | 2,100,000 | 0 | 2,986,000 |
| C6062502 | BRONX | NY | | 09/11/2026 | 6.500 | 2,450,000 | 0 | 3,469,000 |
| C6070201 | BRONX | NY | | 09/17/2026 | 6.500 | 2,400,000 | 0 | 3,373,000 |
| C6071501 | BRONX | NY | | 09/24/2026 | 6.625 | 2,250,000 | 0 | 3,178,000 |
| C6042303 | BROOKLYN | NY | | 07/13/2026 | 6.125 | 2,000,000 | 0 | 2,850,000 |
| C6042701 | BROOKLYN | NY | | 07/30/2026 | 6.250 | 2,175,000 | 0 | 3,047,000 |
| C6042905 | BROOKLYN | NY | | 07/20/2026 | 6.125 | 2,400,000 | 0 | 3,552,000 |
| C6050403 | BROOKLYN | NY | | 07/17/2026 | 6.375 | 1,975,000 | 0 | 2,853,000 |
| C6051401 | BROOKLYN | NY | | 08/21/2026 | 6.375 | 3,800,000 | 0 | 5,231,000 |
| C6051501 | BROOKLYN | NY | | 08/05/2026 | 6.375 | 6,250,000 | 0 | 17,128,000 |
| C6061101 | BROOKLYN | NY | | 09/17/2026 | 6.375 | 2,000,000 | 0 | 2,753,000 |
| C6061201 | BROOKLYN | NY | | 09/11/2026 | 6.500 | 3,250,000 | 0 | 4,459,000 |
| C6062404 | CHESTER | NY | | 09/25/2026 | 6.500 | 3,800,000 | 0 | 5,762,000 |
| C6071502 | QUEENS | NY | | 09/24/2026 | 6.625 | 2,600,000 | 0 | 4,017,000 |
| C6061002 | SCHENECTADY | NY | | 09/01/2026 | 6.500 | 1,800,000 | 0 | 2,546,000 |
| C6050701 | ASHLAND | OH | | 07/29/2026 | 6.250 | 2,050,000 | 0 | 3,082,000 |
| C2072603-1 | DAYTON (AKA CENTERVILLE) | OH | | 07/30/2026 | 6.500 | 3,400,000 | 0 | 5,134,027 |
| WC606001 | INDEPENDENCE | OH | | 09/09/2026 | 9.000 | 1,844,925 | 0 | 3,061,000 |
| C6042906 | MASSILLON | OH | | 07/20/2026 | 6.125 | 1,850,000 | 0 | 2,569,000 |
| WC507004 | SPRINGFIELD | OH | | 09/24/2025 | 8.875 | 0 | 353,928 | 24,270,000 |
| C6043008 | LAKE OSWEGO | OR | | 07/20/2026 | 6.500 | 16,000,000 | 0 | 21,459,000 |
| C6051102 | LEBANON | OR | | 07/22/2026 | 6.375 | 1,500,000 | 0 | 2,141,000 |
| C6070702 | PENDLETON | OR | | 09/14/2026 | 6.375 | 4,500,000 | 0 | 12,344,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| C4010303A | PORTLAND | OR | | 03/22/2024 | 6.870 | 0 | 732,000 | 1,178,208 |
| C6041501 | PORTLAND | OR | | 07/09/2026 | 6.250 | 1,200,000 | 0 | 1,854,000 |
| C6072001 | PORTLAND | OR | | 09/29/2026 | 6.500 | 2,400,000 | 0 | 3,840,000 |
| C5091201 | SALEM | OR | | 11/25/2025 | 6.125 | 0 | 457,500 | 7,500,713 |
| C4100109 | CRANBERRY TOWNSHIP | PA | | 12/03/2024 | 7.500 | 0 | 510,841 | 16,301,000 |
| C6060502 | GIBSONIA | PA | | 09/09/2026 | 6.250 | 24,300,000 | 0 | 34,497,000 |
| C6060504 | MILL HALL | PA | | 09/15/2026 | 6.375 | 11,750,000 | 0 | 15,738,000 |
| C6060503 | PITTSBURGH | PA | | 09/15/2026 | 6.375 | 22,300,000 | 0 | 32,148,000 |
| C6051202 | CHARLESTON | SC | | 07/31/2026 | 6.250 | 2,400,000 | 0 | 3,731,000 |
| C6072201 | CHARLESTON | SC | | 09/21/2026 | 6.500 | 9,000,000 | 0 | 12,588,000 |
| C6060201 | CHATTANOOGA | TN | | 08/14/2026 | 6.375 | 3,874,000 | 0 | 5,873,000 |
| C6050406 | HARRIMAN | TN | | 07/22/2026 | 6.250 | 1,300,000 | 0 | 1,934,000 |
| C6050404 | KINGSTON | TN | | 07/22/2026 | 6.250 | 1,650,000 | 0 | 2,415,000 |
| C6041402 | MEMPHIS | TN | | 08/27/2026 | 6.125 | 1,300,000 | 0 | 1,741,000 |
| C6070902 | NASHVILLE | TN | | 09/25/2026 | 7.125 | 21,675,000 | 0 | 33,430,000 |
| C6050405 | OLIVER SPRINGS | TN | | 07/22/2026 | 6.250 | 2,200,000 | 0 | 3,157,000 |
| WC510001 | ADDISON | TX | | 12/10/2025 | 9.000 | 0 | 73,039 | 9,431,000 |
| C6062401 | BEAUMONT | TX | | 09/17/2026 | 6.500 | 2,200,000 | 0 | 3,116,000 |
| WC504001 | BRYAN | TX | | 07/15/2025 | 8.750 | 0 | 2,779,770 | 19,040,000 |
| C6060801 | CEDAR PARK | TX | | 08/14/2026 | 6.500 | 3,350,000 | 0 | 4,959,000 |
| C6072401 | CELINA | TX | | 09/25/2026 | 6.500 | 2,000,000 | 0 | 2,986,000 |
| C6031001 | COLLEGE STATION | TX | | 07/02/2026 | 5.875 | 575,000 | 0 | 782,000 |
| C6040901 | CORPUS CHRISTI | TX | | 08/12/2026 | 6.250 | 1,150,000 | 0 | 1,587,000 |
| C6051901 | CROWLEY | TX | | 08/26/2026 | 7.000 | 4,310,000 | 0 | 7,230,000 |
| C6040904 | DALLAS | TX | | 07/02/2026 | 6.000 | 4,300,000 | 0 | 7,202,000 |
| C6043012 | DALLAS | TX | | 07/23/2026 | 7.125 | 10,000,000 | 0 | 16,404,000 |
| C6070701 | DENTON | TX | | 09/16/2026 | 6.500 | 2,600,000 | 0 | 3,772,000 |
| C6051803 | GRAPEVINE | TX | | 08/31/2026 | 6.500 | 1,545,000 | 0 | 2,479,000 |
| C6042304 | HEREFORD | TX | | 07/09/2026 | 6.250 | 6,080,000 | 0 | 9,290,000 |
| C1020802-1 | HOUSTON | TX | | 09/18/2026 | 6.875 | 2,250,000 | 0 | 3,123,738 |
| C3050202-1 | HOUSTON | TX | | 09/22/2026 | 6.750 | 500,000 | 0 | 726,723 |
| C6031702 | HOUSTON | TX | | 07/17/2026 | 6.000 | 1,800,000 | 0 | 2,448,000 |
| C6061202 | HOUSTON | TX | | 08/31/2026 | 6.375 | 13,000,000 | 0 | 18,672,000 |
| C6070601 | HOUSTON | TX | | 09/10/2026 | 6.375 | 1,300,000 | 0 | 1,742,000 |
| C6052001 | LIVE OAK | TX | | 08/05/2026 | 6.625 | 720,000 | 0 | 1,447,000 |
| C6052901 | LUBBOCK | TX | | 08/31/2026 | 7.125 | 10,625,000 | 0 | 16,425,000 |
| C6051104 | SAN ANTONIO | TX | | 07/07/2026 | 6.375 | 1,900,000 | 0 | 2,534,000 |
| C6060802 | SPRING | TX | | 08/14/2026 | 6.375 | 1,775,000 | 0 | 2,510,000 |
| C6041604 | FREDERICKSBURG | VA | | 07/08/2026 | 6.000 | 6,500,000 | 0 | 8,896,000 |
| C2021106-1 | PORTSMOUTH | VA | | 09/30/2026 | 7.375 | 1,000,000 | 0 | 1,448,545 |
| C6042904 | RICHMOND | VA | | 07/22/2026 | 6.125 | 13,000,000 | 0 | 17,528,000 |
| C6033101 | VIENNA | VA | | 07/09/2026 | 6.500 | 14,500,000 | 0 | 25,722,000 |
| C6042907 | TACOMA | WA | | 07/15/2026 | 6.250 | 3,265,000 | 0 | 4,735,000 |
| C6041002 | BROOKFIELD | WI | | 07/06/2026 | 6.625 | 16,500,000 | 0 | 22,453,000 |
| C6051801 | GREEN BAY | WI | | 07/31/2026 | 7.125 | 14,271,720 | 0 | 24,893,000 |
| 0599999. Mortgages in good standing - commercial mortgages-all other | | | | | | 698,169,101 | 7,540,784 | 1,290,644,623 |
| 0899999. Total mortgages in good standing | | | | | | 698,169,101 | 7,540,784 | 1,290,644,623 |
| 1699999. Total - restructured mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
| 3399999 - Totals | | | | | | 698,169,101 | 7,540,784 | 1,290,644,623 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C3051906 | CHANDLER | AZ | | 08/10/2023 | 07/28/2026 | 3,223,818 | 0 | 0 | 0 | 0 | 0 | 0 | 3,200,848 | 3,200,848 | 0 | 0 | 0 |
| B6012902 | PEORIA | AZ | | 03/03/2016 | 09/15/2026 | 800,468 | 0 | 0 | 0 | 0 | 0 | 0 | 783,073 | 783,073 | 0 | 0 | 0 |
| B6052007 | PHOENIX | AZ | | 08/19/2016 | 09/25/2026 | 1,425,836 | 0 | 0 | 0 | 0 | 0 | 0 | 1,392,991 | 1,392,991 | 0 | 0 | 0 |
| B7022401 | ALHAMBRA | CA | | 05/30/2017 | 08/28/2026 | 10,141,411 | 0 | 0 | 0 | 0 | 0 | 0 | 10,001,942 | 10,001,942 | 0 | 0 | 0 |
| B7022401-1 | ALHAMBRA | CA | | 12/15/2023 | 08/28/2026 | 2,187,758 | 0 | 0 | 0 | 0 | 0 | 0 | 2,165,818 | 2,165,818 | 0 | 0 | 0 |
| B9121102 | CATHEDRAL CITY | CA | | 03/11/2020 | 07/15/2026 | 600,660 | 0 | 0 | 0 | 0 | 0 | 0 | 590,657 | 590,657 | 0 | 0 | 0 |
| A9041301 | CORONA | CA | | 06/11/2009 | 08/12/2026 | 91,123 | 0 | 0 | 0 | 0 | 0 | 0 | 79,638 | 79,638 | 0 | 0 | 0 |
| B1050601 | COSTA MESA | CA | | 07/25/2011 | 07/30/2026 | 54,568 | 0 | 0 | 0 | 0 | 0 | 0 | 27,614 | 27,614 | 0 | 0 | 0 |
| C0072702 | FREMONT | CA | | 10/20/2020 | 07/30/2026 | 1,010,448 | 0 | 0 | 0 | 0 | 0 | 0 | 1,002,184 | 1,002,184 | 0 | 0 | 0 |
| B3053106 | GLENDALE | CA | | 08/26/2013 | 08/20/2026 | 685,971 | 0 | 0 | 0 | 0 | 0 | 0 | 667,769 | 667,769 | 0 | 0 | 0 |
| B6040101 | GLENDALE | CA | | 06/21/2016 | 08/14/2026 | 2,182,798 | 0 | 0 | 0 | 0 | 0 | 0 | 2,136,617 | 2,136,617 | 0 | 0 | 0 |
| B4040802 | HAYWARD | CA | | 06/02/2014 | 08/14/2026 | 172,463 | 0 | 0 | 0 | 0 | 0 | 0 | 168,439 | 168,439 | 0 | 0 | 0 |
| B1042502 | LOS ANGELES | CA | | 07/29/2011 | 07/29/2026 | 1,599,846 | 0 | 0 | 0 | 0 | 0 | 0 | 1,545,832 | 1,545,832 | 0 | 0 | 0 |
| B1042503 | LOS ANGELES | CA | | 07/29/2011 | 07/29/2026 | 1,765,322 | 0 | 0 | 0 | 0 | 0 | 0 | 1,705,718 | 1,705,718 | 0 | 0 | 0 |
| B6041404 | LOS ANGELES | CA | | 07/28/2016 | 07/17/2026 | 1,619,536 | 0 | 0 | 0 | 0 | 0 | 0 | 1,583,511 | 1,583,511 | 0 | 0 | 0 |
| C1051103 | LOS ANGELES | CA | | 07/28/2021 | 07/31/2026 | 1,250,469 | 0 | 0 | 0 | 0 | 0 | 0 | 1,229,947 | 1,229,947 | 0 | 0 | 0 |
| C0052601 | MISSION VIEJO | CA | | 08/04/2020 | 07/31/2026 | 1,476,268 | 0 | 0 | 0 | 0 | 0 | 0 | 1,456,714 | 1,456,714 | 0 | 0 | 0 |
| B6042707 | MORENO VALLEY | CA | | 07/14/2016 | 08/20/2026 | 2,148,400 | 0 | 0 | 0 | 0 | 0 | 0 | 2,099,594 | 2,099,594 | 0 | 0 | 0 |
| A6061301 | OCEANSIDE | CA | | 08/16/2006 | 08/25/2026 | 119,073 | 0 | 0 | 0 | 0 | 0 | 0 | 80,673 | 80,673 | 0 | 0 | 0 |
| B0081802 | ONTARIO | CA | | 10/20/2010 | 09/30/2026 | 109,552 | 0 | 0 | 0 | 0 | 0 | 0 | 105,033 | 105,033 | 0 | 0 | 0 |
| A6053004 | SACRAMENTO | CA | | 07/19/2006 | 07/29/2026 | 987,220 | 0 | 0 | 0 | 0 | 0 | 0 | 965,713 | 965,713 | 0 | 0 | 0 |
| A6051601 | SAN JOSE | CA | | 12/31/2006 | 07/21/2026 | 64,271 | 0 | 0 | 0 | 0 | 0 | 0 | 29,722 | 29,722 | 0 | 0 | 0 |
| C0082102 | SAN JOSE | CA | | 11/18/2020 | 09/28/2026 | 1,009,166 | 0 | 0 | 0 | 0 | 0 | 0 | 992,286 | 992,286 | 0 | 0 | 0 |
| A6072101 | SAN LUIS OBISPO | CA | | 09/26/2006 | 09/21/2026 | 286,574 | 0 | 0 | 0 | 0 | 0 | 0 | 264,684 | 264,684 | 0 | 0 | 0 |
| B1051301 | SAN LUIS OBISPO | CA | | 07/20/2011 | 07/21/2026 | 21,030 | 0 | 0 | 0 | 0 | 0 | 0 | 5,318 | 5,318 | 0 | 0 | 0 |
| B6072601 | SANTEE | CA | | 10/19/2016 | 07/17/2026 | 1,066,406 | 0 | 0 | 0 | 0 | 0 | 0 | 1,042,701 | 1,042,701 | 0 | 0 | 0 |
| C2112801A | SOLEDAD | CA | | 11/25/2024 | 09/01/2026 | 783,544 | 0 | 0 | 0 | 0 | 0 | 0 | 783,544 | 783,544 | 0 | 0 | 0 |
| C2112801B | SOLEDAD | CA | | 07/24/2026 | 09/01/2026 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 578,315 | 578,315 | 0 | 0 | 0 |
| B1061608 | STOCKTON | CA | | 08/23/2011 | 08/26/2026 | 27,083 | 0 | 0 | 0 | 0 | 0 | 0 | 8,993 | 8,993 | 0 | 0 | 0 |
| B9071102 | STOCKTON | CA | | 09/27/2019 | 07/09/2026 | 638,450 | 0 | 0 | 0 | 0 | 0 | 0 | 627,541 | 627,541 | 0 | 0 | 0 |
| A8012902 | TWENTYNINE PALMS | CA | | 04/14/2008 | 07/07/2026 | 1,021,155 | 0 | 0 | 0 | 0 | 0 | 0 | 990,342 | 990,342 | 0 | 0 | 0 |
| B7051101 | VENTURA | CA | | 08/03/2017 | 07/13/2026 | 82,069 | 0 | 0 | 0 | 0 | 0 | 0 | 27,577 | 27,577 | 0 | 0 | 0 |
| C0070902 | WILDOMAR | CA | | 09/14/2020 | 08/17/2026 | 8,386,662 | 0 | 0 | 0 | 0 | 0 | 0 | 8,314,941 | 8,314,941 | 0 | 0 | 0 |
| A6070708 | COLORADO SPRINGS | CO | | 09/15/2006 | 09/18/2026 | 120,496 | 0 | 0 | 0 | 0 | 0 | 0 | 111,283 | 111,283 | 0 | 0 | 0 |
| B1031604 | DENVER | CO | | 07/08/2011 | 07/24/2026 | 36,422 | 0 | 0 | 0 | 0 | 0 | 0 | 9,130 | 9,130 | 0 | 0 | 0 |
| B1052503 | DENVER | CO | | 07/21/2011 | 07/02/2026 | 283,352 | 0 | 0 | 0 | 0 | 0 | 0 | 274,147 | 274,147 | 0 | 0 | 0 |
| B2051103 | ENGLEWOOD | CO | | 07/03/2012 | 07/02/2026 | 271,823 | 0 | 0 | 0 | 0 | 0 | 0 | 263,565 | 263,565 | 0 | 0 | 0 |
| B2110601 | ENGLEWOOD | CO | | 01/10/2013 | 07/02/2026 | 162,789 | 0 | 0 | 0 | 0 | 0 | 0 | 158,031 | 158,031 | 0 | 0 | 0 |
| B6070701 | HENDERSON | CO | | 08/31/2016 | 08/07/2026 | 2,865,353 | 0 | 0 | 0 | 0 | 0 | 0 | 2,800,733 | 2,800,733 | 0 | 0 | 0 |
| WC305001 | WASHINGTON | DC | | 08/31/2023 | 08/11/2026 | 8,762,563 | 0 | 0 | 0 | 0 | 0 | 0 | 9,704,223 | 9,704,223 | 0 | 0 | 0 |
| C1051102 | AUBURNDALE | FL | | 07/29/2021 | 07/24/2026 | 6,420,106 | 0 | 0 | 0 | 0 | 0 | 0 | 6,316,228 | 6,316,228 | 0 | 0 | 0 |
| B8012501 | BRADENTON | FL | | 03/16/2018 | 09/10/2026 | 2,575,769 | 0 | 0 | 0 | 0 | 0 | 0 | 2,528,624 | 2,528,624 | 0 | 0 | 0 |
| C3050104 | ORANGE PARK | FL | | 07/28/2023 | 07/24/2026 | 3,506,866 | 0 | 0 | 0 | 0 | 0 | 0 | 3,470,531 | 3,470,531 | 0 | 0 | 0 |
| C1101508 | PINELLAS PARK | FL | | 01/25/2022 | 08/11/2026 | 336,709 | 0 | 0 | 0 | 0 | 0 | 0 | 332,883 | 332,883 | 0 | 0 | 0 |
| C1101509 | PINELLAS PARK | FL | | 03/08/2022 | 09/09/2026 | 923,520 | 0 | 0 | 0 | 0 | 0 | 0 | 913,131 | 913,131 | 0 | 0 | 0 |
| B6081702 | ST PETERSBURG | FL | | 09/30/2016 | 09/09/2026 | 1,243,978 | 0 | 0 | 0 | 0 | 0 | 0 | 1,226,389 | 1,226,389 | 0 | 0 | 0 |
| B6052005 | ST. PETERSBURG | FL | | 09/30/2016 | 09/09/2026 | 1,428,759 | 0 | 0 | 0 | 0 | 0 | 0 | 1,407,739 | 1,407,739 | 0 | 0 | 0 |
| B6051702 | ATLANTA | GA | | 08/31/2016 | 08/18/2026 | 484,582 | 0 | 0 | 0 | 0 | 0 | 0 | 477,219 | 477,219 | 0 | 0 | 0 |
| WC405003 | ATLANTA | GA | | 09/20/2024 | 07/16/2026 | 16,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 16,800,000 | 16,800,000 | 0 | 0 | 0 |
| C1070709 | AUGUSTA | GA | | 10/12/2021 | 09/02/2026 | 702,881 | 0 | 0 | 0 | 0 | 0 | 0 | 692,021 | 692,021 | 0 | 0 | 0 |
| B7120602 | DACULA | GA | | 02/26/2018 | 07/07/2026 | 262,426 | 0 | 0 | 0 | 0 | 0 | 0 | 256,634 | 256,634 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B3061403 | FORT VALLEY | GA | | 08/22/2013 | 07/29/2026 | 715,125 | 0 | 0 | 0 | 0 | 0 | 0 | 676,661 | 676,661 | 0 | 0 | 0 |
| C5022722 | MCCAYSVILLE | GA | | 05/23/2025 | 08/20/2026 | 134,042 | 0 | 0 | 0 | 0 | 0 | 0 | 133,047 | 133,047 | 0 | 0 | 0 |
| B6072102 | MOULTRIE | GA | | 10/06/2016 | 09/18/2026 | 665,992 | 0 | 0 | 0 | 0 | 0 | 0 | 641,407 | 641,407 | 0 | 0 | 0 |
| B6072102-1 | MOULTRIE | GA | | 06/20/2024 | 09/18/2026 | 536,577 | 0 | 0 | 0 | 0 | 0 | 0 | 519,896 | 519,896 | 0 | 0 | 0 |
| WC310004 | CEDAR RAPIDS | IA | | 01/29/2024 | 07/27/2026 | 3,334,558 | 0 | 0 | 0 | 0 | 0 | 0 | 11,106,441 | 11,106,441 | 0 | 0 | 0 |
| C0070901 | CHICAGO | IL | | 09/09/2020 | 07/21/2026 | 7,054,192 | 0 | 0 | 0 | 0 | 0 | 0 | 7,116,033 | 7,116,033 | 0 | 0 | 0 |
| B6062202 | INDIANAPOLIS | IN | | 09/09/2016 | 09/29/2026 | 1,008,977 | 0 | 0 | 0 | 0 | 0 | 0 | 987,105 | 987,105 | 0 | 0 | 0 |
| C1040202 | INDIANAPOLIS | IN | | 06/11/2021 | 09/11/2026 | 239,262 | 0 | 0 | 0 | 0 | 0 | 0 | 233,728 | 233,728 | 0 | 0 | 0 |
| A7091002 | LEBANON | IN | | 12/28/2007 | 09/03/2026 | 153,700 | 0 | 0 | 0 | 0 | 0 | 0 | 145,558 | 145,558 | 0 | 0 | 0 |
| C4050702 | PITTSBURG | KS | | 07/24/2024 | 07/23/2026 | 16,057,167 | 0 | 0 | 0 | 0 | 0 | 0 | 15,961,641 | 15,961,641 | 0 | 0 | 0 |
| C3072105 | WICHITA | KS | | 11/22/2023 | 07/01/2026 | 7,799,049 | 0 | 0 | 0 | 0 | 0 | 0 | 7,729,443 | 7,729,443 | 0 | 0 | 0 |
| C5022503 | WICHITA | KS | | 05/01/2025 | 08/14/2026 | 707,367 | 0 | 0 | 0 | 0 | 0 | 0 | 701,818 | 701,818 | 0 | 0 | 0 |
| B9100702 | LEXINGTON | KY | | 12/04/2019 | 08/31/2026 | 1,357,022 | 0 | 0 | 0 | 0 | 0 | 0 | 1,332,754 | 1,332,754 | 0 | 0 | 0 |
| C4062802 | HAVERHILL | MA | | 09/20/2024 | 07/31/2026 | 2,422,699 | 0 | 0 | 0 | 0 | 0 | 0 | 2,401,828 | 2,401,828 | 0 | 0 | 0 |
| A6053102 | SAGAMORE | MA | | 12/31/2006 | 09/01/2026 | 38,669 | 0 | 0 | 0 | 0 | 0 | 0 | 12,971 | 12,971 | 0 | 0 | 0 |
| B9062802 | WEST SPRINGFIELD | MA | | 09/23/2019 | 08/05/2026 | 504,971 | 0 | 0 | 0 | 0 | 0 | 0 | 496,120 | 496,120 | 0 | 0 | 0 |
| B8061101 | ANNAPOLIS | MD | | 09/18/2018 | 07/30/2026 | 2,521,594 | 0 | 0 | 0 | 0 | 0 | 0 | 2,477,194 | 2,477,194 | 0 | 0 | 0 |
| B2052902 | BALTIMORE | MD | | 06/27/2012 | 09/30/2026 | 1,082,826 | 0 | 0 | 0 | 0 | 0 | 0 | 1,047,863 | 1,047,863 | 0 | 0 | 0 |
| B2052905 | BALTIMORE | MD | | 06/27/2012 | 08/19/2026 | 464,503 | 0 | 0 | 0 | 0 | 0 | 0 | 449,497 | 449,497 | 0 | 0 | 0 |
| B7090602 | BALTIMORE | MD | | 10/18/2017 | 09/17/2026 | 3,150,899 | 0 | 0 | 0 | 0 | 0 | 0 | 3,096,277 | 3,096,277 | 0 | 0 | 0 |
| C1092802 | BALTIMORE | MD | | 12/15/2021 | 07/14/2026 | 1,767,774 | 0 | 0 | 0 | 0 | 0 | 0 | 1,738,749 | 1,738,749 | 0 | 0 | 0 |
| WC208008 | BALTIMORE | MD | | 11/30/2022 | 08/13/2026 | 3,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,284,696 | 3,284,696 | 0 | 0 | 0 |
| C0020605 | ELKRIDGE | MD | | 03/26/2020 | 09/08/2026 | 325,821 | 0 | 0 | 0 | 0 | 0 | 0 | 320,176 | 320,176 | 0 | 0 | 0 |
| C0022602 | HAGERSTOWN | MD | | 05/08/2020 | 08/06/2026 | 2,391,984 | 0 | 0 | 0 | 0 | 0 | 0 | 2,362,281 | 2,362,281 | 0 | 0 | 0 |
| C0022602-1 | HAGERSTOWN | MD | | 12/10/2020 | 08/06/2026 | 896,777 | 0 | 0 | 0 | 0 | 0 | 0 | 886,015 | 886,015 | 0 | 0 | 0 |
| C4030502 | GROSSE POINTE | MI | | 05/13/2024 | 08/28/2026 | 1,070,631 | 0 | 0 | 0 | 0 | 0 | 0 | 1,061,144 | 1,061,144 | 0 | 0 | 0 |
| B1061302 | HIGHLAND TOWNSHIP | MI | | 08/11/2011 | 08/24/2026 | 49,748 | 0 | 0 | 0 | 0 | 0 | 0 | 16,740 | 16,740 | 0 | 0 | 0 |
| C2070501 | JENISON | MI | | 09/09/2022 | 08/14/2026 | 756,342 | 0 | 0 | 0 | 0 | 0 | 0 | 747,247 | 747,247 | 0 | 0 | 0 |
| B2012201 | LIVONIA | MI | | 03/30/2012 | 09/25/2026 | 353,390 | 0 | 0 | 0 | 0 | 0 | 0 | 331,140 | 331,140 | 0 | 0 | 0 |
| C2091301 | SHELBY TOWNSHIP | MI | | 12/22/2022 | 09/02/2026 | 468,618 | 0 | 0 | 0 | 0 | 0 | 0 | 460,745 | 460,745 | 0 | 0 | 0 |
| WC405006 | SOUTHFIELD | MI | | 09/09/2024 | 07/16/2026 | 9,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,400,000 | 9,400,000 | 0 | 0 | 0 |
| WC110005 | BURNSVILLE | MN | | 01/26/2022 | 08/28/2026 | 10,882,635 | 0 | 0 | 0 | 0 | 0 | 0 | 10,809,475 | 10,809,475 | 0 | 0 | 0 |
| B6060304 | FLORISSANT | MO | | 09/22/2016 | 09/15/2026 | 650,390 | 0 | 0 | 0 | 0 | 0 | 0 | 626,481 | 626,481 | 0 | 0 | 0 |
| B7120402 | KANSAS CITY | MO | | 02/28/2018 | 07/20/2026 | 482,068 | 0 | 0 | 0 | 0 | 0 | 0 | 472,710 | 472,710 | 0 | 0 | 0 |
| A7090502 | POPLAR BLUFF | MO | | 10/31/2007 | 09/30/2026 | 92,229 | 0 | 0 | 0 | 0 | 0 | 0 | 86,622 | 86,622 | 0 | 0 | 0 |
| B6050302 | ST LOUIS | MO | | 07/27/2016 | 07/31/2026 | 5,473,123 | 0 | 0 | 0 | 0 | 0 | 0 | 5,348,800 | 5,348,800 | 0 | 0 | 0 |
| B6071902 | ST. LOUIS | MO | | 10/11/2016 | 09/16/2026 | 399,820 | 0 | 0 | 0 | 0 | 0 | 0 | 390,925 | 390,925 | 0 | 0 | 0 |
| B1052001 | ARDEN | NC | | 08/12/2011 | 08/26/2026 | 1,693,739 | 0 | 0 | 0 | 0 | 0 | 0 | 1,598,209 | 1,598,209 | 0 | 0 | 0 |
| B7030902 | DURHAM | NC | | 05/15/2017 | 08/12/2026 | 1,021,181 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000,765 | 1,000,765 | 0 | 0 | 0 |
| B6081603 | GRAHAM | NC | | 10/12/2016 | 09/29/2026 | 716,840 | 0 | 0 | 0 | 0 | 0 | 0 | 700,729 | 700,729 | 0 | 0 | 0 |
| B3012902 | GREENSBORO | NC | | 04/08/2013 | 07/15/2026 | 72,845 | 0 | 0 | 0 | 0 | 0 | 0 | 58,411 | 58,411 | 0 | 0 | 0 |
| B6080402 | HUNTERSVILLE | NC | | 10/21/2016 | 08/31/2026 | 2,156,143 | 0 | 0 | 0 | 0 | 0 | 0 | 2,109,233 | 2,109,233 | 0 | 0 | 0 |
| B2052304 | RALEIGH | NC | | 09/21/2012 | 07/15/2026 | 105,873 | 0 | 0 | 0 | 0 | 0 | 0 | 82,362 | 82,362 | 0 | 0 | 0 |
| C0091101 | WARREN | NJ | | 11/02/2020 | 09/25/2026 | 4,576,785 | 0 | 0 | 0 | 0 | 0 | 0 | 4,523,291 | 4,523,291 | 0 | 0 | 0 |
| A7032804 | LAS VEGAS | NV | | 05/17/2007 | 08/07/2026 | 230,356 | 0 | 0 | 0 | 0 | 0 | 0 | 215,898 | 215,898 | 0 | 0 | 0 |
| B6081903 | LAS VEGAS | NV | | 10/27/2016 | 08/28/2026 | 212,885 | 0 | 0 | 0 | 0 | 0 | 0 | 205,474 | 205,474 | 0 | 0 | 0 |
| C1071602 | LAS VEGAS | NV | | 08/25/2021 | 08/03/2026 | 910,918 | 0 | 0 | 0 | 0 | 0 | 0 | 896,263 | 896,263 | 0 | 0 | 0 |
| B9072601 | NORTH LAS VEGAS | NV | | 10/31/2019 | 09/24/2026 | 1,384,265 | 0 | 0 | 0 | 0 | 0 | 0 | 1,348,863 | 1,348,863 | 0 | 0 | 0 |
| C1022603 | SPARKS | NV | | 05/06/2021 | 07/29/2026 | 895,500 | 0 | 0 | 0 | 0 | 0 | 0 | 888,511 | 888,511 | 0 | 0 | 0 |
| B6041101 | HASTINGS-ON-HUDSON | NY | | 07/29/2016 | 07/31/2026 | 836,303 | 0 | 0 | 0 | 0 | 0 | 0 | 817,502 | 817,502 | 0 | 0 | 0 |
| A7010802 | TONAWANDA | NY | | 03/30/2007 | 09/03/2026 | 90,415 | 0 | 0 | 0 | 0 | 0 | 0 | 57,333 | 57,333 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B6041503 | GREEN | OH | | 06/13/2016 | 07/31/2026 | 1,024,155 | 0 | 0 | 0 | 0 | 0 | 0 | 1,001,267 | 1,001,267 | 0 | 0 | 0 |
| WC206002 | INDEPENDENCE | OH | | 08/11/2022 | 09/09/2026 | 1,497,991 | 0 | 0 | 0 | 0 | 0 | 0 | 1,489,985 | 1,489,985 | 0 | 0 | 0 |
| WC310001 | MIDDLETOWN | OH | | 12/28/2023 | 08/26/2026 | 2,598,765 | 0 | 0 | 0 | 0 | 0 | 0 | 2,591,921 | 2,591,921 | 0 | 0 | 0 |
| C1060303 | MOUNT VERNON | OH | | 08/23/2021 | 08/12/2026 | 731,604 | 0 | 0 | 0 | 0 | 0 | 0 | 720,166 | 720,166 | 0 | 0 | 0 |
| B6051901 | NORTH OLMSTED | OH | | 08/12/2016 | 08/21/2026 | 1,968,522 | 0 | 0 | 0 | 0 | 0 | 0 | 1,925,062 | 1,925,062 | 0 | 0 | 0 |
| C4020502 | SPRINGBORO | OH | | 04/19/2024 | 07/01/2026 | 2,785,300 | 0 | 0 | 0 | 0 | 0 | 0 | 2,760,448 | 2,760,448 | 0 | 0 | 0 |
| B6080901 | HOOD RIVER | OR | | 10/26/2016 | 07/20/2026 | 307,469 | 0 | 0 | 0 | 0 | 0 | 0 | 283,954 | 283,954 | 0 | 0 | 0 |
| C3121104 | LAKE OSWEGO | OR | | 02/29/2024 | 07/20/2026 | 9,296,771 | 0 | 0 | 0 | 0 | 0 | 0 | 9,221,228 | 9,221,228 | 0 | 0 | 0 |
| B3022708 | LEBANON | OR | | 04/30/2013 | 07/22/2026 | 388,841 | 0 | 0 | 0 | 0 | 0 | 0 | 377,199 | 377,199 | 0 | 0 | 0 |
| B3053105 | PENDLETON | OR | | 08/09/2013 | 09/14/2026 | 527,797 | 0 | 0 | 0 | 0 | 0 | 0 | 500,364 | 500,364 | 0 | 0 | 0 |
| B3053105-1 | PENDLETON | OR | | 09/05/2014 | 09/14/2026 | 209,476 | 0 | 0 | 0 | 0 | 0 | 0 | 198,586 | 198,586 | 0 | 0 | 0 |
| B1112202 | PORTLAND | OR | | 01/27/2012 | 09/29/2026 | 781,409 | 0 | 0 | 0 | 0 | 0 | 0 | 755,879 | 755,879 | 0 | 0 | 0 |
| B6050501 | PORTLAND | OR | | 07/07/2016 | 07/09/2026 | 962,562 | 0 | 0 | 0 | 0 | 0 | 0 | 940,239 | 940,239 | 0 | 0 | 0 |
| B6061303 | SHERWOOD | OR | | 07/27/2016 | 07/24/2026 | 9,504,411 | 0 | 0 | 0 | 0 | 0 | 0 | 9,361,795 | 9,361,795 | 0 | 0 | 0 |
| B2081001 | SPRINGFIELD | OR | | 10/01/2012 | 07/31/2026 | 483,860 | 0 | 0 | 0 | 0 | 0 | 0 | 469,504 | 469,504 | 0 | 0 | 0 |
| B6042901 | THE DALLES | OR | | 07/29/2016 | 07/17/2026 | 4,903,115 | 0 | 0 | 0 | 0 | 0 | 0 | 4,798,753 | 4,798,753 | 0 | 0 | 0 |
| B9083001 | WARRENTON | OR | | 10/16/2019 | 07/31/2026 | 422,160 | 0 | 0 | 0 | 0 | 0 | 0 | 416,834 | 416,834 | 0 | 0 | 0 |
| C3121103 | SCRANTON | PA | | 03/21/2024 | 07/15/2026 | 1,235,865 | 0 | 0 | 0 | 0 | 0 | 0 | 1,225,150 | 1,225,150 | 0 | 0 | 0 |
| C4040801 | CHARLESTON | SC | | 06/28/2024 | 07/31/2026 | 1,203,571 | 0 | 0 | 0 | 0 | 0 | 0 | 1,196,522 | 1,196,522 | 0 | 0 | 0 |
| C5010801 | GERMANTOWN | TN | | 04/04/2025 | 09/28/2026 | 636,450 | 0 | 0 | 0 | 0 | 0 | 0 | 628,594 | 628,594 | 0 | 0 | 0 |
| C1060301 | OLD HICKORY | TN | | 08/19/2021 | 07/24/2026 | 787,877 | 0 | 0 | 0 | 0 | 0 | 0 | 775,558 | 775,558 | 0 | 0 | 0 |
| A9122102 | ARLINGTON | TX | | 02/16/2010 | 09/01/2026 | 437,317 | 0 | 0 | 0 | 0 | 0 | 0 | 391,783 | 391,783 | 0 | 0 | 0 |
| B1021702 | AUSTIN | TX | | 05/09/2011 | 09/28/2026 | 586,357 | 0 | 0 | 0 | 0 | 0 | 0 | 544,175 | 544,175 | 0 | 0 | 0 |
| B1090201 | AUSTIN | TX | | 11/18/2011 | 09/16/2026 | 53,612 | 0 | 0 | 0 | 0 | 0 | 0 | 27,146 | 27,146 | 0 | 0 | 0 |
| B6051104 | AUSTIN | TX | | 08/08/2016 | 08/31/2026 | 1,789,807 | 0 | 0 | 0 | 0 | 0 | 0 | 1,749,876 | 1,749,876 | 0 | 0 | 0 |
| B6030204 | BEDFORD | TX | | 10/03/2016 | 08/25/2026 | 1,083,449 | 0 | 0 | 0 | 0 | 0 | 0 | 1,060,377 | 1,060,377 | 0 | 0 | 0 |
| B4061801 | BRYAN | TX | | 08/14/2014 | 09/25/2026 | 377,721 | 0 | 0 | 0 | 0 | 0 | 0 | 359,506 | 359,506 | 0 | 0 | 0 |
| B6011201 | COLLEGE STATION | TX | | 03/30/2016 | 07/02/2026 | 516,401 | 0 | 0 | 0 | 0 | 0 | 0 | 504,562 | 504,562 | 0 | 0 | 0 |
| B6101804 | CORPUS CHRISTI | TX | | 01/13/2017 | 08/12/2026 | 307,413 | 0 | 0 | 0 | 0 | 0 | 0 | 296,141 | 296,141 | 0 | 0 | 0 |
| C4041008 | DALLAS | TX | | 06/24/2024 | 08/31/2026 | 10,556,629 | 0 | 0 | 0 | 0 | 0 | 0 | 10,470,279 | 10,470,279 | 0 | 0 | 0 |
| C3041803 | GEORGETOWN | TX | | 06/28/2023 | 07/16/2026 | 4,400,685 | 0 | 0 | 0 | 0 | 0 | 0 | 4,368,943 | 4,368,943 | 0 | 0 | 0 |
| C3041803-1 | GEORGETOWN | TX | | 11/24/2025 | 07/14/2026 | 888,000 | 0 | 0 | 0 | 0 | 0 | 0 | 882,160 | 882,160 | 0 | 0 | 0 |
| B6021901 | GRAPEVINE | TX | | 05/09/2016 | 08/31/2026 | 852,720 | 0 | 0 | 0 | 0 | 0 | 0 | 833,467 | 833,467 | 0 | 0 | 0 |
| A6061902 | HOUSTON | TX | | 09/06/2006 | 09/16/2026 | 61,013 | 0 | 0 | 0 | 0 | 0 | 0 | 24,645 | 24,645 | 0 | 0 | 0 |
| B2060504 | HOUSTON | TX | | 09/27/2012 | 09/30/2026 | 307,617 | 0 | 0 | 0 | 0 | 0 | 0 | 290,966 | 290,966 | 0 | 0 | 0 |
| B6051701 | HOUSTON | TX | | 07/12/2016 | 07/30/2026 | 5,354,090 | 0 | 0 | 0 | 0 | 0 | 0 | 5,232,466 | 5,232,466 | 0 | 0 | 0 |
| B6052601 | HOUSTON | TX | | 09/28/2016 | 09/29/2026 | 605,353 | 0 | 0 | 0 | 0 | 0 | 0 | 583,941 | 583,941 | 0 | 0 | 0 |
| C1020903 | HOUSTON | TX | | 04/28/2021 | 07/17/2026 | 894,941 | 0 | 0 | 0 | 0 | 0 | 0 | 880,206 | 880,206 | 0 | 0 | 0 |
| C1051403 | HOUSTON | TX | | 08/05/2021 | 07/10/2026 | 746,433 | 0 | 0 | 0 | 0 | 0 | 0 | 723,944 | 723,944 | 0 | 0 | 0 |
| C5011701 | HOUSTON | TX | | 03/24/2025 | 08/31/2026 | 1,843,545 | 0 | 0 | 0 | 0 | 0 | 0 | 1,828,030 | 1,828,030 | 0 | 0 | 0 |
| B6050601 | KATY | TX | | 07/20/2016 | 08/28/2026 | 1,000,595 | 0 | 0 | 0 | 0 | 0 | 0 | 978,102 | 978,102 | 0 | 0 | 0 |
| A6042803 | LA PORTE | TX | | 07/26/2006 | 08/12/2026 | 673,586 | 0 | 0 | 0 | 0 | 0 | 0 | 545,812 | 545,812 | 0 | 0 | 0 |
| B4090404 | MANSFIELD | TX | | 10/16/2014 | 09/10/2026 | 589,617 | 0 | 0 | 0 | 0 | 0 | 0 | 576,608 | 576,608 | 0 | 0 | 0 |
| A8091202 | SACHSE | TX | | 11/20/2008 | 08/21/2026 | 304,648 | 0 | 0 | 0 | 0 | 0 | 0 | 289,719 | 289,719 | 0 | 0 | 0 |
| B6060602 | THE COLONY | TX | | 08/05/2016 | 08/19/2026 | 378,518 | 0 | 0 | 0 | 0 | 0 | 0 | 370,066 | 370,066 | 0 | 0 | 0 |
| B8091203 | WAXAHACHIE | TX | | 11/20/2018 | 09/29/2026 | 277,184 | 0 | 0 | 0 | 0 | 0 | 0 | 272,369 | 272,369 | 0 | 0 | 0 |
| C1052402 | SALT LAKE CITY | UT | | 06/25/2021 | 08/14/2026 | 1,695,252 | 0 | 0 | 0 | 0 | 0 | 0 | 1,676,476 | 1,676,476 | 0 | 0 | 0 |
| A8082901 | TAYLORSVILLE | UT | | 10/24/2008 | 09/17/2026 | 123,705 | 0 | 0 | 0 | 0 | 0 | 0 | 117,658 | 117,658 | 0 | 0 | 0 |
| A6082104 | WEST VALLEY CITY | UT | | 12/31/2006 | 09/28/2026 | 160,827 | 0 | 0 | 0 | 0 | 0 | 0 | 148,908 | 148,908 | 0 | 0 | 0 |
| WC204002 | FREDERICKSBURG | VA | | 06/30/2022 | 07/08/2026 | 4,915,897 | 0 | 0 | 0 | 0 | 0 | 0 | 4,884,395 | 4,884,395 | 0 | 0 | 0 |
| B6051604 | NEWPORT NEWS | VA | | 07/26/2016 | 08/18/2026 | 6,043,526 | 0 | 0 | 0 | 0 | 0 | 0 | 5,954,153 | 5,954,153 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B6051604-1 | NEWPORT NEWS | VA | | 12/07/2016 | 08/18/2026 | 865,705 | 0 | 0 | 0 | 0 | 0 | 0 | 853,270 | 853,270 | 0 | 0 | 0 |
| A8021402 | PETERSBURG | VA | | 04/30/2008 | 08/14/2026 | 346,993 | 0 | 0 | 0 | 0 | 0 | 0 | 327,145 | 327,145 | 0 | 0 | 0 |
| C3041701 | RICHMOND | VA | | 07/25/2023 | 07/22/2026 | 7,418,129 | 0 | 0 | 0 | 0 | 0 | 0 | 7,339,963 | 7,339,963 | 0 | 0 | 0 |
| C2091902 | KENNEWICK | WA | | 12/01/2022 | 08/11/2026 | 8,304,564 | 0 | 0 | 0 | 0 | 0 | 0 | 8,241,080 | 8,241,080 | 0 | 0 | 0 |
| B1052505 | KIRKLAND | WA | | 07/29/2011 | 07/28/2026 | 177,183 | 0 | 0 | 0 | 0 | 0 | 0 | 44,861 | 44,861 | 0 | 0 | 0 |
| C1051001 | TACOMA | WA | | 07/23/2021 | 07/15/2026 | 839,128 | 0 | 0 | 0 | 0 | 0 | 0 | 825,356 | 825,356 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | 305,878,532 | 0 | 0 | 0 | 0 | 0 | 0 | 310,650,434 | 310,650,434 | 0 | 0 | 0 |
| C2090110 | ANDALUSIA | AL | | 11/30/2022 | | 538,811 | 0 | 0 | 0 | 0 | 0 | 0 | 3,367 | 3,367 | 0 | 0 | 0 |
| C0120301 | ANNISTON | AL | | 02/17/2021 | | 1,720,127 | 0 | 0 | 0 | 0 | 0 | 0 | 14,339 | 14,339 | 0 | 0 | 0 |
| C2111404 | ANNISTON | AL | | 02/01/2023 | | 1,587,735 | 0 | 0 | 0 | 0 | 0 | 0 | 6,005 | 6,005 | 0 | 0 | 0 |
| C4100105 | ARAB | AL | | 12/27/2024 | | 1,612,248 | 0 | 0 | 0 | 0 | 0 | 0 | 7,901 | 7,901 | 0 | 0 | 0 |
| C5101002 | ATHENS | AL | | 11/26/2025 | | 15,937,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B6030202 | BIRMINGHAM | AL | | 06/09/2016 | | 2,171,000 | 0 | 0 | 0 | 0 | 0 | 0 | 22,263 | 22,263 | 0 | 0 | 0 |
| C2070801 | BIRMINGHAM | AL | | 10/18/2022 | | 8,935,738 | 0 | 0 | 0 | 0 | 0 | 0 | 56,185 | 56,185 | 0 | 0 | 0 |
| C4071002 | BIRMINGHAM | AL | | 09/30/2024 | | 8,294,602 | 0 | 0 | 0 | 0 | 0 | 0 | 2,237 | 2,237 | 0 | 0 | 0 |
| C5021001 | BIRMINGHAM | AL | | 05/22/2025 | | 1,501,001 | 0 | 0 | 0 | 0 | 0 | 0 | 4,391 | 4,391 | 0 | 0 | 0 |
| C4082901 | CLANTON | AL | | 11/27/2024 | | 880,632 | 0 | 0 | 0 | 0 | 0 | 0 | 4,120 | 4,120 | 0 | 0 | 0 |
| A8112503 | CULLMAN | AL | | 01/28/2009 | | 159,921 | 0 | 0 | 0 | 0 | 0 | 0 | 4,113 | 4,113 | 0 | 0 | 0 |
| C5060604 | DECATUR | AL | | 09/12/2025 | | 1,828,992 | 0 | 0 | 0 | 0 | 0 | 0 | 7,859 | 7,859 | 0 | 0 | 0 |
| B7030826 | DOTHAN | AL | | 05/18/2017 | | 1,041,693 | 0 | 0 | 0 | 0 | 0 | 0 | 9,932 | 9,932 | 0 | 0 | 0 |
| B7030827 | DOTHAN | AL | | 05/18/2017 | | 1,038,124 | 0 | 0 | 0 | 0 | 0 | 0 | 9,900 | 9,900 | 0 | 0 | 0 |
| C3092127 | FLORENCE | AL | | 12/14/2023 | | 2,195,099 | 0 | 0 | 0 | 0 | 0 | 0 | 10,156 | 10,156 | 0 | 0 | 0 |
| B5112502 | FULTONDALE | AL | | 02/26/2016 | | 866,589 | 0 | 0 | 0 | 0 | 0 | 0 | 12,336 | 12,336 | 0 | 0 | 0 |
| B9032603 | GADSDEN | AL | | 06/27/2019 | | 1,281,520 | 0 | 0 | 0 | 0 | 0 | 0 | 10,578 | 10,578 | 0 | 0 | 0 |
| B9082602 | GADSDEN | AL | | 11/26/2019 | | 3,632,839 | 0 | 0 | 0 | 0 | 0 | 0 | 21,937 | 21,937 | 0 | 0 | 0 |
| B9082602-1 | GADSDEN | AL | | 06/20/2023 | | 1,196,482 | 0 | 0 | 0 | 0 | 0 | 0 | 5,402 | 5,402 | 0 | 0 | 0 |
| B7092001 | GARDENDALE | AL | | 11/17/2017 | | 493,113 | 0 | 0 | 0 | 0 | 0 | 0 | 3,378 | 3,378 | 0 | 0 | 0 |
| C1081602 | GULF SHORES | AL | | 10/13/2021 | | 8,133,789 | 0 | 0 | 0 | 0 | 0 | 0 | 68,369 | 68,369 | 0 | 0 | 0 |
| C3050406 | HALEYVILLE | AL | | 08/23/2023 | | 910,474 | 0 | 0 | 0 | 0 | 0 | 0 | 4,873 | 4,873 | 0 | 0 | 0 |
| C3050405 | HAMILTON | AL | | 08/23/2023 | | 1,797,616 | 0 | 0 | 0 | 0 | 0 | 0 | 9,621 | 9,621 | 0 | 0 | 0 |
| B2091002 | HOOVER | AL | | 12/20/2012 | | 1,442,150 | 0 | 0 | 0 | 0 | 0 | 0 | 21,994 | 21,994 | 0 | 0 | 0 |
| C1060302 | HOOVER | AL | | 08/16/2021 | | 2,676,155 | 0 | 0 | 0 | 0 | 0 | 0 | 21,235 | 21,235 | 0 | 0 | 0 |
| B2083002 | HUNTSVILLE | AL | | 10/30/2012 | | 982,252 | 0 | 0 | 0 | 0 | 0 | 0 | 14,776 | 14,776 | 0 | 0 | 0 |
| C3062103 | HUNTSVILLE | AL | | 09/20/2023 | | 11,152,093 | 0 | 0 | 0 | 0 | 0 | 0 | 37,886 | 37,886 | 0 | 0 | 0 |
| C4071001 | HUNTSVILLE | AL | | 09/30/2024 | | 9,876,385 | 0 | 0 | 0 | 0 | 0 | 0 | 6,994 | 6,994 | 0 | 0 | 0 |
| C5022101 | HUNTSVILLE | AL | | 05/08/2025 | | 4,306,062 | 0 | 0 | 0 | 0 | 0 | 0 | 18,659 | 18,659 | 0 | 0 | 0 |
| C5041003 | HUNTSVILLE | AL | | 07/09/2025 | | 4,118,561 | 0 | 0 | 0 | 0 | 0 | 0 | 12,177 | 12,177 | 0 | 0 | 0 |
| C6043010 | HUNTSVILLE | AL | | 07/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,750,108 | 4,750,108 | 0 | 0 | 0 |
| B4013101 | IRONDALE | AL | | 04/25/2014 | | 425,015 | 0 | 0 | 0 | 0 | 0 | 0 | 5,085 | 5,085 | 0 | 0 | 0 |
| B9042901 | MADISON | AL | | 07/31/2019 | | 871,253 | 0 | 0 | 0 | 0 | 0 | 0 | 7,467 | 7,467 | 0 | 0 | 0 |
| C4020704 | MADISON | AL | | 05/30/2024 | | 1,522,129 | 0 | 0 | 0 | 0 | 0 | 0 | 6,795 | 6,795 | 0 | 0 | 0 |
| C1083005 | MCCALLA | AL | | 11/23/2021 | | 841,183 | 0 | 0 | 0 | 0 | 0 | 0 | 6,935 | 6,935 | 0 | 0 | 0 |
| C5040108 | MIDLAND CITY | AL | | 06/30/2025 | | 745,034 | 0 | 0 | 0 | 0 | 0 | 0 | 3,148 | 3,148 | 0 | 0 | 0 |
| B8101901 | MILLBROOK | AL | | 12/21/2018 | | 727,445 | 0 | 0 | 0 | 0 | 0 | 0 | 5,954 | 5,954 | 0 | 0 | 0 |
| B1112901 | MOBILE | AL | | 04/03/2012 | | 407,106 | 0 | 0 | 0 | 0 | 0 | 0 | 6,245 | 6,245 | 0 | 0 | 0 |
| B1112903 | MOBILE | AL | | 04/03/2012 | | 362,474 | 0 | 0 | 0 | 0 | 0 | 0 | 5,559 | 5,559 | 0 | 0 | 0 |
| B9100701 | MOBILE | AL | | 12/12/2019 | | 545,279 | 0 | 0 | 0 | 0 | 0 | 0 | 4,702 | 4,702 | 0 | 0 | 0 |
| C1090701 | MOBILE | AL | | 11/30/2021 | | 2,998,825 | 0 | 0 | 0 | 0 | 0 | 0 | 24,722 | 24,722 | 0 | 0 | 0 |
| C3091104 | MOBILE | AL | | 12/22/2023 | | 2,905,692 | 0 | 0 | 0 | 0 | 0 | 0 | 11,901 | 11,901 | 0 | 0 | 0 |
| B2050205 | MONTGOMERY | AL | | 07/27/2012 | | 671,647 | 0 | 0 | 0 | 0 | 0 | 0 | 10,870 | 10,870 | 0 | 0 | 0 |
| B5012605 | MONTGOMERY | AL | | 04/24/2015 | | 436,602 | 0 | 0 | 0 | 0 | 0 | 0 | 8,710 | 8,710 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B9111401 | MONTGOMERY | AL | | 02/28/2020 | | 3,795,264 | 0 | 0 | 0 | 0 | 0 | 0 | 84,182 | 84,182 | 0 | 0 | 0 |
| C3091102 | MONTGOMERY | AL | | 12/22/2023 | | 1,937,113 | 0 | 0 | 0 | 0 | 0 | 0 | 7,936 | 7,936 | 0 | 0 | 0 |
| C3091401 | MONTGOMERY | AL | | 11/30/2023 | | 4,070,701 | 0 | 0 | 0 | 0 | 0 | 0 | 18,014 | 18,014 | 0 | 0 | 0 |
| C4051504 | MONTGOMERY | AL | | 09/05/2024 | | 6,385,511 | 0 | 0 | 0 | 0 | 0 | 0 | 26,725 | 26,725 | 0 | 0 | 0 |
| C2040101 | OXFORD | AL | | 06/02/2022 | | 1,090,954 | 0 | 0 | 0 | 0 | 0 | 0 | 7,699 | 7,699 | 0 | 0 | 0 |
| C3021601 | PELHAM | AL | | 04/28/2023 | | 665,004 | 0 | 0 | 0 | 0 | 0 | 0 | 3,777 | 3,777 | 0 | 0 | 0 |
| B8062002 | PRATTVILLE | AL | | 08/31/2018 | | 437,059 | 0 | 0 | 0 | 0 | 0 | 0 | 6,325 | 6,325 | 0 | 0 | 0 |
| B6111503 | RAINBOW CITY | AL | | 02/01/2017 | | 1,343,821 | 0 | 0 | 0 | 0 | 0 | 0 | 14,140 | 14,140 | 0 | 0 | 0 |
| C3092126 | ROGERSVILLE | AL | | 12/14/2023 | | 688,472 | 0 | 0 | 0 | 0 | 0 | 0 | 3,134 | 3,134 | 0 | 0 | 0 |
| C3063005 | SEMMES | AL | | 09/15/2023 | | 3,123,819 | 0 | 0 | 0 | 0 | 0 | 0 | 15,799 | 15,799 | 0 | 0 | 0 |
| C5030508 | SPANISH FORT | AL | | 05/30/2025 | | 2,217,129 | 0 | 0 | 0 | 0 | 0 | 0 | 9,964 | 9,964 | 0 | 0 | 0 |
| C1112903 | SYLACAUGA | AL | | 02/10/2022 | | 1,502,845 | 0 | 0 | 0 | 0 | 0 | 0 | 11,678 | 11,678 | 0 | 0 | 0 |
| C3061502 | THEODORE | AL | | 08/31/2023 | | 2,446,762 | 0 | 0 | 0 | 0 | 0 | 0 | 20,076 | 20,076 | 0 | 0 | 0 |
| C6012101 | TRUSSVILLE (AKA BIRMINGHA | AL | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,775 | 8,775 | 0 | 0 | 0 |
| C0020505 | TUSCALOOSA | AL | | 04/16/2020 | | 1,784,306 | 0 | 0 | 0 | 0 | 0 | 0 | 15,001 | 15,001 | 0 | 0 | 0 |
| C5040106 | WARRIOR | AL | | 06/30/2025 | | 720,195 | 0 | 0 | 0 | 0 | 0 | 0 | 3,046 | 3,046 | 0 | 0 | 0 |
| C5040105 | WOODVILLE | AL | | 06/30/2025 | | 576,158 | 0 | 0 | 0 | 0 | 0 | 0 | 2,435 | 2,435 | 0 | 0 | 0 |
| C0102703 | CONWAY | AR | | 03/10/2021 | | 662,903 | 0 | 0 | 0 | 0 | 0 | 0 | 8,194 | 8,194 | 0 | 0 | 0 |
| C3081603 | CONWAY | AR | | 11/08/2023 | | 1,547,937 | 0 | 0 | 0 | 0 | 0 | 0 | 7,213 | 7,213 | 0 | 0 | 0 |
| C5092304 | FORREST CITY | AR | | 12/11/2025 | | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 139,535 | 139,535 | 0 | 0 | 0 |
| B9121601 | FORT SMITH | AR | | 03/16/2020 | | 7,111,636 | 0 | 0 | 0 | 0 | 0 | 0 | 156,002 | 156,002 | 0 | 0 | 0 |
| C1012702 | FORT SMITH | AR | | 04/09/2021 | | 573,818 | 0 | 0 | 0 | 0 | 0 | 0 | 4,662 | 4,662 | 0 | 0 | 0 |
| C3051703 | FORT SMITH | AR | | 08/10/2023 | | 802,380 | 0 | 0 | 0 | 0 | 0 | 0 | 4,297 | 4,297 | 0 | 0 | 0 |
| C2092101 | HOT SPRINGS VILLAGE | AR | | 01/31/2023 | | 1,165,280 | 0 | 0 | 0 | 0 | 0 | 0 | 6,859 | 6,859 | 0 | 0 | 0 |
| C0102701 | JACKSONVILLE | AR | | 03/10/2021 | | 314,456 | 0 | 0 | 0 | 0 | 0 | 0 | 3,806 | 3,806 | 0 | 0 | 0 |
| C2092103 | JACKSONVILLE | AR | | 01/31/2023 | | 765,769 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0102702 | LITTLE ROCK | AR | | 03/10/2021 | | 272,556 | 0 | 0 | 0 | 0 | 0 | 0 | 3,297 | 3,297 | 0 | 0 | 0 |
| C0102704 | LITTLE ROCK | AR | | 03/10/2021 | | 806,059 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4031502 | LITTLE ROCK | AR | | 06/27/2024 | | 978,386 | 0 | 0 | 0 | 0 | 0 | 0 | 4,492 | 4,492 | 0 | 0 | 0 |
| C4101801 | MAUMELLE | AR | | 01/22/2025 | | 740,322 | 0 | 0 | 0 | 0 | 0 | 0 | 3,358 | 3,358 | 0 | 0 | 0 |
| C2092102 | NORTH LITTLE ROCK | AR | | 01/31/2023 | | 865,883 | 0 | 0 | 0 | 0 | 0 | 0 | 5,097 | 5,097 | 0 | 0 | 0 |
| WC301006 | WEST MEMPHIS | AR | | 04/12/2023 | | 5,450,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,120 | 11,120 | 0 | 0 | 0 |
| B3031802 | APACHE JUNCTION | AZ | | 06/25/2013 | | 727,921 | 0 | 0 | 0 | 0 | 0 | 0 | 10,063 | 10,063 | 0 | 0 | 0 |
| B3052701 | APACHE JUNCTION | AZ | | 08/23/2013 | | 578,075 | 0 | 0 | 0 | 0 | 0 | 0 | 7,972 | 7,972 | 0 | 0 | 0 |
| B6121602 | APACHE JUNCTION | AZ | | 03/09/2017 | | 581,186 | 0 | 0 | 0 | 0 | 0 | 0 | 6,200 | 6,200 | 0 | 0 | 0 |
| C1062901 | APACHE JUNCTION | AZ | | 09/02/2021 | | 1,016,341 | 0 | 0 | 0 | 0 | 0 | 0 | 8,130 | 8,130 | 0 | 0 | 0 |
| C0103004 | AVONDALE | AZ | | 12/30/2020 | | 760,866 | 0 | 0 | 0 | 0 | 0 | 0 | 6,504 | 6,504 | 0 | 0 | 0 |
| C5120301 | AVONDALE | AZ | | 02/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,450 | 23,450 | 0 | 0 | 0 |
| B7013101 | BULLHEAD CITY | AZ | | 04/13/2017 | | 5,857,884 | 0 | 0 | 0 | 0 | 0 | 0 | 49,778 | 49,778 | 0 | 0 | 0 |
| B7051702 | BULLHEAD CITY | AZ | | 08/16/2017 | | 557,371 | 0 | 0 | 0 | 0 | 0 | 0 | 5,492 | 5,492 | 0 | 0 | 0 |
| C3050802 | BULLHEAD CITY | AZ | | 06/26/2023 | | 4,151,127 | 0 | 0 | 0 | 0 | 0 | 0 | 22,888 | 22,888 | 0 | 0 | 0 |
| C4083004 | BULLHEAD CITY | AZ | | 12/12/2024 | | 7,061,694 | 0 | 0 | 0 | 0 | 0 | 0 | 21,327 | 21,327 | 0 | 0 | 0 |
| C2091306 | CASA GRANDE | AZ | | 10/26/2022 | | 938,865 | 0 | 0 | 0 | 0 | 0 | 0 | 5,548 | 5,548 | 0 | 0 | 0 |
| C5021904 | CASA GRANDE | AZ | | 05/06/2025 | | 776,364 | 0 | 0 | 0 | 0 | 0 | 0 | 3,304 | 3,304 | 0 | 0 | 0 |
| B3012807 | CAVE CREEK | AZ | | 05/29/2013 | | 511,806 | 0 | 0 | 0 | 0 | 0 | 0 | 7,143 | 7,143 | 0 | 0 | 0 |
| B3053002 | CHANDLER | AZ | | 08/22/2013 | | 213,885 | 0 | 0 | 0 | 0 | 0 | 0 | 6,063 | 6,063 | 0 | 0 | 0 |
| B3100401 | CHANDLER | AZ | | 11/07/2013 | | 363,445 | 0 | 0 | 0 | 0 | 0 | 0 | 5,511 | 5,511 | 0 | 0 | 0 |
| B8091701 | CHANDLER | AZ | | 11/14/2018 | | 417,738 | 0 | 0 | 0 | 0 | 0 | 0 | 2,542 | 2,542 | 0 | 0 | 0 |
| B9060704 | CHANDLER | AZ | | 08/15/2019 | | 1,427,865 | 0 | 0 | 0 | 0 | 0 | 0 | 12,394 | 12,394 | 0 | 0 | 0 |
| C2070103 | CHANDLER | AZ | | 10/11/2022 | | 1,048,577 | 0 | 0 | 0 | 0 | 0 | 0 | 6,594 | 6,594 | 0 | 0 | 0 |
| C2111703 | CHANDLER | AZ | | 02/09/2023 | | 503,429 | 0 | 0 | 0 | 0 | 0 | 0 | 1,987 | 1,987 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C4092606 | CHANDLER | AZ | | 12/27/2024 | | 1,006,660 | 0 | 0 | 0 | 0 | 0 | 0 | 21,768 | 21,768 | 0 | 0 | 0 |
| A7082701 | FLAGSTAFF | AZ | | 10/29/2007 | | 38,563 | 0 | 0 | 0 | 0 | 0 | 0 | 4,935 | 4,935 | 0 | 0 | 0 |
| B5020402 | FLAGSTAFF | AZ | | 04/28/2015 | | 399,781 | 0 | 0 | 0 | 0 | 0 | 0 | 4,980 | 4,980 | 0 | 0 | 0 |
| B3040903 | FOUNTAIN HILLS | AZ | | 07/15/2013 | | 546,318 | 0 | 0 | 0 | 0 | 0 | 0 | 8,235 | 8,235 | 0 | 0 | 0 |
| C4122302 | FOUNTAIN HILLS | AZ | | 03/14/2025 | | 641,258 | 0 | 0 | 0 | 0 | 0 | 0 | 2,571 | 2,571 | 0 | 0 | 0 |
| A7110201 | GILBERT | AZ | | 02/14/2008 | | 287,649 | 0 | 0 | 0 | 0 | 0 | 0 | 2,250 | 2,250 | 0 | 0 | 0 |
| A9031206 | GILBERT | AZ | | 05/29/2009 | | 629,150 | 0 | 0 | 0 | 0 | 0 | 0 | 14,956 | 14,956 | 0 | 0 | 0 |
| B1081703 | GILBERT | AZ | | 11/14/2011 | | 491,300 | 0 | 0 | 0 | 0 | 0 | 0 | 18,751 | 18,751 | 0 | 0 | 0 |
| B8080202 | GILBERT | AZ | | 10/12/2018 | | 682,689 | 0 | 0 | 0 | 0 | 0 | 0 | 4,180 | 4,180 | 0 | 0 | 0 |
| B9041911 | GILBERT | AZ | | 07/15/2019 | | 330,693 | 0 | 0 | 0 | 0 | 0 | 0 | 1,886 | 1,886 | 0 | 0 | 0 |
| C0022103 | GILBERT | AZ | | 04/09/2020 | | 709,736 | 0 | 0 | 0 | 0 | 0 | 0 | 6,363 | 6,363 | 0 | 0 | 0 |
| C4030406 | GILBERT | AZ | | 04/26/2024 | | 1,410,301 | 0 | 0 | 0 | 0 | 0 | 0 | 6,566 | 6,566 | 0 | 0 | 0 |
| C5060301 | GILBERT | AZ | | 08/01/2025 | | 985,785 | 0 | 0 | 0 | 0 | 0 | 0 | 3,813 | 3,813 | 0 | 0 | 0 |
| C6031901 | GILBERT | AZ | | 06/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,173,721 | 2,173,721 | 0 | 0 | 0 |
| A7073002 | GLENDALE | AZ | | 10/18/2007 | | 963,435 | 0 | 0 | 0 | 0 | 0 | 0 | 3,105 | 3,105 | 0 | 0 | 0 |
| B0072103 | GLENDALE | AZ | | 09/29/2010 | | 880,641 | 0 | 0 | 0 | 0 | 0 | 0 | 16,771 | 16,771 | 0 | 0 | 0 |
| B5051803 | GLENDALE | AZ | | 07/09/2015 | | 1,346,588 | 0 | 0 | 0 | 0 | 0 | 0 | 16,216 | 16,216 | 0 | 0 | 0 |
| B8030104 | GLENDALE | AZ | | 05/21/2018 | | 354,902 | 0 | 0 | 0 | 0 | 0 | 0 | 3,276 | 3,276 | 0 | 0 | 0 |
| B9042601 | GLENDALE | AZ | | 06/21/2019 | | 1,805,532 | 0 | 0 | 0 | 0 | 0 | 0 | 10,887 | 10,887 | 0 | 0 | 0 |
| B9042602 | GLENDALE | AZ | | 06/28/2019 | | 874,223 | 0 | 0 | 0 | 0 | 0 | 0 | 4,597 | 4,597 | 0 | 0 | 0 |
| C0080302 | GLENDALE | AZ | | 10/20/2020 | | 1,870,583 | 0 | 0 | 0 | 0 | 0 | 0 | 11,638 | 11,638 | 0 | 0 | 0 |
| C3070503 | GLENDALE | AZ | | 09/21/2023 | | 2,459,158 | 0 | 0 | 0 | 0 | 0 | 0 | 7,667 | 7,667 | 0 | 0 | 0 |
| B2042403 | GOODYEAR | AZ | | 07/10/2012 | | 430,665 | 0 | 0 | 0 | 0 | 0 | 0 | 7,325 | 7,325 | 0 | 0 | 0 |
| C0020702 | GOODYEAR | AZ | | 05/29/2020 | | 1,042,819 | 0 | 0 | 0 | 0 | 0 | 0 | 9,294 | 9,294 | 0 | 0 | 0 |
| C0050702 | GOODYEAR | AZ | | 06/12/2020 | | 1,305,028 | 0 | 0 | 0 | 0 | 0 | 0 | 11,414 | 11,414 | 0 | 0 | 0 |
| C0050702-1 | GOODYEAR | AZ | | 07/08/2024 | | 973,077 | 0 | 0 | 0 | 0 | 0 | 0 | 5,575 | 5,575 | 0 | 0 | 0 |
| C2081201 | GOODYEAR | AZ | | 10/26/2022 | | 6,896,902 | 0 | 0 | 0 | 0 | 0 | 0 | 45,408 | 45,408 | 0 | 0 | 0 |
| C3061306 | GREEN VALLEY | AZ | | 08/31/2023 | | 829,722 | 0 | 0 | 0 | 0 | 0 | 0 | 4,297 | 4,297 | 0 | 0 | 0 |
| C4072203 | GREEN VALLEY | AZ | | 10/10/2024 | | 671,073 | 0 | 0 | 0 | 0 | 0 | 0 | 2,997 | 2,997 | 0 | 0 | 0 |
| C4101804 | LAKE HAVASU CITY | AZ | | 01/15/2025 | | 531,959 | 0 | 0 | 0 | 0 | 0 | 0 | 2,458 | 2,458 | 0 | 0 | 0 |
| C4101805 | LAKE HAVASU CITY | AZ | | 01/15/2025 | | 855,773 | 0 | 0 | 0 | 0 | 0 | 0 | 3,950 | 3,950 | 0 | 0 | 0 |
| WC309002 | LAKE HAVASU CITY | AZ | | 11/30/2023 | | 7,689,414 | 0 | 0 | 0 | 0 | 0 | 0 | 11,390 | 11,390 | 0 | 0 | 0 |
| B3060306 | LAVEEN | AZ | | 08/15/2013 | | 565,909 | 0 | 0 | 0 | 0 | 0 | 0 | 7,678 | 7,678 | 0 | 0 | 0 |
| B9072901 | MARANA | AZ | | 09/19/2019 | | 317,111 | 0 | 0 | 0 | 0 | 0 | 0 | 2,210 | 2,210 | 0 | 0 | 0 |
| A8032503 | MESA | AZ | | 06/19/2008 | | 89,036 | 0 | 0 | 0 | 0 | 0 | 0 | 2,483 | 2,483 | 0 | 0 | 0 |
| B0060201 | MESA | AZ | | 07/15/2010 | | 455,776 | 0 | 0 | 0 | 0 | 0 | 0 | 15,350 | 15,350 | 0 | 0 | 0 |
| B3091201 | MESA | AZ | | 01/10/2014 | | 142,071 | 0 | 0 | 0 | 0 | 0 | 0 | 3,371 | 3,371 | 0 | 0 | 0 |
| B4040705 | MESA | AZ | | 06/13/2014 | | 147,614 | 0 | 0 | 0 | 0 | 0 | 0 | 1,765 | 1,765 | 0 | 0 | 0 |
| B6031001 | MESA | AZ | | 06/20/2016 | | 223,806 | 0 | 0 | 0 | 0 | 0 | 0 | 2,179 | 2,179 | 0 | 0 | 0 |
| B7010501 | MESA | AZ | | 03/01/2017 | | 857,719 | 0 | 0 | 0 | 0 | 0 | 0 | 9,850 | 9,850 | 0 | 0 | 0 |
| B7010501-1 | MESA | AZ | | 10/07/2022 | | 316,063 | 0 | 0 | 0 | 0 | 0 | 0 | 3,061 | 3,061 | 0 | 0 | 0 |
| B8011902 | MESA | AZ | | 03/21/2018 | | 1,212,442 | 0 | 0 | 0 | 0 | 0 | 0 | 9,857 | 9,857 | 0 | 0 | 0 |
| B9070301 | MESA | AZ | | 09/12/2019 | | 217,092 | 0 | 0 | 0 | 0 | 0 | 0 | 1,837 | 1,837 | 0 | 0 | 0 |
| B9090509 | MESA | AZ | | 12/20/2019 | | 337,503 | 0 | 0 | 0 | 0 | 0 | 0 | 7,904 | 7,904 | 0 | 0 | 0 |
| C0011402 | MESA | AZ | | 03/18/2020 | | 3,997,914 | 0 | 0 | 0 | 0 | 0 | 0 | 24,089 | 24,089 | 0 | 0 | 0 |
| C0011602 | MESA | AZ | | 03/26/2020 | | 734,940 | 0 | 0 | 0 | 0 | 0 | 0 | 5,240 | 5,240 | 0 | 0 | 0 |
| C0022703 | MESA | AZ | | 04/30/2020 | | 643,281 | 0 | 0 | 0 | 0 | 0 | 0 | 14,428 | 14,428 | 0 | 0 | 0 |
| C2071202 | MESA | AZ | | 10/26/2022 | | 1,015,458 | 0 | 0 | 0 | 0 | 0 | 0 | 6,485 | 6,485 | 0 | 0 | 0 |
| C2090116 | MESA | AZ | | 11/14/2022 | | 607,526 | 0 | 0 | 0 | 0 | 0 | 0 | 3,681 | 3,681 | 0 | 0 | 0 |
| C3052405 | MESA | AZ | | 08/14/2023 | | 901,516 | 0 | 0 | 0 | 0 | 0 | 0 | 4,515 | 4,515 | 0 | 0 | 0 |
| C4022401 | MESA | AZ | | 05/10/2024 | | 1,042,462 | 0 | 0 | 0 | 0 | 0 | 0 | 4,736 | 4,736 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C4022601 | MESA | AZ | | 04/30/2024 | | 1,095,593 | 0 | 0 | 0 | 0 | 0 | 0 | 5,014 | 5,014 | 0 | 0 | 0 |
| C4092302 | MESA | AZ | | 12/09/2024 | | 1,008,584 | 0 | 0 | 0 | 0 | 0 | 0 | 4,687 | 4,687 | 0 | 0 | 0 |
| C4120301 | MESA | AZ | | 02/19/2025 | | 3,448,554 | 0 | 0 | 0 | 0 | 0 | 0 | 15,253 | 15,253 | 0 | 0 | 0 |
| C5071102 | MESA | AZ | | 09/17/2025 | | 7,948,157 | 0 | 0 | 0 | 0 | 0 | 0 | 33,519 | 33,519 | 0 | 0 | 0 |
| C6051205 | NOGALES | AZ | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,188,039 | 1,188,039 | 0 | 0 | 0 |
| B7091501 | ORO VALLEY | AZ | | 11/15/2017 | | 456,476 | 0 | 0 | 0 | 0 | 0 | 0 | 5,868 | 5,868 | 0 | 0 | 0 |
| C3031402 | ORO VALLEY | AZ | | 06/02/2023 | | 408,003 | 0 | 0 | 0 | 0 | 0 | 0 | 10,953 | 10,953 | 0 | 0 | 0 |
| A7021502 | PEORIA | AZ | | 04/24/2007 | | 198,724 | 0 | 0 | 0 | 0 | 0 | 0 | 6,803 | 6,803 | 0 | 0 | 0 |
| B3071804 | PEORIA | AZ | | 11/01/2013 | | 1,735,431 | 0 | 0 | 0 | 0 | 0 | 0 | 44,506 | 44,506 | 0 | 0 | 0 |
| B5111103 | PEORIA | AZ | | 02/16/2016 | | 503,630 | 0 | 0 | 0 | 0 | 0 | 0 | 5,089 | 5,089 | 0 | 0 | 0 |
| B9092701 | PEORIA | AZ | | 01/08/2020 | | 4,470,714 | 0 | 0 | 0 | 0 | 0 | 0 | 72,074 | 72,074 | 0 | 0 | 0 |
| C5101703 | PEORIA | AZ | | 12/16/2025 | | 3,150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,165 | 7,165 | 0 | 0 | 0 |
| A8030711 | PHOENIX | AZ | | 06/09/2008 | | 226,952 | 0 | 0 | 0 | 0 | 0 | 0 | 6,353 | 6,353 | 0 | 0 | 0 |
| B0063007 | PHOENIX | AZ | | 09/02/2010 | | 125,319 | 0 | 0 | 0 | 0 | 0 | 0 | 6,026 | 6,026 | 0 | 0 | 0 |
| B0090106 | PHOENIX | AZ | | 11/08/2010 | | 102,005 | 0 | 0 | 0 | 0 | 0 | 0 | 4,728 | 4,728 | 0 | 0 | 0 |
| B0102102 | PHOENIX | AZ | | 02/09/2011 | | 351,641 | 0 | 0 | 0 | 0 | 0 | 0 | 6,479 | 6,479 | 0 | 0 | 0 |
| B1042901 | PHOENIX | AZ | | 06/28/2011 | | 220,296 | 0 | 0 | 0 | 0 | 0 | 0 | 4,017 | 4,017 | 0 | 0 | 0 |
| B2070901 | PHOENIX | AZ | | 08/30/2012 | | 1,233,838 | 0 | 0 | 0 | 0 | 0 | 0 | 19,918 | 19,918 | 0 | 0 | 0 |
| B3062003 | PHOENIX | AZ | | 09/03/2013 | | 934,902 | 0 | 0 | 0 | 0 | 0 | 0 | 7,802 | 7,802 | 0 | 0 | 0 |
| B3111303 | PHOENIX | AZ | | 02/05/2014 | | 90,699 | 0 | 0 | 0 | 0 | 0 | 0 | 1,354 | 1,354 | 0 | 0 | 0 |
| B3112705 | PHOENIX | AZ | | 02/13/2014 | | 417,659 | 0 | 0 | 0 | 0 | 0 | 0 | 10,456 | 10,456 | 0 | 0 | 0 |
| B3112705-1 | PHOENIX | AZ | | 07/27/2023 | | 236,976 | 0 | 0 | 0 | 0 | 0 | 0 | 1,866 | 1,866 | 0 | 0 | 0 |
| B4050103 | PHOENIX | AZ | | 07/28/2014 | | 223,373 | 0 | 0 | 0 | 0 | 0 | 0 | 14,278 | 14,278 | 0 | 0 | 0 |
| B4052103 | PHOENIX | AZ | | 08/20/2014 | | 433,917 | 0 | 0 | 0 | 0 | 0 | 0 | 5,615 | 5,615 | 0 | 0 | 0 |
| B4110701 | PHOENIX | AZ | | 01/21/2015 | | 207,478 | 0 | 0 | 0 | 0 | 0 | 0 | 2,350 | 2,350 | 0 | 0 | 0 |
| B5111102 | PHOENIX | AZ | | 05/02/2016 | | 720,450 | 0 | 0 | 0 | 0 | 0 | 0 | 7,000 | 7,000 | 0 | 0 | 0 |
| B6030806 | PHOENIX | AZ | | 10/06/2016 | | 407,887 | 0 | 0 | 0 | 0 | 0 | 0 | 4,374 | 4,374 | 0 | 0 | 0 |
| B6092901 | PHOENIX | AZ | | 01/03/2017 | | 918,301 | 0 | 0 | 0 | 0 | 0 | 0 | 10,151 | 10,151 | 0 | 0 | 0 |
| B6111006 | PHOENIX | AZ | | 01/12/2017 | | 1,516,718 | 0 | 0 | 0 | 0 | 0 | 0 | 14,227 | 14,227 | 0 | 0 | 0 |
| B6111008 | PHOENIX | AZ | | 01/19/2017 | | 6,385,384 | 0 | 0 | 0 | 0 | 0 | 0 | 70,570 | 70,570 | 0 | 0 | 0 |
| B6111008-1 | PHOENIX | AZ | | 12/20/2021 | | 1,956,128 | 0 | 0 | 0 | 0 | 0 | 0 | 22,256 | 22,256 | 0 | 0 | 0 |
| B6111009 | PHOENIX | AZ | | 01/24/2017 | | 955,055 | 0 | 0 | 0 | 0 | 0 | 0 | 10,556 | 10,556 | 0 | 0 | 0 |
| B7120101 | PHOENIX | AZ | | 02/09/2018 | | 1,008,502 | 0 | 0 | 0 | 0 | 0 | 0 | 9,843 | 9,843 | 0 | 0 | 0 |
| B8010202 | PHOENIX | AZ | | 02/15/2018 | | 516,644 | 0 | 0 | 0 | 0 | 0 | 0 | 3,425 | 3,425 | 0 | 0 | 0 |
| B8010203 | PHOENIX | AZ | | 02/20/2018 | | 409,660 | 0 | 0 | 0 | 0 | 0 | 0 | 2,715 | 2,715 | 0 | 0 | 0 |
| B8013105 | PHOENIX | AZ | | 04/30/2018 | | 1,549,930 | 0 | 0 | 0 | 0 | 0 | 0 | 14,745 | 14,745 | 0 | 0 | 0 |
| B8041902 | PHOENIX | AZ | | 06/29/2018 | | 1,625,911 | 0 | 0 | 0 | 0 | 0 | 0 | 22,740 | 22,740 | 0 | 0 | 0 |
| B8110101 | PHOENIX | AZ | | 01/17/2019 | | 220,422 | 0 | 0 | 0 | 0 | 0 | 0 | 2,690 | 2,690 | 0 | 0 | 0 |
| B9061402 | PHOENIX | AZ | | 08/15/2019 | | 1,075,566 | 0 | 0 | 0 | 0 | 0 | 0 | 14,165 | 14,165 | 0 | 0 | 0 |
| B9090506 | PHOENIX | AZ | | 12/20/2019 | | 472,552 | 0 | 0 | 0 | 0 | 0 | 0 | 11,063 | 11,063 | 0 | 0 | 0 |
| B9090508 | PHOENIX | AZ | | 12/20/2019 | | 371,245 | 0 | 0 | 0 | 0 | 0 | 0 | 8,695 | 8,695 | 0 | 0 | 0 |
| B9110603 | PHOENIX | AZ | | 02/05/2020 | | 659,901 | 0 | 0 | 0 | 0 | 0 | 0 | 5,767 | 5,767 | 0 | 0 | 0 |
| C0011502 | PHOENIX | AZ | | 05/01/2020 | | 1,564,564 | 0 | 0 | 0 | 0 | 0 | 0 | 13,590 | 13,590 | 0 | 0 | 0 |
| C0011502-1 | PHOENIX | AZ | | 04/15/2024 | | 967,245 | 0 | 0 | 0 | 0 | 0 | 0 | 5,746 | 5,746 | 0 | 0 | 0 |
| C0011503 | PHOENIX | AZ | | 05/29/2020 | | 813,803 | 0 | 0 | 0 | 0 | 0 | 0 | 7,070 | 7,070 | 0 | 0 | 0 |
| C0051401 | PHOENIX | AZ | | 07/30/2020 | | 357,249 | 0 | 0 | 0 | 0 | 0 | 0 | 7,678 | 7,678 | 0 | 0 | 0 |
| C0092501 | PHOENIX | AZ | | 11/18/2020 | | 693,668 | 0 | 0 | 0 | 0 | 0 | 0 | 5,968 | 5,968 | 0 | 0 | 0 |
| C0111002 | PHOENIX | AZ | | 12/18/2020 | | 1,223,111 | 0 | 0 | 0 | 0 | 0 | 0 | 10,737 | 10,737 | 0 | 0 | 0 |
| C0111301 | PHOENIX | AZ | | 12/31/2020 | | 4,658,477 | 0 | 0 | 0 | 0 | 0 | 0 | 40,350 | 40,350 | 0 | 0 | 0 |
| C0122801 | PHOENIX | AZ | | 03/11/2021 | | 555,766 | 0 | 0 | 0 | 0 | 0 | 0 | 4,485 | 4,485 | 0 | 0 | 0 |
| C1070604 | PHOENIX | AZ | | 09/10/2021 | | 7,114,557 | 0 | 0 | 0 | 0 | 0 | 0 | 56,902 | 56,902 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C1080202 | PHOENIX | AZ | | 10/15/2021 | | 517,280 | 0 | 0 | 0 | 0 | 0 | 0 | 3,080 | 3,080 | 0 | 0 | 0 |
| C1092404 | PHOENIX | AZ | | 12/15/2021 | | 2,483,606 | 0 | 0 | 0 | 0 | 0 | 0 | 19,799 | 19,799 | 0 | 0 | 0 |
| C1092702 | PHOENIX | AZ | | 12/21/2021 | | 625,280 | 0 | 0 | 0 | 0 | 0 | 0 | 5,199 | 5,199 | 0 | 0 | 0 |
| C1101502 | PHOENIX | AZ | | 12/15/2021 | | 1,092,252 | 0 | 0 | 0 | 0 | 0 | 0 | 8,587 | 8,587 | 0 | 0 | 0 |
| C1122301 | PHOENIX | AZ | | 02/16/2022 | | 8,232,981 | 0 | 0 | 0 | 0 | 0 | 0 | 64,884 | 64,884 | 0 | 0 | 0 |
| C2012008 | PHOENIX | AZ | | 03/31/2022 | | 1,189,437 | 0 | 0 | 0 | 0 | 0 | 0 | 8,801 | 8,801 | 0 | 0 | 0 |
| C2031802 | PHOENIX | AZ | | 05/19/2022 | | 1,437,237 | 0 | 0 | 0 | 0 | 0 | 0 | 10,508 | 10,508 | 0 | 0 | 0 |
| C2042602 | PHOENIX | AZ | | 08/29/2022 | | 658,240 | 0 | 0 | 0 | 0 | 0 | 0 | 7,867 | 7,867 | 0 | 0 | 0 |
| C2090113 | PHOENIX | AZ | | 11/22/2022 | | 1,351,553 | 0 | 0 | 0 | 0 | 0 | 0 | 8,060 | 8,060 | 0 | 0 | 0 |
| C2111402 | PHOENIX | AZ | | 01/26/2023 | | 736,027 | 0 | 0 | 0 | 0 | 0 | 0 | 4,130 | 4,130 | 0 | 0 | 0 |
| C2111706 | PHOENIX | AZ | | 02/08/2023 | | 836,139 | 0 | 0 | 0 | 0 | 0 | 0 | 2,851 | 2,851 | 0 | 0 | 0 |
| C3080802 | PHOENIX | AZ | | 10/13/2023 | | 734,343 | 0 | 0 | 0 | 0 | 0 | 0 | 3,449 | 3,449 | 0 | 0 | 0 |
| C3101901 | PHOENIX | AZ | | 01/12/2024 | | 486,065 | 0 | 0 | 0 | 0 | 0 | 0 | 2,839 | 2,839 | 0 | 0 | 0 |
| C4022805 | PHOENIX | AZ | | 05/09/2024 | | 4,201,686 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4031504 | PHOENIX | AZ | | 05/30/2024 | | 901,586 | 0 | 0 | 0 | 0 | 0 | 0 | 4,096 | 4,096 | 0 | 0 | 0 |
| C5030702 | PHOENIX | AZ | | 06/23/2025 | | 1,426,322 | 0 | 0 | 0 | 0 | 0 | 0 | 6,369 | 6,369 | 0 | 0 | 0 |
| C5032701 | PHOENIX | AZ | | 06/20/2025 | | 2,045,327 | 0 | 0 | 0 | 0 | 0 | 0 | 8,967 | 8,967 | 0 | 0 | 0 |
| C5040406 | PHOENIX | AZ | | 06/17/2025 | | 12,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5072402 | PHOENIX | AZ | | 09/30/2025 | | 747,990 | 0 | 0 | 0 | 0 | 0 | 0 | 3,157 | 3,157 | 0 | 0 | 0 |
| C6042302 | PHOENIX | AZ | | 06/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,124,238 | 1,124,238 | 0 | 0 | 0 |
| C1072701 | PRESCOTT | AZ | | 09/13/2021 | | 781,630 | 0 | 0 | 0 | 0 | 0 | 0 | 4,761 | 4,761 | 0 | 0 | 0 |
| C1092704 | PRESCOTT | AZ | | 12/21/2021 | | 2,530,577 | 0 | 0 | 0 | 0 | 0 | 0 | 21,037 | 21,037 | 0 | 0 | 0 |
| C4061101 | PRESCOTT VALLEY | AZ | | 09/06/2024 | | 4,290,667 | 0 | 0 | 0 | 0 | 0 | 0 | 12,626 | 12,626 | 0 | 0 | 0 |
| B7112201 | QUEEN CREEK | AZ | | 01/26/2018 | | 587,522 | 0 | 0 | 0 | 0 | 0 | 0 | 5,088 | 5,088 | 0 | 0 | 0 |
| B0081004 | SCOTTSDALE | AZ | | 06/24/2011 | | 608,426 | 0 | 0 | 0 | 0 | 0 | 0 | 3,991 | 3,991 | 0 | 0 | 0 |
| B3101005 | SCOTTSDALE | AZ | | 12/20/2013 | | 152,334 | 0 | 0 | 0 | 0 | 0 | 0 | 2,275 | 2,275 | 0 | 0 | 0 |
| B4111303 | SCOTTSDALE | AZ | | 04/30/2015 | | 922,217 | 0 | 0 | 0 | 0 | 0 | 0 | 11,273 | 11,273 | 0 | 0 | 0 |
| B4111303-1 | SCOTTSDALE | AZ | | 06/15/2021 | | 767,770 | 0 | 0 | 0 | 0 | 0 | 0 | 5,513 | 5,513 | 0 | 0 | 0 |
| B5111101 | SCOTTSDALE | AZ | | 05/02/2016 | | 166,258 | 0 | 0 | 0 | 0 | 0 | 0 | 1,615 | 1,615 | 0 | 0 | 0 |
| B6030803 | SCOTTSDALE | AZ | | 06/29/2016 | | 409,134 | 0 | 0 | 0 | 0 | 0 | 0 | 4,526 | 4,526 | 0 | 0 | 0 |
| B6072105 | SCOTTSDALE | AZ | | 10/11/2016 | | 172,483 | 0 | 0 | 0 | 0 | 0 | 0 | 3,193 | 3,193 | 0 | 0 | 0 |
| B6111015 | SCOTTSDALE | AZ | | 03/01/2017 | | 1,685,870 | 0 | 0 | 0 | 0 | 0 | 0 | 17,794 | 17,794 | 0 | 0 | 0 |
| B7032301 | SCOTTSDALE | AZ | | 06/01/2017 | | 1,050,102 | 0 | 0 | 0 | 0 | 0 | 0 | 22,044 | 22,044 | 0 | 0 | 0 |
| B7072605 | SCOTTSDALE | AZ | | 10/06/2017 | | 510,689 | 0 | 0 | 0 | 0 | 0 | 0 | 9,844 | 9,844 | 0 | 0 | 0 |
| B7092503 | SCOTTSDALE | AZ | | 11/28/2017 | | 611,940 | 0 | 0 | 0 | 0 | 0 | 0 | 6,169 | 6,169 | 0 | 0 | 0 |
| B8011504 | SCOTTSDALE | AZ | | 04/17/2018 | | 382,472 | 0 | 0 | 0 | 0 | 0 | 0 | 3,683 | 3,683 | 0 | 0 | 0 |
| B8090508 | SCOTTSDALE | AZ | | 11/06/2018 | | 855,542 | 0 | 0 | 0 | 0 | 0 | 0 | 7,660 | 7,660 | 0 | 0 | 0 |
| B9013105 | SCOTTSDALE | AZ | | 04/11/2019 | | 386,637 | 0 | 0 | 0 | 0 | 0 | 0 | 3,297 | 3,297 | 0 | 0 | 0 |
| B9013106 | SCOTTSDALE | AZ | | 04/11/2019 | | 668,865 | 0 | 0 | 0 | 0 | 0 | 0 | 5,701 | 5,701 | 0 | 0 | 0 |
| B9052301 | SCOTTSDALE | AZ | | 07/18/2019 | | 728,077 | 0 | 0 | 0 | 0 | 0 | 0 | 6,408 | 6,408 | 0 | 0 | 0 |
| B9061802 | SCOTTSDALE | AZ | | 09/11/2019 | | 443,035 | 0 | 0 | 0 | 0 | 0 | 0 | 3,895 | 3,895 | 0 | 0 | 0 |
| C0031214 | SCOTTSDALE | AZ | | 08/12/2020 | | 643,284 | 0 | 0 | 0 | 0 | 0 | 0 | 5,707 | 5,707 | 0 | 0 | 0 |
| C0031307 | SCOTTSDALE | AZ | | 06/10/2020 | | 2,240,120 | 0 | 0 | 0 | 0 | 0 | 0 | 14,982 | 14,982 | 0 | 0 | 0 |
| C0060902 | SCOTTSDALE | AZ | | 08/12/2020 | | 695,479 | 0 | 0 | 0 | 0 | 0 | 0 | 6,012 | 6,012 | 0 | 0 | 0 |
| C0102002 | SCOTTSDALE | AZ | | 12/18/2020 | | 892,282 | 0 | 0 | 0 | 0 | 0 | 0 | 7,429 | 7,429 | 0 | 0 | 0 |
| C1010603 | SCOTTSDALE | AZ | | 05/28/2021 | | 1,716,879 | 0 | 0 | 0 | 0 | 0 | 0 | 14,445 | 14,445 | 0 | 0 | 0 |
| C1081206 | SCOTTSDALE | AZ | | 10/08/2021 | | 638,741 | 0 | 0 | 0 | 0 | 0 | 0 | 5,154 | 5,154 | 0 | 0 | 0 |
| C2011103 | SCOTTSDALE | AZ | | 03/15/2022 | | 1,300,301 | 0 | 0 | 0 | 0 | 0 | 0 | 10,337 | 10,337 | 0 | 0 | 0 |
| C2040801 | SCOTTSDALE | AZ | | 06/07/2022 | | 9,104,480 | 0 | 0 | 0 | 0 | 0 | 0 | 46,586 | 46,586 | 0 | 0 | 0 |
| C2111710 | SCOTTSDALE | AZ | | 01/24/2023 | | 4,077,380 | 0 | 0 | 0 | 0 | 0 | 0 | 15,197 | 15,197 | 0 | 0 | 0 |
| C2122001 | SCOTTSDALE | AZ | | 04/04/2023 | | 13,949,491 | 0 | 0 | 0 | 0 | 0 | 0 | 71,797 | 71,797 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2122103 | SCOTTSDALE | AZ | | 03/15/2023 | | 5,408,594 | 0 | 0 | 0 | 0 | 0 | 0 | 30,916 | 30,916 | 0 | 0 | 0 |
| C4031511 | SCOTTSDALE | AZ | | 06/05/2024 | | 1,026,318 | 0 | 0 | 0 | 0 | 0 | 0 | 4,469 | 4,469 | 0 | 0 | 0 |
| C4100704 | SCOTTSDALE | AZ | | 12/16/2024 | | 2,692,698 | 0 | 0 | 0 | 0 | 0 | 0 | 11,645 | 11,645 | 0 | 0 | 0 |
| C5051301 | SCOTTSDALE | AZ | | 08/29/2025 | | 3,113,954 | 0 | 0 | 0 | 0 | 0 | 0 | 13,468 | 13,468 | 0 | 0 | 0 |
| C5073102 | SCOTTSDALE | AZ | | 10/03/2025 | | 2,165,739 | 0 | 0 | 0 | 0 | 0 | 0 | 9,417 | 9,417 | 0 | 0 | 0 |
| C6012105 | SCOTTSDALE | AZ | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,025 | 24,025 | 0 | 0 | 0 |
| C6032009 | SCOTTSDALE | AZ | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,302,191 | 1,302,191 | 0 | 0 | 0 |
| C6060401 | SCOTTSDALE | AZ | | 08/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,487,500 | 12,487,500 | 0 | 0 | 0 |
| B5040305 | SEDONA | AZ | | 06/11/2015 | | 570,500 | 0 | 0 | 0 | 0 | 0 | 0 | 6,002 | 6,002 | 0 | 0 | 0 |
| B5111104 | SHOW LOW | AZ | | 01/26/2016 | | 461,695 | 0 | 0 | 0 | 0 | 0 | 0 | 4,748 | 4,748 | 0 | 0 | 0 |
| C3052203 | SUN CITY | AZ | | 07/07/2023 | | 1,535,549 | 0 | 0 | 0 | 0 | 0 | 0 | 8,277 | 8,277 | 0 | 0 | 0 |
| B4080101 | SURPRISE | AZ | | 09/26/2014 | | 1,602,075 | 0 | 0 | 0 | 0 | 0 | 0 | 18,291 | 18,291 | 0 | 0 | 0 |
| B8071203 | SURPRISE | AZ | | 09/05/2018 | | 559,795 | 0 | 0 | 0 | 0 | 0 | 0 | 4,559 | 4,559 | 0 | 0 | 0 |
| C4052806 | SURPRISE | AZ | | 08/29/2024 | | 4,128,142 | 0 | 0 | 0 | 0 | 0 | 0 | 18,688 | 18,688 | 0 | 0 | 0 |
| B4050701 | TEMPE | AZ | | 08/01/2014 | | 607,313 | 0 | 0 | 0 | 0 | 0 | 0 | 6,998 | 6,998 | 0 | 0 | 0 |
| B4102701 | TEMPE | AZ | | 01/09/2015 | | 317,584 | 0 | 0 | 0 | 0 | 0 | 0 | 4,016 | 4,016 | 0 | 0 | 0 |
| B5031905 | TEMPE | AZ | | 05/28/2015 | | 279,218 | 0 | 0 | 0 | 0 | 0 | 0 | 5,492 | 5,492 | 0 | 0 | 0 |
| B5092207 | TEMPE | AZ | | 01/15/2016 | | 423,970 | 0 | 0 | 0 | 0 | 0 | 0 | 4,317 | 4,317 | 0 | 0 | 0 |
| B9090301 | TEMPE | AZ | | 11/07/2019 | | 690,544 | 0 | 0 | 0 | 0 | 0 | 0 | 6,073 | 6,073 | 0 | 0 | 0 |
| B9101702 | TEMPE | AZ | | 01/15/2020 | | 1,625,436 | 0 | 0 | 0 | 0 | 0 | 0 | 14,387 | 14,387 | 0 | 0 | 0 |
| C0031212 | TEMPE | AZ | | 06/16/2020 | | 747,566 | 0 | 0 | 0 | 0 | 0 | 0 | 9,956 | 9,956 | 0 | 0 | 0 |
| C0070206 | TEMPE | AZ | | 09/15/2020 | | 519,706 | 0 | 0 | 0 | 0 | 0 | 0 | 4,408 | 4,408 | 0 | 0 | 0 |
| C1071401 | TEMPE | AZ | | 09/29/2021 | | 495,708 | 0 | 0 | 0 | 0 | 0 | 0 | 4,020 | 4,020 | 0 | 0 | 0 |
| C2102701 | TEMPE | AZ | | 01/11/2023 | | 1,020,168 | 0 | 0 | 0 | 0 | 0 | 0 | 3,726 | 3,726 | 0 | 0 | 0 |
| C4010514 | TEMPE | AZ | | 04/18/2024 | | 1,739,177 | 0 | 0 | 0 | 0 | 0 | 0 | 5,652 | 5,652 | 0 | 0 | 0 |
| C4093002 | TEMPE | AZ | | 12/12/2024 | | 1,500,551 | 0 | 0 | 0 | 0 | 0 | 0 | 5,070 | 5,070 | 0 | 0 | 0 |
| C5033102 | TEMPE | AZ | | 06/20/2025 | | 633,544 | 0 | 0 | 0 | 0 | 0 | 0 | 2,777 | 2,777 | 0 | 0 | 0 |
| C5121101 | TEMPE | AZ | | 03/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,223 | 2,223 | 0 | 0 | 0 |
| A7052101 | TUCSON | AZ | | 08/10/2007 | | 132,029 | 0 | 0 | 0 | 0 | 0 | 0 | 4,228 | 4,228 | 0 | 0 | 0 |
| A7090301 | TUCSON | AZ | | 10/26/2007 | | 320,881 | 0 | 0 | 0 | 0 | 0 | 0 | 5,084 | 5,084 | 0 | 0 | 0 |
| A8081906 | TUCSON | AZ | | 09/15/2008 | | 1,129,080 | 0 | 0 | 0 | 0 | 0 | 0 | 15,681 | 15,681 | 0 | 0 | 0 |
| B1030901 | TUCSON | AZ | | 04/29/2011 | | 208,490 | 0 | 0 | 0 | 0 | 0 | 0 | 8,863 | 8,863 | 0 | 0 | 0 |
| B1101003 | TUCSON | AZ | | 12/28/2011 | | 340,155 | 0 | 0 | 0 | 0 | 0 | 0 | 12,823 | 12,823 | 0 | 0 | 0 |
| B2031306 | TUCSON | AZ | | 06/15/2012 | | 132,865 | 0 | 0 | 0 | 0 | 0 | 0 | 2,063 | 2,063 | 0 | 0 | 0 |
| B2101001 | TUCSON | AZ | | 12/19/2012 | | 468,373 | 0 | 0 | 0 | 0 | 0 | 0 | 14,110 | 14,110 | 0 | 0 | 0 |
| B3030109 | TUCSON | AZ | | 06/12/2013 | | 96,401 | 0 | 0 | 0 | 0 | 0 | 0 | 9,051 | 9,051 | 0 | 0 | 0 |
| B4120911 | TUCSON | AZ | | 02/19/2015 | | 179,774 | 0 | 0 | 0 | 0 | 0 | 0 | 2,274 | 2,274 | 0 | 0 | 0 |
| B5033001 | TUCSON | AZ | | 06/23/2015 | | 357,911 | 0 | 0 | 0 | 0 | 0 | 0 | 3,803 | 3,803 | 0 | 0 | 0 |
| B8120402 | TUCSON | AZ | | 02/27/2019 | | 371,420 | 0 | 0 | 0 | 0 | 0 | 0 | 2,563 | 2,563 | 0 | 0 | 0 |
| B8120403 | TUCSON | AZ | | 02/27/2019 | | 241,029 | 0 | 0 | 0 | 0 | 0 | 0 | 1,642 | 1,642 | 0 | 0 | 0 |
| B9112701 | TUCSON | AZ | | 02/18/2020 | | 1,309,343 | 0 | 0 | 0 | 0 | 0 | 0 | 14,826 | 14,826 | 0 | 0 | 0 |
| C0040801 | TUCSON | AZ | | 05/29/2020 | | 620,904 | 0 | 0 | 0 | 0 | 0 | 0 | 8,032 | 8,032 | 0 | 0 | 0 |
| C2072701 | TUCSON | AZ | | 09/15/2022 | | 584,653 | 0 | 0 | 0 | 0 | 0 | 0 | 3,591 | 3,591 | 0 | 0 | 0 |
| C3030603 | TUCSON | AZ | | 05/30/2023 | | 1,631,762 | 0 | 0 | 0 | 0 | 0 | 0 | 8,484 | 8,484 | 0 | 0 | 0 |
| C3030603-1 | TUCSON | AZ | | 06/02/2023 | | 644,981 | 0 | 0 | 0 | 0 | 0 | 0 | 3,355 | 3,355 | 0 | 0 | 0 |
| C3082503 | TUCSON | AZ | | 11/09/2023 | | 10,930,222 | 0 | 0 | 0 | 0 | 0 | 0 | 50,931 | 50,931 | 0 | 0 | 0 |
| C3082503-1 | TUCSON | AZ | | 06/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 264,027 | 264,027 | 0 | 0 | 0 |
| C3103001 | TUCSON | AZ | | 01/12/2024 | | 1,672,377 | 0 | 0 | 0 | 0 | 0 | 0 | 7,042 | 7,042 | 0 | 0 | 0 |
| C3110106 | TUCSON | AZ | | 01/26/2024 | | 1,018,947 | 0 | 0 | 0 | 0 | 0 | 0 | 4,291 | 4,291 | 0 | 0 | 0 |
| C4050701 | TUCSON | AZ | | 07/01/2024 | | 8,406,137 | 0 | 0 | 0 | 0 | 0 | 0 | 32,512 | 32,512 | 0 | 0 | 0 |
| C5032006 | TUCSON | AZ | | 05/15/2025 | | 892,826 | 0 | 0 | 0 | 0 | 0 | 0 | 3,800 | 3,800 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2121907 | YUMA | AZ | | 03/03/2023 | | 865,467 | 0 | 0 | 0 | 0 | 0 | 0 | 4,947 | 4,947 | 0 | 0 | 0 |
| C4100104 | YUMA | AZ | | 12/13/2024 | | 902,943 | 0 | 0 | 0 | 0 | 0 | 0 | 4,426 | 4,426 | 0 | 0 | 0 |
| B7112701 | AGOURA HILLS | CA | | 01/22/2018 | | 1,268,780 | 0 | 0 | 0 | 0 | 0 | 0 | 12,125 | 12,125 | 0 | 0 | 0 |
| B1063012 | ALAMEDA | CA | | 09/01/2011 | | 212,027 | 0 | 0 | 0 | 0 | 0 | 0 | 7,848 | 7,848 | 0 | 0 | 0 |
| C1031702 | ALAMEDA | CA | | 06/01/2021 | | 5,292,824 | 0 | 0 | 0 | 0 | 0 | 0 | 43,082 | 43,082 | 0 | 0 | 0 |
| C1081301 | ALAMEDA | CA | | 10/27/2021 | | 3,951,435 | 0 | 0 | 0 | 0 | 0 | 0 | 33,215 | 33,215 | 0 | 0 | 0 |
| C5080501 | ALBANY | CA | | 10/14/2025 | | 466,838 | 0 | 0 | 0 | 0 | 0 | 0 | 2,068 | 2,068 | 0 | 0 | 0 |
| A8020810 | ALHAMBRA | CA | | 03/31/2008 | | 636,374 | 0 | 0 | 0 | 0 | 0 | 0 | 9,598 | 9,598 | 0 | 0 | 0 |
| B3102306 | ALHAMBRA | CA | | 01/15/2014 | | 564,915 | 0 | 0 | 0 | 0 | 0 | 0 | 6,834 | 6,834 | 0 | 0 | 0 |
| C2103103 | ALHAMBRA | CA | | 12/15/2022 | | 523,225 | 0 | 0 | 0 | 0 | 0 | 0 | 2,003 | 2,003 | 0 | 0 | 0 |
| B8012304 | ALISO VIEJO | CA | | 03/26/2018 | | 8,169,881 | 0 | 0 | 0 | 0 | 0 | 0 | 53,805 | 53,805 | 0 | 0 | 0 |
| C5052103 | ALISO VIEJO | CA | | 08/05/2025 | | 3,742,765 | 0 | 0 | 0 | 0 | 0 | 0 | 10,745 | 10,745 | 0 | 0 | 0 |
| C5052103-1 | ALISO VIEJO | CA | | 08/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0012201 | AMERICAN CANYON | CA | | 03/11/2020 | | 1,806,289 | 0 | 0 | 0 | 0 | 0 | 0 | 11,070 | 11,070 | 0 | 0 | 0 |
| B4110708 | ANAHEIM | CA | | 02/06/2015 | | 557,879 | 0 | 0 | 0 | 0 | 0 | 0 | 6,318 | 6,318 | 0 | 0 | 0 |
| B7101202 | ANAHEIM | CA | | 11/09/2017 | | 819,373 | 0 | 0 | 0 | 0 | 0 | 0 | 6,409 | 6,409 | 0 | 0 | 0 |
| B8012306 | ANAHEIM | CA | | 03/29/2018 | | 558,290 | 0 | 0 | 0 | 0 | 0 | 0 | 3,493 | 3,493 | 0 | 0 | 0 |
| B8021602 | ANAHEIM | CA | | 04/20/2018 | | 652,184 | 0 | 0 | 0 | 0 | 0 | 0 | 5,072 | 5,072 | 0 | 0 | 0 |
| B8021603 | ANAHEIM | CA | | 04/20/2018 | | 264,935 | 0 | 0 | 0 | 0 | 0 | 0 | 2,061 | 2,061 | 0 | 0 | 0 |
| C0011601 | ANAHEIM | CA | | 03/16/2020 | | 2,495,852 | 0 | 0 | 0 | 0 | 0 | 0 | 21,666 | 21,666 | 0 | 0 | 0 |
| C0031807 | ANAHEIM | CA | | 06/16/2020 | | 1,377,529 | 0 | 0 | 0 | 0 | 0 | 0 | 12,048 | 12,048 | 0 | 0 | 0 |
| C0110601 | ANAHEIM | CA | | 01/22/2021 | | 1,351,282 | 0 | 0 | 0 | 0 | 0 | 0 | 11,948 | 11,948 | 0 | 0 | 0 |
| C0110602 | ANAHEIM | CA | | 01/22/2021 | | 1,784,344 | 0 | 0 | 0 | 0 | 0 | 0 | 15,780 | 15,780 | 0 | 0 | 0 |
| C0110602-1 | ANAHEIM | CA | | 03/27/2023 | | 708,223 | 0 | 0 | 0 | 0 | 0 | 0 | 4,372 | 4,372 | 0 | 0 | 0 |
| C0121103 | ANAHEIM | CA | | 02/18/2021 | | 781,896 | 0 | 0 | 0 | 0 | 0 | 0 | 6,696 | 6,696 | 0 | 0 | 0 |
| C5081402 | ANAHEIM | CA | | 10/31/2025 | | 511,774 | 0 | 0 | 0 | 0 | 0 | 0 | 2,267 | 2,267 | 0 | 0 | 0 |
| C4021603 | ANGELS CAMP | CA | | 04/17/2024 | | 2,509,516 | 0 | 0 | 0 | 0 | 0 | 0 | 7,977 | 7,977 | 0 | 0 | 0 |
| WC306005 | ANTELOPE | CA | | 10/30/2023 | | 17,930,699 | 0 | 0 | 0 | 0 | 0 | 0 | 29,671 | 29,671 | 0 | 0 | 0 |
| B1040803 | ANTIOCH | CA | | 08/17/2011 | | 330,438 | 0 | 0 | 0 | 0 | 0 | 0 | 6,229 | 6,229 | 0 | 0 | 0 |
| B5021710 | ANTIOCH | CA | | 04/29/2015 | | 1,326,318 | 0 | 0 | 0 | 0 | 0 | 0 | 17,920 | 17,920 | 0 | 0 | 0 |
| B5050406 | ANTIOCH | CA | | 08/13/2015 | | 958,834 | 0 | 0 | 0 | 0 | 0 | 0 | 11,457 | 11,457 | 0 | 0 | 0 |
| B5050406-1 | ANTIOCH | CA | | 09/26/2019 | | 821,971 | 0 | 0 | 0 | 0 | 0 | 0 | 9,821 | 9,821 | 0 | 0 | 0 |
| C4111206 | ANTIOCH | CA | | 02/27/2025 | | 2,320,561 | 0 | 0 | 0 | 0 | 0 | 0 | 9,898 | 9,898 | 0 | 0 | 0 |
| B9110803 | APPLE VALLEY | CA | | 01/28/2020 | | 660,410 | 0 | 0 | 0 | 0 | 0 | 0 | 5,809 | 5,809 | 0 | 0 | 0 |
| C0061502 | APPLE VALLEY | CA | | 08/20/2020 | | 3,654,371 | 0 | 0 | 0 | 0 | 0 | 0 | 31,569 | 31,569 | 0 | 0 | 0 |
| C1081603 | APPLE VALLEY | CA | | 10/22/2021 | | 1,030,050 | 0 | 0 | 0 | 0 | 0 | 0 | 5,768 | 5,768 | 0 | 0 | 0 |
| C1092805 | APPLE VALLEY | CA | | 12/10/2021 | | 1,116,668 | 0 | 0 | 0 | 0 | 0 | 0 | 9,156 | 9,156 | 0 | 0 | 0 |
| C0103002 | AROMAS | CA | | 01/20/2021 | | 2,318,890 | 0 | 0 | 0 | 0 | 0 | 0 | 33,207 | 33,207 | 0 | 0 | 0 |
| B9032501 | ARROYO GRANDE | CA | | 06/28/2019 | | 4,502,894 | 0 | 0 | 0 | 0 | 0 | 0 | 38,900 | 38,900 | 0 | 0 | 0 |
| C1031802 | ARROYO GRANDE | CA | | 05/27/2021 | | 1,150,721 | 0 | 0 | 0 | 0 | 0 | 0 | 6,661 | 6,661 | 0 | 0 | 0 |
| C1031802-1 | ARROYO GRANDE | CA | | 06/21/2022 | | 629,040 | 0 | 0 | 0 | 0 | 0 | 0 | 3,390 | 3,390 | 0 | 0 | 0 |
| C3120403 | ARROYO GRANDE | CA | | 02/22/2024 | | 925,856 | 0 | 0 | 0 | 0 | 0 | 0 | 2,792 | 2,792 | 0 | 0 | 0 |
| A6113004 | ARTESIA | CA | | 02/12/2007 | | 359,441 | 0 | 0 | 0 | 0 | 0 | 0 | 12,854 | 12,854 | 0 | 0 | 0 |
| A6113004-1 | ARTESIA | CA | | 03/17/2020 | | 236,935 | 0 | 0 | 0 | 0 | 0 | 0 | 5,115 | 5,115 | 0 | 0 | 0 |
| B6071802 | ARTESIA | CA | | 09/19/2016 | | 496,509 | 0 | 0 | 0 | 0 | 0 | 0 | 9,269 | 9,269 | 0 | 0 | 0 |
| C5050203 | ARVIN | CA | | 07/25/2025 | | 963,108 | 0 | 0 | 0 | 0 | 0 | 0 | 9,463 | 9,463 | 0 | 0 | 0 |
| A8021406 | ATASCADERO | CA | | 04/25/2008 | | 441,279 | 0 | 0 | 0 | 0 | 0 | 0 | 12,319 | 12,319 | 0 | 0 | 0 |
| B8052903 | ATASCADERO | CA | | 08/23/2018 | | 500,797 | 0 | 0 | 0 | 0 | 0 | 0 | 4,528 | 4,528 | 0 | 0 | 0 |
| C5061001 | ATASCADERO | CA | | 09/12/2025 | | 1,646,404 | 0 | 0 | 0 | 0 | 0 | 0 | 6,944 | 6,944 | 0 | 0 | 0 |
| B9091303 | AUBURN | CA | | 12/06/2019 | | 334,856 | 0 | 0 | 0 | 0 | 0 | 0 | 2,963 | 2,963 | 0 | 0 | 0 |
| C3083104 | AUBURN | CA | | 11/20/2023 | | 6,257,260 | 0 | 0 | 0 | 0 | 0 | 0 | 19,667 | 19,667 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| A7031406 | AVILA BEACH | CA | | 08/10/2007 | | 387,136 | 0 | 0 | 0 | 0 | 0 | 0 | 6,206 | 6,206 | 0 | 0 | 0 |
| A7031407 | AVILA BEACH | CA | | 08/10/2007 | | 160,613 | 0 | 0 | 0 | 0 | 0 | 0 | 2,576 | 2,576 | 0 | 0 | 0 |
| A7031408 | AVILA BEACH | CA | | 08/10/2007 | | 130,044 | 0 | 0 | 0 | 0 | 0 | 0 | 2,084 | 2,084 | 0 | 0 | 0 |
| A7031409 | AVILA BEACH | CA | | 08/10/2007 | | 252,448 | 0 | 0 | 0 | 0 | 0 | 0 | 4,046 | 4,046 | 0 | 0 | 0 |
| A7031410 | AVILA BEACH | CA | | 08/10/2007 | | 169,826 | 0 | 0 | 0 | 0 | 0 | 0 | 2,724 | 2,724 | 0 | 0 | 0 |
| B5013004 | AZUSA | CA | | 04/06/2015 | | 322,939 | 0 | 0 | 0 | 0 | 0 | 0 | 6,516 | 6,516 | 0 | 0 | 0 |
| A6120801 | BAKERSFIELD | CA | | 03/28/2007 | | 609,616 | 0 | 0 | 0 | 0 | 0 | 0 | 20,556 | 20,556 | 0 | 0 | 0 |
| A8021504 | BAKERSFIELD | CA | | 11/05/2008 | | 756,617 | 0 | 0 | 0 | 0 | 0 | 0 | 18,445 | 18,445 | 0 | 0 | 0 |
| B0040803 | BAKERSFIELD | CA | | 07/01/2010 | | 117,073 | 0 | 0 | 0 | 0 | 0 | 0 | 2,516 | 2,516 | 0 | 0 | 0 |
| B2101504 | BAKERSFIELD | CA | | 01/03/2013 | | 136,939 | 0 | 0 | 0 | 0 | 0 | 0 | 4,073 | 4,073 | 0 | 0 | 0 |
| B3052806 | BAKERSFIELD | CA | | 08/15/2013 | | 405,127 | 0 | 0 | 0 | 0 | 0 | 0 | 5,543 | 5,543 | 0 | 0 | 0 |
| B3101004 | BAKERSFIELD | CA | | 01/30/2014 | | 1,521,831 | 0 | 0 | 0 | 0 | 0 | 0 | 22,519 | 22,519 | 0 | 0 | 0 |
| B3101004-1 | BAKERSFIELD | CA | | 05/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,610 | 18,610 | 0 | 0 | 0 |
| B6111013 | BAKERSFIELD | CA | | 02/01/2017 | | 884,637 | 0 | 0 | 0 | 0 | 0 | 0 | 15,330 | 15,330 | 0 | 0 | 0 |
| C0021402 | BAKERSFIELD | CA | | 04/23/2020 | | 1,469,626 | 0 | 0 | 0 | 0 | 0 | 0 | 9,976 | 9,976 | 0 | 0 | 0 |
| C0021905 | BAKERSFIELD | CA | | 05/28/2020 | | 2,093,009 | 0 | 0 | 0 | 0 | 0 | 0 | 18,652 | 18,652 | 0 | 0 | 0 |
| C0021905-1 | BAKERSFIELD | CA | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,791 | 7,791 | 0 | 0 | 0 |
| C1071402 | BAKERSFIELD | CA | | 09/29/2021 | | 446,365 | 0 | 0 | 0 | 0 | 0 | 0 | 5,234 | 5,234 | 0 | 0 | 0 |
| C1110903 | BAKERSFIELD | CA | | 02/02/2022 | | 1,446,499 | 0 | 0 | 0 | 0 | 0 | 0 | 11,239 | 11,239 | 0 | 0 | 0 |
| C2040103 | BAKERSFIELD | CA | | 06/13/2022 | | 556,608 | 0 | 0 | 0 | 0 | 0 | 0 | 3,928 | 3,928 | 0 | 0 | 0 |
| C2092901 | BAKERSFIELD | CA | | 12/21/2022 | | 655,085 | 0 | 0 | 0 | 0 | 0 | 0 | 3,529 | 3,529 | 0 | 0 | 0 |
| C2122101 | BAKERSFIELD | CA | | 03/06/2023 | | 1,024,486 | 0 | 0 | 0 | 0 | 0 | 0 | 5,857 | 5,857 | 0 | 0 | 0 |
| C3051905 | BAKERSFIELD | CA | | 08/10/2023 | | 8,201,098 | 0 | 0 | 0 | 0 | 0 | 0 | 31,814 | 31,814 | 0 | 0 | 0 |
| C4060710 | BAKERSFIELD | CA | | 10/09/2024 | | 736,026 | 0 | 0 | 0 | 0 | 0 | 0 | 3,467 | 3,467 | 0 | 0 | 0 |
| C4060713 | BAKERSFIELD | CA | | 10/11/2024 | | 750,746 | 0 | 0 | 0 | 0 | 0 | 0 | 3,537 | 3,537 | 0 | 0 | 0 |
| C4060716 | BAKERSFIELD | CA | | 10/25/2024 | | 269,866 | 0 | 0 | 0 | 0 | 0 | 0 | 1,274 | 1,274 | 0 | 0 | 0 |
| C4060717 | BAKERSFIELD | CA | | 10/18/2024 | | 274,773 | 0 | 0 | 0 | 0 | 0 | 0 | 1,297 | 1,297 | 0 | 0 | 0 |
| C4060745 | BAKERSFIELD | CA | | 09/27/2024 | | 1,175,411 | 0 | 0 | 0 | 0 | 0 | 0 | 5,573 | 5,573 | 0 | 0 | 0 |
| C4102203 | BAKERSFIELD | CA | | 03/12/2025 | | 627,534 | 0 | 0 | 0 | 0 | 0 | 0 | 2,965 | 2,965 | 0 | 0 | 0 |
| C4102208 | BAKERSFIELD | CA | | 03/12/2025 | | 628,822 | 0 | 0 | 0 | 0 | 0 | 0 | 2,970 | 2,970 | 0 | 0 | 0 |
| C4102211 | BAKERSFIELD | CA | | 03/07/2025 | | 410,123 | 0 | 0 | 0 | 0 | 0 | 0 | 1,937 | 1,937 | 0 | 0 | 0 |
| C4102228 | BAKERSFIELD | CA | | 03/12/2025 | | 2,245,799 | 0 | 0 | 0 | 0 | 0 | 0 | 10,603 | 10,603 | 0 | 0 | 0 |
| C4102232 | BAKERSFIELD | CA | | 03/07/2025 | | 281,646 | 0 | 0 | 0 | 0 | 0 | 0 | 1,332 | 1,332 | 0 | 0 | 0 |
| C4102239 | BAKERSFIELD | CA | | 03/07/2025 | | 424,944 | 0 | 0 | 0 | 0 | 0 | 0 | 2,008 | 2,008 | 0 | 0 | 0 |
| C4102243 | BAKERSFIELD | CA | | 03/12/2025 | | 581,662 | 0 | 0 | 0 | 0 | 0 | 0 | 2,746 | 2,746 | 0 | 0 | 0 |
| C4102250 | BAKERSFIELD | CA | | 03/07/2025 | | 637,420 | 0 | 0 | 0 | 0 | 0 | 0 | 3,010 | 3,010 | 0 | 0 | 0 |
| C4102253 | BAKERSFIELD | CA | | 03/12/2025 | | 479,301 | 0 | 0 | 0 | 0 | 0 | 0 | 2,263 | 2,263 | 0 | 0 | 0 |
| C5050202 | BAKERSFIELD | CA | | 07/25/2025 | | 4,874,821 | 0 | 0 | 0 | 0 | 0 | 0 | 47,886 | 47,886 | 0 | 0 | 0 |
| C5050204 | BAKERSFIELD | CA | | 07/25/2025 | | 10,063,392 | 0 | 0 | 0 | 0 | 0 | 0 | 58,820 | 58,820 | 0 | 0 | 0 |
| C5111201 | BAKERSFIELD | CA | | 02/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,609 | 76,609 | 0 | 0 | 0 |
| A9101304 | BALDWIN PARK | CA | | 12/16/2009 | | 172,759 | 0 | 0 | 0 | 0 | 0 | 0 | 9,472 | 9,472 | 0 | 0 | 0 |
| C4060709 | BANNING | CA | | 09/27/2024 | | 1,051,633 | 0 | 0 | 0 | 0 | 0 | 0 | 4,986 | 4,986 | 0 | 0 | 0 |
| C4102237 | BANNING | CA | | 02/28/2025 | | 1,376,943 | 0 | 0 | 0 | 0 | 0 | 0 | 6,544 | 6,544 | 0 | 0 | 0 |
| C4102251 | BANNING | CA | | 02/28/2025 | | 699,890 | 0 | 0 | 0 | 0 | 0 | 0 | 3,326 | 3,326 | 0 | 0 | 0 |
| C3112801 | BARSTOW | CA | | 02/27/2024 | | 1,573,017 | 0 | 0 | 0 | 0 | 0 | 0 | 6,809 | 6,809 | 0 | 0 | 0 |
| B9052801 | BELL | CA | | 07/30/2019 | | 222,914 | 0 | 0 | 0 | 0 | 0 | 0 | 1,961 | 1,961 | 0 | 0 | 0 |
| B1010501 | BELL GARDENS | CA | | 03/25/2011 | | 237,021 | 0 | 0 | 0 | 0 | 0 | 0 | 10,332 | 10,332 | 0 | 0 | 0 |
| C4102248 | BELL GARDENS | CA | | 02/19/2025 | | 2,621,178 | 0 | 0 | 0 | 0 | 0 | 0 | 12,455 | 12,455 | 0 | 0 | 0 |
| C4020702 | BELLFLOWER | CA | | 04/30/2024 | | 1,194,609 | 0 | 0 | 0 | 0 | 0 | 0 | 5,562 | 5,562 | 0 | 0 | 0 |
| C4060728 | BELLFLOWER | CA | | 10/21/2024 | | 765,466 | 0 | 0 | 0 | 0 | 0 | 0 | 3,606 | 3,606 | 0 | 0 | 0 |
| A9112002 | BERKELEY | CA | | 03/18/2010 | | 175,639 | 0 | 0 | 0 | 0 | 0 | 0 | 9,104 | 9,104 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B3012504 | BERKELEY | CA | | 03/26/2013 | | 266,366 | 0 | 0 | 0 | 0 | 0 | 0 | 3,673 | 3,673 | 0 | 0 | 0 |
| C0032602 | BERKELEY | CA | | 06/23/2020 | | 433,760 | 0 | 0 | 0 | 0 | 0 | 0 | 2,904 | 2,904 | 0 | 0 | 0 |
| C3030107 | BERKELEY | CA | | 05/11/2023 | | 8,685,305 | 0 | 0 | 0 | 0 | 0 | 0 | 30,915 | 30,915 | 0 | 0 | 0 |
| C6042901 | BERKELEY | CA | | 07/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,250 | 4,250 | 0 | 0 | 0 |
| A8011401 | BERMUDA DUNES | CA | | 03/12/2008 | | 716,032 | 0 | 0 | 0 | 0 | 0 | 0 | 10,090 | 10,090 | 0 | 0 | 0 |
| B1092602 | BEVERLY HILLS | CA | | 12/08/2011 | | 1,033,856 | 0 | 0 | 0 | 0 | 0 | 0 | 19,520 | 19,520 | 0 | 0 | 0 |
| C0113002 | BEVERLY HILLS | CA | | 02/05/2021 | | 14,021,514 | 0 | 0 | 0 | 0 | 0 | 0 | 120,034 | 120,034 | 0 | 0 | 0 |
| C0120303 | BIG BEAR LAKE | CA | | 02/16/2021 | | 1,061,190 | 0 | 0 | 0 | 0 | 0 | 0 | 9,085 | 9,085 | 0 | 0 | 0 |
| B6101803 | BREA | CA | | 12/16/2016 | | 444,691 | 0 | 0 | 0 | 0 | 0 | 0 | 16,196 | 16,196 | 0 | 0 | 0 |
| C1032401 | BREA | CA | | 07/01/2021 | | 17,410,918 | 0 | 0 | 0 | 0 | 0 | 0 | 159,555 | 159,555 | 0 | 0 | 0 |
| C1061101 | BREA | CA | | 08/17/2021 | | 6,419,761 | 0 | 0 | 0 | 0 | 0 | 0 | 51,645 | 51,645 | 0 | 0 | 0 |
| C1100501 | BREA | CA | | 12/16/2021 | | 3,208,174 | 0 | 0 | 0 | 0 | 0 | 0 | 26,303 | 26,303 | 0 | 0 | 0 |
| C5051402 | BREA | CA | | 07/28/2025 | | 2,741,158 | 0 | 0 | 0 | 0 | 0 | 0 | 11,717 | 11,717 | 0 | 0 | 0 |
| C6041403 | BREA | CA | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 505,953 | 505,953 | 0 | 0 | 0 |
| WC202001 | BREA | CA | | 03/01/2022 | | 7,049,622 | 0 | 0 | 0 | 0 | 0 | 0 | 24,604 | 24,604 | 0 | 0 | 0 |
| A8092402 | BRENTWOOD | CA | | 12/01/2008 | | 1,039,197 | 0 | 0 | 0 | 0 | 0 | 0 | 25,146 | 25,146 | 0 | 0 | 0 |
| B6041504 | BRENTWOOD | CA | | 07/19/2016 | | 1,487,107 | 0 | 0 | 0 | 0 | 0 | 0 | 14,104 | 14,104 | 0 | 0 | 0 |
| C2020404 | BRENTWOOD | CA | | 04/12/2022 | | 3,578,609 | 0 | 0 | 0 | 0 | 0 | 0 | 19,572 | 19,572 | 0 | 0 | 0 |
| C2071302 | BRENTWOOD | CA | | 08/26/2022 | | 4,304,622 | 0 | 0 | 0 | 0 | 0 | 0 | 18,299 | 18,299 | 0 | 0 | 0 |
| C5030601 | BRENTWOOD | CA | | 04/24/2025 | | 1,518,905 | 0 | 0 | 0 | 0 | 0 | 0 | 6,872 | 6,872 | 0 | 0 | 0 |
| C0100704 | BUELLTON | CA | | 01/12/2021 | | 540,635 | 0 | 0 | 0 | 0 | 0 | 0 | 4,594 | 4,594 | 0 | 0 | 0 |
| B1040105 | BUENA PARK | CA | | 08/15/2011 | | 889,394 | 0 | 0 | 0 | 0 | 0 | 0 | 17,421 | 17,421 | 0 | 0 | 0 |
| C4101002 | BUENA PARK | CA | | 01/03/2025 | | 13,935,886 | 0 | 0 | 0 | 0 | 0 | 0 | 63,177 | 63,177 | 0 | 0 | 0 |
| B1012601 | BURBANK | CA | | 03/15/2011 | | 321,269 | 0 | 0 | 0 | 0 | 0 | 0 | 13,235 | 13,235 | 0 | 0 | 0 |
| B6102501 | BURBANK | CA | | 02/01/2017 | | 1,944,638 | 0 | 0 | 0 | 0 | 0 | 0 | 19,499 | 19,499 | 0 | 0 | 0 |
| B6102502 | BURBANK | CA | | 02/01/2017 | | 535,094 | 0 | 0 | 0 | 0 | 0 | 0 | 5,366 | 5,366 | 0 | 0 | 0 |
| B8080802 | BURBANK | CA | | 09/27/2018 | | 349,674 | 0 | 0 | 0 | 0 | 0 | 0 | 3,174 | 3,174 | 0 | 0 | 0 |
| C2072804 | BURBANK | CA | | 10/25/2022 | | 2,092,910 | 0 | 0 | 0 | 0 | 0 | 0 | 9,149 | 9,149 | 0 | 0 | 0 |
| C2072804-1 | BURBANK | CA | | 08/08/2025 | | 720,730 | 0 | 0 | 0 | 0 | 0 | 0 | 2,470 | 2,470 | 0 | 0 | 0 |
| C2121304 | BURBANK | CA | | 03/15/2023 | | 2,690,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,711 | 8,711 | 0 | 0 | 0 |
| A8082904 | BURLINGAME | CA | | 11/10/2008 | | 2,966,745 | 0 | 0 | 0 | 0 | 0 | 0 | 42,510 | 42,510 | 0 | 0 | 0 |
| B3062701 | BURLINGAME | CA | | 08/29/2013 | | 1,034,773 | 0 | 0 | 0 | 0 | 0 | 0 | 9,346 | 9,346 | 0 | 0 | 0 |
| B3062701-1 | BURLINGAME | CA | | 04/03/2017 | | 263,137 | 0 | 0 | 0 | 0 | 0 | 0 | 2,398 | 2,398 | 0 | 0 | 0 |
| B8062701 | BURLINGAME | CA | | 09/19/2018 | | 1,021,022 | 0 | 0 | 0 | 0 | 0 | 0 | 6,086 | 6,086 | 0 | 0 | 0 |
| B8062702 | BURLINGAME | CA | | 09/19/2018 | | 3,370,641 | 0 | 0 | 0 | 0 | 0 | 0 | 20,091 | 20,091 | 0 | 0 | 0 |
| B9060302 | BURLINGAME | CA | | 08/12/2019 | | 1,013,790 | 0 | 0 | 0 | 0 | 0 | 0 | 6,144 | 6,144 | 0 | 0 | 0 |
| B9060303 | BURLINGAME | CA | | 08/12/2019 | | 1,520,685 | 0 | 0 | 0 | 0 | 0 | 0 | 9,216 | 9,216 | 0 | 0 | 0 |
| C1060401 | CALIFORNIA CITY | CA | | 08/04/2021 | | 463,006 | 0 | 0 | 0 | 0 | 0 | 0 | 4,697 | 4,697 | 0 | 0 | 0 |
| B2082105 | CAMARILLO | CA | | 11/30/2012 | | 962,190 | 0 | 0 | 0 | 0 | 0 | 0 | 14,994 | 14,994 | 0 | 0 | 0 |
| C0101501 | CAMARILLO | CA | | 12/30/2020 | | 660,008 | 0 | 0 | 0 | 0 | 0 | 0 | 5,642 | 5,642 | 0 | 0 | 0 |
| C3022703 | CAMARILLO | CA | | 05/26/2023 | | 3,790,320 | 0 | 0 | 0 | 0 | 0 | 0 | 21,382 | 21,382 | 0 | 0 | 0 |
| C4121101 | CAMARILLO | CA | | 02/28/2025 | | 3,629,380 | 0 | 0 | 0 | 0 | 0 | 0 | 24,670 | 24,670 | 0 | 0 | 0 |
| C6042902 | CAMERON PARK | CA | | 07/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,037 | 5,037 | 0 | 0 | 0 |
| B6051001 | CAMPBELL | CA | | 07/13/2016 | | 387,408 | 0 | 0 | 0 | 0 | 0 | 0 | 15,394 | 15,394 | 0 | 0 | 0 |
| B8022701 | CAMPBELL | CA | | 05/04/2018 | | 8,195,404 | 0 | 0 | 0 | 0 | 0 | 0 | 52,209 | 52,209 | 0 | 0 | 0 |
| B8022701-1 | CAMPBELL | CA | | 02/08/2023 | | 1,898,038 | 0 | 0 | 0 | 0 | 0 | 0 | 10,513 | 10,513 | 0 | 0 | 0 |
| B2031311 | CANOGA PARK | CA | | 07/06/2012 | | 214,685 | 0 | 0 | 0 | 0 | 0 | 0 | 6,933 | 6,933 | 0 | 0 | 0 |
| B5091801 | CANOGA PARK | CA | | 11/24/2015 | | 1,196,368 | 0 | 0 | 0 | 0 | 0 | 0 | 13,426 | 13,426 | 0 | 0 | 0 |
| C1071902 | CANYON LAKE | CA | | 09/24/2021 | | 922,242 | 0 | 0 | 0 | 0 | 0 | 0 | 7,480 | 7,480 | 0 | 0 | 0 |
| C1102603 | CAPISTRANO BEACH | CA | | 01/13/2022 | | 393,646 | 0 | 0 | 0 | 0 | 0 | 0 | 4,350 | 4,350 | 0 | 0 | 0 |
| B9051001 | CARLSBAD | CA | | 07/18/2019 | | 473,818 | 0 | 0 | 0 | 0 | 0 | 0 | 4,169 | 4,169 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B9071504 | CARLSBAD | CA | | 10/07/2019 | | 890,098 | 0 | 0 | 0 | 0 | 0 | 0 | 7,874 | 7,874 | 0 | 0 | 0 |
| C1030901 | CARLSBAD | CA | | 05/20/2021 | | 1,664,888 | 0 | 0 | 0 | 0 | 0 | 0 | 10,225 | 10,225 | 0 | 0 | 0 |
| C3120401 | CARLSBAD | CA | | 02/20/2024 | | 1,124,316 | 0 | 0 | 0 | 0 | 0 | 0 | 3,464 | 3,464 | 0 | 0 | 0 |
| C4031506 | CARLSBAD | CA | | 05/16/2024 | | 5,126,239 | 0 | 0 | 0 | 0 | 0 | 0 | 14,809 | 14,809 | 0 | 0 | 0 |
| B7110901 | CARMEL | CA | | 01/26/2018 | | 208,595 | 0 | 0 | 0 | 0 | 0 | 0 | 3,288 | 3,288 | 0 | 0 | 0 |
| C5061601 | CARMEL-BY-THE-SEA | CA | | 09/10/2025 | | 2,043,597 | 0 | 0 | 0 | 0 | 0 | 0 | 5,967 | 5,967 | 0 | 0 | 0 |
| A7102601 | CARSON | CA | | 01/17/2008 | | 172,768 | 0 | 0 | 0 | 0 | 0 | 0 | 5,069 | 5,069 | 0 | 0 | 0 |
| C5050503 | CARSON | CA | | 09/10/2025 | | 2,033,831 | 0 | 0 | 0 | 0 | 0 | 0 | 8,739 | 8,739 | 0 | 0 | 0 |
| B4082901 | CASTAIC | CA | | 11/05/2014 | | 335,115 | 0 | 0 | 0 | 0 | 0 | 0 | 3,688 | 3,688 | 0 | 0 | 0 |
| B6070805 | CASTAIC | CA | | 10/11/2016 | | 174,757 | 0 | 0 | 0 | 0 | 0 | 0 | 2,828 | 2,828 | 0 | 0 | 0 |
| A6100302 | CASTRO VALLEY | CA | | 12/19/2006 | | 99,568 | 0 | 0 | 0 | 0 | 0 | 0 | 23,170 | 23,170 | 0 | 0 | 0 |
| C1051301 | CATHEDRAL CITY | CA | | 07/09/2021 | | 895,360 | 0 | 0 | 0 | 0 | 0 | 0 | 7,048 | 7,048 | 0 | 0 | 0 |
| C5101705 | CATHEDRAL CITY | CA | | 12/18/2025 | | 17,250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 36,254 | 36,254 | 0 | 0 | 0 |
| B7011101 | CAYUCOS | CA | | 03/09/2017 | | 699,515 | 0 | 0 | 0 | 0 | 0 | 0 | 4,886 | 4,886 | 0 | 0 | 0 |
| C0102304 | CERRITOS | CA | | 12/03/2020 | | 1,814,607 | 0 | 0 | 0 | 0 | 0 | 0 | 11,937 | 11,937 | 0 | 0 | 0 |
| B0050401 | CHATSWORTH | CA | | 07/15/2010 | | 464,327 | 0 | 0 | 0 | 0 | 0 | 0 | 22,284 | 22,284 | 0 | 0 | 0 |
| B0051205 | CHATSWORTH | CA | | 07/27/2010 | | 443,205 | 0 | 0 | 0 | 0 | 0 | 0 | 8,636 | 8,636 | 0 | 0 | 0 |
| B2102604 | CHATSWORTH | CA | | 01/10/2013 | | 224,725 | 0 | 0 | 0 | 0 | 0 | 0 | 6,649 | 6,649 | 0 | 0 | 0 |
| B3052802 | CHATSWORTH | CA | | 08/06/2013 | | 343,228 | 0 | 0 | 0 | 0 | 0 | 0 | 30,189 | 30,189 | 0 | 0 | 0 |
| C5021802 | CHATSWORTH | CA | | 05/23/2025 | | 693,288 | 0 | 0 | 0 | 0 | 0 | 0 | 2,897 | 2,897 | 0 | 0 | 0 |
| B3070805 | CHICO | CA | | 10/02/2013 | | 93,233 | 0 | 0 | 0 | 0 | 0 | 0 | 2,411 | 2,411 | 0 | 0 | 0 |
| B4060504 | CHICO | CA | | 07/30/2014 | | 930,832 | 0 | 0 | 0 | 0 | 0 | 0 | 11,022 | 11,022 | 0 | 0 | 0 |
| B4070702 | CHICO | CA | | 09/03/2014 | | 275,835 | 0 | 0 | 0 | 0 | 0 | 0 | 3,178 | 3,178 | 0 | 0 | 0 |
| C5102002 | CHICO | CA | | 12/15/2025 | | 4,065,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,559 | 6,559 | 0 | 0 | 0 |
| B7100204 | CHINO | CA | | 01/04/2018 | | 8,613,172 | 0 | 0 | 0 | 0 | 0 | 0 | 48,394 | 48,394 | 0 | 0 | 0 |
| B9090304 | CHINO | CA | | 11/18/2019 | | 1,602,351 | 0 | 0 | 0 | 0 | 0 | 0 | 21,329 | 21,329 | 0 | 0 | 0 |
| C2070102 | CHINO HILLS | CA | | 09/14/2022 | | 235,279 | 0 | 0 | 0 | 0 | 0 | 0 | 1,444 | 1,444 | 0 | 0 | 0 |
| C3081602 | CHINO HILLS | CA | | 11/13/2023 | | 2,070,528 | 0 | 0 | 0 | 0 | 0 | 0 | 6,368 | 6,368 | 0 | 0 | 0 |
| C4081603 | CHUALAR | CA | | 10/24/2024 | | 854,385 | 0 | 0 | 0 | 0 | 0 | 0 | 3,747 | 3,747 | 0 | 0 | 0 |
| A3011001 | CHULA VISTA | CA | | 04/03/2003 | | 125,256 | 0 | 0 | 0 | 0 | 0 | 0 | 1,716 | 1,716 | 0 | 0 | 0 |
| B6090701 | CHULA VISTA | CA | | 12/01/2016 | | 793,642 | 0 | 0 | 0 | 0 | 0 | 0 | 8,837 | 8,837 | 0 | 0 | 0 |
| C0042901 | CHULA VISTA | CA | | 08/04/2020 | | 1,703,059 | 0 | 0 | 0 | 0 | 0 | 0 | 14,713 | 14,713 | 0 | 0 | 0 |
| C4031407 | CITRUS HEIGHTS | CA | | 06/06/2024 | | 403,396 | 0 | 0 | 0 | 0 | 0 | 0 | 1,789 | 1,789 | 0 | 0 | 0 |
| C4082706 | CITRUS HEIGHTS | CA | | 11/22/2024 | | 862,115 | 0 | 0 | 0 | 0 | 0 | 0 | 3,493 | 3,493 | 0 | 0 | 0 |
| C5101605 | CITRUS HEIGHTS | CA | | 12/19/2025 | | 4,100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,493 | 8,493 | 0 | 0 | 0 |
| A9030408 | CITY OF COMMERCE | CA | | 04/29/2009 | | 206,931 | 0 | 0 | 0 | 0 | 0 | 0 | 4,766 | 4,766 | 0 | 0 | 0 |
| B1121903 | CITY OF INDUSTRY | CA | | 03/05/2012 | | 1,024,376 | 0 | 0 | 0 | 0 | 0 | 0 | 18,571 | 18,571 | 0 | 0 | 0 |
| C5042301 | CITY OF INDUSTRY | CA | | 07/31/2025 | | 658,482 | 0 | 0 | 0 | 0 | 0 | 0 | 6,865 | 6,865 | 0 | 0 | 0 |
| A5112203 | CLAREMONT | CA | | 02/21/2006 | | 257,549 | 0 | 0 | 0 | 0 | 0 | 0 | 10,837 | 10,837 | 0 | 0 | 0 |
| B4041101 | CLOVIS | CA | | 07/01/2014 | | 211,564 | 0 | 0 | 0 | 0 | 0 | 0 | 2,958 | 2,958 | 0 | 0 | 0 |
| C2122801 | CLOVIS | CA | | 03/27/2023 | | 1,591,761 | 0 | 0 | 0 | 0 | 0 | 0 | 8,954 | 8,954 | 0 | 0 | 0 |
| C3041802 | CLOVIS | CA | | 06/22/2023 | | 1,867,989 | 0 | 0 | 0 | 0 | 0 | 0 | 10,302 | 10,302 | 0 | 0 | 0 |
| C5072101 | CLOVIS | CA | | 10/20/2025 | | 494,951 | 0 | 0 | 0 | 0 | 0 | 0 | 2,035 | 2,035 | 0 | 0 | 0 |
| B3102804 | COACHELLA | CA | | 01/13/2014 | | 251,902 | 0 | 0 | 0 | 0 | 0 | 0 | 6,658 | 6,658 | 0 | 0 | 0 |
| C4102255 | COACHELLA | CA | | 02/28/2025 | | 1,201,236 | 0 | 0 | 0 | 0 | 0 | 0 | 5,709 | 5,709 | 0 | 0 | 0 |
| A7080303 | COCORAN | CA | | 10/22/2007 | | 137,994 | 0 | 0 | 0 | 0 | 0 | 0 | 4,167 | 4,167 | 0 | 0 | 0 |
| C0061501 | COLTON | CA | | 09/18/2020 | | 651,173 | 0 | 0 | 0 | 0 | 0 | 0 | 5,447 | 5,447 | 0 | 0 | 0 |
| C4042901 | COLTON | CA | | 09/30/2024 | | 766,948 | 0 | 0 | 0 | 0 | 0 | 0 | 3,329 | 3,329 | 0 | 0 | 0 |
| B7062301 | COMPTON | CA | | 09/12/2017 | | 854,299 | 0 | 0 | 0 | 0 | 0 | 0 | 8,447 | 8,447 | 0 | 0 | 0 |
| C5012802 | COMPTON | CA | | 04/10/2025 | | 1,355,037 | 0 | 0 | 0 | 0 | 0 | 0 | 3,899 | 3,899 | 0 | 0 | 0 |
| C2042501 | CONCORD | CA | | 07/14/2022 | | 728,839 | 0 | 0 | 0 | 0 | 0 | 0 | 4,889 | 4,889 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C3020106 | CONCORD | CA | | 04/06/2023 | | 1,254,306 | 0 | 0 | 0 | 0 | 0 | 0 | 7,122 | 7,122 | 0 | 0 | 0 |
| A6121510 | CORNING | CA | | 02/20/2007 | | 78,592 | 0 | 0 | 0 | 0 | 0 | 0 | 15,698 | 15,698 | 0 | 0 | 0 |
| A7010506 | CORONA | CA | | 03/15/2007 | | 194,816 | 0 | 0 | 0 | 0 | 0 | 0 | 6,885 | 6,885 | 0 | 0 | 0 |
| A8112505 | CORONA | CA | | 01/29/2009 | | 97,093 | 0 | 0 | 0 | 0 | 0 | 0 | 7,141 | 7,141 | 0 | 0 | 0 |
| B4060203 | CORONA | CA | | 07/01/2014 | | 495,718 | 0 | 0 | 0 | 0 | 0 | 0 | 6,931 | 6,931 | 0 | 0 | 0 |
| B5031003 | CORONA | CA | | 07/31/2015 | | 5,015,636 | 0 | 0 | 0 | 0 | 0 | 0 | 54,283 | 54,283 | 0 | 0 | 0 |
| C0012401 | CORONA | CA | | 04/07/2020 | | 772,422 | 0 | 0 | 0 | 0 | 0 | 0 | 4,710 | 4,710 | 0 | 0 | 0 |
| C0050703 | CORONA | CA | | 07/01/2020 | | 2,834,404 | 0 | 0 | 0 | 0 | 0 | 0 | 17,591 | 17,591 | 0 | 0 | 0 |
| C1011901 | CORONA | CA | | 03/30/2021 | | 1,667,010 | 0 | 0 | 0 | 0 | 0 | 0 | 10,101 | 10,101 | 0 | 0 | 0 |
| C4102246 | CORONA | CA | | 02/28/2025 | | 1,194,457 | 0 | 0 | 0 | 0 | 0 | 0 | 5,677 | 5,677 | 0 | 0 | 0 |
| A8030703 | CORTE MADERA | CA | | 06/03/2008 | | 118,730 | 0 | 0 | 0 | 0 | 0 | 0 | 3,337 | 3,337 | 0 | 0 | 0 |
| A7010507 | COSTA MESA | CA | | 03/15/2007 | | 357,220 | 0 | 0 | 0 | 0 | 0 | 0 | 12,583 | 12,583 | 0 | 0 | 0 |
| B5081201 | COSTA MESA | CA | | 10/30/2015 | | 525,817 | 0 | 0 | 0 | 0 | 0 | 0 | 9,721 | 9,721 | 0 | 0 | 0 |
| B5081201-1 | COSTA MESA | CA | | 10/05/2016 | | 217,531 | 0 | 0 | 0 | 0 | 0 | 0 | 4,023 | 4,023 | 0 | 0 | 0 |
| C0103005 | COSTA MESA | CA | | 01/22/2021 | | 1,250,110 | 0 | 0 | 0 | 0 | 0 | 0 | 10,911 | 10,911 | 0 | 0 | 0 |
| C1081702 | COSTA MESA | CA | | 11/05/2021 | | 895,747 | 0 | 0 | 0 | 0 | 0 | 0 | 7,182 | 7,182 | 0 | 0 | 0 |
| C1082302 | COSTA MESA | CA | | 11/05/2021 | | 651,380 | 0 | 0 | 0 | 0 | 0 | 0 | 3,621 | 3,621 | 0 | 0 | 0 |
| C1092302 | COSTA MESA | CA | | 11/15/2021 | | 737,649 | 0 | 0 | 0 | 0 | 0 | 0 | 5,998 | 5,998 | 0 | 0 | 0 |
| C1102002 | COSTA MESA | CA | | 12/22/2021 | | 1,203,816 | 0 | 0 | 0 | 0 | 0 | 0 | 9,598 | 9,598 | 0 | 0 | 0 |
| C1102002-1 | COSTA MESA | CA | | 09/30/2022 | | 882,735 | 0 | 0 | 0 | 0 | 0 | 0 | 5,664 | 5,664 | 0 | 0 | 0 |
| C2042502 | COSTA MESA | CA | | 06/30/2022 | | 1,528,242 | 0 | 0 | 0 | 0 | 0 | 0 | 10,161 | 10,161 | 0 | 0 | 0 |
| C2042503 | COSTA MESA | CA | | 06/30/2022 | | 629,984 | 0 | 0 | 0 | 0 | 0 | 0 | 4,189 | 4,189 | 0 | 0 | 0 |
| C2042504 | COSTA MESA | CA | | 07/01/2022 | | 4,306,432 | 0 | 0 | 0 | 0 | 0 | 0 | 28,453 | 28,453 | 0 | 0 | 0 |
| C2121302 | COSTA MESA | CA | | 03/15/2023 | | 11,030,000 | 0 | 0 | 0 | 0 | 0 | 0 | 35,708 | 35,708 | 0 | 0 | 0 |
| C4100303 | COSTA MESA | CA | | 12/17/2024 | | 1,380,423 | 0 | 0 | 0 | 0 | 0 | 0 | 6,885 | 6,885 | 0 | 0 | 0 |
| B3030601 | COTATI | CA | | 06/19/2013 | | 1,419,495 | 0 | 0 | 0 | 0 | 0 | 0 | 20,914 | 20,914 | 0 | 0 | 0 |
| A8112506 | COVINA | CA | | 01/29/2009 | | 77,740 | 0 | 0 | 0 | 0 | 0 | 0 | 5,711 | 5,711 | 0 | 0 | 0 |
| C0031207 | COVINA | CA | | 06/03/2020 | | 1,244,597 | 0 | 0 | 0 | 0 | 0 | 0 | 7,898 | 7,898 | 0 | 0 | 0 |
| C3102701 | COVINA | CA | | 01/25/2024 | | 290,161 | 0 | 0 | 0 | 0 | 0 | 0 | 1,201 | 1,201 | 0 | 0 | 0 |
| A8021408 | CUDAHY | CA | | 04/28/2008 | | 543,273 | 0 | 0 | 0 | 0 | 0 | 0 | 15,167 | 15,167 | 0 | 0 | 0 |
| C0111601 | CUDAHY | CA | | 01/21/2021 | | 873,897 | 0 | 0 | 0 | 0 | 0 | 0 | 5,787 | 5,787 | 0 | 0 | 0 |
| C2011402 | CULVER CITY | CA | | 04/14/2022 | | 15,675,007 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2051801 | CULVER CITY | CA | | 09/14/2022 | | 1,055,635 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3121102 | CULVER CITY | CA | | 02/21/2024 | | 4,205,303 | 0 | 0 | 0 | 0 | 0 | 0 | 18,202 | 18,202 | 0 | 0 | 0 |
| C4052104 | CULVER CITY | CA | | 07/30/2024 | | 15,956,154 | 0 | 0 | 0 | 0 | 0 | 0 | 46,517 | 46,517 | 0 | 0 | 0 |
| C5110701 | DALY CITY | CA | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,853 | 5,853 | 0 | 0 | 0 |
| C6043003 | DALY CITY | CA | | 07/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,187,558 | 1,187,558 | 0 | 0 | 0 |
| A7040204 | DANA POINT | CA | | 06/27/2007 | | 265,901 | 0 | 0 | 0 | 0 | 0 | 0 | 4,471 | 4,471 | 0 | 0 | 0 |
| C1090902 | DANA POINT | CA | | 11/23/2021 | | 624,749 | 0 | 0 | 0 | 0 | 0 | 0 | 5,151 | 5,151 | 0 | 0 | 0 |
| C5041102 | DANVILLE | CA | | 07/31/2025 | | 1,215,418 | 0 | 0 | 0 | 0 | 0 | 0 | 5,196 | 5,196 | 0 | 0 | 0 |
| C2082906 | DAVIS | CA | | 11/09/2022 | | 917,274 | 0 | 0 | 0 | 0 | 0 | 0 | 5,822 | 5,822 | 0 | 0 | 0 |
| B1091901 | DELANO | CA | | 12/15/2011 | | 857,560 | 0 | 0 | 0 | 0 | 0 | 0 | 32,127 | 32,127 | 0 | 0 | 0 |
| C0031002 | DELANO | CA | | 05/27/2020 | | 5,017,962 | 0 | 0 | 0 | 0 | 0 | 0 | 45,293 | 45,293 | 0 | 0 | 0 |
| C1030101 | DELANO | CA | | 08/31/2021 | | 1,159,861 | 0 | 0 | 0 | 0 | 0 | 0 | 9,075 | 9,075 | 0 | 0 | 0 |
| C2112802 | DESERT HOT SPRINGS | CA | | 01/31/2023 | | 7,020,367 | 0 | 0 | 0 | 0 | 0 | 0 | 27,823 | 27,823 | 0 | 0 | 0 |
| C2112802-1 | DESERT HOT SPRINGS | CA | | 09/04/2024 | | 1,279,912 | 0 | 0 | 0 | 0 | 0 | 0 | 4,123 | 4,123 | 0 | 0 | 0 |
| C4060735 | DESERT HOT SPRINGS | CA | | 09/30/2024 | | 845,151 | 0 | 0 | 0 | 0 | 0 | 0 | 4,008 | 4,008 | 0 | 0 | 0 |
| C5030402 | DIAMOND BAR | CA | | 05/02/2025 | | 4,990,918 | 0 | 0 | 0 | 0 | 0 | 0 | 21,233 | 21,233 | 0 | 0 | 0 |
| B4022405 | DINUBA | CA | | 05/15/2014 | | 1,096,101 | 0 | 0 | 0 | 0 | 0 | 0 | 13,221 | 13,221 | 0 | 0 | 0 |
| B3013005 | DUARTE | CA | | 03/29/2013 | | 1,130,846 | 0 | 0 | 0 | 0 | 0 | 0 | 17,516 | 17,516 | 0 | 0 | 0 |
| B9022503 | DUBLIN | CA | | 05/16/2019 | | 221,960 | 0 | 0 | 0 | 0 | 0 | 0 | 1,617 | 1,617 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B9020802 | EASTVALE | CA | | 04/18/2019 | | 1,264,800 | 0 | 0 | 0 | 0 | 0 | 0 | 7,714 | 7,714 | 0 | 0 | 0 |
| B2051106 | EL CAJON | CA | | 07/12/2012 | | 40,819 | 0 | 0 | 0 | 0 | 0 | 0 | 6,072 | 6,072 | 0 | 0 | 0 |
| B3030106 | EL CAJON | CA | | 05/02/2013 | | 185,329 | 0 | 0 | 0 | 0 | 0 | 0 | 2,628 | 2,628 | 0 | 0 | 0 |
| B5021708 | EL CAJON | CA | | 05/04/2015 | | 2,137,709 | 0 | 0 | 0 | 0 | 0 | 0 | 22,467 | 22,467 | 0 | 0 | 0 |
| B6101702 | EL CAJON | CA | | 01/25/2017 | | 432,879 | 0 | 0 | 0 | 0 | 0 | 0 | 4,787 | 4,787 | 0 | 0 | 0 |
| B6102701 | EL CAJON | CA | | 01/03/2017 | | 1,251,678 | 0 | 0 | 0 | 0 | 0 | 0 | 9,373 | 9,373 | 0 | 0 | 0 |
| B9100703 | EL CAJON | CA | | 01/23/2020 | | 588,182 | 0 | 0 | 0 | 0 | 0 | 0 | 5,237 | 5,237 | 0 | 0 | 0 |
| C0020504 | EL CAJON | CA | | 04/21/2020 | | 640,779 | 0 | 0 | 0 | 0 | 0 | 0 | 4,041 | 4,041 | 0 | 0 | 0 |
| C1100502 | EL CAJON | CA | | 12/22/2021 | | 874,291 | 0 | 0 | 0 | 0 | 0 | 0 | 6,969 | 6,969 | 0 | 0 | 0 |
| C3091901 | EL CAJON | CA | | 12/04/2023 | | 554,590 | 0 | 0 | 0 | 0 | 0 | 0 | 1,694 | 1,694 | 0 | 0 | 0 |
| C4091102 | EL CAJON | CA | | 11/08/2024 | | 2,301,362 | 0 | 0 | 0 | 0 | 0 | 0 | 10,389 | 10,389 | 0 | 0 | 0 |
| C4022802 | EL CENTRO | CA | | 05/23/2024 | | 763,030 | 0 | 0 | 0 | 0 | 0 | 0 | 3,467 | 3,467 | 0 | 0 | 0 |
| B8011501 | EL CERRITO | CA | | 03/29/2018 | | 1,019,315 | 0 | 0 | 0 | 0 | 0 | 0 | 11,646 | 11,646 | 0 | 0 | 0 |
| C5090201 | EL DORADO HILLS | CA | | 10/21/2025 | | 486,810 | 0 | 0 | 0 | 0 | 0 | 0 | 2,157 | 2,157 | 0 | 0 | 0 |
| B5010802 | EL MONTE | CA | | 03/20/2015 | | 651,747 | 0 | 0 | 0 | 0 | 0 | 0 | 7,110 | 7,110 | 0 | 0 | 0 |
| C3080304 | EL MONTE | CA | | 10/23/2023 | | 14,472,036 | 0 | 0 | 0 | 0 | 0 | 0 | 63,415 | 63,415 | 0 | 0 | 0 |
| C4102220 | EL MONTE | CA | | 02/19/2025 | | 962,201 | 0 | 0 | 0 | 0 | 0 | 0 | 4,573 | 4,573 | 0 | 0 | 0 |
| B2111904 | EL SEGUNDO | CA | | 02/14/2013 | | 284,326 | 0 | 0 | 0 | 0 | 0 | 0 | 8,097 | 8,097 | 0 | 0 | 0 |
| B4012405 | EL SEGUNDO | CA | | 04/10/2014 | | 348,512 | 0 | 0 | 0 | 0 | 0 | 0 | 8,027 | 8,027 | 0 | 0 | 0 |
| B8061901 | EL SEGUNDO | CA | | 08/23/2018 | | 391,899 | 0 | 0 | 0 | 0 | 0 | 0 | 1,898 | 1,898 | 0 | 0 | 0 |
| B8061902 | EL SEGUNDO | CA | | 08/23/2018 | | 217,713 | 0 | 0 | 0 | 0 | 0 | 0 | 1,055 | 1,055 | 0 | 0 | 0 |
| C2121301 | EL SEGUNDO | CA | | 03/15/2023 | | 13,990,000 | 0 | 0 | 0 | 0 | 0 | 0 | 45,293 | 45,293 | 0 | 0 | 0 |
| C2121301-1 | EL SEGUNDO | CA | | 01/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,923 | 2,923 | 0 | 0 | 0 |
| C0042001 | ELK GROVE | CA | | 06/05/2020 | | 969,467 | 0 | 0 | 0 | 0 | 0 | 0 | 21,051 | 21,051 | 0 | 0 | 0 |
| C0102604 | ELK GROVE | CA | | 01/22/2021 | | 1,944,241 | 0 | 0 | 0 | 0 | 0 | 0 | 16,300 | 16,300 | 0 | 0 | 0 |
| C1030304 | ELK GROVE | CA | | 05/27/2021 | | 470,080 | 0 | 0 | 0 | 0 | 0 | 0 | 5,450 | 5,450 | 0 | 0 | 0 |
| C1083102 | ELK GROVE | CA | | 12/03/2021 | | 900,423 | 0 | 0 | 0 | 0 | 0 | 0 | 7,698 | 7,698 | 0 | 0 | 0 |
| C3061301 | ENCINITAS | CA | | 08/23/2023 | | 393,039 | 0 | 0 | 0 | 0 | 0 | 0 | 1,316 | 1,316 | 0 | 0 | 0 |
| C5070101 | ENCINO (AKA LOS ANGELES) | CA | | 09/09/2025 | | 470,409 | 0 | 0 | 0 | 0 | 0 | 0 | 1,875 | 1,875 | 0 | 0 | 0 |
| A8030605 | ESCONDIDO | CA | | 06/09/2008 | | 531,420 | 0 | 0 | 0 | 0 | 0 | 0 | 7,348 | 7,348 | 0 | 0 | 0 |
| B9111806 | ESCONDIDO | CA | | 02/20/2020 | | 528,800 | 0 | 0 | 0 | 0 | 0 | 0 | 4,619 | 4,619 | 0 | 0 | 0 |
| C0031606 | ESCONDIDO | CA | | 06/17/2020 | | 571,232 | 0 | 0 | 0 | 0 | 0 | 0 | 4,934 | 4,934 | 0 | 0 | 0 |
| C0112501 | ESCONDIDO | CA | | 02/22/2021 | | 765,089 | 0 | 0 | 0 | 0 | 0 | 0 | 6,464 | 6,464 | 0 | 0 | 0 |
| C5102101 | ESCONDIDO | CA | | 01/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,636 | 3,636 | 0 | 0 | 0 |
| C6032006 | ESCONDIDO | CA | | 06/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 374,780 | 374,780 | 0 | 0 | 0 |
| B3120501 | EXETER | CA | | 04/01/2014 | | 742,978 | 0 | 0 | 0 | 0 | 0 | 0 | 17,467 | 17,467 | 0 | 0 | 0 |
| B9041903 | FAIRFIELD | CA | | 08/02/2019 | | 1,970,634 | 0 | 0 | 0 | 0 | 0 | 0 | 11,172 | 11,172 | 0 | 0 | 0 |
| C2090112 | FAIRFIELD | CA | | 11/18/2022 | | 19,446,307 | 0 | 0 | 0 | 0 | 0 | 0 | 73,007 | 73,007 | 0 | 0 | 0 |
| C3063008 | FAIRFIELD | CA | | 09/14/2023 | | 530,109 | 0 | 0 | 0 | 0 | 0 | 0 | 1,653 | 1,653 | 0 | 0 | 0 |
| B7051103 | FILLMORE | CA | | 07/24/2017 | | 444,865 | 0 | 0 | 0 | 0 | 0 | 0 | 4,465 | 4,465 | 0 | 0 | 0 |
| B9122002 | FOLSOM | CA | | 03/13/2020 | | 1,574,222 | 0 | 0 | 0 | 0 | 0 | 0 | 13,148 | 13,148 | 0 | 0 | 0 |
| C0102601 | FOLSOM | CA | | 01/22/2021 | | 1,048,646 | 0 | 0 | 0 | 0 | 0 | 0 | 8,793 | 8,793 | 0 | 0 | 0 |
| C1021001 | FOLSOM | CA | | 06/17/2021 | | 1,493,228 | 0 | 0 | 0 | 0 | 0 | 0 | 8,876 | 8,876 | 0 | 0 | 0 |
| C5020301 | FOLSOM | CA | | 04/23/2025 | | 2,363,625 | 0 | 0 | 0 | 0 | 0 | 0 | 10,313 | 10,313 | 0 | 0 | 0 |
| B3011003 | FONTANA | CA | | 03/11/2013 | | 806,661 | 0 | 0 | 0 | 0 | 0 | 0 | 23,691 | 23,691 | 0 | 0 | 0 |
| B3011003-1 | FONTANA | CA | | 01/08/2016 | | 534,285 | 0 | 0 | 0 | 0 | 0 | 0 | 15,776 | 15,776 | 0 | 0 | 0 |
| B3020602 | FONTANA | CA | | 04/02/2013 | | 259,589 | 0 | 0 | 0 | 0 | 0 | 0 | 3,955 | 3,955 | 0 | 0 | 0 |
| B4100902 | FONTANA | CA | | 12/12/2014 | | 364,573 | 0 | 0 | 0 | 0 | 0 | 0 | 4,165 | 4,165 | 0 | 0 | 0 |
| B5010503 | FONTANA | CA | | 03/26/2015 | | 1,444,855 | 0 | 0 | 0 | 0 | 0 | 0 | 30,867 | 30,867 | 0 | 0 | 0 |
| B5010504 | FONTANA | CA | | 03/26/2015 | | 557,763 | 0 | 0 | 0 | 0 | 0 | 0 | 6,085 | 6,085 | 0 | 0 | 0 |
| B5020605 | FONTANA | CA | | 04/30/2015 | | 676,314 | 0 | 0 | 0 | 0 | 0 | 0 | 8,611 | 8,611 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B5080704 | FONTANA | CA | | 10/26/2015 | | 89,183 | 0 | 0 | 0 | 0 | 0 | 0 | 1,008 | 1,008 | 0 | 0 | 0 |
| B5080705 | FONTANA | CA | | 10/26/2015 | | 697,838 | 0 | 0 | 0 | 0 | 0 | 0 | 7,878 | 7,878 | 0 | 0 | 0 |
| B5080705-1 | FONTANA | CA | | 04/11/2023 | | 842,480 | 0 | 0 | 0 | 0 | 0 | 0 | 4,270 | 4,270 | 0 | 0 | 0 |
| B5080706 | FONTANA | CA | | 10/26/2015 | | 131,179 | 0 | 0 | 0 | 0 | 0 | 0 | 1,481 | 1,481 | 0 | 0 | 0 |
| B5102801 | FONTANA | CA | | 02/02/2016 | | 394,157 | 0 | 0 | 0 | 0 | 0 | 0 | 4,140 | 4,140 | 0 | 0 | 0 |
| B9091207 | FONTANA | CA | | 12/02/2019 | | 671,462 | 0 | 0 | 0 | 0 | 0 | 0 | 5,865 | 5,865 | 0 | 0 | 0 |
| C4102242 | FONTANA | CA | | 02/25/2025 | | 695,160 | 0 | 0 | 0 | 0 | 0 | 0 | 3,304 | 3,304 | 0 | 0 | 0 |
| C5081401 | FONTANA | CA | | 12/19/2025 | | 650,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,962 | 11,962 | 0 | 0 | 0 |
| C5120803 | FONTANA | CA | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,576 | 3,576 | 0 | 0 | 0 |
| A8031009 | FOUNTAIN VALLEY | CA | | 06/13/2008 | | 152,295 | 0 | 0 | 0 | 0 | 0 | 0 | 2,040 | 2,040 | 0 | 0 | 0 |
| B4101004 | FOUNTAIN VALLEY | CA | | 11/24/2014 | | 321,011 | 0 | 0 | 0 | 0 | 0 | 0 | 18,740 | 18,740 | 0 | 0 | 0 |
| C3022701 | FOUNTAIN VALLEY | CA | | 05/05/2023 | | 10,972,086 | 0 | 0 | 0 | 0 | 0 | 0 | 39,895 | 39,895 | 0 | 0 | 0 |
| C6021901 | FOUNTAIN VALLEY | CA | | 05/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,863 | 10,863 | 0 | 0 | 0 |
| B6111505 | FREMONT | CA | | 02/01/2017 | | 4,885,769 | 0 | 0 | 0 | 0 | 0 | 0 | 84,077 | 84,077 | 0 | 0 | 0 |
| B9041602 | FREMONT | CA | | 06/27/2019 | | 814,100 | 0 | 0 | 0 | 0 | 0 | 0 | 5,883 | 5,883 | 0 | 0 | 0 |
| C0022603 | FREMONT | CA | | 05/26/2020 | | 1,254,598 | 0 | 0 | 0 | 0 | 0 | 0 | 10,898 | 10,898 | 0 | 0 | 0 |
| C3040703 | FREMONT | CA | | 06/29/2023 | | 5,239,158 | 0 | 0 | 0 | 0 | 0 | 0 | 27,958 | 27,958 | 0 | 0 | 0 |
| C4010203 | FREMONT | CA | | 02/27/2024 | | 5,480,239 | 0 | 0 | 0 | 0 | 0 | 0 | 26,321 | 26,321 | 0 | 0 | 0 |
| C4121704 | FREMONT | CA | | 03/17/2025 | | 1,649,193 | 0 | 0 | 0 | 0 | 0 | 0 | 7,114 | 7,114 | 0 | 0 | 0 |
| C5050201 | FREMONT | CA | | 07/14/2025 | | 5,491,904 | 0 | 0 | 0 | 0 | 0 | 0 | 15,865 | 15,865 | 0 | 0 | 0 |
| C5100801 | FREMONT | CA | | 12/19/2025 | | 7,700,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,319 | 11,319 | 0 | 0 | 0 |
| A6121104 | FRESNO | CA | | 02/26/2007 | | 276,728 | 0 | 0 | 0 | 0 | 0 | 0 | 10,156 | 10,156 | 0 | 0 | 0 |
| A7051809 | FRESNO | CA | | 10/31/2007 | | 370,863 | 0 | 0 | 0 | 0 | 0 | 0 | 4,385 | 4,385 | 0 | 0 | 0 |
| A7100503 | FRESNO | CA | | 12/20/2007 | | 306,802 | 0 | 0 | 0 | 0 | 0 | 0 | 4,844 | 4,844 | 0 | 0 | 0 |
| A8082801 | FRESNO | CA | | 11/21/2008 | | 2,212,567 | 0 | 0 | 0 | 0 | 0 | 0 | 78,541 | 78,541 | 0 | 0 | 0 |
| B0042104 | FRESNO | CA | | 06/25/2010 | | 128,332 | 0 | 0 | 0 | 0 | 0 | 0 | 2,516 | 2,516 | 0 | 0 | 0 |
| B2091106 | FRESNO | CA | | 12/05/2012 | | 52,682 | 0 | 0 | 0 | 0 | 0 | 0 | 6,192 | 6,192 | 0 | 0 | 0 |
| B4022404 | FRESNO | CA | | 06/02/2014 | | 1,309,323 | 0 | 0 | 0 | 0 | 0 | 0 | 15,509 | 15,509 | 0 | 0 | 0 |
| B4120101 | FRESNO | CA | | 02/03/2015 | | 797,579 | 0 | 0 | 0 | 0 | 0 | 0 | 8,214 | 8,214 | 0 | 0 | 0 |
| B5100603 | FRESNO | CA | | 01/21/2016 | | 517,438 | 0 | 0 | 0 | 0 | 0 | 0 | 5,057 | 5,057 | 0 | 0 | 0 |
| B6032202 | FRESNO | CA | | 06/30/2016 | | 577,428 | 0 | 0 | 0 | 0 | 0 | 0 | 5,941 | 5,941 | 0 | 0 | 0 |
| B6120503 | FRESNO | CA | | 02/08/2017 | | 442,063 | 0 | 0 | 0 | 0 | 0 | 0 | 4,701 | 4,701 | 0 | 0 | 0 |
| B8090505 | FRESNO | CA | | 10/31/2018 | | 388,874 | 0 | 0 | 0 | 0 | 0 | 0 | 3,507 | 3,507 | 0 | 0 | 0 |
| C2070101 | FRESNO | CA | | 09/07/2022 | | 707,463 | 0 | 0 | 0 | 0 | 0 | 0 | 4,209 | 4,209 | 0 | 0 | 0 |
| C3030104 | FRESNO | CA | | 05/10/2023 | | 874,048 | 0 | 0 | 0 | 0 | 0 | 0 | 4,697 | 4,697 | 0 | 0 | 0 |
| C3040501 | FRESNO | CA | | 06/14/2023 | | 749,057 | 0 | 0 | 0 | 0 | 0 | 0 | 3,933 | 3,933 | 0 | 0 | 0 |
| C3051002 | FRESNO | CA | | 07/31/2023 | | 5,681,151 | 0 | 0 | 0 | 0 | 0 | 0 | 21,268 | 21,268 | 0 | 0 | 0 |
| C4020202 | FRESNO | CA | | 04/30/2024 | | 1,706,471 | 0 | 0 | 0 | 0 | 0 | 0 | 5,424 | 5,424 | 0 | 0 | 0 |
| C5030602 | FRESNO | CA | | 05/20/2025 | | 3,890,963 | 0 | 0 | 0 | 0 | 0 | 0 | 11,648 | 11,648 | 0 | 0 | 0 |
| C5091001 | FRESNO | CA | | 03/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,884 | 15,884 | 0 | 0 | 0 |
| C5103001 | FRESNO | CA | | 01/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,280 | 1,280 | 0 | 0 | 0 |
| C6070803 | FRESNO | CA | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC208004 | FRESNO | CA | | 11/23/2022 | | 7,918,725 | 0 | 0 | 0 | 0 | 0 | 0 | 21,974 | 21,974 | 0 | 0 | 0 |
| A9090403 | FULLERTON | CA | | 10/30/2009 | | 597,935 | 0 | 0 | 0 | 0 | 0 | 0 | 14,167 | 14,167 | 0 | 0 | 0 |
| B2103105 | FULLERTON | CA | | 01/31/2013 | | 220,943 | 0 | 0 | 0 | 0 | 0 | 0 | 12,355 | 12,355 | 0 | 0 | 0 |
| C1072202 | FULLERTON | CA | | 09/03/2021 | | 1,336,970 | 0 | 0 | 0 | 0 | 0 | 0 | 7,542 | 7,542 | 0 | 0 | 0 |
| C3072101 | FULLERTON | CA | | 10/13/2023 | | 904,415 | 0 | 0 | 0 | 0 | 0 | 0 | 4,245 | 4,245 | 0 | 0 | 0 |
| C4100207 | FULLERTON | CA | | 12/17/2024 | | 4,816,157 | 0 | 0 | 0 | 0 | 0 | 0 | 24,442 | 24,442 | 0 | 0 | 0 |
| C5101001 | GALT | CA | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A8122301 | GARDEN GROVE | CA | | 03/10/2009 | | 101,785 | 0 | 0 | 0 | 0 | 0 | 0 | 2,330 | 2,330 | 0 | 0 | 0 |
| B1063002 | GARDEN GROVE | CA | | 09/07/2011 | | 1,538,153 | 0 | 0 | 0 | 0 | 0 | 0 | 29,090 | 29,090 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B2022707 | GARDEN GROVE | CA | | 05/07/2012 | | 163,524 | 0 | 0 | 0 | 0 | 0 | 0 | 5,592 | 5,592 | 0 | 0 | 0 |
| C0092802 | GARDEN GROVE | CA | | 03/05/2021 | | 1,430,941 | 0 | 0 | 0 | 0 | 0 | 0 | 12,017 | 12,017 | 0 | 0 | 0 |
| C5080702 | GARDEN GROVE | CA | | 10/09/2025 | | 13,100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5102802 | GARDEN GROVE | CA | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,271 | 20,271 | 0 | 0 | 0 |
| A6101001 | GARDENA | CA | | 12/06/2006 | | 104,356 | 0 | 0 | 0 | 0 | 0 | 0 | 3,848 | 3,848 | 0 | 0 | 0 |
| A8091801 | GARDENA | CA | | 11/12/2008 | | 605,860 | 0 | 0 | 0 | 0 | 0 | 0 | 15,751 | 15,751 | 0 | 0 | 0 |
| B3121201 | GARDENA | CA | | 02/28/2014 | | 280,157 | 0 | 0 | 0 | 0 | 0 | 0 | 4,146 | 4,146 | 0 | 0 | 0 |
| B5042902 | GARDENA | CA | | 07/22/2015 | | 201,719 | 0 | 0 | 0 | 0 | 0 | 0 | 9,970 | 9,970 | 0 | 0 | 0 |
| C4100304 | GARDENA | CA | | 12/19/2024 | | 1,275,806 | 0 | 0 | 0 | 0 | 0 | 0 | 4,217 | 4,217 | 0 | 0 | 0 |
| C5071103 | GARDENA | CA | | 09/29/2025 | | 1,150,587 | 0 | 0 | 0 | 0 | 0 | 0 | 4,587 | 4,587 | 0 | 0 | 0 |
| B7040302 | GILROY | CA | | 06/28/2017 | | 7,524,809 | 0 | 0 | 0 | 0 | 0 | 0 | 59,979 | 59,979 | 0 | 0 | 0 |
| B9080604 | GILROY | CA | | 11/26/2019 | | 6,042,958 | 0 | 0 | 0 | 0 | 0 | 0 | 37,223 | 37,223 | 0 | 0 | 0 |
| B9080605 | GILROY | CA | | 11/26/2019 | | 777,062 | 0 | 0 | 0 | 0 | 0 | 0 | 6,746 | 6,746 | 0 | 0 | 0 |
| B8051603 | GLENDALE | CA | | 08/17/2018 | | 554,776 | 0 | 0 | 0 | 0 | 0 | 0 | 5,072 | 5,072 | 0 | 0 | 0 |
| C2102005 | GLENDALE | CA | | 01/12/2023 | | 516,585 | 0 | 0 | 0 | 0 | 0 | 0 | 2,899 | 2,899 | 0 | 0 | 0 |
| C3030203 | GLENDALE | CA | | 05/19/2023 | | 353,270 | 0 | 0 | 0 | 0 | 0 | 0 | 1,284 | 1,284 | 0 | 0 | 0 |
| C6042204 | GLENDALE | CA | | 08/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,896,636 | 1,896,636 | 0 | 0 | 0 |
| A7051502 | GLENDORA | CA | | 07/13/2007 | | 302,496 | 0 | 0 | 0 | 0 | 0 | 0 | 10,079 | 10,079 | 0 | 0 | 0 |
| B5012902 | GLENDORA | CA | | 04/30/2015 | | 275,504 | 0 | 0 | 0 | 0 | 0 | 0 | 3,723 | 3,723 | 0 | 0 | 0 |
| B5012903 | GLENDORA | CA | | 04/30/2015 | | 346,344 | 0 | 0 | 0 | 0 | 0 | 0 | 3,674 | 3,674 | 0 | 0 | 0 |
| B6100401 | GLENDORA | CA | | 02/08/2017 | | 1,279,608 | 0 | 0 | 0 | 0 | 0 | 0 | 13,320 | 13,320 | 0 | 0 | 0 |
| C5030405 | GLENDORA | CA | | 05/19/2025 | | 609,808 | 0 | 0 | 0 | 0 | 0 | 0 | 2,692 | 2,692 | 0 | 0 | 0 |
| C4093003 | GOLETA | CA | | 12/06/2024 | | 5,518,464 | 0 | 0 | 0 | 0 | 0 | 0 | 27,520 | 27,520 | 0 | 0 | 0 |
| C4093003-1 | GOLETA | CA | | 01/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,868 | 3,868 | 0 | 0 | 0 |
| B0080603 | GRANITE BAY | CA | | 10/07/2010 | | 332,953 | 0 | 0 | 0 | 0 | 0 | 0 | 6,194 | 6,194 | 0 | 0 | 0 |
| B2051003 | GRASS VALLEY | CA | | 07/23/2012 | | 98,113 | 0 | 0 | 0 | 0 | 0 | 0 | 14,577 | 14,577 | 0 | 0 | 0 |
| B4081505 | GRASS VALLEY | CA | | 12/08/2014 | | 538,789 | 0 | 0 | 0 | 0 | 0 | 0 | 6,210 | 6,210 | 0 | 0 | 0 |
| B9110701 | GROVER BEACH | CA | | 02/05/2020 | | 360,376 | 0 | 0 | 0 | 0 | 0 | 0 | 4,813 | 4,813 | 0 | 0 | 0 |
| C0022801 | GROVER BEACH | CA | | 05/21/2020 | | 593,319 | 0 | 0 | 0 | 0 | 0 | 0 | 8,067 | 8,067 | 0 | 0 | 0 |
| C6011403 | GROVER BEACH | CA | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,454 | 16,454 | 0 | 0 | 0 |
| C0030402 | HANFORD | CA | | 06/08/2020 | | 788,241 | 0 | 0 | 0 | 0 | 0 | 0 | 5,002 | 5,002 | 0 | 0 | 0 |
| C0102303 | HANFORD | CA | | 12/23/2020 | | 721,372 | 0 | 0 | 0 | 0 | 0 | 0 | 8,854 | 8,854 | 0 | 0 | 0 |
| C2121906 | HANFORD | CA | | 02/24/2023 | | 973,971 | 0 | 0 | 0 | 0 | 0 | 0 | 5,605 | 5,605 | 0 | 0 | 0 |
| C0102706 | HARBOR CITY | CA | | 12/23/2020 | | 2,763,158 | 0 | 0 | 0 | 0 | 0 | 0 | 16,211 | 16,211 | 0 | 0 | 0 |
| B4120905 | HAWAIIAN GARDENS | CA | | 03/16/2015 | | 353,246 | 0 | 0 | 0 | 0 | 0 | 0 | 8,137 | 8,137 | 0 | 0 | 0 |
| B7021401 | HAWAIIAN GARDENS | CA | | 05/01/2017 | | 1,345,332 | 0 | 0 | 0 | 0 | 0 | 0 | 13,603 | 13,603 | 0 | 0 | 0 |
| B5072802 | HAWTHORNE | CA | | 10/13/2015 | | 153,206 | 0 | 0 | 0 | 0 | 0 | 0 | 1,556 | 1,556 | 0 | 0 | 0 |
| B5020501 | HAYWARD | CA | | 02/26/2015 | | 402,116 | 0 | 0 | 0 | 0 | 0 | 0 | 21,481 | 21,481 | 0 | 0 | 0 |
| B5062601 | HAYWARD | CA | | 10/08/2015 | | 444,250 | 0 | 0 | 0 | 0 | 0 | 0 | 4,465 | 4,465 | 0 | 0 | 0 |
| B6082601 | HAYWARD | CA | | 12/14/2016 | | 1,263,462 | 0 | 0 | 0 | 0 | 0 | 0 | 14,064 | 14,064 | 0 | 0 | 0 |
| C4110501 | HAYWARD | CA | | 04/24/2025 | | 3,713,579 | 0 | 0 | 0 | 0 | 0 | 0 | 16,499 | 16,499 | 0 | 0 | 0 |
| C1030902 | HEALDSBURG | CA | | 05/27/2021 | | 732,962 | 0 | 0 | 0 | 0 | 0 | 0 | 3,214 | 3,214 | 0 | 0 | 0 |
| C4060721 | HEMET | CA | | 09/27/2024 | | 676,121 | 0 | 0 | 0 | 0 | 0 | 0 | 3,206 | 3,206 | 0 | 0 | 0 |
| C4082705 | HEMET | CA | | 11/14/2024 | | 2,518,523 | 0 | 0 | 0 | 0 | 0 | 0 | 11,168 | 11,168 | 0 | 0 | 0 |
| C4102215 | HEMET | CA | | 02/28/2025 | | 663,583 | 0 | 0 | 0 | 0 | 0 | 0 | 3,155 | 3,155 | 0 | 0 | 0 |
| C5112001 | HEMET | CA | | 01/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,263 | 1,263 | 0 | 0 | 0 |
| C2101401 | HERCULES | CA | | 01/06/2023 | | 6,653,269 | 0 | 0 | 0 | 0 | 0 | 0 | 23,792 | 23,792 | 0 | 0 | 0 |
| C0021906 | HESPERIA | CA | | 05/14/2020 | | 726,330 | 0 | 0 | 0 | 0 | 0 | 0 | 6,393 | 6,393 | 0 | 0 | 0 |
| C1011103 | HESPERIA | CA | | 04/06/2021 | | 719,411 | 0 | 0 | 0 | 0 | 0 | 0 | 6,091 | 6,091 | 0 | 0 | 0 |
| B0081104 | HIGHLAND | CA | | 11/30/2010 | | 1,423,836 | 0 | 0 | 0 | 0 | 0 | 0 | 29,522 | 29,522 | 0 | 0 | 0 |
| C1021603 | HIGHLAND | CA | | 04/30/2021 | | 5,838,936 | 0 | 0 | 0 | 0 | 0 | 0 | 50,081 | 50,081 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B5041603 | HOLLISTER | CA | | 07/15/2015 | | 729,716 | 0 | 0 | 0 | 0 | 0 | 0 | 7,911 | 7,911 | 0 | 0 | 0 |
| B5041604 | HOLLISTER | CA | | 07/27/2015 | | 729,716 | 0 | 0 | 0 | 0 | 0 | 0 | 7,911 | 7,911 | 0 | 0 | 0 |
| C6031214 | HOLLISTER | CA | | 05/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,720 | 17,720 | 0 | 0 | 0 |
| B0110302 | HUNTINGTON BEACH | CA | | 01/14/2011 | | 155,151 | 0 | 0 | 0 | 0 | 0 | 0 | 2,775 | 2,775 | 0 | 0 | 0 |
| B4090406 | HUNTINGTON BEACH | CA | | 10/07/2014 | | 640,489 | 0 | 0 | 0 | 0 | 0 | 0 | 5,668 | 5,668 | 0 | 0 | 0 |
| B8020605 | HUNTINGTON BEACH | CA | | 04/13/2018 | | 369,518 | 0 | 0 | 0 | 0 | 0 | 0 | 2,874 | 2,874 | 0 | 0 | 0 |
| B9092702 | HUNTINGTON BEACH | CA | | 12/13/2019 | | 1,058,333 | 0 | 0 | 0 | 0 | 0 | 0 | 7,204 | 7,204 | 0 | 0 | 0 |
| C1020401 | HUNTINGTON BEACH | CA | | 04/20/2021 | | 1,871,062 | 0 | 0 | 0 | 0 | 0 | 0 | 7,106 | 7,106 | 0 | 0 | 0 |
| C3063006 | HUNTINGTON BEACH | CA | | 09/28/2023 | | 785,371 | 0 | 0 | 0 | 0 | 0 | 0 | 2,449 | 2,449 | 0 | 0 | 0 |
| C3122203 | HUNTINGTON BEACH | CA | | 03/15/2024 | | 2,161,675 | 0 | 0 | 0 | 0 | 0 | 0 | 9,788 | 9,788 | 0 | 0 | 0 |
| B1060808 | HUNTINGTON PARK | CA | | 09/01/2011 | | 1,195,930 | 0 | 0 | 0 | 0 | 0 | 0 | 22,472 | 22,472 | 0 | 0 | 0 |
| C4031305 | HUNTINGTON PARK | CA | | 05/30/2024 | | 4,596,135 | 0 | 0 | 0 | 0 | 0 | 0 | 14,840 | 14,840 | 0 | 0 | 0 |
| B9110401 | IMPERIAL BEACH | CA | | 02/04/2020 | | 360,191 | 0 | 0 | 0 | 0 | 0 | 0 | 3,147 | 3,147 | 0 | 0 | 0 |
| C4021503 | IMPERIAL BEACH | CA | | 05/15/2024 | | 4,713,301 | 0 | 0 | 0 | 0 | 0 | 0 | 15,219 | 15,219 | 0 | 0 | 0 |
| A9031904 | INDIO | CA | | 05/21/2009 | | 220,260 | 0 | 0 | 0 | 0 | 0 | 0 | 5,085 | 5,085 | 0 | 0 | 0 |
| A9031907 | INDIO | CA | | 05/21/2009 | | 128,658 | 0 | 0 | 0 | 0 | 0 | 0 | 2,927 | 2,927 | 0 | 0 | 0 |
| B6101802 | INDIO | CA | | 12/16/2016 | | 647,867 | 0 | 0 | 0 | 0 | 0 | 0 | 7,214 | 7,214 | 0 | 0 | 0 |
| B9012403 | INDIO | CA | | 03/29/2019 | | 778,655 | 0 | 0 | 0 | 0 | 0 | 0 | 3,404 | 3,404 | 0 | 0 | 0 |
| C4060711 | INDIO | CA | | 09/30/2024 | | 553,626 | 0 | 0 | 0 | 0 | 0 | 0 | 2,627 | 2,627 | 0 | 0 | 0 |
| C4060727 | INDIO | CA | | 10/30/2024 | | 850,156 | 0 | 0 | 0 | 0 | 0 | 0 | 4,005 | 4,005 | 0 | 0 | 0 |
| C6050401 | INDIO | CA | | 07/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 474,999 | 474,999 | 0 | 0 | 0 |
| B4091601 | INGLEWOOD | CA | | 12/03/2014 | | 144,786 | 0 | 0 | 0 | 0 | 0 | 0 | 3,462 | 3,462 | 0 | 0 | 0 |
| B8040904 | INGLEWOOD | CA | | 07/12/2018 | | 610,788 | 0 | 0 | 0 | 0 | 0 | 0 | 3,747 | 3,747 | 0 | 0 | 0 |
| C0031901 | INGLEWOOD | CA | | 06/19/2020 | | 628,453 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2111708 | INGLEWOOD | CA | | 02/10/2023 | | 8,015,111 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2111709 | INGLEWOOD | CA | | 02/10/2023 | | 8,382,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3021301 | INGLEWOOD | CA | | 05/22/2023 | | 1,154,992 | 0 | 0 | 0 | 0 | 0 | 0 | 6,624 | 6,624 | 0 | 0 | 0 |
| C5022803 | INGLEWOOD | CA | | 06/13/2025 | | 2,145,137 | 0 | 0 | 0 | 0 | 0 | 0 | 9,403 | 9,403 | 0 | 0 | 0 |
| C3062002 | IRVINE | CA | | 08/23/2023 | | 2,273,372 | 0 | 0 | 0 | 0 | 0 | 0 | 11,388 | 11,388 | 0 | 0 | 0 |
| C4032904 | IRVINE | CA | | 06/10/2024 | | 3,172,256 | 0 | 0 | 0 | 0 | 0 | 0 | 13,813 | 13,813 | 0 | 0 | 0 |
| C4052805 | IRVINE | CA | | 08/26/2024 | | 8,184,982 | 0 | 0 | 0 | 0 | 0 | 0 | 35,129 | 35,129 | 0 | 0 | 0 |
| C6040601 | IRVINE | CA | | 08/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,801,875 | 7,801,875 | 0 | 0 | 0 |
| C5050502 | IRWINDALE | CA | | 07/03/2025 | | 1,430,354 | 0 | 0 | 0 | 0 | 0 | 0 | 6,228 | 6,228 | 0 | 0 | 0 |
| C3113003 | KENTFIELD AKA LARKSPUR | CA | | 04/09/2024 | | 3,894,119 | 0 | 0 | 0 | 0 | 0 | 0 | 15,743 | 15,743 | 0 | 0 | 0 |
| B9041502 | KING CITY | CA | | 07/09/2019 | | 499,675 | 0 | 0 | 0 | 0 | 0 | 0 | 6,635 | 6,635 | 0 | 0 | 0 |
| B9041502-1 | KING CITY | CA | | 11/12/2021 | | 201,723 | 0 | 0 | 0 | 0 | 0 | 0 | 2,845 | 2,845 | 0 | 0 | 0 |
| C2111704 | KINGSBURG | CA | | 02/07/2023 | | 750,486 | 0 | 0 | 0 | 0 | 0 | 0 | 2,958 | 2,958 | 0 | 0 | 0 |
| C4022304 | LA HABRA | CA | | 04/29/2024 | | 1,345,254 | 0 | 0 | 0 | 0 | 0 | 0 | 6,049 | 6,049 | 0 | 0 | 0 |
| C5040203 | LA JOLLA | CA | | 06/26/2025 | | 1,629,066 | 0 | 0 | 0 | 0 | 0 | 0 | 7,273 | 7,273 | 0 | 0 | 0 |
| B3021503 | LA MESA | CA | | 04/09/2013 | | 491,315 | 0 | 0 | 0 | 0 | 0 | 0 | 6,979 | 6,979 | 0 | 0 | 0 |
| C3061401 | LA MESA | CA | | 10/02/2023 | | 3,295,839 | 0 | 0 | 0 | 0 | 0 | 0 | 16,553 | 16,553 | 0 | 0 | 0 |
| C3092502 | LA MESA | CA | | 12/14/2023 | | 2,783,945 | 0 | 0 | 0 | 0 | 0 | 0 | 12,443 | 12,443 | 0 | 0 | 0 |
| C6032007 | LA MESA | CA | | 06/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 374,780 | 374,780 | 0 | 0 | 0 |
| B8110701 | LA MIRADA | CA | | 02/28/2019 | | 638,334 | 0 | 0 | 0 | 0 | 0 | 0 | 3,693 | 3,693 | 0 | 0 | 0 |
| B9102802 | LA MIRADA | CA | | 02/19/2020 | | 2,312,453 | 0 | 0 | 0 | 0 | 0 | 0 | 16,152 | 16,152 | 0 | 0 | 0 |
| C2021103 | LA PALMA | CA | | 04/26/2022 | | 656,709 | 0 | 0 | 0 | 0 | 0 | 0 | 7,183 | 7,183 | 0 | 0 | 0 |
| B9090303 | LA PUENTE | CA | | 11/18/2019 | | 1,147,655 | 0 | 0 | 0 | 0 | 0 | 0 | 15,275 | 15,275 | 0 | 0 | 0 |
| C5121003 | LA PUENTE | CA | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,505 | 9,505 | 0 | 0 | 0 |
| C3071201 | LA QUINTA | CA | | 10/05/2023 | | 1,397,045 | 0 | 0 | 0 | 0 | 0 | 0 | 6,337 | 6,337 | 0 | 0 | 0 |
| C5092306 | LA QUINTA | CA | | 12/11/2025 | | 3,495,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,622 | 10,622 | 0 | 0 | 0 |
| C3090602 | LAGUNA BEACH | CA | | 11/14/2023 | | 3,353,946 | 0 | 0 | 0 | 0 | 0 | 0 | 15,363 | 15,363 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| A9031203 | LAGUNA HILLS | CA | | 06/03/2009 | | 99,300 | 0 | 0 | 0 | 0 | 0 | 0 | 6,562 | 6,562 | 0 | 0 | 0 |
| C2120802 | LAGUNA NIGUEL | CA | | 04/28/2023 | | 456,460 | 0 | 0 | 0 | 0 | 0 | 0 | 2,470 | 2,470 | 0 | 0 | 0 |
| C4012903 | LAGUNA WOODS | CA | | 04/09/2024 | | 2,853,856 | 0 | 0 | 0 | 0 | 0 | 0 | 13,519 | 13,519 | 0 | 0 | 0 |
| B4041105 | LAKE ELSINORE | CA | | 07/07/2014 | | 310,791 | 0 | 0 | 0 | 0 | 0 | 0 | 7,619 | 7,619 | 0 | 0 | 0 |
| C1042601 | LAKE ELSINORE | CA | | 07/12/2021 | | 6,321,113 | 0 | 0 | 0 | 0 | 0 | 0 | 37,299 | 37,299 | 0 | 0 | 0 |
| C1042601-1 | LAKE ELSINORE | CA | | 07/20/2022 | | 1,532,491 | 0 | 0 | 0 | 0 | 0 | 0 | 9,044 | 9,044 | 0 | 0 | 0 |
| C4060739 | LAKE ELSINORE | CA | | 10/09/2024 | | 711,493 | 0 | 0 | 0 | 0 | 0 | 0 | 3,352 | 3,352 | 0 | 0 | 0 |
| C4060740 | LAKE ELSINORE | CA | | 10/11/2024 | | 475,959 | 0 | 0 | 0 | 0 | 0 | 0 | 2,243 | 2,243 | 0 | 0 | 0 |
| C4102222 | LAKE ELSINORE | CA | | 02/28/2025 | | 3,211,768 | 0 | 0 | 0 | 0 | 0 | 0 | 15,263 | 15,263 | 0 | 0 | 0 |
| C6030902 | LAKE ELSINORE | CA | | 06/01/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 374,849 | 374,849 | 0 | 0 | 0 |
| C6050402 | LAKE ELSINORE | CA | | 07/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,425,689 | 1,425,689 | 0 | 0 | 0 |
| B4101005 | LAKE FOREST | CA | | 11/24/2014 | | 437,629 | 0 | 0 | 0 | 0 | 0 | 0 | 25,542 | 25,542 | 0 | 0 | 0 |
| B8041001 | LAKE FOREST | CA | | 07/06/2018 | | 12,919,406 | 0 | 0 | 0 | 0 | 0 | 0 | 93,157 | 93,157 | 0 | 0 | 0 |
| B9041001 | LAKE FOREST | CA | | 06/20/2019 | | 327,736 | 0 | 0 | 0 | 0 | 0 | 0 | 2,218 | 2,218 | 0 | 0 | 0 |
| B9090401 | LAKE FOREST | CA | | 11/22/2019 | | 5,994,478 | 0 | 0 | 0 | 0 | 0 | 0 | 51,712 | 51,712 | 0 | 0 | 0 |
| B9090401-1 | LAKE FOREST | CA | | 03/01/2023 | | 2,341,900 | 0 | 0 | 0 | 0 | 0 | 0 | 16,727 | 16,727 | 0 | 0 | 0 |
| C0032401 | LAKE FOREST | CA | | 06/05/2020 | | 1,141,410 | 0 | 0 | 0 | 0 | 0 | 0 | 6,768 | 6,768 | 0 | 0 | 0 |
| A7032901 | LAKESIDE | CA | | 06/04/2007 | | 89,840 | 0 | 0 | 0 | 0 | 0 | 0 | 14,046 | 14,046 | 0 | 0 | 0 |
| C3120601 | LAKESIDE | CA | | 03/08/2024 | | 4,362,654 | 0 | 0 | 0 | 0 | 0 | 0 | 13,063 | 13,063 | 0 | 0 | 0 |
| C6032005 | LAKEWOOD (AKA LOS ANGELES | CA | | 06/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,323,633 | 2,323,633 | 0 | 0 | 0 |
| B8110702 | LANCASTER | CA | | 02/05/2019 | | 279,289 | 0 | 0 | 0 | 0 | 0 | 0 | 1,615 | 1,615 | 0 | 0 | 0 |
| C3061304 | LANCASTER | CA | | 08/08/2023 | | 840,504 | 0 | 0 | 0 | 0 | 0 | 0 | 4,280 | 4,280 | 0 | 0 | 0 |
| C4060715 | LANCASTER | CA | | 09/26/2024 | | 652,235 | 0 | 0 | 0 | 0 | 0 | 0 | 3,093 | 3,093 | 0 | 0 | 0 |
| C4060718 | LANCASTER | CA | | 10/25/2024 | | 559,373 | 0 | 0 | 0 | 0 | 0 | 0 | 2,637 | 2,637 | 0 | 0 | 0 |
| C4102221 | LANCASTER | CA | | 03/04/2025 | | 1,549,601 | 0 | 0 | 0 | 0 | 0 | 0 | 7,316 | 7,316 | 0 | 0 | 0 |
| C4102230 | LANCASTER | CA | | 02/19/2025 | | 3,064,741 | 0 | 0 | 0 | 0 | 0 | 0 | 14,565 | 14,565 | 0 | 0 | 0 |
| C4102258 | LANCASTER | CA | | 02/19/2025 | | 2,063,762 | 0 | 0 | 0 | 0 | 0 | 0 | 9,807 | 9,807 | 0 | 0 | 0 |
| C6031701 | LANCASTER | CA | | 06/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,499,397 | 1,499,397 | 0 | 0 | 0 |
| B8020901 | LATHROP | CA | | 04/06/2018 | | 3,209,495 | 0 | 0 | 0 | 0 | 0 | 0 | 28,806 | 28,806 | 0 | 0 | 0 |
| C4010521 | LATHROP | CA | | 03/22/2024 | | 2,463,530 | 0 | 0 | 0 | 0 | 0 | 0 | 12,162 | 12,162 | 0 | 0 | 0 |
| B5021707 | LEMON GROVE | CA | | 05/04/2015 | | 1,907,858 | 0 | 0 | 0 | 0 | 0 | 0 | 20,053 | 20,053 | 0 | 0 | 0 |
| C0081402 | LEMON GROVE | CA | | 10/09/2020 | | 182,707 | 0 | 0 | 0 | 0 | 0 | 0 | 1,137 | 1,137 | 0 | 0 | 0 |
| B2030703 | LIVERMORE | CA | | 06/14/2012 | | 338,207 | 0 | 0 | 0 | 0 | 0 | 0 | 5,805 | 5,805 | 0 | 0 | 0 |
| C0042801 | LIVERMORE | CA | | 06/25/2020 | | 803,569 | 0 | 0 | 0 | 0 | 0 | 0 | 17,743 | 17,743 | 0 | 0 | 0 |
| C6020201 | LODI | CA | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,921 | 5,921 | 0 | 0 | 0 |
| C6030601 | LODI | CA | | 06/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,040,003 | 2,040,003 | 0 | 0 | 0 |
| C3090104 | LOMA LINDA | CA | | 10/24/2023 | | 1,705,868 | 0 | 0 | 0 | 0 | 0 | 0 | 7,738 | 7,738 | 0 | 0 | 0 |
| C4102226 | LOMA LINDA | CA | | 02/25/2025 | | 789,666 | 0 | 0 | 0 | 0 | 0 | 0 | 3,754 | 3,754 | 0 | 0 | 0 |
| C4102238 | LOMA LINDA | CA | | 02/25/2025 | | 1,128,097 | 0 | 0 | 0 | 0 | 0 | 0 | 5,362 | 5,362 | 0 | 0 | 0 |
| B9030501 | LOMITA | CA | | 05/21/2019 | | 493,607 | 0 | 0 | 0 | 0 | 0 | 0 | 11,967 | 11,967 | 0 | 0 | 0 |
| C3070705 | LOMITA | CA | | 09/29/2023 | | 3,581,564 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B2082103 | LOMPOC | CA | | 10/26/2012 | | 749,896 | 0 | 0 | 0 | 0 | 0 | 0 | 11,281 | 11,281 | 0 | 0 | 0 |
| B4013103 | LOMPOC | CA | | 04/24/2014 | | 732,502 | 0 | 0 | 0 | 0 | 0 | 0 | 10,669 | 10,669 | 0 | 0 | 0 |
| B9010902 | LOMPOC | CA | | 03/25/2019 | | 736,191 | 0 | 0 | 0 | 0 | 0 | 0 | 10,196 | 10,196 | 0 | 0 | 0 |
| C3011201 | LOMPOC | CA | | 03/24/2023 | | 3,422,523 | 0 | 0 | 0 | 0 | 0 | 0 | 13,128 | 13,128 | 0 | 0 | 0 |
| A7073005 | LONG BEACH | CA | | 10/29/2007 | | 88,513 | 0 | 0 | 0 | 0 | 0 | 0 | 2,723 | 2,723 | 0 | 0 | 0 |
| B3012503 | LONG BEACH | CA | | 04/01/2013 | | 248,458 | 0 | 0 | 0 | 0 | 0 | 0 | 3,570 | 3,570 | 0 | 0 | 0 |
| B4022601 | LONG BEACH | CA | | 03/27/2014 | | 97,074 | 0 | 0 | 0 | 0 | 0 | 0 | 1,414 | 1,414 | 0 | 0 | 0 |
| B4101007 | LONG BEACH | CA | | 11/24/2014 | | 325,087 | 0 | 0 | 0 | 0 | 0 | 0 | 18,980 | 18,980 | 0 | 0 | 0 |
| B5031304 | LONG BEACH | CA | | 06/19/2015 | | 916,925 | 0 | 0 | 0 | 0 | 0 | 0 | 19,468 | 19,468 | 0 | 0 | 0 |
| B6011301 | LONG BEACH | CA | | 03/30/2016 | | 440,767 | 0 | 0 | 0 | 0 | 0 | 0 | 4,407 | 4,407 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B6032303 | LONG BEACH | CA | | 06/17/2016 | | 319,603 | 0 | 0 | 0 | 0 | 0 | 0 | 5,642 | 5,642 | 0 | 0 | 0 |
| B7021701 | LONG BEACH | CA | | 04/21/2017 | | 1,822,378 | 0 | 0 | 0 | 0 | 0 | 0 | 21,222 | 21,222 | 0 | 0 | 0 |
| B7032401 | LONG BEACH | CA | | 06/12/2017 | | 1,335,871 | 0 | 0 | 0 | 0 | 0 | 0 | 12,006 | 12,006 | 0 | 0 | 0 |
| B8051604 | LONG BEACH | CA | | 07/26/2018 | | 302,165 | 0 | 0 | 0 | 0 | 0 | 0 | 2,782 | 2,782 | 0 | 0 | 0 |
| B8061203 | LONG BEACH | CA | | 08/29/2018 | | 309,628 | 0 | 0 | 0 | 0 | 0 | 0 | 2,603 | 2,603 | 0 | 0 | 0 |
| B8071701 | LONG BEACH | CA | | 10/01/2018 | | 1,263,884 | 0 | 0 | 0 | 0 | 0 | 0 | 11,395 | 11,395 | 0 | 0 | 0 |
| B9032001 | LONG BEACH | CA | | 05/29/2019 | | 326,889 | 0 | 0 | 0 | 0 | 0 | 0 | 8,006 | 8,006 | 0 | 0 | 0 |
| B9061901 | LONG BEACH | CA | | 10/16/2019 | | 381,185 | 0 | 0 | 0 | 0 | 0 | 0 | 3,331 | 3,331 | 0 | 0 | 0 |
| B9121905 | LONG BEACH | CA | | 02/25/2020 | | 2,622,786 | 0 | 0 | 0 | 0 | 0 | 0 | 23,205 | 23,205 | 0 | 0 | 0 |
| C0021304 | LONG BEACH | CA | | 04/21/2020 | | 14,551,610 | 0 | 0 | 0 | 0 | 0 | 0 | 92,659 | 92,659 | 0 | 0 | 0 |
| C0041501 | LONG BEACH | CA | | 07/13/2020 | | 1,826,271 | 0 | 0 | 0 | 0 | 0 | 0 | 22,833 | 22,833 | 0 | 0 | 0 |
| C1091002 | LONG BEACH | CA | | 11/30/2021 | | 1,558,978 | 0 | 0 | 0 | 0 | 0 | 0 | 13,033 | 13,033 | 0 | 0 | 0 |
| C2082501 | LONG BEACH | CA | | 10/26/2022 | | 4,983,913 | 0 | 0 | 0 | 0 | 0 | 0 | 23,107 | 23,107 | 0 | 0 | 0 |
| C5042202 | LOS ALAMITOS | CA | | 07/07/2025 | | 597,068 | 0 | 0 | 0 | 0 | 0 | 0 | 2,326 | 2,326 | 0 | 0 | 0 |
| A7010508 | LOS ANGELES | CA | | 03/22/2007 | | 217,284 | 0 | 0 | 0 | 0 | 0 | 0 | 7,601 | 7,601 | 0 | 0 | 0 |
| A7030602 | LOS ANGELES | CA | | 05/22/2007 | | 507,478 | 0 | 0 | 0 | 0 | 0 | 0 | 17,109 | 17,109 | 0 | 0 | 0 |
| A7040605 | LOS ANGELES | CA | | 06/12/2007 | | 840,056 | 0 | 0 | 0 | 0 | 0 | 0 | 26,906 | 26,906 | 0 | 0 | 0 |
| A8020401 | LOS ANGELES | CA | | 04/09/2008 | | 470,907 | 0 | 0 | 0 | 0 | 0 | 0 | 7,284 | 7,284 | 0 | 0 | 0 |
| A8120201 | LOS ANGELES | CA | | 01/29/2009 | | 419,211 | 0 | 0 | 0 | 0 | 0 | 0 | 10,528 | 10,528 | 0 | 0 | 0 |
| B0061725 | LOS ANGELES | CA | | 09/30/2010 | | 110,860 | 0 | 0 | 0 | 0 | 0 | 0 | 5,319 | 5,319 | 0 | 0 | 0 |
| B1030202 | LOS ANGELES | CA | | 05/10/2011 | | 556,407 | 0 | 0 | 0 | 0 | 0 | 0 | 11,004 | 11,004 | 0 | 0 | 0 |
| B1040804 | LOS ANGELES | CA | | 06/30/2011 | | 226,977 | 0 | 0 | 0 | 0 | 0 | 0 | 4,363 | 4,363 | 0 | 0 | 0 |
| B1041801 | LOS ANGELES | CA | | 07/14/2011 | | 821,889 | 0 | 0 | 0 | 0 | 0 | 0 | 14,578 | 14,578 | 0 | 0 | 0 |
| B1051801 | LOS ANGELES | CA | | 08/01/2011 | | 542,092 | 0 | 0 | 0 | 0 | 0 | 0 | 10,090 | 10,090 | 0 | 0 | 0 |
| B1052506 | LOS ANGELES | CA | | 09/15/2011 | | 481,066 | 0 | 0 | 0 | 0 | 0 | 0 | 9,095 | 9,095 | 0 | 0 | 0 |
| B1110706 | LOS ANGELES | CA | | 02/13/2012 | | 1,196,156 | 0 | 0 | 0 | 0 | 0 | 0 | 21,882 | 21,882 | 0 | 0 | 0 |
| B1110706-1 | LOS ANGELES | CA | | 05/24/2018 | | 634,594 | 0 | 0 | 0 | 0 | 0 | 0 | 11,609 | 11,609 | 0 | 0 | 0 |
| B1122004 | LOS ANGELES | CA | | 02/23/2012 | | 617,712 | 0 | 0 | 0 | 0 | 0 | 0 | 8,310 | 8,310 | 0 | 0 | 0 |
| B2032603 | LOS ANGELES | CA | | 05/17/2012 | | 208,742 | 0 | 0 | 0 | 0 | 0 | 0 | 7,186 | 7,186 | 0 | 0 | 0 |
| B2052405 | LOS ANGELES | CA | | 01/17/2013 | | 512,535 | 0 | 0 | 0 | 0 | 0 | 0 | 7,559 | 7,559 | 0 | 0 | 0 |
| B2100401 | LOS ANGELES | CA | | 01/23/2013 | | 80,538 | 0 | 0 | 0 | 0 | 0 | 0 | 1,251 | 1,251 | 0 | 0 | 0 |
| B2110804 | LOS ANGELES | CA | | 01/30/2013 | | 268,904 | 0 | 0 | 0 | 0 | 0 | 0 | 3,960 | 3,960 | 0 | 0 | 0 |
| B2110805 | LOS ANGELES | CA | | 01/30/2013 | | 201,523 | 0 | 0 | 0 | 0 | 0 | 0 | 2,945 | 2,945 | 0 | 0 | 0 |
| B3030110 | LOS ANGELES | CA | | 06/03/2013 | | 393,389 | 0 | 0 | 0 | 0 | 0 | 0 | 11,109 | 11,109 | 0 | 0 | 0 |
| B3030602 | LOS ANGELES | CA | | 04/19/2013 | | 1,471,079 | 0 | 0 | 0 | 0 | 0 | 0 | 14,321 | 14,321 | 0 | 0 | 0 |
| B3031304 | LOS ANGELES | CA | | 06/10/2013 | | 827,216 | 0 | 0 | 0 | 0 | 0 | 0 | 11,530 | 11,530 | 0 | 0 | 0 |
| B3031305 | LOS ANGELES | CA | | 06/10/2013 | | 670,181 | 0 | 0 | 0 | 0 | 0 | 0 | 9,340 | 9,340 | 0 | 0 | 0 |
| B3031306 | LOS ANGELES | CA | | 05/15/2013 | | 601,257 | 0 | 0 | 0 | 0 | 0 | 0 | 7,933 | 7,933 | 0 | 0 | 0 |
| B3070803 | LOS ANGELES | CA | | 09/18/2013 | | 606,703 | 0 | 0 | 0 | 0 | 0 | 0 | 16,185 | 16,185 | 0 | 0 | 0 |
| B3081201 | LOS ANGELES | CA | | 11/07/2013 | | 543,525 | 0 | 0 | 0 | 0 | 0 | 0 | 8,176 | 8,176 | 0 | 0 | 0 |
| B3081201-1 | LOS ANGELES | CA | | 04/22/2022 | | 438,244 | 0 | 0 | 0 | 0 | 0 | 0 | 6,591 | 6,591 | 0 | 0 | 0 |
| B3081906 | LOS ANGELES | CA | | 11/04/2013 | | 252,558 | 0 | 0 | 0 | 0 | 0 | 0 | 3,171 | 3,171 | 0 | 0 | 0 |
| B3110601 | LOS ANGELES | CA | | 03/07/2014 | | 1,174,101 | 0 | 0 | 0 | 0 | 0 | 0 | 15,855 | 15,855 | 0 | 0 | 0 |
| B4081301 | LOS ANGELES | CA | | 10/23/2014 | | 1,347,978 | 0 | 0 | 0 | 0 | 0 | 0 | 18,727 | 18,727 | 0 | 0 | 0 |
| B5082003 | LOS ANGELES | CA | | 11/09/2015 | | 1,093,174 | 0 | 0 | 0 | 0 | 0 | 0 | 11,448 | 11,448 | 0 | 0 | 0 |
| B5090305 | LOS ANGELES | CA | | 11/13/2015 | | 190,176 | 0 | 0 | 0 | 0 | 0 | 0 | 1,174 | 1,174 | 0 | 0 | 0 |
| B5120401 | LOS ANGELES | CA | | 02/17/2016 | | 393,596 | 0 | 0 | 0 | 0 | 0 | 0 | 4,011 | 4,011 | 0 | 0 | 0 |
| B6081103 | LOS ANGELES | CA | | 09/15/2016 | | 6,021,367 | 0 | 0 | 0 | 0 | 0 | 0 | 37,723 | 37,723 | 0 | 0 | 0 |
| B6081103-1 | LOS ANGELES | CA | | 01/16/2018 | | 1,255,546 | 0 | 0 | 0 | 0 | 0 | 0 | 7,867 | 7,867 | 0 | 0 | 0 |
| B6082301 | LOS ANGELES | CA | | 10/31/2016 | | 4,986,742 | 0 | 0 | 0 | 0 | 0 | 0 | 52,375 | 52,375 | 0 | 0 | 0 |
| B6110303 | LOS ANGELES | CA | | 02/14/2017 | | 551,732 | 0 | 0 | 0 | 0 | 0 | 0 | 4,717 | 4,717 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B6111010 | LOS ANGELES | CA | | 02/02/2017 | | 849,029 | 0 | 0 | 0 | 0 | 0 | 0 | 9,318 | 9,318 | 0 | 0 | 0 |
| B6112103 | LOS ANGELES | CA | | 01/31/2017 | | 479,548 | 0 | 0 | 0 | 0 | 0 | 0 | 5,086 | 5,086 | 0 | 0 | 0 |
| B7030201 | LOS ANGELES | CA | | 05/09/2017 | | 1,357,709 | 0 | 0 | 0 | 0 | 0 | 0 | 11,705 | 11,705 | 0 | 0 | 0 |
| B7030701 | LOS ANGELES | CA | | 06/23/2017 | | 65,932 | 0 | 0 | 0 | 0 | 0 | 0 | 10,346 | 10,346 | 0 | 0 | 0 |
| B7041002 | LOS ANGELES | CA | | 06/05/2017 | | 1,632,573 | 0 | 0 | 0 | 0 | 0 | 0 | 10,857 | 10,857 | 0 | 0 | 0 |
| B7081001 | LOS ANGELES | CA | | 11/07/2017 | | 1,763,283 | 0 | 0 | 0 | 0 | 0 | 0 | 28,302 | 28,302 | 0 | 0 | 0 |
| B7091801 | LOS ANGELES | CA | | 11/15/2017 | | 652,059 | 0 | 0 | 0 | 0 | 0 | 0 | 6,574 | 6,574 | 0 | 0 | 0 |
| B7100501 | LOS ANGELES | CA | | 11/29/2017 | | 414,599 | 0 | 0 | 0 | 0 | 0 | 0 | 4,065 | 4,065 | 0 | 0 | 0 |
| B8020104 | LOS ANGELES | CA | | 04/20/2018 | | 916,307 | 0 | 0 | 0 | 0 | 0 | 0 | 2,291 | 2,291 | 0 | 0 | 0 |
| B8030503 | LOS ANGELES | CA | | 05/31/2018 | | 412,149 | 0 | 0 | 0 | 0 | 0 | 0 | 3,849 | 3,849 | 0 | 0 | 0 |
| B8050404 | LOS ANGELES | CA | | 07/18/2018 | | 1,651,854 | 0 | 0 | 0 | 0 | 0 | 0 | 12,692 | 12,692 | 0 | 0 | 0 |
| B8071903 | LOS ANGELES | CA | | 09/28/2018 | | 516,714 | 0 | 0 | 0 | 0 | 0 | 0 | 4,635 | 4,635 | 0 | 0 | 0 |
| B8072304 | LOS ANGELES | CA | | 10/03/2018 | | 1,376,308 | 0 | 0 | 0 | 0 | 0 | 0 | 12,069 | 12,069 | 0 | 0 | 0 |
| B8072604 | LOS ANGELES | CA | | 10/10/2018 | | 770,099 | 0 | 0 | 0 | 0 | 0 | 0 | 6,942 | 6,942 | 0 | 0 | 0 |
| B8103006 | LOS ANGELES | CA | | 01/18/2019 | | 952,367 | 0 | 0 | 0 | 0 | 0 | 0 | 8,105 | 8,105 | 0 | 0 | 0 |
| B9041603 | LOS ANGELES | CA | | 06/25/2019 | | 787,344 | 0 | 0 | 0 | 0 | 0 | 0 | 5,690 | 5,690 | 0 | 0 | 0 |
| B9062002 | LOS ANGELES | CA | | 08/28/2019 | | 4,359,293 | 0 | 0 | 0 | 0 | 0 | 0 | 17,410 | 17,410 | 0 | 0 | 0 |
| B9082901 | LOS ANGELES | CA | | 10/17/2019 | | 354,778 | 0 | 0 | 0 | 0 | 0 | 0 | 3,139 | 3,139 | 0 | 0 | 0 |
| B9083002 | LOS ANGELES | CA | | 11/14/2019 | | 586,099 | 0 | 0 | 0 | 0 | 0 | 0 | 4,187 | 4,187 | 0 | 0 | 0 |
| B9091103 | LOS ANGELES | CA | | 11/26/2019 | | 6,165,569 | 0 | 0 | 0 | 0 | 0 | 0 | 39,913 | 39,913 | 0 | 0 | 0 |
| B9091211 | LOS ANGELES | CA | | 01/07/2020 | | 1,498,521 | 0 | 0 | 0 | 0 | 0 | 0 | 13,510 | 13,510 | 0 | 0 | 0 |
| B9091211-1 | LOS ANGELES | CA | | 09/16/2025 | | 1,916,926 | 0 | 0 | 0 | 0 | 0 | 0 | 7,222 | 7,222 | 0 | 0 | 0 |
| B9092301 | LOS ANGELES | CA | | 12/19/2019 | | 4,585,343 | 0 | 0 | 0 | 0 | 0 | 0 | 39,853 | 39,853 | 0 | 0 | 0 |
| B9100101 | LOS ANGELES | CA | | 01/08/2020 | | 594,699 | 0 | 0 | 0 | 0 | 0 | 0 | 3,623 | 3,623 | 0 | 0 | 0 |
| B9110601 | LOS ANGELES | CA | | 02/28/2020 | | 1,037,390 | 0 | 0 | 0 | 0 | 0 | 0 | 8,720 | 8,720 | 0 | 0 | 0 |
| B9110602 | LOS ANGELES | CA | | 02/26/2020 | | 362,868 | 0 | 0 | 0 | 0 | 0 | 0 | 3,051 | 3,051 | 0 | 0 | 0 |
| B9123101 | LOS ANGELES | CA | | 04/22/2020 | | 321,820 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706 | 2,706 | 0 | 0 | 0 |
| B9123102 | LOS ANGELES | CA | | 04/22/2020 | | 802,631 | 0 | 0 | 0 | 0 | 0 | 0 | 6,836 | 6,836 | 0 | 0 | 0 |
| B9123103 | LOS ANGELES | CA | | 04/22/2020 | | 321,820 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706 | 2,706 | 0 | 0 | 0 |
| C0031803 | LOS ANGELES | CA | | 06/18/2020 | | 5,341,861 | 0 | 0 | 0 | 0 | 0 | 0 | 46,110 | 46,110 | 0 | 0 | 0 |
| C0042403 | LOS ANGELES | CA | | 07/20/2020 | | 3,510,305 | 0 | 0 | 0 | 0 | 0 | 0 | 23,518 | 23,518 | 0 | 0 | 0 |
| C0042403-1 | LOS ANGELES | CA | | 03/23/2022 | | 776,591 | 0 | 0 | 0 | 0 | 0 | 0 | 5,203 | 5,203 | 0 | 0 | 0 |
| C0042702 | LOS ANGELES | CA | | 06/30/2020 | | 910,631 | 0 | 0 | 0 | 0 | 0 | 0 | 7,760 | 7,760 | 0 | 0 | 0 |
| C0082502 | LOS ANGELES | CA | | 10/30/2020 | | 2,815,041 | 0 | 0 | 0 | 0 | 0 | 0 | 23,264 | 23,264 | 0 | 0 | 0 |
| C0092301 | LOS ANGELES | CA | | 12/29/2020 | | 926,180 | 0 | 0 | 0 | 0 | 0 | 0 | 7,919 | 7,919 | 0 | 0 | 0 |
| C0121002 | LOS ANGELES | CA | | 02/17/2021 | | 3,851,638 | 0 | 0 | 0 | 0 | 0 | 0 | 24,279 | 24,279 | 0 | 0 | 0 |
| C1010703 | LOS ANGELES | CA | | 03/22/2021 | | 815,563 | 0 | 0 | 0 | 0 | 0 | 0 | 4,855 | 4,855 | 0 | 0 | 0 |
| C1022507 | LOS ANGELES | CA | | 05/03/2021 | | 2,100,553 | 0 | 0 | 0 | 0 | 0 | 0 | 13,082 | 13,082 | 0 | 0 | 0 |
| C1031006 | LOS ANGELES | CA | | 05/18/2021 | | 2,310,299 | 0 | 0 | 0 | 0 | 0 | 0 | 13,836 | 13,836 | 0 | 0 | 0 |
| C1062101 | LOS ANGELES | CA | | 09/23/2021 | | 949,102 | 0 | 0 | 0 | 0 | 0 | 0 | 5,679 | 5,679 | 0 | 0 | 0 |
| C1092804 | LOS ANGELES | CA | | 12/08/2021 | | 9,668,159 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1121701 | LOS ANGELES | CA | | 03/22/2022 | | 2,239,425 | 0 | 0 | 0 | 0 | 0 | 0 | 17,801 | 17,801 | 0 | 0 | 0 |
| C1122101 | LOS ANGELES | CA | | 02/15/2022 | | 528,628 | 0 | 0 | 0 | 0 | 0 | 0 | 4,167 | 4,167 | 0 | 0 | 0 |
| C2012601 | LOS ANGELES | CA | | 04/22/2022 | | 1,468,428 | 0 | 0 | 0 | 0 | 0 | 0 | 11,118 | 11,118 | 0 | 0 | 0 |
| C2030801 | LOS ANGELES | CA | | 06/01/2021 | | 3,611,295 | 0 | 0 | 0 | 0 | 0 | 0 | 12,975 | 12,975 | 0 | 0 | 0 |
| C2030901 | LOS ANGELES | CA | | 05/18/2022 | | 755,027 | 0 | 0 | 0 | 0 | 0 | 0 | 5,523 | 5,523 | 0 | 0 | 0 |
| C2120603 | LOS ANGELES | CA | | 02/21/2023 | | 2,572,618 | 0 | 0 | 0 | 0 | 0 | 0 | 13,660 | 13,660 | 0 | 0 | 0 |
| C3022401 | LOS ANGELES | CA | | 05/15/2023 | | 1,360,412 | 0 | 0 | 0 | 0 | 0 | 0 | 5,050 | 5,050 | 0 | 0 | 0 |
| C3030106 | LOS ANGELES | CA | | 05/22/2023 | | 580,697 | 0 | 0 | 0 | 0 | 0 | 0 | 2,158 | 2,158 | 0 | 0 | 0 |
| C3030201 | LOS ANGELES | CA | | 06/08/2023 | | 1,994,026 | 0 | 0 | 0 | 0 | 0 | 0 | 16,424 | 16,424 | 0 | 0 | 0 |
| C3032403 | LOS ANGELES | CA | | 06/01/2023 | | 595,147 | 0 | 0 | 0 | 0 | 0 | 0 | 3,247 | 3,247 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C3041005 | LOS ANGELES | CA | | 06/27/2023 | | 747,200 | 0 | 0 | 0 | 0 | 0 | 0 | 4,120 | 4,120 | 0 | 0 | 0 |
| C3052603 | LOS ANGELES | CA | | 08/17/2023 | | 1,173,249 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178 | 6,178 | 0 | 0 | 0 |
| C3061305 | LOS ANGELES | CA | | 09/13/2023 | | 2,121,065 | 0 | 0 | 0 | 0 | 0 | 0 | 10,909 | 10,909 | 0 | 0 | 0 |
| C3071001 | LOS ANGELES | CA | | 09/27/2023 | | 1,022,683 | 0 | 0 | 0 | 0 | 0 | 0 | 5,002 | 5,002 | 0 | 0 | 0 |
| C3071802 | LOS ANGELES | CA | | 10/04/2023 | | 1,541,134 | 0 | 0 | 0 | 0 | 0 | 0 | 7,360 | 7,360 | 0 | 0 | 0 |
| C3081802 | LOS ANGELES | CA | | 10/18/2023 | | 3,852,876 | 0 | 0 | 0 | 0 | 0 | 0 | 18,394 | 18,394 | 0 | 0 | 0 |
| C3091302 | LOS ANGELES | CA | | 12/08/2023 | | 366,274 | 0 | 0 | 0 | 0 | 0 | 0 | 1,637 | 1,637 | 0 | 0 | 0 |
| C3092103 | LOS ANGELES | CA | | 11/29/2023 | | 7,081,731 | 0 | 0 | 0 | 0 | 0 | 0 | 32,439 | 32,439 | 0 | 0 | 0 |
| C3100204 | LOS ANGELES | CA | | 12/22/2023 | | 1,937,705 | 0 | 0 | 0 | 0 | 0 | 0 | 8,661 | 8,661 | 0 | 0 | 0 |
| C3101101 | LOS ANGELES | CA | | 12/08/2023 | | 506,669 | 0 | 0 | 0 | 0 | 0 | 0 | 2,226 | 2,226 | 0 | 0 | 0 |
| C3112201 | LOS ANGELES | CA | | 02/09/2024 | | 834,159 | 0 | 0 | 0 | 0 | 0 | 0 | 3,549 | 3,549 | 0 | 0 | 0 |
| C4010901 | LOS ANGELES | CA | | 04/25/2024 | | 4,613,476 | 0 | 0 | 0 | 0 | 0 | 0 | 15,322 | 15,322 | 0 | 0 | 0 |
| C4020901 | LOS ANGELES | CA | | 04/24/2024 | | 1,127,670 | 0 | 0 | 0 | 0 | 0 | 0 | 5,342 | 5,342 | 0 | 0 | 0 |
| C4021804 | LOS ANGELES | CA | | 05/16/2024 | | 746,271 | 0 | 0 | 0 | 0 | 0 | 0 | 3,451 | 3,451 | 0 | 0 | 0 |
| C4032901 | LOS ANGELES | CA | | 06/20/2024 | | 784,386 | 0 | 0 | 0 | 0 | 0 | 0 | 3,477 | 3,477 | 0 | 0 | 0 |
| C4040903 | LOS ANGELES | CA | | 08/21/2024 | | 1,358,469 | 0 | 0 | 0 | 0 | 0 | 0 | 6,042 | 6,042 | 0 | 0 | 0 |
| C4040904 | LOS ANGELES | CA | | 08/21/2024 | | 1,562,239 | 0 | 0 | 0 | 0 | 0 | 0 | 6,949 | 6,949 | 0 | 0 | 0 |
| C4052305 | LOS ANGELES | CA | | 08/12/2024 | | 766,491 | 0 | 0 | 0 | 0 | 0 | 0 | 3,291 | 3,291 | 0 | 0 | 0 |
| C4071201 | LOS ANGELES | CA | | 09/05/2024 | | 1,655,418 | 0 | 0 | 0 | 0 | 0 | 0 | 7,444 | 7,444 | 0 | 0 | 0 |
| C4073102 | LOS ANGELES | CA | | 11/27/2024 | | 510,134 | 0 | 0 | 0 | 0 | 0 | 0 | 2,303 | 2,303 | 0 | 0 | 0 |
| C4081201 | LOS ANGELES | CA | | 10/18/2024 | | 734,834 | 0 | 0 | 0 | 0 | 0 | 0 | 3,281 | 3,281 | 0 | 0 | 0 |
| C4091304 | LOS ANGELES | CA | | 10/30/2024 | | 1,339,285 | 0 | 0 | 0 | 0 | 0 | 0 | 6,650 | 6,650 | 0 | 0 | 0 |
| C4091801 | LOS ANGELES | CA | | 12/06/2024 | | 9,909,927 | 0 | 0 | 0 | 0 | 0 | 0 | 45,229 | 45,229 | 0 | 0 | 0 |
| C4100410 | LOS ANGELES | CA | | 12/17/2024 | | 2,101,882 | 0 | 0 | 0 | 0 | 0 | 0 | 6,794 | 6,794 | 0 | 0 | 0 |
| C4101604 | LOS ANGELES | CA | | 01/10/2025 | | 821,550 | 0 | 0 | 0 | 0 | 0 | 0 | 3,658 | 3,658 | 0 | 0 | 0 |
| C4102209 | LOS ANGELES | CA | | 02/19/2025 | | 387,775 | 0 | 0 | 0 | 0 | 0 | 0 | 1,844 | 1,844 | 0 | 0 | 0 |
| C4102402 | LOS ANGELES | CA | | 01/22/2025 | | 828,616 | 0 | 0 | 0 | 0 | 0 | 0 | 5,675 | 5,675 | 0 | 0 | 0 |
| C4111210 | LOS ANGELES | CA | | 01/15/2025 | | 2,775,133 | 0 | 0 | 0 | 0 | 0 | 0 | 12,136 | 12,136 | 0 | 0 | 0 |
| C5010901 | LOS ANGELES | CA | | 03/27/2025 | | 4,676,309 | 0 | 0 | 0 | 0 | 0 | 0 | 20,170 | 20,170 | 0 | 0 | 0 |
| C5013002 | LOS ANGELES | CA | | 04/25/2025 | | 482,545 | 0 | 0 | 0 | 0 | 0 | 0 | 2,031 | 2,031 | 0 | 0 | 0 |
| C5032502 | LOS ANGELES | CA | | 06/18/2025 | | 725,068 | 0 | 0 | 0 | 0 | 0 | 0 | 3,124 | 3,124 | 0 | 0 | 0 |
| C5040102 | LOS ANGELES | CA | | 06/23/2025 | | 482,781 | 0 | 0 | 0 | 0 | 0 | 0 | 2,041 | 2,041 | 0 | 0 | 0 |
| C5040104 | LOS ANGELES | CA | | 06/25/2025 | | 1,072,708 | 0 | 0 | 0 | 0 | 0 | 0 | 4,618 | 4,618 | 0 | 0 | 0 |
| C5040204 | LOS ANGELES | CA | | 10/01/2025 | | 599,458 | 0 | 0 | 0 | 0 | 0 | 0 | 1,699 | 1,699 | 0 | 0 | 0 |
| C5062301 | LOS ANGELES | CA | | 09/12/2025 | | 313,590 | 0 | 0 | 0 | 0 | 0 | 0 | 1,274 | 1,274 | 0 | 0 | 0 |
| C5070201 | LOS ANGELES | CA | | 09/11/2025 | | 4,759,755 | 0 | 0 | 0 | 0 | 0 | 0 | 13,577 | 13,577 | 0 | 0 | 0 |
| C5082204 | LOS ANGELES | CA | | 11/18/2025 | | 361,460 | 0 | 0 | 0 | 0 | 0 | 0 | 1,067 | 1,067 | 0 | 0 | 0 |
| C5102301 | LOS ANGELES | CA | | 12/16/2025 | | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,961 | 7,961 | 0 | 0 | 0 |
| C5102902 | LOS ANGELES | CA | | 01/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,159 | 1,159 | 0 | 0 | 0 |
| C5103107 | LOS ANGELES | CA | | 01/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,110 | 1,110 | 0 | 0 | 0 |
| C5120802 | LOS ANGELES | CA | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,933 | 1,933 | 0 | 0 | 0 |
| C5120910 | LOS ANGELES | CA | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 68,553 | 68,553 | 0 | 0 | 0 |
| C5123001 | LOS ANGELES | CA | | 03/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,672 | 50,672 | 0 | 0 | 0 |
| C6010701 | LOS ANGELES | CA | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,620 | 10,620 | 0 | 0 | 0 |
| C6011502 | LOS ANGELES | CA | | 09/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6011503 | LOS ANGELES | CA | | 09/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6042202 | LOS ANGELES | CA | | 07/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 831,677 | 831,677 | 0 | 0 | 0 |
| WC107002 | LOS ANGELES | CA | | 09/24/2021 | | 11,304,522 | 0 | 0 | 0 | 0 | 0 | 0 | 40,931 | 40,931 | 0 | 0 | 0 |
| C4100309 | LOS ANGELES (AKA VENICE) | CA | | 12/09/2024 | | 4,051,375 | 0 | 0 | 0 | 0 | 0 | 0 | 20,204 | 20,204 | 0 | 0 | 0 |
| C3081801 | LOS ANGELES AKA WOODLAND | CA | | 10/18/2023 | | 4,403,284 | 0 | 0 | 0 | 0 | 0 | 0 | 21,022 | 21,022 | 0 | 0 | 0 |
| C1051801 | LOS ANGLES | CA | | 08/11/2021 | | 385,890 | 0 | 0 | 0 | 0 | 0 | 0 | 3,063 | 3,063 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5091501 | LOS BANOS | CA | | 11/14/2025 | | 3,002,450 | 0 | 0 | 0 | 0 | 0 | 0 | 9,072 | 9,072 | 0 | 0 | 0 |
| A1110502 | LOS GATOS | CA | | 01/16/2002 | | 6,724 | 0 | 0 | 0 | 0 | 0 | 0 | 1,444 | 1,444 | 0 | 0 | 0 |
| A3031303 | LOS GATOS | CA | | 07/02/2003 | | 136,696 | 0 | 0 | 0 | 0 | 0 | 0 | 12,379 | 12,379 | 0 | 0 | 0 |
| C3100901 | LYNWOOD | CA | | 12/20/2023 | | 298,530 | 0 | 0 | 0 | 0 | 0 | 0 | 1,245 | 1,245 | 0 | 0 | 0 |
| C4080802 | LYNWOOD | CA | | 11/26/2024 | | 910,003 | 0 | 0 | 0 | 0 | 0 | 0 | 4,038 | 4,038 | 0 | 0 | 0 |
| C0111102 | MALIBU | CA | | 01/15/2021 | | 2,436,222 | 0 | 0 | 0 | 0 | 0 | 0 | 20,979 | 20,979 | 0 | 0 | 0 |
| C5060605 | MANHATTAN BEACH | CA | | 08/07/2025 | | 19,142,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7120707 | MANTECA | CA | | 02/26/2007 | | 113,013 | 0 | 0 | 0 | 0 | 0 | 0 | 3,378 | 3,378 | 0 | 0 | 0 |
| C6062301 | MANTECA | CA | | 09/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3113007 | MARINA | CA | | 04/09/2024 | | 2,868,110 | 0 | 0 | 0 | 0 | 0 | 0 | 11,597 | 11,597 | 0 | 0 | 0 |
| B4022406 | MARIPOSA | CA | | 05/15/2014 | | 1,025,366 | 0 | 0 | 0 | 0 | 0 | 0 | 12,368 | 12,368 | 0 | 0 | 0 |
| C1092904 | MARTINEZ | CA | | 12/07/2021 | | 1,685,196 | 0 | 0 | 0 | 0 | 0 | 0 | 9,581 | 9,581 | 0 | 0 | 0 |
| C5102004 | MARYSVILLE | CA | | 01/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,261 | 2,261 | 0 | 0 | 0 |
| C6042702 | MARYSVILLE | CA | | 06/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,499,119 | 1,499,119 | 0 | 0 | 0 |
| C0021403 | MENIFEE | CA | | 05/14/2020 | | 1,615,662 | 0 | 0 | 0 | 0 | 0 | 0 | 14,398 | 14,398 | 0 | 0 | 0 |
| B1082301 | MENLO PARK | CA | | 11/29/2011 | | 399,293 | 0 | 0 | 0 | 0 | 0 | 0 | 7,411 | 7,411 | 0 | 0 | 0 |
| B1082301-1 | MENLO PARK | CA | | 01/11/2019 | | 121,034 | 0 | 0 | 0 | 0 | 0 | 0 | 2,247 | 2,247 | 0 | 0 | 0 |
| B7030905 | MENLO PARK | CA | | 06/12/2017 | | 1,732,868 | 0 | 0 | 0 | 0 | 0 | 0 | 17,704 | 17,704 | 0 | 0 | 0 |
| B8052902 | MENLO PARK | CA | | 08/07/2018 | | 505,256 | 0 | 0 | 0 | 0 | 0 | 0 | 7,371 | 7,371 | 0 | 0 | 0 |
| C0081002 | MENLO PARK | CA | | 10/27/2020 | | 2,979,093 | 0 | 0 | 0 | 0 | 0 | 0 | 18,799 | 18,799 | 0 | 0 | 0 |
| C3030102 | MENLO PARK | CA | | 05/17/2023 | | 987,216 | 0 | 0 | 0 | 0 | 0 | 0 | 5,391 | 5,391 | 0 | 0 | 0 |
| B1110402 | MERCED | CA | | 03/20/2012 | | 825,124 | 0 | 0 | 0 | 0 | 0 | 0 | 14,994 | 14,994 | 0 | 0 | 0 |
| C5040402 | MERCED | CA | | 06/30/2025 | | 2,145,137 | 0 | 0 | 0 | 0 | 0 | 0 | 9,403 | 9,403 | 0 | 0 | 0 |
| WC203004 | MERCED | CA | | 05/05/2022 | | 7,826,727 | 0 | 0 | 0 | 0 | 0 | 0 | 25,669 | 25,669 | 0 | 0 | 0 |
| C3113001 | MILL VALLEY | CA | | 04/09/2024 | | 5,284,860 | 0 | 0 | 0 | 0 | 0 | 0 | 21,369 | 21,369 | 0 | 0 | 0 |
| C3113002 | MILL VALLEY | CA | | 04/09/2024 | | 4,908,568 | 0 | 0 | 0 | 0 | 0 | 0 | 19,847 | 19,847 | 0 | 0 | 0 |
| A9031209 | MILPITAS | CA | | 05/11/2009 | | 249,113 | 0 | 0 | 0 | 0 | 0 | 0 | 3,032 | 3,032 | 0 | 0 | 0 |
| B7010302 | MILPITAS | CA | | 04/07/2017 | | 13,500,421 | 0 | 0 | 0 | 0 | 0 | 0 | 110,166 | 110,166 | 0 | 0 | 0 |
| C3090801 | MILPITAS | CA | | 12/01/2023 | | 4,621,579 | 0 | 0 | 0 | 0 | 0 | 0 | 14,118 | 14,118 | 0 | 0 | 0 |
| B8111401 | MODESTO | CA | | 01/07/2019 | | 775,661 | 0 | 0 | 0 | 0 | 0 | 0 | 6,684 | 6,684 | 0 | 0 | 0 |
| B9053001 | MODESTO | CA | | 07/15/2019 | | 670,206 | 0 | 0 | 0 | 0 | 0 | 0 | 7,427 | 7,427 | 0 | 0 | 0 |
| C1022401 | MODESTO | CA | | 04/16/2021 | | 933,260 | 0 | 0 | 0 | 0 | 0 | 0 | 7,380 | 7,380 | 0 | 0 | 0 |
| C2010405 | MODESTO | CA | | 03/02/2022 | | 889,456 | 0 | 0 | 0 | 0 | 0 | 0 | 7,172 | 7,172 | 0 | 0 | 0 |
| A8111902 | MONROVIA | CA | | 01/23/2009 | | 104,935 | 0 | 0 | 0 | 0 | 0 | 0 | 2,481 | 2,481 | 0 | 0 | 0 |
| B4012802 | MONROVIA | CA | | 04/29/2014 | | 1,200,904 | 0 | 0 | 0 | 0 | 0 | 0 | 13,080 | 13,080 | 0 | 0 | 0 |
| C0030404 | MONROVIA | CA | | 05/12/2020 | | 1,713,520 | 0 | 0 | 0 | 0 | 0 | 0 | 15,271 | 15,271 | 0 | 0 | 0 |
| C3092112 | MONROVIA | CA | | 12/28/2023 | | 1,279,714 | 0 | 0 | 0 | 0 | 0 | 0 | 6,023 | 6,023 | 0 | 0 | 0 |
| C4012206 | MONROVIA | CA | | 03/27/2024 | | 777,386 | 0 | 0 | 0 | 0 | 0 | 0 | 3,646 | 3,646 | 0 | 0 | 0 |
| A5113003 | MONTEBELLO | CA | | 12/31/2006 | | 171,879 | 0 | 0 | 0 | 0 | 0 | 0 | 7,098 | 7,098 | 0 | 0 | 0 |
| B3012502 | MONTEBELLO | CA | | 03/29/2013 | | 283,016 | 0 | 0 | 0 | 0 | 0 | 0 | 4,553 | 4,553 | 0 | 0 | 0 |
| C5012803 | MONTEBELLO | CA | | 04/09/2025 | | 1,778,485 | 0 | 0 | 0 | 0 | 0 | 0 | 5,118 | 5,118 | 0 | 0 | 0 |
| C5012804 | MONTEBELLO | CA | | 04/10/2025 | | 2,492,298 | 0 | 0 | 0 | 0 | 0 | 0 | 7,172 | 7,172 | 0 | 0 | 0 |
| C5062402 | MONTEBELLO | CA | | 09/10/2025 | | 561,820 | 0 | 0 | 0 | 0 | 0 | 0 | 2,326 | 2,326 | 0 | 0 | 0 |
| C1011203 | MONTEREY | CA | | 03/18/2021 | | 3,021,944 | 0 | 0 | 0 | 0 | 0 | 0 | 38,436 | 38,436 | 0 | 0 | 0 |
| C1040102 | MONTEREY | CA | | 06/29/2021 | | 484,937 | 0 | 0 | 0 | 0 | 0 | 0 | 3,841 | 3,841 | 0 | 0 | 0 |
| C1040201 | MONTEREY | CA | | 06/15/2021 | | 592,809 | 0 | 0 | 0 | 0 | 0 | 0 | 4,136 | 4,136 | 0 | 0 | 0 |
| C4062405 | MONTEREY | CA | | 09/10/2024 | | 5,862,840 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6070602 | MONTEREY | CA | | 09/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9081904 | MORENO VALLEY | CA | | 11/12/2019 | | 7,366,101 | 0 | 0 | 0 | 0 | 0 | 0 | 65,570 | 65,570 | 0 | 0 | 0 |
| C4060714 | MORENO VALLEY | CA | | 10/11/2024 | | 623,173 | 0 | 0 | 0 | 0 | 0 | 0 | 2,935 | 2,935 | 0 | 0 | 0 |
| C4060719 | MORENO VALLEY | CA | | 10/25/2024 | | 706,586 | 0 | 0 | 0 | 0 | 0 | 0 | 3,328 | 3,328 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C6042101 | MORENO VALLEY | CA | | 08/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0080701 | MORGAN HILL | CA | | 10/28/2020 | | 8,399,274 | 0 | 0 | 0 | 0 | 0 | 0 | 71,692 | 71,692 | 0 | 0 | 0 |
| C0050601 | MORRO BAY | CA | | 07/09/2020 | | 917,500 | 0 | 0 | 0 | 0 | 0 | 0 | 19,938 | 19,938 | 0 | 0 | 0 |
| B3052101 | MOUNTAIN VIEW | CA | | 08/29/2013 | | 204,948 | 0 | 0 | 0 | 0 | 0 | 0 | 3,062 | 3,062 | 0 | 0 | 0 |
| B7033003 | MOUNTAIN VIEW | CA | | 05/08/2017 | | 2,750,392 | 0 | 0 | 0 | 0 | 0 | 0 | 18,681 | 18,681 | 0 | 0 | 0 |
| B7033003-1 | MOUNTAIN VIEW | CA | | 06/18/2019 | | 460,129 | 0 | 0 | 0 | 0 | 0 | 0 | 3,127 | 3,127 | 0 | 0 | 0 |
| B8092007 | MOUNTAIN VIEW | CA | | 11/28/2018 | | 2,597,188 | 0 | 0 | 0 | 0 | 0 | 0 | 11,897 | 11,897 | 0 | 0 | 0 |
| C2010406 | MOUNTAIN VIEW | CA | | 03/28/2022 | | 1,631,911 | 0 | 0 | 0 | 0 | 0 | 0 | 13,346 | 13,346 | 0 | 0 | 0 |
| C2012401 | MOUNTAIN VIEW | CA | | 04/06/2022 | | 1,468,719 | 0 | 0 | 0 | 0 | 0 | 0 | 8,241 | 8,241 | 0 | 0 | 0 |
| C4100301 | MOUNTAIN VIEW | CA | | 12/13/2024 | | 3,621,944 | 0 | 0 | 0 | 0 | 0 | 0 | 15,127 | 15,127 | 0 | 0 | 0 |
| C4111209 | MOUNTAIN VIEW | CA | | 03/07/2025 | | 3,299,064 | 0 | 0 | 0 | 0 | 0 | 0 | 13,973 | 13,973 | 0 | 0 | 0 |
| C5040201 | MOUNTAIN VIEW | CA | | 06/23/2025 | | 1,073,122 | 0 | 0 | 0 | 0 | 0 | 0 | 4,369 | 4,369 | 0 | 0 | 0 |
| B8082801 | MURRIETA | CA | | 10/16/2018 | | 633,343 | 0 | 0 | 0 | 0 | 0 | 0 | 5,711 | 5,711 | 0 | 0 | 0 |
| B9011102 | MURRIETA | CA | | 03/29/2019 | | 582,243 | 0 | 0 | 0 | 0 | 0 | 0 | 4,037 | 4,037 | 0 | 0 | 0 |
| C1041201 | MURRIETA | CA | | 06/10/2021 | | 742,460 | 0 | 0 | 0 | 0 | 0 | 0 | 4,276 | 4,276 | 0 | 0 | 0 |
| C0030205 | NAPA | CA | | 05/28/2020 | | 15,259,620 | 0 | 0 | 0 | 0 | 0 | 0 | 100,621 | 100,621 | 0 | 0 | 0 |
| C4030102 | NAPA | CA | | 04/12/2024 | | 21,044,616 | 0 | 0 | 0 | 0 | 0 | 0 | 69,890 | 69,890 | 0 | 0 | 0 |
| A8051201 | NATIONAL CITY | CA | | 07/18/2008 | | 1,210,486 | 0 | 0 | 0 | 0 | 0 | 0 | 17,674 | 17,674 | 0 | 0 | 0 |
| B6021703 | NEEDLES | CA | | 04/08/2016 | | 1,889,215 | 0 | 0 | 0 | 0 | 0 | 0 | 19,101 | 19,101 | 0 | 0 | 0 |
| A7122002 | NEWARK | CA | | 02/28/2008 | | 172,730 | 0 | 0 | 0 | 0 | 0 | 0 | 2,680 | 2,680 | 0 | 0 | 0 |
| B7101301 | NEWARK | CA | | 12/21/2017 | | 8,471,016 | 0 | 0 | 0 | 0 | 0 | 0 | 72,944 | 72,944 | 0 | 0 | 0 |
| A8031005 | NEWPORT BEACH | CA | | 06/12/2008 | | 108,660 | 0 | 0 | 0 | 0 | 0 | 0 | 3,018 | 3,018 | 0 | 0 | 0 |
| B3021302 | NEWPORT BEACH | CA | | 04/15/2013 | | 141,642 | 0 | 0 | 0 | 0 | 0 | 0 | 14,305 | 14,305 | 0 | 0 | 0 |
| B6121302 | NEWPORT BEACH | CA | | 03/07/2017 | | 666,243 | 0 | 0 | 0 | 0 | 0 | 0 | 5,775 | 5,775 | 0 | 0 | 0 |
| B6121303 | NEWPORT BEACH | CA | | 03/07/2017 | | 1,018,981 | 0 | 0 | 0 | 0 | 0 | 0 | 8,832 | 8,832 | 0 | 0 | 0 |
| C5062302 | NEWPORT BEACH | CA | | 09/19/2025 | | 610,367 | 0 | 0 | 0 | 0 | 0 | 0 | 2,527 | 2,527 | 0 | 0 | 0 |
| B0112201 | NIPOMO | CA | | 02/01/2011 | | 190,092 | 0 | 0 | 0 | 0 | 0 | 0 | 3,918 | 3,918 | 0 | 0 | 0 |
| B0112202 | NIPOMO | CA | | 02/01/2011 | | 124,888 | 0 | 0 | 0 | 0 | 0 | 0 | 2,286 | 2,286 | 0 | 0 | 0 |
| C4081904 | NIPOMO | CA | | 10/23/2024 | | 1,706,415 | 0 | 0 | 0 | 0 | 0 | 0 | 8,036 | 8,036 | 0 | 0 | 0 |
| C0110603 | NORCO | CA | | 01/22/2021 | | 786,485 | 0 | 0 | 0 | 0 | 0 | 0 | 6,595 | 6,595 | 0 | 0 | 0 |
| C1120102 | NORCO | CA | | 02/15/2022 | | 3,235,174 | 0 | 0 | 0 | 0 | 0 | 0 | 24,780 | 24,780 | 0 | 0 | 0 |
| B1061402 | NORTH HOLLYWOOD | CA | | 11/15/2011 | | 172,921 | 0 | 0 | 0 | 0 | 0 | 0 | 43,553 | 43,553 | 0 | 0 | 0 |
| B1110903 | NORTH HOLLYWOOD | CA | | 01/06/2012 | | 748,368 | 0 | 0 | 0 | 0 | 0 | 0 | 14,000 | 14,000 | 0 | 0 | 0 |
| B2021701 | NORTH HOLLYWOOD | CA | | 05/09/2012 | | 797,585 | 0 | 0 | 0 | 0 | 0 | 0 | 11,617 | 11,617 | 0 | 0 | 0 |
| B2031312 | NORTH HOLLYWOOD | CA | | 08/07/2012 | | 318,389 | 0 | 0 | 0 | 0 | 0 | 0 | 10,127 | 10,127 | 0 | 0 | 0 |
| B3052004 | NORTH HOLLYWOOD | CA | | 08/21/2013 | | 271,141 | 0 | 0 | 0 | 0 | 0 | 0 | 7,522 | 7,522 | 0 | 0 | 0 |
| C0012801 | NORTH HOLLYWOOD | CA | | 03/19/2020 | | 714,821 | 0 | 0 | 0 | 0 | 0 | 0 | 6,450 | 6,450 | 0 | 0 | 0 |
| C1011902 | NORTH HOLLYWOOD | CA | | 03/31/2021 | | 1,999,101 | 0 | 0 | 0 | 0 | 0 | 0 | 13,029 | 13,029 | 0 | 0 | 0 |
| C2042505 | NORTH HOLLYWOOD | CA | | 07/01/2022 | | 1,026,530 | 0 | 0 | 0 | 0 | 0 | 0 | 6,886 | 6,886 | 0 | 0 | 0 |
| C5092201 | NORTH HOLLYWOOD | CA | | 01/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,169 | 4,169 | 0 | 0 | 0 |
| A9030401 | NORTHRIDGE | CA | | 04/29/2009 | | 1,027,153 | 0 | 0 | 0 | 0 | 0 | 0 | 12,073 | 12,073 | 0 | 0 | 0 |
| B4021803 | NORTHRIDGE | CA | | 05/08/2014 | | 858,380 | 0 | 0 | 0 | 0 | 0 | 0 | 12,612 | 12,612 | 0 | 0 | 0 |
| C0082503 | NORTHRIDGE | CA | | 10/30/2020 | | 2,955,049 | 0 | 0 | 0 | 0 | 0 | 0 | 18,383 | 18,383 | 0 | 0 | 0 |
| B1062106 | NOVATO | CA | | 09/13/2011 | | 370,508 | 0 | 0 | 0 | 0 | 0 | 0 | 7,007 | 7,007 | 0 | 0 | 0 |
| C1032404 | NOVATO | CA | | 06/01/2021 | | 2,892,672 | 0 | 0 | 0 | 0 | 0 | 0 | 17,452 | 17,452 | 0 | 0 | 0 |
| WC212004 | NOVATO | CA | | 03/09/2023 | | 13,178,995 | 0 | 0 | 0 | 0 | 0 | 0 | 28,773 | 28,773 | 0 | 0 | 0 |
| C4012901 | OAKDALE | CA | | 04/17/2024 | | 852,939 | 0 | 0 | 0 | 0 | 0 | 0 | 51,886 | 51,886 | 0 | 0 | 0 |
| C6043011 | OAKDALE | CA | | 07/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,070 | 1,070 | 0 | 0 | 0 |
| A8012505 | OAKLAND | CA | | 04/23/2008 | | 115,193 | 0 | 0 | 0 | 0 | 0 | 0 | 3,352 | 3,352 | 0 | 0 | 0 |
| B0042001 | OAKLAND | CA | | 07/13/2010 | | 105,488 | 0 | 0 | 0 | 0 | 0 | 0 | 5,041 | 5,041 | 0 | 0 | 0 |
| B5081301 | OAKLAND | CA | | 10/29/2015 | | 361,535 | 0 | 0 | 0 | 0 | 0 | 0 | 16,751 | 16,751 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B7100402 | OAKLAND | CA | | 12/01/2017 | | 2,295,653 | 0 | 0 | 0 | 0 | 0 | 0 | 15,230 | 15,230 | 0 | 0 | 0 |
| B9090302 | OAKLAND | CA | | 11/21/2019 | | 886,935 | 0 | 0 | 0 | 0 | 0 | 0 | 7,798 | 7,798 | 0 | 0 | 0 |
| C1102803 | OAKLAND | CA | | 01/19/2022 | | 468,924 | 0 | 0 | 0 | 0 | 0 | 0 | 3,771 | 3,771 | 0 | 0 | 0 |
| C2031705 | OAKLAND | CA | | 05/26/2022 | | 2,167,191 | 0 | 0 | 0 | 0 | 0 | 0 | 16,079 | 16,079 | 0 | 0 | 0 |
| C2092602 | OAKLAND | CA | | 12/22/2022 | | 1,644,964 | 0 | 0 | 0 | 0 | 0 | 0 | 9,294 | 9,294 | 0 | 0 | 0 |
| C3113005 | OAKLAND | CA | | 04/09/2024 | | 3,024,176 | 0 | 0 | 0 | 0 | 0 | 0 | 12,227 | 12,227 | 0 | 0 | 0 |
| C3120701 | OAKLAND | CA | | 02/15/2024 | | 395,251 | 0 | 0 | 0 | 0 | 0 | 0 | 1,191 | 1,191 | 0 | 0 | 0 |
| C4091803 | OAKLAND | CA | | 12/10/2024 | | 3,881,346 | 0 | 0 | 0 | 0 | 0 | 0 | 19,019 | 19,019 | 0 | 0 | 0 |
| C5092208 | OAKLAND | CA | | 12/03/2025 | | 3,470,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,748 | 7,748 | 0 | 0 | 0 |
| C5092209 | OAKLAND | CA | | 12/03/2025 | | 765,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,413 | 3,413 | 0 | 0 | 0 |
| C5092601 | OAKLAND | CA | | 12/19/2025 | | 2,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,427 | 8,427 | 0 | 0 | 0 |
| C6011501 | OAKLAND | CA | | 04/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,782 | 10,782 | 0 | 0 | 0 |
| B6120106 | OAKLEY | CA | | 03/28/2017 | | 7,224,264 | 0 | 0 | 0 | 0 | 0 | 0 | 60,143 | 60,143 | 0 | 0 | 0 |
| B0061726 | OCEANSIDE | CA | | 08/18/2010 | | 487,400 | 0 | 0 | 0 | 0 | 0 | 0 | 9,278 | 9,278 | 0 | 0 | 0 |
| B0061726-1 | OCEANSIDE | CA | | 06/18/2018 | | 424,537 | 0 | 0 | 0 | 0 | 0 | 0 | 7,807 | 7,807 | 0 | 0 | 0 |
| B3081907 | OCEANSIDE | CA | | 10/15/2013 | | 731,186 | 0 | 0 | 0 | 0 | 0 | 0 | 9,657 | 9,657 | 0 | 0 | 0 |
| A7081001 | OJAI | CA | | 11/20/2007 | | 465,436 | 0 | 0 | 0 | 0 | 0 | 0 | 7,045 | 7,045 | 0 | 0 | 0 |
| B3032804 | ONTARIO | CA | | 06/19/2013 | | 532,661 | 0 | 0 | 0 | 0 | 0 | 0 | 7,483 | 7,483 | 0 | 0 | 0 |
| B5060302 | ONTARIO | CA | | 08/27/2015 | | 302,139 | 0 | 0 | 0 | 0 | 0 | 0 | 3,122 | 3,122 | 0 | 0 | 0 |
| B6111402 | ONTARIO | CA | | 01/31/2017 | | 11,822,198 | 0 | 0 | 0 | 0 | 0 | 0 | 106,577 | 106,577 | 0 | 0 | 0 |
| B6111402-1 | ONTARIO | CA | | 09/25/2019 | | 2,550,776 | 0 | 0 | 0 | 0 | 0 | 0 | 22,021 | 22,021 | 0 | 0 | 0 |
| C0022102 | ONTARIO | CA | | 04/27/2020 | | 973,012 | 0 | 0 | 0 | 0 | 0 | 0 | 8,726 | 8,726 | 0 | 0 | 0 |
| C1072002 | ONTARIO | CA | | 09/24/2021 | | 555,374 | 0 | 0 | 0 | 0 | 0 | 0 | 4,382 | 4,382 | 0 | 0 | 0 |
| C4060744 | ONTARIO | CA | | 09/27/2024 | | 982,950 | 0 | 0 | 0 | 0 | 0 | 0 | 4,660 | 4,660 | 0 | 0 | 0 |
| C5022506 | ONTARIO | CA | | 05/13/2025 | | 1,662,844 | 0 | 0 | 0 | 0 | 0 | 0 | 7,475 | 7,475 | 0 | 0 | 0 |
| W8073101 | ONTARIO | CA | | 09/07/2018 | | 9,928,245 | 0 | 0 | 0 | 0 | 0 | 0 | 46,550 | 46,550 | 0 | 0 | 0 |
| A2060301 | ORANGE | CA | | 07/25/2002 | | 633,197 | 0 | 0 | 0 | 0 | 0 | 0 | 50,874 | 50,874 | 0 | 0 | 0 |
| A7040504 | ORANGE | CA | | 06/07/2007 | | 131,586 | 0 | 0 | 0 | 0 | 0 | 0 | 4,420 | 4,420 | 0 | 0 | 0 |
| A9030601 | ORANGE | CA | | 04/20/2009 | | 674,143 | 0 | 0 | 0 | 0 | 0 | 0 | 45,629 | 45,629 | 0 | 0 | 0 |
| B2030202 | ORANGE | CA | | 05/01/2012 | | 347,710 | 0 | 0 | 0 | 0 | 0 | 0 | 6,236 | 6,236 | 0 | 0 | 0 |
| B7012005 | ORANGE | CA | | 03/23/2017 | | 469,945 | 0 | 0 | 0 | 0 | 0 | 0 | 4,909 | 4,909 | 0 | 0 | 0 |
| B8032101 | ORANGE | CA | | 05/22/2018 | | 265,545 | 0 | 0 | 0 | 0 | 0 | 0 | 2,451 | 2,451 | 0 | 0 | 0 |
| B9070901 | ORANGE | CA | | 10/16/2019 | | 445,710 | 0 | 0 | 0 | 0 | 0 | 0 | 3,655 | 3,655 | 0 | 0 | 0 |
| C0081701 | ORANGE | CA | | 10/22/2020 | | 761,788 | 0 | 0 | 0 | 0 | 0 | 0 | 6,591 | 6,591 | 0 | 0 | 0 |
| C0090406 | ORANGE | CA | | 11/24/2020 | | 1,199,689 | 0 | 0 | 0 | 0 | 0 | 0 | 7,954 | 7,954 | 0 | 0 | 0 |
| C3011002 | ORINDA | CA | | 03/16/2023 | | 4,978,208 | 0 | 0 | 0 | 0 | 0 | 0 | 19,096 | 19,096 | 0 | 0 | 0 |
| B4101006 | OTAY MESA | CA | | 11/24/2014 | | 148,028 | 0 | 0 | 0 | 0 | 0 | 0 | 8,641 | 8,641 | 0 | 0 | 0 |
| B4101008 | OTAY MESA | CA | | 11/24/2014 | | 277,962 | 0 | 0 | 0 | 0 | 0 | 0 | 16,224 | 16,224 | 0 | 0 | 0 |
| B1110403 | OXNARD | CA | | 02/09/2012 | | 271,930 | 0 | 0 | 0 | 0 | 0 | 0 | 5,008 | 5,008 | 0 | 0 | 0 |
| B4042402 | OXNARD | CA | | 07/15/2014 | | 1,854,588 | 0 | 0 | 0 | 0 | 0 | 0 | 22,044 | 22,044 | 0 | 0 | 0 |
| B5070201 | OXNARD | CA | | 09/25/2015 | | 1,032,657 | 0 | 0 | 0 | 0 | 0 | 0 | 11,893 | 11,893 | 0 | 0 | 0 |
| C0031801 | OXNARD | CA | | 06/11/2020 | | 2,187,879 | 0 | 0 | 0 | 0 | 0 | 0 | 14,430 | 14,430 | 0 | 0 | 0 |
| C3021605 | OXNARD | CA | | 04/28/2023 | | 6,860,225 | 0 | 0 | 0 | 0 | 0 | 0 | 26,699 | 26,699 | 0 | 0 | 0 |
| C4011904 | OXNARD | CA | | 03/28/2024 | | 675,675 | 0 | 0 | 0 | 0 | 0 | 0 | 3,226 | 3,226 | 0 | 0 | 0 |
| B7042101 | PACIFIC PALISADES | CA | | 07/13/2017 | | 1,481,765 | 0 | 0 | 0 | 0 | 0 | 0 | 15,531 | 15,531 | 0 | 0 | 0 |
| B3032702 | PACIFICA | CA | | 06/07/2013 | | 251,821 | 0 | 0 | 0 | 0 | 0 | 0 | 3,373 | 3,373 | 0 | 0 | 0 |
| B3070502 | PACOIMA | CA | | 12/02/2013 | | 299,263 | 0 | 0 | 0 | 0 | 0 | 0 | 7,717 | 7,717 | 0 | 0 | 0 |
| B9031103 | PACOIMA | CA | | 05/02/2019 | | 1,212,824 | 0 | 0 | 0 | 0 | 0 | 0 | 9,775 | 9,775 | 0 | 0 | 0 |
| B1112304 | PALM DESERT | CA | | 01/26/2012 | | 412,873 | 0 | 0 | 0 | 0 | 0 | 0 | 4,197 | 4,197 | 0 | 0 | 0 |
| B2011304 | PALM DESERT | CA | | 03/07/2012 | | 905,967 | 0 | 0 | 0 | 0 | 0 | 0 | 14,609 | 14,609 | 0 | 0 | 0 |
| C2091501 | PALM DESERT | CA | | 12/02/2022 | | 1,221,470 | 0 | 0 | 0 | 0 | 0 | 0 | 6,978 | 6,978 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C5042902 | PALM DESERT | CA | | 07/15/2025 | | 905,003 | 0 | 0 | 0 | 0 | 0 | 0 | 3,941 | 3,941 | 0 | 0 | 0 |
| B5020510 | PALM SPRINGS | CA | | 03/11/2015 | | 679,238 | 0 | 0 | 0 | 0 | 0 | 0 | 7,554 | 7,554 | 0 | 0 | 0 |
| C0120304 | PALM SPRINGS | CA | | 01/28/2021 | | 713,442 | 0 | 0 | 0 | 0 | 0 | 0 | 4,525 | 4,525 | 0 | 0 | 0 |
| C4022803 | PALM SPRINGS | CA | | 04/29/2024 | | 16,593,700 | 0 | 0 | 0 | 0 | 0 | 0 | 62,589 | 62,589 | 0 | 0 | 0 |
| C4060723 | PALM SPRINGS | CA | | 09/26/2024 | | 713,475 | 0 | 0 | 0 | 0 | 0 | 0 | 3,384 | 3,384 | 0 | 0 | 0 |
| C4102259 | PALM SPRINGS | CA | | 02/28/2025 | | 1,352,713 | 0 | 0 | 0 | 0 | 0 | 0 | 6,429 | 6,429 | 0 | 0 | 0 |
| C5031701 | PALM SPRINGS | CA | | 06/10/2025 | | 1,719,515 | 0 | 0 | 0 | 0 | 0 | 0 | 5,357 | 5,357 | 0 | 0 | 0 |
| B5013005 | PALMDALE | CA | | 04/16/2015 | | 260,239 | 0 | 0 | 0 | 0 | 0 | 0 | 5,252 | 5,252 | 0 | 0 | 0 |
| C4052307 | PALMDALE | CA | | 09/26/2024 | | 1,164,927 | 0 | 0 | 0 | 0 | 0 | 0 | 5,238 | 5,238 | 0 | 0 | 0 |
| C4102217 | PALMDALE | CA | | 02/19/2025 | | 2,140,074 | 0 | 0 | 0 | 0 | 0 | 0 | 10,170 | 10,170 | 0 | 0 | 0 |
| C4102240 | PALMDALE | CA | | 02/19/2025 | | 812,895 | 0 | 0 | 0 | 0 | 0 | 0 | 3,863 | 3,863 | 0 | 0 | 0 |
| C4102254 | PALMDALE | CA | | 02/19/2025 | | 1,015,291 | 0 | 0 | 0 | 0 | 0 | 0 | 4,825 | 4,825 | 0 | 0 | 0 |
| B2012601 | PALO ALTO | CA | | 03/01/2012 | | 3,699,713 | 0 | 0 | 0 | 0 | 0 | 0 | 16,519 | 16,519 | 0 | 0 | 0 |
| B2012601-1 | PALO ALTO | CA | | 03/15/2016 | | 1,844,929 | 0 | 0 | 0 | 0 | 0 | 0 | 7,773 | 7,773 | 0 | 0 | 0 |
| C2032103 | PALO ALTO | CA | | 06/14/2022 | | 1,137,901 | 0 | 0 | 0 | 0 | 0 | 0 | 7,797 | 7,797 | 0 | 0 | 0 |
| C5051205 | PALO ALTO | CA | | 07/30/2025 | | 7,972,215 | 0 | 0 | 0 | 0 | 0 | 0 | 21,979 | 21,979 | 0 | 0 | 0 |
| C5081201 | PALO ALTO | CA | | 10/15/2025 | | 287,093 | 0 | 0 | 0 | 0 | 0 | 0 | 1,272 | 1,272 | 0 | 0 | 0 |
| C0101602 | PANORAMA CITY | CA | | 12/18/2020 | | 1,512,192 | 0 | 0 | 0 | 0 | 0 | 0 | 12,926 | 12,926 | 0 | 0 | 0 |
| C0101602-1 | PANORAMA CITY | CA | | 05/26/2023 | | 824,183 | 0 | 0 | 0 | 0 | 0 | 0 | 5,124 | 5,124 | 0 | 0 | 0 |
| C4091804 | PARADISE | CA | | 11/21/2024 | | 873,162 | 0 | 0 | 0 | 0 | 0 | 0 | 4,383 | 4,383 | 0 | 0 | 0 |
| C2030202 | PARAMOUNT | CA | | 06/30/2022 | | 671,613 | 0 | 0 | 0 | 0 | 0 | 0 | 4,466 | 4,466 | 0 | 0 | 0 |
| C4102204 | PARAMOUNT | CA | | 02/19/2025 | | 2,039,639 | 0 | 0 | 0 | 0 | 0 | 0 | 9,693 | 9,693 | 0 | 0 | 0 |
| B3050305 | PASADENA | CA | | 08/08/2013 | | 979,960 | 0 | 0 | 0 | 0 | 0 | 0 | 14,412 | 14,412 | 0 | 0 | 0 |
| B5071401 | PASADENA | CA | | 09/25/2015 | | 1,078,378 | 0 | 0 | 0 | 0 | 0 | 0 | 21,658 | 21,658 | 0 | 0 | 0 |
| B5110501 | PASADENA | CA | | 01/19/2016 | | 318,814 | 0 | 0 | 0 | 0 | 0 | 0 | 13,140 | 13,140 | 0 | 0 | 0 |
| B7080201 | PASADENA | CA | | 09/11/2017 | | 2,543,320 | 0 | 0 | 0 | 0 | 0 | 0 | 22,207 | 22,207 | 0 | 0 | 0 |
| B7080201-1 | PASADENA | CA | | 10/29/2021 | | 1,122,980 | 0 | 0 | 0 | 0 | 0 | 0 | 9,806 | 9,806 | 0 | 0 | 0 |
| B9082801 | PASADENA | CA | | 11/15/2019 | | 578,909 | 0 | 0 | 0 | 0 | 0 | 0 | 5,284 | 5,284 | 0 | 0 | 0 |
| C1102201 | PASADENA | CA | | 02/11/2022 | | 2,461,978 | 0 | 0 | 0 | 0 | 0 | 0 | 28,755 | 28,755 | 0 | 0 | 0 |
| C2010504 | PASADENA | CA | | 03/21/2022 | | 2,644,345 | 0 | 0 | 0 | 0 | 0 | 0 | 21,321 | 21,321 | 0 | 0 | 0 |
| C4012904 | PASADENA | CA | | 04/29/2024 | | 3,642,317 | 0 | 0 | 0 | 0 | 0 | 0 | 16,664 | 16,664 | 0 | 0 | 0 |
| C5120903 | PASADENA | CA | | 02/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,118 | 14,118 | 0 | 0 | 0 |
| A8012903 | PASO ROBLES | CA | | 04/17/2008 | | 140,263 | 0 | 0 | 0 | 0 | 0 | 0 | 3,060 | 3,060 | 0 | 0 | 0 |
| A8012904 | PASO ROBLES | CA | | 04/17/2008 | | 140,263 | 0 | 0 | 0 | 0 | 0 | 0 | 3,060 | 3,060 | 0 | 0 | 0 |
| B3012806 | PASO ROBLES | CA | | 04/05/2013 | | 289,876 | 0 | 0 | 0 | 0 | 0 | 0 | 4,151 | 4,151 | 0 | 0 | 0 |
| B6070802 | PASO ROBLES | CA | | 10/21/2016 | | 460,017 | 0 | 0 | 0 | 0 | 0 | 0 | 17,510 | 17,510 | 0 | 0 | 0 |
| B8042607 | PASO ROBLES | CA | | 07/06/2018 | | 783,970 | 0 | 0 | 0 | 0 | 0 | 0 | 6,839 | 6,839 | 0 | 0 | 0 |
| C4111801 | PASO ROBLES | CA | | 03/14/2025 | | 713,121 | 0 | 0 | 0 | 0 | 0 | 0 | 4,745 | 4,745 | 0 | 0 | 0 |
| C4111802 | PASO ROBLES | CA | | 03/14/2025 | | 836,067 | 0 | 0 | 0 | 0 | 0 | 0 | 5,566 | 5,566 | 0 | 0 | 0 |
| C4111803 | PASO ROBLES | CA | | 03/14/2025 | | 845,905 | 0 | 0 | 0 | 0 | 0 | 0 | 5,631 | 5,631 | 0 | 0 | 0 |
| C4111804 | PASO ROBLES | CA | | 03/14/2025 | | 777,052 | 0 | 0 | 0 | 0 | 0 | 0 | 5,173 | 5,173 | 0 | 0 | 0 |
| C5102201 | PASO ROBLES | CA | | 01/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,404 | 1,404 | 0 | 0 | 0 |
| B2101503 | PERRIS | CA | | 01/03/2013 | | 191,839 | 0 | 0 | 0 | 0 | 0 | 0 | 5,699 | 5,699 | 0 | 0 | 0 |
| B8102601 | PERRIS | CA | | 11/30/2018 | | 617,362 | 0 | 0 | 0 | 0 | 0 | 0 | 3,577 | 3,577 | 0 | 0 | 0 |
| C0112302 | PERRIS | CA | | 02/24/2021 | | 3,372,635 | 0 | 0 | 0 | 0 | 0 | 0 | 27,732 | 27,732 | 0 | 0 | 0 |
| C2031503 | PERRIS | CA | | 05/26/2022 | | 4,345,092 | 0 | 0 | 0 | 0 | 0 | 0 | 32,236 | 32,236 | 0 | 0 | 0 |
| C3063007 | PETALUMA | CA | | 09/14/2023 | | 922,565 | 0 | 0 | 0 | 0 | 0 | 0 | 2,879 | 2,879 | 0 | 0 | 0 |
| C5043002 | PETALUMA | CA | | 07/22/2025 | | 3,697,586 | 0 | 0 | 0 | 0 | 0 | 0 | 16,101 | 16,101 | 0 | 0 | 0 |
| C6011401 | PETALUMA | CA | | 04/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,315 | 3,315 | 0 | 0 | 0 |
| C0010801 | PICO RIVERA | CA | | 03/13/2020 | | 1,086,379 | 0 | 0 | 0 | 0 | 0 | 0 | 7,231 | 7,231 | 0 | 0 | 0 |
| C2121303 | PICO RIVERA | CA | | 03/15/2023 | | 2,365,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,659 | 7,659 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C4102224 | PICO RIVERA | CA | | 02/19/2025 | | 829,485 | 0 | 0 | 0 | 0 | 0 | 0 | 3,942 | 3,942 | 0 | 0 | 0 |
| B3062002 | PINOLE | CA | | 09/10/2013 | | 306,997 | 0 | 0 | 0 | 0 | 0 | 0 | 4,222 | 4,222 | 0 | 0 | 0 |
| C4111208 | PINOLE | CA | | 02/27/2025 | | 2,603,493 | 0 | 0 | 0 | 0 | 0 | 0 | 11,516 | 11,516 | 0 | 0 | 0 |
| B8040504 | PISMO BEACH | CA | | 07/23/2018 | | 8,155,910 | 0 | 0 | 0 | 0 | 0 | 0 | 40,128 | 40,128 | 0 | 0 | 0 |
| B8040504-1 | PISMO BEACH | CA | | 07/26/2024 | | 1,274,977 | 0 | 0 | 0 | 0 | 0 | 0 | 5,133 | 5,133 | 0 | 0 | 0 |
| C4120903 | PISMO BEACH | CA | | 02/21/2025 | | 796,718 | 0 | 0 | 0 | 0 | 0 | 0 | 3,588 | 3,588 | 0 | 0 | 0 |
| B4090401 | PITTSBURG | CA | | 10/07/2014 | | 545,433 | 0 | 0 | 0 | 0 | 0 | 0 | 7,578 | 7,578 | 0 | 0 | 0 |
| B5081005 | PLACENTIA | CA | | 11/12/2015 | | 969,016 | 0 | 0 | 0 | 0 | 0 | 0 | 9,748 | 9,748 | 0 | 0 | 0 |
| B6060305 | PLACENTIA | CA | | 08/01/2016 | | 1,848,022 | 0 | 0 | 0 | 0 | 0 | 0 | 18,712 | 18,712 | 0 | 0 | 0 |
| B8010402 | PLACENTIA | CA | | 03/15/2018 | | 1,906,410 | 0 | 0 | 0 | 0 | 0 | 0 | 18,475 | 18,475 | 0 | 0 | 0 |
| C3080102 | PLACENTIA | CA | | 11/20/2023 | | 2,929,079 | 0 | 0 | 0 | 0 | 0 | 0 | 14,364 | 14,364 | 0 | 0 | 0 |
| C5031407 | PLEASANT HILL | CA | | 06/06/2025 | | 3,525,818 | 0 | 0 | 0 | 0 | 0 | 0 | 10,490 | 10,490 | 0 | 0 | 0 |
| C6051503 | PLEASANT HILL | CA | | 08/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 787,500 | 787,500 | 0 | 0 | 0 |
| B8071902 | PLEASANTON | CA | | 10/04/2018 | | 654,187 | 0 | 0 | 0 | 0 | 0 | 0 | 5,829 | 5,829 | 0 | 0 | 0 |
| B8071902-1 | PLEASANTON | CA | | 07/23/2024 | | 753,747 | 0 | 0 | 0 | 0 | 0 | 0 | 5,376 | 5,376 | 0 | 0 | 0 |
| B5091702 | POLLOCK PINES | CA | | 03/31/2016 | | 299,394 | 0 | 0 | 0 | 0 | 0 | 0 | 3,026 | 3,026 | 0 | 0 | 0 |
| A7101701 | POMONA | CA | | 12/11/2007 | | 606,816 | 0 | 0 | 0 | 0 | 0 | 0 | 18,207 | 18,207 | 0 | 0 | 0 |
| B5092404 | POMONA | CA | | 12/18/2015 | | 3,554,427 | 0 | 0 | 0 | 0 | 0 | 0 | 22,403 | 22,403 | 0 | 0 | 0 |
| B9091208 | POMONA | CA | | 12/05/2019 | | 1,669,960 | 0 | 0 | 0 | 0 | 0 | 0 | 14,959 | 14,959 | 0 | 0 | 0 |
| C1062302 | POMONA | CA | | 09/17/2021 | | 2,078,908 | 0 | 0 | 0 | 0 | 0 | 0 | 16,629 | 16,629 | 0 | 0 | 0 |
| C2062401 | POMONA | CA | | 08/12/2022 | | 1,860,462 | 0 | 0 | 0 | 0 | 0 | 0 | 9,517 | 9,517 | 0 | 0 | 0 |
| C4092701 | POMONA | CA | | 12/11/2024 | | 5,877,113 | 0 | 0 | 0 | 0 | 0 | 0 | 29,556 | 29,556 | 0 | 0 | 0 |
| C4102229 | POMONA | CA | | 02/19/2025 | | 856,027 | 0 | 0 | 0 | 0 | 0 | 0 | 4,069 | 4,069 | 0 | 0 | 0 |
| C4102236 | POMONA | CA | | 02/19/2025 | | 1,091,603 | 0 | 0 | 0 | 0 | 0 | 0 | 5,187 | 5,187 | 0 | 0 | 0 |
| C0060401 | PORTERVILLE | CA | | 08/07/2020 | | 2,292,601 | 0 | 0 | 0 | 0 | 0 | 0 | 19,805 | 19,805 | 0 | 0 | 0 |
| C4061003 | PORTERVILLE | CA | | 08/29/2024 | | 984,688 | 0 | 0 | 0 | 0 | 0 | 0 | 2,917 | 2,917 | 0 | 0 | 0 |
| B2041002 | POWAY | CA | | 07/19/2012 | | 467,184 | 0 | 0 | 0 | 0 | 0 | 0 | 7,770 | 7,770 | 0 | 0 | 0 |
| B5021712 | POWAY | CA | | 04/30/2015 | | 1,532,675 | 0 | 0 | 0 | 0 | 0 | 0 | 16,731 | 16,731 | 0 | 0 | 0 |
| B5050404 | POWAY | CA | | 07/28/2015 | | 266,097 | 0 | 0 | 0 | 0 | 0 | 0 | 12,771 | 12,771 | 0 | 0 | 0 |
| A6070706 | RANCHO CORDOVA | CA | | 09/28/2006 | | 141,258 | 0 | 0 | 0 | 0 | 0 | 0 | 5,514 | 5,514 | 0 | 0 | 0 |
| B2030604 | RANCHO CORDOVA | CA | | 04/26/2012 | | 264,344 | 0 | 0 | 0 | 0 | 0 | 0 | 46,481 | 46,481 | 0 | 0 | 0 |
| C0022502 | RANCHO CUCAMONGA | CA | | 05/21/2020 | | 1,303,140 | 0 | 0 | 0 | 0 | 0 | 0 | 8,310 | 8,310 | 0 | 0 | 0 |
| C2032201 | RANCHO CUCAMONGA | CA | | 06/10/2022 | | 2,938,429 | 0 | 0 | 0 | 0 | 0 | 0 | 20,738 | 20,738 | 0 | 0 | 0 |
| B1080801 | RANCHO DOMINGUEZ | CA | | 09/23/2011 | | 815,313 | 0 | 0 | 0 | 0 | 0 | 0 | 15,319 | 15,319 | 0 | 0 | 0 |
| C4091103 | RANCHO SANTA MARGARITA | CA | | 12/02/2024 | | 746,638 | 0 | 0 | 0 | 0 | 0 | 0 | 3,597 | 3,597 | 0 | 0 | 0 |
| C5062704 | RED BLUFF | CA | | 10/14/2025 | | 1,095,228 | 0 | 0 | 0 | 0 | 0 | 0 | 6,814 | 6,814 | 0 | 0 | 0 |
| B1082302 | REDDING | CA | | 10/27/2011 | | 148,788 | 0 | 0 | 0 | 0 | 0 | 0 | 5,715 | 5,715 | 0 | 0 | 0 |
| B2083007 | REDDING | CA | | 11/02/2012 | | 924,682 | 0 | 0 | 0 | 0 | 0 | 0 | 14,196 | 14,196 | 0 | 0 | 0 |
| B3052805 | REDDING | CA | | 08/08/2013 | | 240,376 | 0 | 0 | 0 | 0 | 0 | 0 | 3,290 | 3,290 | 0 | 0 | 0 |
| C1121302 | REDDING | CA | | 02/08/2022 | | 1,804,070 | 0 | 0 | 0 | 0 | 0 | 0 | 10,588 | 10,588 | 0 | 0 | 0 |
| C5102402 | REDDING | CA | | 02/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,072 | 5,072 | 0 | 0 | 0 |
| B1030404 | REDLANDS | CA | | 05/25/2011 | | 1,161,855 | 0 | 0 | 0 | 0 | 0 | 0 | 22,692 | 22,692 | 0 | 0 | 0 |
| C4102213 | REDLANDS | CA | | 02/25/2025 | | 1,092,034 | 0 | 0 | 0 | 0 | 0 | 0 | 5,190 | 5,190 | 0 | 0 | 0 |
| C6051301 | REDONDO BEACH | CA | | 08/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 871,875 | 871,875 | 0 | 0 | 0 |
| A8012308 | REDWOOD CITY | CA | | 04/01/2008 | | 150,350 | 0 | 0 | 0 | 0 | 0 | 0 | 4,375 | 4,375 | 0 | 0 | 0 |
| B4111102 | REDWOOD CITY | CA | | 01/08/2015 | | 1,854,720 | 0 | 0 | 0 | 0 | 0 | 0 | 20,410 | 20,410 | 0 | 0 | 0 |
| B4111102-1 | REDWOOD CITY | CA | | 12/22/2021 | | 2,513,466 | 0 | 0 | 0 | 0 | 0 | 0 | 9,217 | 9,217 | 0 | 0 | 0 |
| C0031602 | REDWOOD CITY | CA | | 06/11/2020 | | 3,104,510 | 0 | 0 | 0 | 0 | 0 | 0 | 12,640 | 12,640 | 0 | 0 | 0 |
| C0031602-1 | REDWOOD CITY | CA | | 08/22/2022 | | 1,202,082 | 0 | 0 | 0 | 0 | 0 | 0 | 4,896 | 4,896 | 0 | 0 | 0 |
| C0031603 | REDWOOD CITY | CA | | 06/11/2020 | | 2,839,494 | 0 | 0 | 0 | 0 | 0 | 0 | 11,562 | 11,562 | 0 | 0 | 0 |
| C1021907 | REDWOOD CITY | CA | | 05/14/2021 | | 820,987 | 0 | 0 | 0 | 0 | 0 | 0 | 9,614 | 9,614 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C1070801 | REDWOOD CITY | CA | | 09/15/2021 | | 371,846 | 0 | 0 | 0 | 0 | 0 | 0 | 2,186 | 2,186 | 0 | 0 | 0 |
| C5062702 | REDWOOD CITY | CA | | 09/15/2025 | | 460,188 | 0 | 0 | 0 | 0 | 0 | 0 | 1,905 | 1,905 | 0 | 0 | 0 |
| C5101701 | REDWOOD CITY | CA | | 12/12/2025 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,373 | 11,373 | 0 | 0 | 0 |
| C5101702 | REDWOOD CITY | CA | | 12/15/2025 | | 980,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,455 | 4,455 | 0 | 0 | 0 |
| B9050701 | RIALTO | CA | | 07/24/2019 | | 290,756 | 0 | 0 | 0 | 0 | 0 | 0 | 2,417 | 2,417 | 0 | 0 | 0 |
| C1063001 | RIALTO | CA | | 09/03/2021 | | 602,774 | 0 | 0 | 0 | 0 | 0 | 0 | 4,688 | 4,688 | 0 | 0 | 0 |
| C4060724 | RIALTO | CA | | 09/27/2024 | | 1,739,303 | 0 | 0 | 0 | 0 | 0 | 0 | 8,246 | 8,246 | 0 | 0 | 0 |
| C4060729 | RIALTO | CA | | 09/27/2024 | | 2,269,058 | 0 | 0 | 0 | 0 | 0 | 0 | 10,757 | 10,757 | 0 | 0 | 0 |
| C4102223 | RIALTO | CA | | 02/25/2025 | | 2,402,192 | 0 | 0 | 0 | 0 | 0 | 0 | 11,415 | 11,415 | 0 | 0 | 0 |
| C5111901 | RIALTO | CA | | 02/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,316 | 5,316 | 0 | 0 | 0 |
| C0060101 | RICHMOND | CA | | 08/12/2020 | | 691,302 | 0 | 0 | 0 | 0 | 0 | 0 | 4,185 | 4,185 | 0 | 0 | 0 |
| C4111207 | RICHMOND | CA | | 02/27/2025 | | 2,557,356 | 0 | 0 | 0 | 0 | 0 | 0 | 10,907 | 10,907 | 0 | 0 | 0 |
| B4022403 | RIDGECREST | CA | | 05/15/2014 | | 1,325,923 | 0 | 0 | 0 | 0 | 0 | 0 | 15,994 | 15,994 | 0 | 0 | 0 |
| B7060502 | RIDGECREST | CA | | 08/24/2017 | | 535,512 | 0 | 0 | 0 | 0 | 0 | 0 | 4,715 | 4,715 | 0 | 0 | 0 |
| B7042104 | RIPON | CA | | 07/11/2017 | | 661,577 | 0 | 0 | 0 | 0 | 0 | 0 | 21,579 | 21,579 | 0 | 0 | 0 |
| C3061307 | RIPON | CA | | 08/31/2023 | | 919,731 | 0 | 0 | 0 | 0 | 0 | 0 | 4,765 | 4,765 | 0 | 0 | 0 |
| A7010502 | RIVERSIDE | CA | | 01/31/2008 | | 190,480 | 0 | 0 | 0 | 0 | 0 | 0 | 5,818 | 5,818 | 0 | 0 | 0 |
| A8061310 | RIVERSIDE | CA | | 09/04/2008 | | 998,397 | 0 | 0 | 0 | 0 | 0 | 0 | 14,324 | 14,324 | 0 | 0 | 0 |
| B2022810 | RIVERSIDE | CA | | 04/26/2012 | | 197,747 | 0 | 0 | 0 | 0 | 0 | 0 | 3,553 | 3,553 | 0 | 0 | 0 |
| B2031203 | RIVERSIDE | CA | | 05/10/2012 | | 267,852 | 0 | 0 | 0 | 0 | 0 | 0 | 4,328 | 4,328 | 0 | 0 | 0 |
| B2090701 | RIVERSIDE | CA | | 11/09/2012 | | 437,774 | 0 | 0 | 0 | 0 | 0 | 0 | 11,800 | 11,800 | 0 | 0 | 0 |
| B2101505 | RIVERSIDE | CA | | 01/03/2013 | | 164,327 | 0 | 0 | 0 | 0 | 0 | 0 | 4,887 | 4,887 | 0 | 0 | 0 |
| B3062001 | RIVERSIDE | CA | | 09/13/2013 | | 304,550 | 0 | 0 | 0 | 0 | 0 | 0 | 4,293 | 4,293 | 0 | 0 | 0 |
| B8091305 | RIVERSIDE | CA | | 11/08/2018 | | 949,680 | 0 | 0 | 0 | 0 | 0 | 0 | 9,350 | 9,350 | 0 | 0 | 0 |
| B9040402 | RIVERSIDE | CA | | 05/23/2019 | | 264,237 | 0 | 0 | 0 | 0 | 0 | 0 | 2,242 | 2,242 | 0 | 0 | 0 |
| B9041915 | RIVERSIDE | CA | | 08/29/2019 | | 729,872 | 0 | 0 | 0 | 0 | 0 | 0 | 3,189 | 3,189 | 0 | 0 | 0 |
| C0070601 | RIVERSIDE | CA | | 09/15/2020 | | 2,054,131 | 0 | 0 | 0 | 0 | 0 | 0 | 12,401 | 12,401 | 0 | 0 | 0 |
| C0080402 | RIVERSIDE | CA | | 10/02/2020 | | 1,080,237 | 0 | 0 | 0 | 0 | 0 | 0 | 9,345 | 9,345 | 0 | 0 | 0 |
| C0090404 | RIVERSIDE | CA | | 11/19/2020 | | 776,269 | 0 | 0 | 0 | 0 | 0 | 0 | 5,075 | 5,075 | 0 | 0 | 0 |
| C0101604 | RIVERSIDE | CA | | 12/11/2020 | | 587,842 | 0 | 0 | 0 | 0 | 0 | 0 | 3,556 | 3,556 | 0 | 0 | 0 |
| C1062204 | RIVERSIDE | CA | | 08/09/2021 | | 1,043,195 | 0 | 0 | 0 | 0 | 0 | 0 | 8,393 | 8,393 | 0 | 0 | 0 |
| C1072201 | RIVERSIDE | CA | | 09/24/2021 | | 3,786,671 | 0 | 0 | 0 | 0 | 0 | 0 | 31,571 | 31,571 | 0 | 0 | 0 |
| C2080901 | RIVERSIDE | CA | | 09/29/2022 | | 598,943 | 0 | 0 | 0 | 0 | 0 | 0 | 3,191 | 3,191 | 0 | 0 | 0 |
| C4032903 | RIVERSIDE | CA | | 06/21/2024 | | 2,828,919 | 0 | 0 | 0 | 0 | 0 | 0 | 12,318 | 12,318 | 0 | 0 | 0 |
| C4051603 | RIVERSIDE | CA | | 07/12/2024 | | 1,527,614 | 0 | 0 | 0 | 0 | 0 | 0 | 4,557 | 4,557 | 0 | 0 | 0 |
| C4060708 | RIVERSIDE | CA | | 09/25/2024 | | 3,496,978 | 0 | 0 | 0 | 0 | 0 | 0 | 16,579 | 16,579 | 0 | 0 | 0 |
| C4060730 | RIVERSIDE | CA | | 10/11/2024 | | 505,399 | 0 | 0 | 0 | 0 | 0 | 0 | 2,382 | 2,382 | 0 | 0 | 0 |
| C4060734 | RIVERSIDE | CA | | 09/30/2024 | | 2,927,417 | 0 | 0 | 0 | 0 | 0 | 0 | 13,879 | 13,879 | 0 | 0 | 0 |
| C4060736 | RIVERSIDE | CA | | 10/11/2024 | | 829,252 | 0 | 0 | 0 | 0 | 0 | 0 | 3,908 | 3,908 | 0 | 0 | 0 |
| C4060737 | RIVERSIDE | CA | | 10/11/2024 | | 834,159 | 0 | 0 | 0 | 0 | 0 | 0 | 3,931 | 3,931 | 0 | 0 | 0 |
| C4060738 | RIVERSIDE | CA | | 09/26/2024 | | 1,387,154 | 0 | 0 | 0 | 0 | 0 | 0 | 6,577 | 6,577 | 0 | 0 | 0 |
| C4102206 | RIVERSIDE | CA | | 02/28/2025 | | 1,758,512 | 0 | 0 | 0 | 0 | 0 | 0 | 8,356 | 8,356 | 0 | 0 | 0 |
| C4102225 | RIVERSIDE | CA | | 02/28/2025 | | 2,378,963 | 0 | 0 | 0 | 0 | 0 | 0 | 11,306 | 11,306 | 0 | 0 | 0 |
| C4102241 | RIVERSIDE | CA | | 02/28/2025 | | 3,517,024 | 0 | 0 | 0 | 0 | 0 | 0 | 16,712 | 16,712 | 0 | 0 | 0 |
| C5062403 | RIVERSIDE | CA | | 09/10/2025 | | 483,427 | 0 | 0 | 0 | 0 | 0 | 0 | 2,002 | 2,002 | 0 | 0 | 0 |
| C6040902 | ROCKLIN | CA | | 06/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 843,255 | 843,255 | 0 | 0 | 0 |
| A9020210 | RODEO | CA | | 04/28/2009 | | 512,283 | 0 | 0 | 0 | 0 | 0 | 0 | 11,798 | 11,798 | 0 | 0 | 0 |
| C0031102 | ROHNERT PARK | CA | | 05/21/2020 | | 2,706,228 | 0 | 0 | 0 | 0 | 0 | 0 | 24,116 | 24,116 | 0 | 0 | 0 |
| C6030501 | ROHNERT PARK | CA | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,766 | 20,766 | 0 | 0 | 0 |
| C2111707 | ROSAMOND | CA | | 02/08/2023 | | 1,839,481 | 0 | 0 | 0 | 0 | 0 | 0 | 6,138 | 6,138 | 0 | 0 | 0 |
| B1021805 | ROSEMEAD | CA | | 05/09/2011 | | 1,673,274 | 0 | 0 | 0 | 0 | 0 | 0 | 32,882 | 32,882 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| A3041703 | ROSEVILLE | CA | | 07/03/2003 | | 62,861 | 0 | 0 | 0 | 0 | 0 | 0 | 5,624 | 5,624 | 0 | 0 | 0 |
| A7030111 | ROSEVILLE | CA | | 04/30/2007 | | 204,352 | 0 | 0 | 0 | 0 | 0 | 0 | 6,947 | 6,947 | 0 | 0 | 0 |
| B3032102 | ROSEVILLE | CA | | 06/04/2013 | | 595,460 | 0 | 0 | 0 | 0 | 0 | 0 | 8,433 | 8,433 | 0 | 0 | 0 |
| B6061702 | ROSEVILLE | CA | | 10/07/2016 | | 2,678,174 | 0 | 0 | 0 | 0 | 0 | 0 | 102,234 | 102,234 | 0 | 0 | 0 |
| B8012601 | ROSEVILLE | CA | | 04/26/2018 | | 2,990,227 | 0 | 0 | 0 | 0 | 0 | 0 | 25,095 | 25,095 | 0 | 0 | 0 |
| B8022102 | ROSEVILLE | CA | | 04/12/2018 | | 403,974 | 0 | 0 | 0 | 0 | 0 | 0 | 3,258 | 3,258 | 0 | 0 | 0 |
| B9053104 | ROSEVILLE | CA | | 08/22/2019 | | 8,275,436 | 0 | 0 | 0 | 0 | 0 | 0 | 74,154 | 74,154 | 0 | 0 | 0 |
| C2021002 | ROSEVILLE | CA | | 05/03/2022 | | 501,028 | 0 | 0 | 0 | 0 | 0 | 0 | 2,727 | 2,727 | 0 | 0 | 0 |
| C3060101 | ROSEVILLE | CA | | 08/30/2023 | | 15,338,514 | 0 | 0 | 0 | 0 | 0 | 0 | 76,815 | 76,815 | 0 | 0 | 0 |
| A7060104 | ROWLAND HEIGHTS | CA | | 08/23/2007 | | 628,382 | 0 | 0 | 0 | 0 | 0 | 0 | 23,408 | 23,408 | 0 | 0 | 0 |
| B6082501 | ROWLAND HEIGHTS | CA | | 11/09/2016 | | 114,501 | 0 | 0 | 0 | 0 | 0 | 0 | 2,097 | 2,097 | 0 | 0 | 0 |
| B0051701 | RUBIDOUX | CA | | 08/31/2010 | | 171,456 | 0 | 0 | 0 | 0 | 0 | 0 | 3,283 | 3,283 | 0 | 0 | 0 |
| B0051701-1 | RUBIDOUX | CA | | 11/01/2016 | | 1,541,252 | 0 | 0 | 0 | 0 | 0 | 0 | 14,283 | 14,283 | 0 | 0 | 0 |
| B1031702 | SACRAMENTO | CA | | 05/24/2011 | | 257,492 | 0 | 0 | 0 | 0 | 0 | 0 | 4,342 | 4,342 | 0 | 0 | 0 |
| B2101803 | SACRAMENTO | CA | | 01/10/2013 | | 207,225 | 0 | 0 | 0 | 0 | 0 | 0 | 23,369 | 23,369 | 0 | 0 | 0 |
| B3013011 | SACRAMENTO | CA | | 04/15/2013 | | 200,962 | 0 | 0 | 0 | 0 | 0 | 0 | 17,637 | 17,637 | 0 | 0 | 0 |
| B4032701 | SACRAMENTO | CA | | 05/28/2014 | | 704,829 | 0 | 0 | 0 | 0 | 0 | 0 | 17,938 | 17,938 | 0 | 0 | 0 |
| B5031701 | SACRAMENTO | CA | | 07/01/2015 | | 1,676,415 | 0 | 0 | 0 | 0 | 0 | 0 | 10,821 | 10,821 | 0 | 0 | 0 |
| B5050805 | SACRAMENTO | CA | | 07/22/2015 | | 128,080 | 0 | 0 | 0 | 0 | 0 | 0 | 6,306 | 6,306 | 0 | 0 | 0 |
| B5061701 | SACRAMENTO | CA | | 08/31/2015 | | 1,005,456 | 0 | 0 | 0 | 0 | 0 | 0 | 48,493 | 48,493 | 0 | 0 | 0 |
| B5082701 | SACRAMENTO | CA | | 12/01/2015 | | 2,521,539 | 0 | 0 | 0 | 0 | 0 | 0 | 25,131 | 25,131 | 0 | 0 | 0 |
| B6040808 | SACRAMENTO | CA | | 05/26/2016 | | 4,305,195 | 0 | 0 | 0 | 0 | 0 | 0 | 40,931 | 40,931 | 0 | 0 | 0 |
| B6110903 | SACRAMENTO | CA | | 02/08/2017 | | 1,729,279 | 0 | 0 | 0 | 0 | 0 | 0 | 20,200 | 20,200 | 0 | 0 | 0 |
| B7100604 | SACRAMENTO | CA | | 12/28/2017 | | 1,525,750 | 0 | 0 | 0 | 0 | 0 | 0 | 10,075 | 10,075 | 0 | 0 | 0 |
| B8100416 | SACRAMENTO | CA | | 12/19/2018 | | 14,349,315 | 0 | 0 | 0 | 0 | 0 | 0 | 107,979 | 107,979 | 0 | 0 | 0 |
| B8102201 | SACRAMENTO | CA | | 01/11/2019 | | 608,429 | 0 | 0 | 0 | 0 | 0 | 0 | 3,539 | 3,539 | 0 | 0 | 0 |
| C0012903 | SACRAMENTO | CA | | 05/28/2020 | | 2,441,348 | 0 | 0 | 0 | 0 | 0 | 0 | 20,932 | 20,932 | 0 | 0 | 0 |
| C0102602 | SACRAMENTO | CA | | 01/22/2021 | | 1,405,191 | 0 | 0 | 0 | 0 | 0 | 0 | 11,783 | 11,783 | 0 | 0 | 0 |
| C0102603 | SACRAMENTO | CA | | 01/22/2021 | | 1,101,066 | 0 | 0 | 0 | 0 | 0 | 0 | 9,234 | 9,234 | 0 | 0 | 0 |
| C1082303 | SACRAMENTO | CA | | 10/29/2021 | | 1,383,217 | 0 | 0 | 0 | 0 | 0 | 0 | 11,154 | 11,154 | 0 | 0 | 0 |
| C2011404 | SACRAMENTO | CA | | 04/21/2022 | | 941,569 | 0 | 0 | 0 | 0 | 0 | 0 | 7,131 | 7,131 | 0 | 0 | 0 |
| C2061401 | SACRAMENTO | CA | | 08/15/2022 | | 2,171,010 | 0 | 0 | 0 | 0 | 0 | 0 | 13,616 | 13,616 | 0 | 0 | 0 |
| C3021604 | SACRAMENTO | CA | | 05/12/2023 | | 2,655,588 | 0 | 0 | 0 | 0 | 0 | 0 | 14,504 | 14,504 | 0 | 0 | 0 |
| C3062111 | SACRAMENTO | CA | | 09/05/2023 | | 3,609,211 | 0 | 0 | 0 | 0 | 0 | 0 | 12,263 | 12,263 | 0 | 0 | 0 |
| C4060741 | SACRAMENTO | CA | | 10/11/2024 | | 500,493 | 0 | 0 | 0 | 0 | 0 | 0 | 2,359 | 2,359 | 0 | 0 | 0 |
| C4102218 | SACRAMENTO | CA | | 02/07/2025 | | 753,813 | 0 | 0 | 0 | 0 | 0 | 0 | 3,583 | 3,583 | 0 | 0 | 0 |
| C4102260 | SACRAMENTO | CA | | 02/07/2025 | | 553,286 | 0 | 0 | 0 | 0 | 0 | 0 | 2,632 | 2,632 | 0 | 0 | 0 |
| C5053002 | SACRAMENTO | CA | | 08/12/2025 | | 9,433,167 | 0 | 0 | 0 | 0 | 0 | 0 | 37,871 | 37,871 | 0 | 0 | 0 |
| C5053003 | SACRAMENTO | CA | | 08/12/2025 | | 4,969,411 | 0 | 0 | 0 | 0 | 0 | 0 | 19,952 | 19,952 | 0 | 0 | 0 |
| C5053003-1 | SACRAMENTO | CA | | 08/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5053004 | SACRAMENTO | CA | | 08/12/2025 | | 5,565,973 | 0 | 0 | 0 | 0 | 0 | 0 | 22,347 | 22,347 | 0 | 0 | 0 |
| C5053005 | SACRAMENTO | CA | | 08/12/2025 | | 3,420,755 | 0 | 0 | 0 | 0 | 0 | 0 | 13,734 | 13,734 | 0 | 0 | 0 |
| C6043002 | SACRAMENTO | CA | | 07/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 665,342 | 665,342 | 0 | 0 | 0 |
| A6062105 | SALINAS | CA | | 12/31/2006 | | 694,752 | 0 | 0 | 0 | 0 | 0 | 0 | 27,552 | 27,552 | 0 | 0 | 0 |
| B5110604 | SALINAS | CA | | 01/28/2016 | | 1,261,274 | 0 | 0 | 0 | 0 | 0 | 0 | 12,839 | 12,839 | 0 | 0 | 0 |
| B9032601 | SALINAS | CA | | 06/19/2019 | | 1,557,874 | 0 | 0 | 0 | 0 | 0 | 0 | 13,796 | 13,796 | 0 | 0 | 0 |
| B9032601-1 | SALINAS | CA | | 04/12/2023 | | 1,675,325 | 0 | 0 | 0 | 0 | 0 | 0 | 13,083 | 13,083 | 0 | 0 | 0 |
| B9061102 | SALINAS | CA | | 08/19/2019 | | 368,096 | 0 | 0 | 0 | 0 | 0 | 0 | 3,258 | 3,258 | 0 | 0 | 0 |
| C0102608 | SALINAS | CA | | 12/15/2020 | | 1,131,587 | 0 | 0 | 0 | 0 | 0 | 0 | 9,803 | 9,803 | 0 | 0 | 0 |
| C1043001 | SALINAS | CA | | 06/29/2021 | | 1,074,026 | 0 | 0 | 0 | 0 | 0 | 0 | 8,863 | 8,863 | 0 | 0 | 0 |
| C1051404 | SALINAS | CA | | 07/22/2021 | | 331,610 | 0 | 0 | 0 | 0 | 0 | 0 | 2,611 | 2,611 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C1060802 | SALINAS | CA | | 08/25/2021 | | 8,705,658 | 0 | 0 | 0 | 0 | 0 | 0 | 54,080 | 54,080 | 0 | 0 | 0 |
| C2020104 | SALINAS | CA | | 04/11/2022 | | 2,083,410 | 0 | 0 | 0 | 0 | 0 | 0 | 11,609 | 11,609 | 0 | 0 | 0 |
| C4092301 | SALINAS | CA | | 11/21/2024 | | 6,271,533 | 0 | 0 | 0 | 0 | 0 | 0 | 22,277 | 22,277 | 0 | 0 | 0 |
| C5101602 | SALINAS | CA | | 12/16/2025 | | 8,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 19,695 | 19,695 | 0 | 0 | 0 |
| C6030301 | SALINAS | CA | | 05/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,876 | 15,876 | 0 | 0 | 0 |
| B0030201 | SAN BERNARDINO | CA | | 04/30/2010 | | 478,817 | 0 | 0 | 0 | 0 | 0 | 0 | 9,499 | 9,499 | 0 | 0 | 0 |
| B1110801 | SAN BERNARDINO | CA | | 12/30/2011 | | 389,936 | 0 | 0 | 0 | 0 | 0 | 0 | 7,361 | 7,361 | 0 | 0 | 0 |
| B9072403 | SAN BERNARDINO | CA | | 10/09/2019 | | 771,309 | 0 | 0 | 0 | 0 | 0 | 0 | 6,326 | 6,326 | 0 | 0 | 0 |
| C0030202 | SAN BERNARDINO | CA | | 06/29/2020 | | 13,722,879 | 0 | 0 | 0 | 0 | 0 | 0 | 100,433 | 100,433 | 0 | 0 | 0 |
| C0031206 | SAN BERNARDINO | CA | | 05/28/2020 | | 2,477,919 | 0 | 0 | 0 | 0 | 0 | 0 | 22,946 | 22,946 | 0 | 0 | 0 |
| C0051301 | SAN BERNARDINO | CA | | 07/15/2020 | | 8,570,478 | 0 | 0 | 0 | 0 | 0 | 0 | 75,461 | 75,461 | 0 | 0 | 0 |
| C1011212 | SAN BERNARDINO | CA | | 07/07/2021 | | 638,510 | 0 | 0 | 0 | 0 | 0 | 0 | 7,297 | 7,297 | 0 | 0 | 0 |
| C1071201 | SAN BERNARDINO | CA | | 09/22/2021 | | 3,227,861 | 0 | 0 | 0 | 0 | 0 | 0 | 26,179 | 26,179 | 0 | 0 | 0 |
| C1081107 | SAN BERNARDINO | CA | | 10/29/2021 | | 675,225 | 0 | 0 | 0 | 0 | 0 | 0 | 5,677 | 5,677 | 0 | 0 | 0 |
| C2022403 | SAN BERNARDINO | CA | | 05/05/2022 | | 944,032 | 0 | 0 | 0 | 0 | 0 | 0 | 7,107 | 7,107 | 0 | 0 | 0 |
| C4060707 | SAN BERNARDINO | CA | | 09/27/2024 | | 1,142,184 | 0 | 0 | 0 | 0 | 0 | 0 | 5,415 | 5,415 | 0 | 0 | 0 |
| C4060712 | SAN BERNARDINO | CA | | 10/25/2024 | | 377,826 | 0 | 0 | 0 | 0 | 0 | 0 | 1,780 | 1,780 | 0 | 0 | 0 |
| C4060720 | SAN BERNARDINO | CA | | 10/17/2024 | | 814,532 | 0 | 0 | 0 | 0 | 0 | 0 | 3,838 | 3,838 | 0 | 0 | 0 |
| C4060722 | SAN BERNARDINO | CA | | 09/27/2024 | | 737,971 | 0 | 0 | 0 | 0 | 0 | 0 | 3,500 | 3,500 | 0 | 0 | 0 |
| C4060732 | SAN BERNARDINO | CA | | 10/11/2024 | | 858,692 | 0 | 0 | 0 | 0 | 0 | 0 | 4,046 | 4,046 | 0 | 0 | 0 |
| C4060733 | SAN BERNARDINO | CA | | 10/09/2024 | | 745,839 | 0 | 0 | 0 | 0 | 0 | 0 | 3,514 | 3,514 | 0 | 0 | 0 |
| C4060742 | SAN BERNARDINO | CA | | 10/21/2024 | | 878,319 | 0 | 0 | 0 | 0 | 0 | 0 | 4,139 | 4,139 | 0 | 0 | 0 |
| C4060743 | SAN BERNARDINO | CA | | 09/30/2024 | | 1,142,184 | 0 | 0 | 0 | 0 | 0 | 0 | 5,415 | 5,415 | 0 | 0 | 0 |
| C4102210 | SAN BERNARDINO | CA | | 02/25/2025 | | 1,061,742 | 0 | 0 | 0 | 0 | 0 | 0 | 5,045 | 5,045 | 0 | 0 | 0 |
| C4102216 | SAN BERNARDINO | CA | | 02/25/2025 | | 2,627,929 | 0 | 0 | 0 | 0 | 0 | 0 | 12,488 | 12,488 | 0 | 0 | 0 |
| C4102231 | SAN BERNARDINO | CA | | 02/28/2025 | | 2,475,185 | 0 | 0 | 0 | 0 | 0 | 0 | 11,762 | 11,762 | 0 | 0 | 0 |
| C4102247 | SAN BERNARDINO | CA | | 02/25/2025 | | 690,429 | 0 | 0 | 0 | 0 | 0 | 0 | 3,283 | 3,283 | 0 | 0 | 0 |
| C4102249 | SAN BERNARDINO | CA | | 02/25/2025 | | 4,545,585 | 0 | 0 | 0 | 0 | 0 | 0 | 21,600 | 21,600 | 0 | 0 | 0 |
| C4102256 | SAN BERNARDINO | CA | | 02/25/2025 | | 491,810 | 0 | 0 | 0 | 0 | 0 | 0 | 2,339 | 2,339 | 0 | 0 | 0 |
| C4102261 | SAN BERNARDINO | CA | | 02/25/2025 | | 1,393,534 | 0 | 0 | 0 | 0 | 0 | 0 | 6,623 | 6,623 | 0 | 0 | 0 |
| C6051101 | SAN BERNARDINO | CA | | 08/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 893,750 | 893,750 | 0 | 0 | 0 |
| B1033005 | SAN CLEMENTE | CA | | 05/26/2011 | | 646,671 | 0 | 0 | 0 | 0 | 0 | 0 | 11,035 | 11,035 | 0 | 0 | 0 |
| B1081702 | SAN CLEMENTE | CA | | 10/25/2011 | | 401,004 | 0 | 0 | 0 | 0 | 0 | 0 | 15,451 | 15,451 | 0 | 0 | 0 |
| A9030410 | SAN DIEGO | CA | | 04/30/2009 | | 380,911 | 0 | 0 | 0 | 0 | 0 | 0 | 25,686 | 25,686 | 0 | 0 | 0 |
| A9030410-1 | SAN DIEGO | CA | | 04/29/2016 | | 98,660 | 0 | 0 | 0 | 0 | 0 | 0 | 6,842 | 6,842 | 0 | 0 | 0 |
| A9060501 | SAN DIEGO | CA | | 07/29/2009 | | 61,652 | 0 | 0 | 0 | 0 | 0 | 0 | 1,380 | 1,380 | 0 | 0 | 0 |
| B0040602 | SAN DIEGO | CA | | 06/23/2010 | | 515,960 | 0 | 0 | 0 | 0 | 0 | 0 | 24,581 | 24,581 | 0 | 0 | 0 |
| B1101102 | SAN DIEGO | CA | | 12/01/2011 | | 1,017,701 | 0 | 0 | 0 | 0 | 0 | 0 | 38,609 | 38,609 | 0 | 0 | 0 |
| B2022708 | SAN DIEGO | CA | | 05/14/2012 | | 2,106,877 | 0 | 0 | 0 | 0 | 0 | 0 | 36,746 | 36,746 | 0 | 0 | 0 |
| B2091405 | SAN DIEGO | CA | | 12/05/2012 | | 365,141 | 0 | 0 | 0 | 0 | 0 | 0 | 3,415 | 3,415 | 0 | 0 | 0 |
| B3010806 | SAN DIEGO | CA | | 04/05/2013 | | 710,792 | 0 | 0 | 0 | 0 | 0 | 0 | 6,844 | 6,844 | 0 | 0 | 0 |
| B3012809 | SAN DIEGO | CA | | 04/05/2013 | | 612,656 | 0 | 0 | 0 | 0 | 0 | 0 | 8,702 | 8,702 | 0 | 0 | 0 |
| B3031302 | SAN DIEGO | CA | | 06/05/2013 | | 492,564 | 0 | 0 | 0 | 0 | 0 | 0 | 6,920 | 6,920 | 0 | 0 | 0 |
| B3060603 | SAN DIEGO | CA | | 08/21/2013 | | 1,023,899 | 0 | 0 | 0 | 0 | 0 | 0 | 13,136 | 13,136 | 0 | 0 | 0 |
| B3060604 | SAN DIEGO | CA | | 09/04/2013 | | 218,271 | 0 | 0 | 0 | 0 | 0 | 0 | 5,695 | 5,695 | 0 | 0 | 0 |
| B3061301 | SAN DIEGO | CA | | 08/29/2013 | | 1,386,985 | 0 | 0 | 0 | 0 | 0 | 0 | 19,126 | 19,126 | 0 | 0 | 0 |
| B3082004 | SAN DIEGO | CA | | 11/12/2013 | | 334,905 | 0 | 0 | 0 | 0 | 0 | 0 | 4,239 | 4,239 | 0 | 0 | 0 |
| B4012902 | SAN DIEGO | CA | | 04/01/2014 | | 194,573 | 0 | 0 | 0 | 0 | 0 | 0 | 2,328 | 2,328 | 0 | 0 | 0 |
| B4091703 | SAN DIEGO | CA | | 01/06/2015 | | 784,935 | 0 | 0 | 0 | 0 | 0 | 0 | 6,474 | 6,474 | 0 | 0 | 0 |
| B5020504 | SAN DIEGO | CA | | 03/27/2015 | | 429,654 | 0 | 0 | 0 | 0 | 0 | 0 | 8,039 | 8,039 | 0 | 0 | 0 |
| B5100605 | SAN DIEGO | CA | | 01/04/2016 | | 360,382 | 0 | 0 | 0 | 0 | 0 | 0 | 3,745 | 3,745 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B6113003 | SAN DIEGO | CA | | 07/11/2017 | | 2,537,977 | 0 | 0 | 0 | 0 | 0 | 0 | 17,283 | 17,283 | 0 | 0 | 0 |
| B7091901 | SAN DIEGO | CA | | 12/04/2017 | | 1,305,915 | 0 | 0 | 0 | 0 | 0 | 0 | 12,858 | 12,858 | 0 | 0 | 0 |
| B8011002 | SAN DIEGO | CA | | 02/26/2018 | | 1,192,321 | 0 | 0 | 0 | 0 | 0 | 0 | 18,629 | 18,629 | 0 | 0 | 0 |
| B8061506 | SAN DIEGO | CA | | 08/06/2018 | | 582,448 | 0 | 0 | 0 | 0 | 0 | 0 | 4,172 | 4,172 | 0 | 0 | 0 |
| B9012801 | SAN DIEGO | CA | | 03/21/2019 | | 422,871 | 0 | 0 | 0 | 0 | 0 | 0 | 3,630 | 3,630 | 0 | 0 | 0 |
| B9031401 | SAN DIEGO | CA | | 06/06/2019 | | 239,874 | 0 | 0 | 0 | 0 | 0 | 0 | 3,003 | 3,003 | 0 | 0 | 0 |
| B9041901 | SAN DIEGO | CA | | 06/26/2019 | | 667,601 | 0 | 0 | 0 | 0 | 0 | 0 | 3,506 | 3,506 | 0 | 0 | 0 |
| B9080202 | SAN DIEGO | CA | | 10/29/2019 | | 1,209,738 | 0 | 0 | 0 | 0 | 0 | 0 | 10,702 | 10,702 | 0 | 0 | 0 |
| B9080701 | SAN DIEGO | CA | | 10/17/2019 | | 659,777 | 0 | 0 | 0 | 0 | 0 | 0 | 9,087 | 9,087 | 0 | 0 | 0 |
| B9082203 | SAN DIEGO | CA | | 10/24/2019 | | 1,100,136 | 0 | 0 | 0 | 0 | 0 | 0 | 9,979 | 9,979 | 0 | 0 | 0 |
| B9090602 | SAN DIEGO | CA | | 11/08/2019 | | 662,765 | 0 | 0 | 0 | 0 | 0 | 0 | 4,132 | 4,132 | 0 | 0 | 0 |
| C0102803 | SAN DIEGO | CA | | 01/12/2021 | | 2,876,226 | 0 | 0 | 0 | 0 | 0 | 0 | 12,713 | 12,713 | 0 | 0 | 0 |
| C1030303 | SAN DIEGO | CA | | 04/06/2021 | | 686,688 | 0 | 0 | 0 | 0 | 0 | 0 | 3,905 | 3,905 | 0 | 0 | 0 |
| C1110404 | SAN DIEGO | CA | | 01/19/2022 | | 741,636 | 0 | 0 | 0 | 0 | 0 | 0 | 4,520 | 4,520 | 0 | 0 | 0 |
| C2011401 | SAN DIEGO | CA | | 04/04/2022 | | 1,435,515 | 0 | 0 | 0 | 0 | 0 | 0 | 11,187 | 11,187 | 0 | 0 | 0 |
| C2011806 | SAN DIEGO | CA | | 04/08/2022 | | 479,491 | 0 | 0 | 0 | 0 | 0 | 0 | 16,861 | 16,861 | 0 | 0 | 0 |
| C2022204 | SAN DIEGO | CA | | 05/18/2022 | | 1,318,875 | 0 | 0 | 0 | 0 | 0 | 0 | 9,643 | 9,643 | 0 | 0 | 0 |
| C2050506 | SAN DIEGO | CA | | 07/25/2022 | | 4,728,305 | 0 | 0 | 0 | 0 | 0 | 0 | 31,239 | 31,239 | 0 | 0 | 0 |
| C2092002 | SAN DIEGO | CA | | 12/19/2022 | | 1,791,191 | 0 | 0 | 0 | 0 | 0 | 0 | 10,281 | 10,281 | 0 | 0 | 0 |
| C2092002-1 | SAN DIEGO | CA | | 04/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,098 | 2,098 | 0 | 0 | 0 |
| C3032401 | SAN DIEGO | CA | | 06/09/2023 | | 763,188 | 0 | 0 | 0 | 0 | 0 | 0 | 4,074 | 4,074 | 0 | 0 | 0 |
| C3061602 | SAN DIEGO | CA | | 09/06/2023 | | 4,723,794 | 0 | 0 | 0 | 0 | 0 | 0 | 15,707 | 15,707 | 0 | 0 | 0 |
| C4030103 | SAN DIEGO | CA | | 04/12/2024 | | 1,359,842 | 0 | 0 | 0 | 0 | 0 | 0 | 6,442 | 6,442 | 0 | 0 | 0 |
| C4080803 | SAN DIEGO | CA | | 10/28/2024 | | 7,718,877 | 0 | 0 | 0 | 0 | 0 | 0 | 24,692 | 24,692 | 0 | 0 | 0 |
| C5031406 | SAN DIEGO | CA | | 06/09/2025 | | 547,009 | 0 | 0 | 0 | 0 | 0 | 0 | 2,398 | 2,398 | 0 | 0 | 0 |
| C5032803 | SAN DIEGO | CA | | 06/17/2025 | | 473,752 | 0 | 0 | 0 | 0 | 0 | 0 | 1,966 | 1,966 | 0 | 0 | 0 |
| C5040902 | SAN DIEGO | CA | | 07/03/2025 | | 4,144,086 | 0 | 0 | 0 | 0 | 0 | 0 | 12,539 | 12,539 | 0 | 0 | 0 |
| C5050209 | SAN DIEGO | CA | | 07/18/2025 | | 757,159 | 0 | 0 | 0 | 0 | 0 | 0 | 2,240 | 2,240 | 0 | 0 | 0 |
| C5091202 | SAN DIEGO | CA | | 12/30/2025 | | 24,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 47,491 | 47,491 | 0 | 0 | 0 |
| C5091805 | SAN DIEGO | CA | | 12/19/2025 | | 1,850,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,850 | 2,850 | 0 | 0 | 0 |
| C6021001 | SAN DIEGO | CA | | 04/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,253 | 12,253 | 0 | 0 | 0 |
| C6050407 | SAN DIEGO | CA | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,982,813 | 1,982,813 | 0 | 0 | 0 |
| B9091101 | SAN DIMAS | CA | | 11/21/2019 | | 1,081,734 | 0 | 0 | 0 | 0 | 0 | 0 | 7,625 | 7,625 | 0 | 0 | 0 |
| B9091101-1 | SAN DIMAS | CA | | 03/02/2022 | | 406,263 | 0 | 0 | 0 | 0 | 0 | 0 | 2,333 | 2,333 | 0 | 0 | 0 |
| C2072902 | SAN FERNANDO | CA | | 10/13/2022 | | 1,626,121 | 0 | 0 | 0 | 0 | 0 | 0 | 7,251 | 7,251 | 0 | 0 | 0 |
| C2072903 | SAN FERNANDO | CA | | 10/13/2022 | | 1,440,277 | 0 | 0 | 0 | 0 | 0 | 0 | 6,422 | 6,422 | 0 | 0 | 0 |
| A9042703 | SAN FRANCISCO | CA | | 07/07/2009 | | 80,347 | 0 | 0 | 0 | 0 | 0 | 0 | 1,828 | 1,828 | 0 | 0 | 0 |
| B1020406 | SAN FRANCISCO | CA | | 04/15/2011 | | 232,815 | 0 | 0 | 0 | 0 | 0 | 0 | 9,926 | 9,926 | 0 | 0 | 0 |
| B1090704 | SAN FRANCISCO | CA | | 11/17/2011 | | 356,499 | 0 | 0 | 0 | 0 | 0 | 0 | 5,948 | 5,948 | 0 | 0 | 0 |
| B2083003 | SAN FRANCISCO | CA | | 12/18/2012 | | 226,410 | 0 | 0 | 0 | 0 | 0 | 0 | 3,471 | 3,471 | 0 | 0 | 0 |
| B3080202 | SAN FRANCISCO | CA | | 11/05/2013 | | 603,492 | 0 | 0 | 0 | 0 | 0 | 0 | 8,165 | 8,165 | 0 | 0 | 0 |
| B4061602 | SAN FRANCISCO | CA | | 08/21/2014 | | 476,735 | 0 | 0 | 0 | 0 | 0 | 0 | 5,494 | 5,494 | 0 | 0 | 0 |
| B4120102 | SAN FRANCISCO | CA | | 01/26/2015 | | 501,016 | 0 | 0 | 0 | 0 | 0 | 0 | 6,110 | 6,110 | 0 | 0 | 0 |
| B5050407 | SAN FRANCISCO | CA | | 11/30/2015 | | 2,579,816 | 0 | 0 | 0 | 0 | 0 | 0 | 25,692 | 25,692 | 0 | 0 | 0 |
| B5050407-1 | SAN FRANCISCO | CA | | 09/26/2018 | | 294,640 | 0 | 0 | 0 | 0 | 0 | 0 | 2,935 | 2,935 | 0 | 0 | 0 |
| B5051203 | SAN FRANCISCO | CA | | 07/31/2015 | | 848,297 | 0 | 0 | 0 | 0 | 0 | 0 | 8,930 | 8,930 | 0 | 0 | 0 |
| B5051203-1 | SAN FRANCISCO | CA | | 04/11/2017 | | 210,721 | 0 | 0 | 0 | 0 | 0 | 0 | 2,218 | 2,218 | 0 | 0 | 0 |
| B5080504 | SAN FRANCISCO | CA | | 12/22/2015 | | 5,238,215 | 0 | 0 | 0 | 0 | 0 | 0 | 38,038 | 38,038 | 0 | 0 | 0 |
| B5100901 | SAN FRANCISCO | CA | | 12/11/2015 | | 254,695 | 0 | 0 | 0 | 0 | 0 | 0 | 2,564 | 2,564 | 0 | 0 | 0 |
| B6030306 | SAN FRANCISCO | CA | | 05/12/2016 | | 6,294,072 | 0 | 0 | 0 | 0 | 0 | 0 | 59,811 | 59,811 | 0 | 0 | 0 |
| B6030308 | SAN FRANCISCO | CA | | 05/12/2016 | | 537,571 | 0 | 0 | 0 | 0 | 0 | 0 | 5,220 | 5,220 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B7022001 | SAN FRANCISCO | CA | | 05/12/2017 | | 837,471 | 0 | 0 | 0 | 0 | 0 | 0 | 14,607 | 14,607 | 0 | 0 | 0 |
| B8012502 | SAN FRANCISCO | CA | | 03/16/2018 | | 464,781 | 0 | 0 | 0 | 0 | 0 | 0 | 4,456 | 4,456 | 0 | 0 | 0 |
| B8012902 | SAN FRANCISCO | CA | | 03/16/2018 | | 336,680 | 0 | 0 | 0 | 0 | 0 | 0 | 3,226 | 3,226 | 0 | 0 | 0 |
| B8030902 | SAN FRANCISCO | CA | | 05/30/2018 | | 9,805,360 | 0 | 0 | 0 | 0 | 0 | 0 | 52,680 | 52,680 | 0 | 0 | 0 |
| B8061301 | SAN FRANCISCO | CA | | 08/02/2018 | | 646,686 | 0 | 0 | 0 | 0 | 0 | 0 | 3,882 | 3,882 | 0 | 0 | 0 |
| B8080801 | SAN FRANCISCO | CA | | 09/27/2018 | | 1,354,286 | 0 | 0 | 0 | 0 | 0 | 0 | 8,336 | 8,336 | 0 | 0 | 0 |
| B9012202 | SAN FRANCISCO | CA | | 03/25/2019 | | 1,600,902 | 0 | 0 | 0 | 0 | 0 | 0 | 7,636 | 7,636 | 0 | 0 | 0 |
| B9030402 | SAN FRANCISCO | CA | | 04/15/2019 | | 730,267 | 0 | 0 | 0 | 0 | 0 | 0 | 7,283 | 7,283 | 0 | 0 | 0 |
| B9062803 | SAN FRANCISCO | CA | | 09/30/2019 | | 403,968 | 0 | 0 | 0 | 0 | 0 | 0 | 3,421 | 3,421 | 0 | 0 | 0 |
| C1080901 | SAN FRANCISCO | CA | | 10/25/2021 | | 750,250 | 0 | 0 | 0 | 0 | 0 | 0 | 6,308 | 6,308 | 0 | 0 | 0 |
| C1083104 | SAN FRANCISCO | CA | | 11/09/2021 | | 1,907,951 | 0 | 0 | 0 | 0 | 0 | 0 | 15,297 | 15,297 | 0 | 0 | 0 |
| C2052502 | SAN FRANCISCO | CA | | 08/02/2022 | | 818,102 | 0 | 0 | 0 | 0 | 0 | 0 | 5,054 | 5,054 | 0 | 0 | 0 |
| C3022408 | SAN FRANCISCO | CA | | 05/18/2023 | | 6,326,045 | 0 | 0 | 0 | 0 | 0 | 0 | 22,995 | 22,995 | 0 | 0 | 0 |
| C3090503 | SAN FRANCISCO | CA | | 11/28/2023 | | 1,292,272 | 0 | 0 | 0 | 0 | 0 | 0 | 5,721 | 5,721 | 0 | 0 | 0 |
| C3092003 | SAN FRANCISCO | CA | | 12/15/2023 | | 2,228,405 | 0 | 0 | 0 | 0 | 0 | 0 | 9,961 | 9,961 | 0 | 0 | 0 |
| C4010201 | SAN FRANCISCO | CA | | 04/17/2024 | | 3,987,885 | 0 | 0 | 0 | 0 | 0 | 0 | 17,616 | 17,616 | 0 | 0 | 0 |
| C4011206 | SAN FRANCISCO | CA | | 03/19/2024 | | 2,485,925 | 0 | 0 | 0 | 0 | 0 | 0 | 11,256 | 11,256 | 0 | 0 | 0 |
| C4042201 | SAN FRANCISCO | CA | | 07/16/2024 | | 2,246,265 | 0 | 0 | 0 | 0 | 0 | 0 | 10,062 | 10,062 | 0 | 0 | 0 |
| C4090601 | SAN FRANCISCO | CA | | 12/09/2024 | | 1,239,245 | 0 | 0 | 0 | 0 | 0 | 0 | 3,828 | 3,828 | 0 | 0 | 0 |
| C5021401 | SAN FRANCISCO | CA | | 04/30/2025 | | 932,109 | 0 | 0 | 0 | 0 | 0 | 0 | 2,682 | 2,682 | 0 | 0 | 0 |
| C5022701 | SAN FRANCISCO | CA | | 05/28/2025 | | 3,410,984 | 0 | 0 | 0 | 0 | 0 | 0 | 14,247 | 14,247 | 0 | 0 | 0 |
| C5040301 | SAN FRANCISCO | CA | | 06/25/2025 | | 2,575,169 | 0 | 0 | 0 | 0 | 0 | 0 | 10,681 | 10,681 | 0 | 0 | 0 |
| C6010801 | SAN FRANCISCO | CA | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,443 | 4,443 | 0 | 0 | 0 |
| C6012002 | SAN FRANCISCO | CA | | 03/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,705 | 12,705 | 0 | 0 | 0 |
| C6012003 | SAN FRANCISCO | CA | | 03/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,435 | 11,435 | 0 | 0 | 0 |
| C6021702 | SAN FRANCISCO | CA | | 05/01/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,828 | 10,828 | 0 | 0 | 0 |
| C6040906 | SAN FRANCISCO | CA | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789,307 | 4,789,307 | 0 | 0 | 0 |
| B2042602 | SAN GABRIEL | CA | | 06/26/2012 | | 501,290 | 0 | 0 | 0 | 0 | 0 | 0 | 8,543 | 8,543 | 0 | 0 | 0 |
| B2030101 | SAN JACINTO | CA | | 04/10/2012 | | 128,706 | 0 | 0 | 0 | 0 | 0 | 0 | 2,313 | 2,313 | 0 | 0 | 0 |
| C4102212 | SAN JACINTO | CA | | 02/28/2025 | | 1,061,742 | 0 | 0 | 0 | 0 | 0 | 0 | 5,045 | 5,045 | 0 | 0 | 0 |
| C4102244 | SAN JACINTO | CA | | 02/28/2025 | | 420,873 | 0 | 0 | 0 | 0 | 0 | 0 | 2,003 | 2,003 | 0 | 0 | 0 |
| A2062001 | SAN JOSE | CA | | 09/03/2002 | | 580,144 | 0 | 0 | 0 | 0 | 0 | 0 | 81,832 | 81,832 | 0 | 0 | 0 |
| A2073005 | SAN JOSE | CA | | 10/01/2002 | | 233,318 | 0 | 0 | 0 | 0 | 0 | 0 | 31,312 | 31,312 | 0 | 0 | 0 |
| A3031301 | SAN JOSE | CA | | 06/02/2003 | | 63,418 | 0 | 0 | 0 | 0 | 0 | 0 | 6,104 | 6,104 | 0 | 0 | 0 |
| A5112202 | SAN JOSE | CA | | 02/16/2006 | | 206,567 | 0 | 0 | 0 | 0 | 0 | 0 | 8,692 | 8,692 | 0 | 0 | 0 |
| A5112205 | SAN JOSE | CA | | 02/22/2006 | | 213,267 | 0 | 0 | 0 | 0 | 0 | 0 | 8,975 | 8,975 | 0 | 0 | 0 |
| A6082803 | SAN JOSE | CA | | 11/29/2006 | | 177,986 | 0 | 0 | 0 | 0 | 0 | 0 | 6,687 | 6,687 | 0 | 0 | 0 |
| A7052405 | SAN JOSE | CA | | 07/05/2007 | | 826,927 | 0 | 0 | 0 | 0 | 0 | 0 | 13,571 | 13,571 | 0 | 0 | 0 |
| A8021407 | SAN JOSE | CA | | 04/25/2008 | | 393,128 | 0 | 0 | 0 | 0 | 0 | 0 | 10,977 | 10,977 | 0 | 0 | 0 |
| A8091803 | SAN JOSE | CA | | 11/17/2008 | | 572,312 | 0 | 0 | 0 | 0 | 0 | 0 | 7,120 | 7,120 | 0 | 0 | 0 |
| B0051901 | SAN JOSE | CA | | 07/29/2010 | | 106,402 | 0 | 0 | 0 | 0 | 0 | 0 | 2,038 | 2,038 | 0 | 0 | 0 |
| B1101803 | SAN JOSE | CA | | 01/05/2012 | | 279,369 | 0 | 0 | 0 | 0 | 0 | 0 | 5,159 | 5,159 | 0 | 0 | 0 |
| B2031606 | SAN JOSE | CA | | 05/11/2012 | | 321,417 | 0 | 0 | 0 | 0 | 0 | 0 | 10,652 | 10,652 | 0 | 0 | 0 |
| B2031606-1 | SAN JOSE | CA | | 10/26/2016 | | 288,403 | 0 | 0 | 0 | 0 | 0 | 0 | 3,224 | 3,224 | 0 | 0 | 0 |
| B2050401 | SAN JOSE | CA | | 06/29/2012 | | 719,588 | 0 | 0 | 0 | 0 | 0 | 0 | 23,904 | 23,904 | 0 | 0 | 0 |
| B2051703 | SAN JOSE | CA | | 07/23/2012 | | 814,355 | 0 | 0 | 0 | 0 | 0 | 0 | 8,816 | 8,816 | 0 | 0 | 0 |
| B2082201 | SAN JOSE | CA | | 11/20/2012 | | 479,093 | 0 | 0 | 0 | 0 | 0 | 0 | 14,529 | 14,529 | 0 | 0 | 0 |
| B2082802 | SAN JOSE | CA | | 12/06/2012 | | 2,783,335 | 0 | 0 | 0 | 0 | 0 | 0 | 42,966 | 42,966 | 0 | 0 | 0 |
| B2082902 | SAN JOSE | CA | | 11/20/2012 | | 1,911,526 | 0 | 0 | 0 | 0 | 0 | 0 | 29,564 | 29,564 | 0 | 0 | 0 |
| B2082905 | SAN JOSE | CA | | 11/01/2012 | | 2,269,550 | 0 | 0 | 0 | 0 | 0 | 0 | 35,892 | 35,892 | 0 | 0 | 0 |
| B3011004 | SAN JOSE | CA | | 02/27/2013 | | 1,106,804 | 0 | 0 | 0 | 0 | 0 | 0 | 15,772 | 15,772 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B3053001 | SAN JOSE | CA | | 07/31/2013 | | 391,722 | 0 | 0 | 0 | 0 | 0 | 0 | 10,452 | 10,452 | 0 | 0 | 0 |
| B4032003 | SAN JOSE | CA | | 06/20/2014 | | 3,558,294 | 0 | 0 | 0 | 0 | 0 | 0 | 46,089 | 46,089 | 0 | 0 | 0 |
| B6082602 | SAN JOSE | CA | | 11/16/2016 | | 1,563,200 | 0 | 0 | 0 | 0 | 0 | 0 | 17,525 | 17,525 | 0 | 0 | 0 |
| B6101203 | SAN JOSE | CA | | 12/15/2016 | | 269,960 | 0 | 0 | 0 | 0 | 0 | 0 | 10,275 | 10,275 | 0 | 0 | 0 |
| B7012701 | SAN JOSE | CA | | 07/31/2017 | | 5,545,392 | 0 | 0 | 0 | 0 | 0 | 0 | 55,027 | 55,027 | 0 | 0 | 0 |
| B7050901 | SAN JOSE | CA | | 07/06/2017 | | 5,479,978 | 0 | 0 | 0 | 0 | 0 | 0 | 37,311 | 37,311 | 0 | 0 | 0 |
| B7100607 | SAN JOSE | CA | | 01/03/2018 | | 452,153 | 0 | 0 | 0 | 0 | 0 | 0 | 4,495 | 4,495 | 0 | 0 | 0 |
| B7100607-1 | SAN JOSE | CA | | 01/11/2021 | | 417,625 | 0 | 0 | 0 | 0 | 0 | 0 | 4,153 | 4,153 | 0 | 0 | 0 |
| B7100608 | SAN JOSE | CA | | 01/03/2018 | | 199,801 | 0 | 0 | 0 | 0 | 0 | 0 | 1,986 | 1,986 | 0 | 0 | 0 |
| B7121401 | SAN JOSE | CA | | 01/31/2018 | | 276,144 | 0 | 0 | 0 | 0 | 0 | 0 | 2,420 | 2,420 | 0 | 0 | 0 |
| B8022103 | SAN JOSE | CA | | 04/12/2018 | | 341,864 | 0 | 0 | 0 | 0 | 0 | 0 | 2,962 | 2,962 | 0 | 0 | 0 |
| B8081004 | SAN JOSE | CA | | 10/30/2018 | | 3,029,160 | 0 | 0 | 0 | 0 | 0 | 0 | 18,834 | 18,834 | 0 | 0 | 0 |
| B9022502 | SAN JOSE | CA | | 05/01/2019 | | 2,027,225 | 0 | 0 | 0 | 0 | 0 | 0 | 11,813 | 11,813 | 0 | 0 | 0 |
| B9022504 | SAN JOSE | CA | | 05/01/2019 | | 360,514 | 0 | 0 | 0 | 0 | 0 | 0 | 3,092 | 3,092 | 0 | 0 | 0 |
| B9120301 | SAN JOSE | CA | | 02/10/2020 | | 2,017,129 | 0 | 0 | 0 | 0 | 0 | 0 | 17,619 | 17,619 | 0 | 0 | 0 |
| C0072703 | SAN JOSE | CA | | 10/05/2020 | | 2,285,484 | 0 | 0 | 0 | 0 | 0 | 0 | 19,766 | 19,766 | 0 | 0 | 0 |
| C1102802 | SAN JOSE | CA | | 01/07/2022 | | 508,692 | 0 | 0 | 0 | 0 | 0 | 0 | 3,976 | 3,976 | 0 | 0 | 0 |
| C2010505 | SAN JOSE | CA | | 03/22/2022 | | 2,132,520 | 0 | 0 | 0 | 0 | 0 | 0 | 11,941 | 11,941 | 0 | 0 | 0 |
| C2081604 | SAN JOSE | CA | | 10/28/2022 | | 16,753,642 | 0 | 0 | 0 | 0 | 0 | 0 | 428,957 | 428,957 | 0 | 0 | 0 |
| C3113006 | SAN JOSE | CA | | 04/09/2024 | | 4,066,446 | 0 | 0 | 0 | 0 | 0 | 0 | 16,441 | 16,441 | 0 | 0 | 0 |
| C4011702 | SAN JOSE | CA | | 04/05/2024 | | 2,650,616 | 0 | 0 | 0 | 0 | 0 | 0 | 12,997 | 12,997 | 0 | 0 | 0 |
| C4011703 | SAN JOSE | CA | | 03/29/2024 | | 3,732,793 | 0 | 0 | 0 | 0 | 0 | 0 | 12,207 | 12,207 | 0 | 0 | 0 |
| C5032501 | SAN JOSE | CA | | 06/12/2025 | | 1,289,786 | 0 | 0 | 0 | 0 | 0 | 0 | 3,927 | 3,927 | 0 | 0 | 0 |
| C5032801 | SAN JOSE | CA | | 06/20/2025 | | 1,029,525 | 0 | 0 | 0 | 0 | 0 | 0 | 4,597 | 4,597 | 0 | 0 | 0 |
| C5032802 | SAN JOSE | CA | | 06/20/2025 | | 1,029,664 | 0 | 0 | 0 | 0 | 0 | 0 | 4,515 | 4,515 | 0 | 0 | 0 |
| C5040704 | SAN JOSE | CA | | 08/22/2025 | | 2,318,803 | 0 | 0 | 0 | 0 | 0 | 0 | 9,665 | 9,665 | 0 | 0 | 0 |
| C5052204 | SAN JOSE | CA | | 08/08/2025 | | 1,681,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,139 | 7,139 | 0 | 0 | 0 |
| C6021003 | SAN JOSE | CA | | 04/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,769 | 4,769 | 0 | 0 | 0 |
| C3052209 | SAN JUAN CAPISTRANO | CA | | 08/09/2023 | | 1,720,766 | 0 | 0 | 0 | 0 | 0 | 0 | 9,061 | 9,061 | 0 | 0 | 0 |
| C5030603 | SAN JUAN CAPISTRANO | CA | | 05/05/2025 | | 13,194,048 | 0 | 0 | 0 | 0 | 0 | 0 | 58,225 | 58,225 | 0 | 0 | 0 |
| C5030604 | SAN JUAN CAPISTRANO | CA | | 05/02/2025 | | 12,205,571 | 0 | 0 | 0 | 0 | 0 | 0 | 49,123 | 49,123 | 0 | 0 | 0 |
| B1112104 | SAN LEANDRO | CA | | 02/29/2012 | | 98,389 | 0 | 0 | 0 | 0 | 0 | 0 | 19,723 | 19,723 | 0 | 0 | 0 |
| B9012404 | SAN LEANDRO | CA | | 03/21/2019 | | 786,425 | 0 | 0 | 0 | 0 | 0 | 0 | 5,312 | 5,312 | 0 | 0 | 0 |
| C0012701 | SAN LEANDRO | CA | | 03/17/2020 | | 1,185,503 | 0 | 0 | 0 | 0 | 0 | 0 | 10,426 | 10,426 | 0 | 0 | 0 |
| C0083105 | SAN LEANDRO | CA | | 11/04/2020 | | 334,598 | 0 | 0 | 0 | 0 | 0 | 0 | 2,730 | 2,730 | 0 | 0 | 0 |
| C0083105-1 | SAN LEANDRO | CA | | 01/20/2021 | | 604,576 | 0 | 0 | 0 | 0 | 0 | 0 | 4,930 | 4,930 | 0 | 0 | 0 |
| A7010201 | SAN LUIS OBISPO | CA | | 02/08/2007 | | 663,913 | 0 | 0 | 0 | 0 | 0 | 0 | 23,741 | 23,741 | 0 | 0 | 0 |
| A7042503 | SAN LUIS OBISPO | CA | | 06/26/2007 | | 457,569 | 0 | 0 | 0 | 0 | 0 | 0 | 15,578 | 15,578 | 0 | 0 | 0 |
| A7052201 | SAN LUIS OBISPO | CA | | 08/09/2007 | | 140,610 | 0 | 0 | 0 | 0 | 0 | 0 | 4,334 | 4,334 | 0 | 0 | 0 |
| A7122104 | SAN LUIS OBISPO | CA | | 03/25/2008 | | 142,450 | 0 | 0 | 0 | 0 | 0 | 0 | 3,967 | 3,967 | 0 | 0 | 0 |
| B0031201 | SAN LUIS OBISPO | CA | | 05/18/2010 | | 43,032 | 0 | 0 | 0 | 0 | 0 | 0 | 2,233 | 2,233 | 0 | 0 | 0 |
| B0072701 | SAN LUIS OBISPO | CA | | 09/30/2010 | | 357,599 | 0 | 0 | 0 | 0 | 0 | 0 | 7,483 | 7,483 | 0 | 0 | 0 |
| B3103111 | SAN LUIS OBISPO | CA | | 01/21/2014 | | 188,393 | 0 | 0 | 0 | 0 | 0 | 0 | 2,299 | 2,299 | 0 | 0 | 0 |
| B3122007 | SAN LUIS OBISPO | CA | | 02/21/2014 | | 81,579 | 0 | 0 | 0 | 0 | 0 | 0 | 961 | 961 | 0 | 0 | 0 |
| B5040311 | SAN LUIS OBISPO | CA | | 06/09/2015 | | 1,155,660 | 0 | 0 | 0 | 0 | 0 | 0 | 12,395 | 12,395 | 0 | 0 | 0 |
| B7100605 | SAN LUIS OBISPO | CA | | 12/11/2017 | | 277,785 | 0 | 0 | 0 | 0 | 0 | 0 | 2,782 | 2,782 | 0 | 0 | 0 |
| B8072605 | SAN LUIS OBISPO | CA | | 10/09/2018 | | 530,905 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| B8092003 | SAN LUIS OBISPO | CA | | 11/20/2018 | | 615,554 | 0 | 0 | 0 | 0 | 0 | 0 | 5,380 | 5,380 | 0 | 0 | 0 |
| B9121602 | SAN LUIS OBISPO | CA | | 02/27/2020 | | 1,851,439 | 0 | 0 | 0 | 0 | 0 | 0 | 16,172 | 16,172 | 0 | 0 | 0 |
| C0121403 | SAN LUIS OBISPO | CA | | 03/25/2021 | | 1,236,128 | 0 | 0 | 0 | 0 | 0 | 0 | 7,754 | 7,754 | 0 | 0 | 0 |
| C2010511 | SAN LUIS OBISPO | CA | | 03/24/2022 | | 890,930 | 0 | 0 | 0 | 0 | 0 | 0 | 7,084 | 7,084 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C3011001 | SAN LUIS OBISPO | CA | | 02/15/2023 | | 13,482,019 | 0 | 0 | 0 | 0 | 0 | 0 | 25,199 | 25,199 | 0 | 0 | 0 |
| C5010904 | SAN LUIS OBISPO | CA | | 02/28/2025 | | 863,915 | 0 | 0 | 0 | 0 | 0 | 0 | 3,685 | 3,685 | 0 | 0 | 0 |
| C6031204 | SAN LUIS OBISPO | CA | | 06/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,801,842 | 5,801,842 | 0 | 0 | 0 |
| A7120415 | SAN MARCOS | CA | | 01/28/2008 | | 361,964 | 0 | 0 | 0 | 0 | 0 | 0 | 5,707 | 5,707 | 0 | 0 | 0 |
| B6041505 | SAN MARCOS | CA | | 06/16/2016 | | 1,544,585 | 0 | 0 | 0 | 0 | 0 | 0 | 16,620 | 16,620 | 0 | 0 | 0 |
| C2110102 | SAN MARCOS | CA | | 03/02/2023 | | 894,954 | 0 | 0 | 0 | 0 | 0 | 0 | 3,160 | 3,160 | 0 | 0 | 0 |
| C1071202 | SAN MARINO | CA | | 10/29/2021 | | 1,018,991 | 0 | 0 | 0 | 0 | 0 | 0 | 8,104 | 8,104 | 0 | 0 | 0 |
| B4022802 | SAN MATEO | CA | | 05/01/2014 | | 357,013 | 0 | 0 | 0 | 0 | 0 | 0 | 4,306 | 4,306 | 0 | 0 | 0 |
| B6103103 | SAN MATEO | CA | | 12/15/2016 | | 968,270 | 0 | 0 | 0 | 0 | 0 | 0 | 10,778 | 10,778 | 0 | 0 | 0 |
| C1052401 | SAN MATEO | CA | | 07/27/2021 | | 4,597,888 | 0 | 0 | 0 | 0 | 0 | 0 | 35,395 | 35,395 | 0 | 0 | 0 |
| B2110803 | SAN PEDRO | CA | | 01/30/2013 | | 174,350 | 0 | 0 | 0 | 0 | 0 | 0 | 2,549 | 2,549 | 0 | 0 | 0 |
| B9012204 | SAN RAFAEL | CA | | 03/21/2019 | | 484,034 | 0 | 0 | 0 | 0 | 0 | 0 | 4,216 | 4,216 | 0 | 0 | 0 |
| C1091503 | SAN RAFAEL | CA | | 11/12/2021 | | 8,838,086 | 0 | 0 | 0 | 0 | 0 | 0 | 55,219 | 55,219 | 0 | 0 | 0 |
| C3113004 | SAN RAFAEL | CA | | 04/09/2024 | | 5,053,070 | 0 | 0 | 0 | 0 | 0 | 0 | 20,431 | 20,431 | 0 | 0 | 0 |
| C4052102 | SAN RAFAEL | CA | | 07/10/2024 | | 3,246,923 | 0 | 0 | 0 | 0 | 0 | 0 | 13,545 | 13,545 | 0 | 0 | 0 |
| B8041904 | SAN RAMON | CA | | 06/26/2018 | | 2,721,729 | 0 | 0 | 0 | 0 | 0 | 0 | 38,848 | 38,848 | 0 | 0 | 0 |
| A2101801 | SANTA ANA | CA | | 01/15/2003 | | 403,854 | 0 | 0 | 0 | 0 | 0 | 0 | 12,029 | 12,029 | 0 | 0 | 0 |
| B2041603 | SANTA ANA | CA | | 06/25/2012 | | 256,276 | 0 | 0 | 0 | 0 | 0 | 0 | 4,250 | 4,250 | 0 | 0 | 0 |
| B5010801 | SANTA ANA | CA | | 03/16/2015 | | 528,705 | 0 | 0 | 0 | 0 | 0 | 0 | 5,878 | 5,878 | 0 | 0 | 0 |
| C0090902 | SANTA ANA | CA | | 11/19/2020 | | 848,696 | 0 | 0 | 0 | 0 | 0 | 0 | 7,109 | 7,109 | 0 | 0 | 0 |
| C1062303 | SANTA ANA | CA | | 09/17/2021 | | 3,372,461 | 0 | 0 | 0 | 0 | 0 | 0 | 26,974 | 26,974 | 0 | 0 | 0 |
| C1093001 | SANTA ANA | CA | | 12/14/2021 | | 758,525 | 0 | 0 | 0 | 0 | 0 | 0 | 5,962 | 5,962 | 0 | 0 | 0 |
| C2030303 | SANTA ANA | CA | | 05/10/2022 | | 780,549 | 0 | 0 | 0 | 0 | 0 | 0 | 8,386 | 8,386 | 0 | 0 | 0 |
| C3060904 | SANTA ANA | CA | | 08/23/2023 | | 2,172,826 | 0 | 0 | 0 | 0 | 0 | 0 | 11,065 | 11,065 | 0 | 0 | 0 |
| C4071908 | SANTA ANA | CA | | 09/23/2024 | | 657,071 | 0 | 0 | 0 | 0 | 0 | 0 | 1,848 | 1,848 | 0 | 0 | 0 |
| B5013003 | SANTA BARBARA | CA | | 04/29/2015 | | 995,822 | 0 | 0 | 0 | 0 | 0 | 0 | 10,563 | 10,563 | 0 | 0 | 0 |
| B6101401 | SANTA BARBARA | CA | | 01/19/2017 | | 629,715 | 0 | 0 | 0 | 0 | 0 | 0 | 6,960 | 6,960 | 0 | 0 | 0 |
| B6111018 | SANTA BARBARA | CA | | 01/19/2017 | | 359,117 | 0 | 0 | 0 | 0 | 0 | 0 | 5,549 | 5,549 | 0 | 0 | 0 |
| B9021903 | SANTA BARBARA | CA | | 04/17/2019 | | 219,727 | 0 | 0 | 0 | 0 | 0 | 0 | 1,925 | 1,925 | 0 | 0 | 0 |
| B9100903 | SANTA BARBARA | CA | | 01/13/2020 | | 324,093 | 0 | 0 | 0 | 0 | 0 | 0 | 2,009 | 2,009 | 0 | 0 | 0 |
| C1030401 | SANTA BARBARA | CA | | 04/29/2021 | | 3,216,050 | 0 | 0 | 0 | 0 | 0 | 0 | 26,487 | 26,487 | 0 | 0 | 0 |
| C2081603 | SANTA BARBARA | CA | | 10/14/2022 | | 2,233,920 | 0 | 0 | 0 | 0 | 0 | 0 | 14,048 | 14,048 | 0 | 0 | 0 |
| C5092302 | SANTA BARBARA | CA | | 12/10/2025 | | 9,250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 19,525 | 19,525 | 0 | 0 | 0 |
| C5102001 | SANTA BARBARA | CA | | 12/11/2025 | | 6,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,931 | 9,931 | 0 | 0 | 0 |
| A8110503 | SANTA CLARA | CA | | 01/08/2009 | | 153,758 | 0 | 0 | 0 | 0 | 0 | 0 | 3,973 | 3,973 | 0 | 0 | 0 |
| B2080903 | SANTA CLARA | CA | | 11/13/2012 | | 314,068 | 0 | 0 | 0 | 0 | 0 | 0 | 4,896 | 4,896 | 0 | 0 | 0 |
| C1110904 | SANTA CLARA | CA | | 02/02/2022 | | 608,540 | 0 | 0 | 0 | 0 | 0 | 0 | 4,934 | 4,934 | 0 | 0 | 0 |
| C1120201 | SANTA CLARA | CA | | 02/01/2022 | | 6,323,150 | 0 | 0 | 0 | 0 | 0 | 0 | 37,576 | 37,576 | 0 | 0 | 0 |
| B1113002 | SANTA CLARITA | CA | | 03/01/2012 | | 413,410 | 0 | 0 | 0 | 0 | 0 | 0 | 14,272 | 14,272 | 0 | 0 | 0 |
| B7022101 | SANTA CLARITA | CA | | 04/28/2017 | | 838,855 | 0 | 0 | 0 | 0 | 0 | 0 | 8,697 | 8,697 | 0 | 0 | 0 |
| B7031004 | SANTA CLARITA | CA | | 05/24/2017 | | 432,084 | 0 | 0 | 0 | 0 | 0 | 0 | 7,076 | 7,076 | 0 | 0 | 0 |
| C1011209 | SANTA CLARITA | CA | | 03/26/2021 | | 3,040,769 | 0 | 0 | 0 | 0 | 0 | 0 | 25,536 | 25,536 | 0 | 0 | 0 |
| C1020402 | SANTA CLARITA | CA | | 03/29/2021 | | 2,998,651 | 0 | 0 | 0 | 0 | 0 | 0 | 25,522 | 25,522 | 0 | 0 | 0 |
| C1091703 | SANTA CLARITA | CA | | 12/01/2021 | | 962,694 | 0 | 0 | 0 | 0 | 0 | 0 | 5,779 | 5,779 | 0 | 0 | 0 |
| C1111701 | SANTA CLARITA | CA | | 01/14/2022 | | 508,692 | 0 | 0 | 0 | 0 | 0 | 0 | 3,976 | 3,976 | 0 | 0 | 0 |
| C2010701 | SANTA CLARITA | CA | | 03/30/2022 | | 676,523 | 0 | 0 | 0 | 0 | 0 | 0 | 5,456 | 5,456 | 0 | 0 | 0 |
| C4092501 | SANTA CLARITA | CA | | 11/27/2024 | | 2,211,843 | 0 | 0 | 0 | 0 | 0 | 0 | 7,518 | 7,518 | 0 | 0 | 0 |
| C5040305 | SANTA CLARITA | CA | | 06/03/2025 | | 2,787,922 | 0 | 0 | 0 | 0 | 0 | 0 | 12,676 | 12,676 | 0 | 0 | 0 |
| WC606002 | SANTA CLARITA | CA | | 09/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A9012601 | SANTA CRUZ | CA | | 03/30/2009 | | 147,900 | 0 | 0 | 0 | 0 | 0 | 0 | 3,402 | 3,402 | 0 | 0 | 0 |
| B2072004 | SANTA CRUZ | CA | | 10/09/2012 | | 292,557 | 0 | 0 | 0 | 0 | 0 | 0 | 2,655 | 2,655 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B3013009 | SANTA CRUZ | CA | | 04/29/2013 | | 230,515 | 0 | 0 | 0 | 0 | 0 | 0 | 6,197 | 6,197 | 0 | 0 | 0 |
| B8020802 | SANTA FE SPRINGS | CA | | 04/25/2018 | | 203,856 | 0 | 0 | 0 | 0 | 0 | 0 | 1,874 | 1,874 | 0 | 0 | 0 |
| B6110204 | SANTA MARIA | CA | | 01/20/2017 | | 866,393 | 0 | 0 | 0 | 0 | 0 | 0 | 7,264 | 7,264 | 0 | 0 | 0 |
| B7022802 | SANTA MARIA | CA | | 04/27/2017 | | 738,170 | 0 | 0 | 0 | 0 | 0 | 0 | 7,654 | 7,654 | 0 | 0 | 0 |
| B7032102 | SANTA MARIA | CA | | 06/06/2017 | | 622,707 | 0 | 0 | 0 | 0 | 0 | 0 | 6,114 | 6,114 | 0 | 0 | 0 |
| B9110801 | SANTA MARIA | CA | | 02/04/2020 | | 2,674,004 | 0 | 0 | 0 | 0 | 0 | 0 | 23,658 | 23,658 | 0 | 0 | 0 |
| C0062502 | SANTA MARIA | CA | | 09/15/2020 | | 399,412 | 0 | 0 | 0 | 0 | 0 | 0 | 3,297 | 3,297 | 0 | 0 | 0 |
| C1052103 | SANTA MARIA | CA | | 07/22/2021 | | 16,857,224 | 0 | 0 | 0 | 0 | 0 | 0 | 99,286 | 99,286 | 0 | 0 | 0 |
| B3020701 | SANTA MONICA | CA | | 05/08/2013 | | 133,571 | 0 | 0 | 0 | 0 | 0 | 0 | 1,850 | 1,850 | 0 | 0 | 0 |
| B4111002 | SANTA MONICA | CA | | 01/12/2015 | | 357,340 | 0 | 0 | 0 | 0 | 0 | 0 | 4,198 | 4,198 | 0 | 0 | 0 |
| B5011501 | SANTA MONICA | CA | | 04/09/2015 | | 789,053 | 0 | 0 | 0 | 0 | 0 | 0 | 6,986 | 6,986 | 0 | 0 | 0 |
| C0012704 | SANTA MONICA | CA | | 03/19/2020 | | 9,148,884 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1012601 | SANTA MONICA | CA | | 04/14/2021 | | 877,364 | 0 | 0 | 0 | 0 | 0 | 0 | 5,217 | 5,217 | 0 | 0 | 0 |
| C2020401 | SANTA MONICA | CA | | 04/29/2022 | | 9,692,829 | 0 | 0 | 0 | 0 | 0 | 0 | 73,387 | 73,387 | 0 | 0 | 0 |
| C2020402 | SANTA MONICA | CA | | 04/29/2022 | | 886,186 | 0 | 0 | 0 | 0 | 0 | 0 | 6,711 | 6,711 | 0 | 0 | 0 |
| C4061303 | SANTA MONICA | CA | | 09/03/2024 | | 391,557 | 0 | 0 | 0 | 0 | 0 | 0 | 1,730 | 1,730 | 0 | 0 | 0 |
| C6032302 | SANTA MONICA | CA | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,843 | 9,843 | 0 | 0 | 0 |
| B6022901 | SANTA PAULA | CA | | 05/02/2016 | | 2,980,168 | 0 | 0 | 0 | 0 | 0 | 0 | 28,688 | 28,688 | 0 | 0 | 0 |
| B2061201 | SANTA ROSA | CA | | 08/13/2012 | | 454,719 | 0 | 0 | 0 | 0 | 0 | 0 | 7,127 | 7,127 | 0 | 0 | 0 |
| B2112907 | SANTA ROSA | CA | | 02/19/2013 | | 195,678 | 0 | 0 | 0 | 0 | 0 | 0 | 5,756 | 5,756 | 0 | 0 | 0 |
| B5112403 | SANTA ROSA | CA | | 02/10/2016 | | 90,869 | 0 | 0 | 0 | 0 | 0 | 0 | 3,930 | 3,930 | 0 | 0 | 0 |
| B7110101 | SANTA ROSA | CA | | 12/20/2017 | | 1,675,977 | 0 | 0 | 0 | 0 | 0 | 0 | 12,690 | 12,690 | 0 | 0 | 0 |
| B8030101 | SANTA ROSA | CA | | 05/31/2018 | | 1,791,681 | 0 | 0 | 0 | 0 | 0 | 0 | 9,946 | 9,946 | 0 | 0 | 0 |
| C4100701 | SANTA ROSA | CA | | 01/15/2025 | | 3,447,330 | 0 | 0 | 0 | 0 | 0 | 0 | 16,198 | 16,198 | 0 | 0 | 0 |
| C5100201 | SANTA ROSA | CA | | 02/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,259 | 7,259 | 0 | 0 | 0 |
| A8022210 | SAUSALITO | CA | | 05/15/2008 | | 139,547 | 0 | 0 | 0 | 0 | 0 | 0 | 4,008 | 4,008 | 0 | 0 | 0 |
| C4011203 | SCOTTS VALLEY | CA | | 05/06/2024 | | 4,489,744 | 0 | 0 | 0 | 0 | 0 | 0 | 21,120 | 21,120 | 0 | 0 | 0 |
| C4031306 | SEAL BEACH | CA | | 05/30/2024 | | 2,496,661 | 0 | 0 | 0 | 0 | 0 | 0 | 8,062 | 8,062 | 0 | 0 | 0 |
| C4031307 | SEAL BEACH | CA | | 05/30/2024 | | 3,688,256 | 0 | 0 | 0 | 0 | 0 | 0 | 11,908 | 11,908 | 0 | 0 | 0 |
| B5031001 | SEASIDE | CA | | 04/23/2015 | | 281,787 | 0 | 0 | 0 | 0 | 0 | 0 | 3,508 | 3,508 | 0 | 0 | 0 |
| C4041007 | SHERMAN OAKS | CA | | 06/28/2024 | | 3,255,509 | 0 | 0 | 0 | 0 | 0 | 0 | 22,321 | 22,321 | 0 | 0 | 0 |
| B8070201 | SIGNAL HILL | CA | | 09/11/2018 | | 960,605 | 0 | 0 | 0 | 0 | 0 | 0 | 8,722 | 8,722 | 0 | 0 | 0 |
| C2062703 | SIGNAL HILL | CA | | 09/16/2022 | | 464,453 | 0 | 0 | 0 | 0 | 0 | 0 | 2,596 | 2,596 | 0 | 0 | 0 |
| C2062704 | SIGNAL HILL | CA | | 09/16/2022 | | 409,119 | 0 | 0 | 0 | 0 | 0 | 0 | 2,287 | 2,287 | 0 | 0 | 0 |
| C5060201 | SIGNAL HILL | CA | | 10/29/2025 | | 459,597 | 0 | 0 | 0 | 0 | 0 | 0 | 1,890 | 1,890 | 0 | 0 | 0 |
| A8022202 | SIMI VALLEY | CA | | 05/27/2008 | | 635,481 | 0 | 0 | 0 | 0 | 0 | 0 | 9,594 | 9,594 | 0 | 0 | 0 |
| B9091209 | SIMI VALLEY | CA | | 12/05/2019 | | 644,230 | 0 | 0 | 0 | 0 | 0 | 0 | 4,080 | 4,080 | 0 | 0 | 0 |
| C0031208 | SIMI VALLEY | CA | | 06/04/2020 | | 1,082,185 | 0 | 0 | 0 | 0 | 0 | 0 | 9,712 | 9,712 | 0 | 0 | 0 |
| C5092202 | SIMI VALLEY | CA | | 12/29/2025 | | 4,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,034 | 9,034 | 0 | 0 | 0 |
| C2112801 | SOLEDAD | CA | | 02/21/2023 | | 8,138,141 | 0 | 0 | 0 | 0 | 0 | 0 | 15,547 | 15,547 | 0 | 0 | 0 |
| B6091202 | SONORA | CA | | 11/30/2016 | | 134,428 | 0 | 0 | 0 | 0 | 0 | 0 | 1,448 | 1,448 | 0 | 0 | 0 |
| B6091202-1 | SONORA | CA | | 10/10/2017 | | 170,339 | 0 | 0 | 0 | 0 | 0 | 0 | 1,706 | 1,706 | 0 | 0 | 0 |
| B6091202-2 | SONORA | CA | | 11/18/2019 | | 249,619 | 0 | 0 | 0 | 0 | 0 | 0 | 2,142 | 2,142 | 0 | 0 | 0 |
| B1021804 | SOQUEL | CA | | 05/31/2011 | | 263,881 | 0 | 0 | 0 | 0 | 0 | 0 | 5,221 | 5,221 | 0 | 0 | 0 |
| C4080104 | SOUTH GATE | CA | | 10/23/2024 | | 2,440,279 | 0 | 0 | 0 | 0 | 0 | 0 | 10,896 | 10,896 | 0 | 0 | 0 |
| B7092701 | SOUTH LAKE TAHOE | CA | | 12/12/2017 | | 621,879 | 0 | 0 | 0 | 0 | 0 | 0 | 6,155 | 6,155 | 0 | 0 | 0 |
| A9031204 | SOUTH PASADENA | CA | | 05/08/2009 | | 866,843 | 0 | 0 | 0 | 0 | 0 | 0 | 11,806 | 11,806 | 0 | 0 | 0 |
| B0030908 | SOUTH SAN FRANCISCO | CA | | 05/27/2010 | | 396,024 | 0 | 0 | 0 | 0 | 0 | 0 | 8,790 | 8,790 | 0 | 0 | 0 |
| B3062106 | SPRING VALLEY | CA | | 08/21/2013 | | 594,595 | 0 | 0 | 0 | 0 | 0 | 0 | 8,268 | 8,268 | 0 | 0 | 0 |
| B7031003 | SPRING VALLEY | CA | | 05/30/2017 | | 473,873 | 0 | 0 | 0 | 0 | 0 | 0 | 16,537 | 16,537 | 0 | 0 | 0 |
| C0090403 | STANTON | CA | | 11/19/2020 | | 608,361 | 0 | 0 | 0 | 0 | 0 | 0 | 3,977 | 3,977 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| A9030203 | STOCKTON | CA | | 05/28/2009 | | 669,606 | 0 | 0 | 0 | 0 | 0 | 0 | 15,452 | 15,452 | 0 | 0 | 0 |
| B3082802 | STOCKTON | CA | | 11/14/2013 | | 493,251 | 0 | 0 | 0 | 0 | 0 | 0 | 12,025 | 12,025 | 0 | 0 | 0 |
| B4040803 | STOCKTON | CA | | 06/06/2014 | | 533,142 | 0 | 0 | 0 | 0 | 0 | 0 | 7,451 | 7,451 | 0 | 0 | 0 |
| B9071103 | STOCKTON | CA | | 09/27/2019 | | 489,491 | 0 | 0 | 0 | 0 | 0 | 0 | 4,248 | 4,248 | 0 | 0 | 0 |
| B9091210 | STOCKTON | CA | | 12/05/2019 | | 384,918 | 0 | 0 | 0 | 0 | 0 | 0 | 2,438 | 2,438 | 0 | 0 | 0 |
| C1071609 | STOCKTON | CA | | 09/28/2021 | | 920,491 | 0 | 0 | 0 | 0 | 0 | 0 | 7,571 | 7,571 | 0 | 0 | 0 |
| C2010602 | STOCKTON | CA | | 03/10/2022 | | 844,170 | 0 | 0 | 0 | 0 | 0 | 0 | 6,617 | 6,617 | 0 | 0 | 0 |
| C2090601 | STOCKTON | CA | | 01/12/2023 | | 763,932 | 0 | 0 | 0 | 0 | 0 | 0 | 4,019 | 4,019 | 0 | 0 | 0 |
| C4060725 | STOCKTON | CA | | 10/24/2024 | | 456,333 | 0 | 0 | 0 | 0 | 0 | 0 | 2,151 | 2,151 | 0 | 0 | 0 |
| C4060726 | STOCKTON | CA | | 10/25/2024 | | 574,093 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706 | 2,706 | 0 | 0 | 0 |
| C4102219 | STOCKTON | CA | | 01/31/2025 | | 8,172,296 | 0 | 0 | 0 | 0 | 0 | 0 | 39,088 | 39,088 | 0 | 0 | 0 |
| C4102227 | STOCKTON | CA | | 02/07/2025 | | 993,398 | 0 | 0 | 0 | 0 | 0 | 0 | 4,721 | 4,721 | 0 | 0 | 0 |
| C4102245 | STOCKTON | CA | | 02/07/2025 | | 4,081,072 | 0 | 0 | 0 | 0 | 0 | 0 | 19,393 | 19,393 | 0 | 0 | 0 |
| C4102257 | STOCKTON | CA | | 02/07/2025 | | 898,686 | 0 | 0 | 0 | 0 | 0 | 0 | 4,271 | 4,271 | 0 | 0 | 0 |
| C4102262 | STOCKTON | CA | | 02/07/2025 | | 1,008,652 | 0 | 0 | 0 | 0 | 0 | 0 | 4,794 | 4,794 | 0 | 0 | 0 |
| C6030201 | SUISUN CITY | CA | | 05/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,277 | 17,277 | 0 | 0 | 0 |
| B5042903 | SUN VALLEY | CA | | 07/22/2015 | | 480,252 | 0 | 0 | 0 | 0 | 0 | 0 | 23,739 | 23,739 | 0 | 0 | 0 |
| B9061803 | SUNLAND-TUJUNGA | CA | | 08/20/2019 | | 350,111 | 0 | 0 | 0 | 0 | 0 | 0 | 2,427 | 2,427 | 0 | 0 | 0 |
| A9052102 | SUNNYVALE | CA | | 07/28/2009 | | 203,896 | 0 | 0 | 0 | 0 | 0 | 0 | 12,804 | 12,804 | 0 | 0 | 0 |
| A9052103 | SUNNYVALE | CA | | 07/28/2009 | | 146,676 | 0 | 0 | 0 | 0 | 0 | 0 | 9,212 | 9,212 | 0 | 0 | 0 |
| B1020405 | SUNNYVALE | CA | | 04/22/2011 | | 237,735 | 0 | 0 | 0 | 0 | 0 | 0 | 4,281 | 4,281 | 0 | 0 | 0 |
| B2051004 | SUNNYVALE | CA | | 07/30/2012 | | 56,670 | 0 | 0 | 0 | 0 | 0 | 0 | 8,432 | 8,432 | 0 | 0 | 0 |
| C1111901 | SUNNYVALE | CA | | 01/27/2022 | | 7,738,118 | 0 | 0 | 0 | 0 | 0 | 0 | 44,569 | 44,569 | 0 | 0 | 0 |
| C4091901 | SUNNYVALE | CA | | 11/08/2024 | | 7,854,914 | 0 | 0 | 0 | 0 | 0 | 0 | 38,738 | 38,738 | 0 | 0 | 0 |
| C5052303 | SUNNYVALE | CA | | 08/15/2025 | | 2,858,598 | 0 | 0 | 0 | 0 | 0 | 0 | 11,477 | 11,477 | 0 | 0 | 0 |
| B4040702 | SYLMAR | CA | | 06/17/2014 | | 162,242 | 0 | 0 | 0 | 0 | 0 | 0 | 3,679 | 3,679 | 0 | 0 | 0 |
| A7050803 | TAFT | CA | | 07/31/2007 | | 115,349 | 0 | 0 | 0 | 0 | 0 | 0 | 3,776 | 3,776 | 0 | 0 | 0 |
| C4081601 | TAFT | CA | | 10/15/2024 | | 1,780,043 | 0 | 0 | 0 | 0 | 0 | 0 | 5,205 | 5,205 | 0 | 0 | 0 |
| C2030902 | TARZANA | CA | | 05/18/2022 | | 823,682 | 0 | 0 | 0 | 0 | 0 | 0 | 6,024 | 6,024 | 0 | 0 | 0 |
| A8020402 | TEHACHAPI | CA | | 11/03/2008 | | 315,769 | 0 | 0 | 0 | 0 | 0 | 0 | 7,699 | 7,699 | 0 | 0 | 0 |
| B4101402 | TEHACHAPI | CA | | 01/07/2015 | | 217,075 | 0 | 0 | 0 | 0 | 0 | 0 | 4,766 | 4,766 | 0 | 0 | 0 |
| B4032401 | TEMECULA | CA | | 06/18/2014 | | 66,385 | 0 | 0 | 0 | 0 | 0 | 0 | 4,355 | 4,355 | 0 | 0 | 0 |
| B7100904 | TEMECULA | CA | | 11/30/2017 | | 541,376 | 0 | 0 | 0 | 0 | 0 | 0 | 5,457 | 5,457 | 0 | 0 | 0 |
| C2110103 | TEMECULA | CA | | 02/09/2023 | | 8,092,231 | 0 | 0 | 0 | 0 | 0 | 0 | 28,753 | 28,753 | 0 | 0 | 0 |
| C2110104 | TEMECULA | CA | | 02/27/2023 | | 2,502,730 | 0 | 0 | 0 | 0 | 0 | 0 | 8,895 | 8,895 | 0 | 0 | 0 |
| C3051604 | TEMECULA | CA | | 07/14/2023 | | 1,645,563 | 0 | 0 | 0 | 0 | 0 | 0 | 9,015 | 9,015 | 0 | 0 | 0 |
| C4032802 | TEMECULA | CA | | 06/06/2024 | | 1,836,472 | 0 | 0 | 0 | 0 | 0 | 0 | 7,717 | 7,717 | 0 | 0 | 0 |
| C5021407 | TEMECULA | CA | | 05/02/2025 | | 3,891,997 | 0 | 0 | 0 | 0 | 0 | 0 | 11,126 | 11,126 | 0 | 0 | 0 |
| C5071404 | TEMECULA | CA | | 10/20/2025 | | 324,583 | 0 | 0 | 0 | 0 | 0 | 0 | 1,310 | 1,310 | 0 | 0 | 0 |
| C5071405 | TEMECULA | CA | | 09/12/2025 | | 1,647,459 | 0 | 0 | 0 | 0 | 0 | 0 | 4,924 | 4,924 | 0 | 0 | 0 |
| C5123002 | TEMECULA | CA | | 03/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,037 | 4,037 | 0 | 0 | 0 |
| C6061602 | TEMECULA | CA | | 08/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,062,500 | 5,062,500 | 0 | 0 | 0 |
| B6041102 | TEMPLETON | CA | | 05/31/2016 | | 4,104,771 | 0 | 0 | 0 | 0 | 0 | 0 | 38,590 | 38,590 | 0 | 0 | 0 |
| A5112204 | THOUSAND OAKS | CA | | 12/31/2006 | | 177,105 | 0 | 0 | 0 | 0 | 0 | 0 | 7,315 | 7,315 | 0 | 0 | 0 |
| A7051807 | THOUSAND OAKS | CA | | 07/25/2007 | | 221,190 | 0 | 0 | 0 | 0 | 0 | 0 | 6,940 | 6,940 | 0 | 0 | 0 |
| C1010801 | THOUSAND OAKS | CA | | 03/22/2021 | | 7,052,201 | 0 | 0 | 0 | 0 | 0 | 0 | 41,978 | 41,978 | 0 | 0 | 0 |
| C1092407 | THOUSAND OAKS | CA | | 12/10/2021 | | 18,582,273 | 0 | 0 | 0 | 0 | 0 | 0 | 93,502 | 93,502 | 0 | 0 | 0 |
| B3013006 | TORRANCE | CA | | 04/10/2013 | | 983,487 | 0 | 0 | 0 | 0 | 0 | 0 | 15,096 | 15,096 | 0 | 0 | 0 |
| B9022202 | TORRANCE | CA | | 07/25/2019 | | 6,553,085 | 0 | 0 | 0 | 0 | 0 | 0 | 94,981 | 94,981 | 0 | 0 | 0 |
| C2100301 | TORRANCE | CA | | 01/05/2023 | | 3,581,545 | 0 | 0 | 0 | 0 | 0 | 0 | 19,462 | 19,462 | 0 | 0 | 0 |
| C3013102 | TORRANCE | CA | | 04/03/2023 | | 5,392,805 | 0 | 0 | 0 | 0 | 0 | 0 | 20,135 | 20,135 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5102005 | TORRANCE | CA | | 01/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,928 | 14,928 | 0 | 0 | 0 |
| B2043004 | TRACY | CA | | 06/25/2012 | | 1,345,412 | 0 | 0 | 0 | 0 | 0 | 0 | 23,089 | 23,089 | 0 | 0 | 0 |
| B2082401 | TRACY | CA | | 09/28/2012 | | 1,042,908 | 0 | 0 | 0 | 0 | 0 | 0 | 16,436 | 16,436 | 0 | 0 | 0 |
| B8032801 | TRACY | CA | | 10/09/2018 | | 714,566 | 0 | 0 | 0 | 0 | 0 | 0 | 5,966 | 5,966 | 0 | 0 | 0 |
| C0010701 | TRACY | CA | | 05/29/2020 | | 9,570,686 | 0 | 0 | 0 | 0 | 0 | 0 | 210,562 | 210,562 | 0 | 0 | 0 |
| A8071804 | TRUCKEE | CA | | 01/28/2009 | | 936,100 | 0 | 0 | 0 | 0 | 0 | 0 | 24,064 | 24,064 | 0 | 0 | 0 |
| C3061504 | TRUCKEE | CA | | 09/01/2023 | | 768,589 | 0 | 0 | 0 | 0 | 0 | 0 | 3,955 | 3,955 | 0 | 0 | 0 |
| A6080801 | TULARE | CA | | 12/31/2006 | | 93,450 | 0 | 0 | 0 | 0 | 0 | 0 | 3,571 | 3,571 | 0 | 0 | 0 |
| C2061001 | TURLOCK | CA | | 08/18/2022 | | 6,941,427 | 0 | 0 | 0 | 0 | 0 | 0 | 44,888 | 44,888 | 0 | 0 | 0 |
| C2061002 | TURLOCK | CA | | 08/18/2022 | | 2,316,809 | 0 | 0 | 0 | 0 | 0 | 0 | 14,983 | 14,983 | 0 | 0 | 0 |
| WC110001 | TURLOCK | CA | | 12/22/2021 | | 6,003,991 | 0 | 0 | 0 | 0 | 0 | 0 | 22,273 | 22,273 | 0 | 0 | 0 |
| B2111903 | TUSTIN | CA | | 01/16/2013 | | 16,029 | 0 | 0 | 0 | 0 | 0 | 0 | 1,554 | 1,554 | 0 | 0 | 0 |
| C0121701 | TUSTIN | CA | | 03/04/2021 | | 7,267,384 | 0 | 0 | 0 | 0 | 0 | 0 | 41,040 | 41,040 | 0 | 0 | 0 |
| C3122204 | TUSTIN | CA | | 03/29/2024 | | 3,091,217 | 0 | 0 | 0 | 0 | 0 | 0 | 13,516 | 13,516 | 0 | 0 | 0 |
| B4112501 | UKIAH | CA | | 01/27/2015 | | 353,275 | 0 | 0 | 0 | 0 | 0 | 0 | 4,508 | 4,508 | 0 | 0 | 0 |
| A7043004 | UNION CITY | CA | | 07/11/2007 | | 232,116 | 0 | 0 | 0 | 0 | 0 | 0 | 7,762 | 7,762 | 0 | 0 | 0 |
| A7043005 | UNION CITY | CA | | 07/11/2007 | | 161,457 | 0 | 0 | 0 | 0 | 0 | 0 | 5,400 | 5,400 | 0 | 0 | 0 |
| B0090702 | UPLAND | CA | | 11/22/2010 | | 241,534 | 0 | 0 | 0 | 0 | 0 | 0 | 4,415 | 4,415 | 0 | 0 | 0 |
| B4121506 | UPLAND | CA | | 02/02/2015 | | 1,146,865 | 0 | 0 | 0 | 0 | 0 | 0 | 16,009 | 16,009 | 0 | 0 | 0 |
| B4121506-1 | UPLAND | CA | | 12/16/2016 | | 299,933 | 0 | 0 | 0 | 0 | 0 | 0 | 4,187 | 4,187 | 0 | 0 | 0 |
| B8061404 | UPLAND | CA | | 08/01/2018 | | 1,639,335 | 0 | 0 | 0 | 0 | 0 | 0 | 9,992 | 9,992 | 0 | 0 | 0 |
| A6040303 | VACAVILLE | CA | | 06/01/2006 | | 1,153,463 | 0 | 0 | 0 | 0 | 0 | 0 | 16,578 | 16,578 | 0 | 0 | 0 |
| B5071602 | VACAVILLE | CA | | 10/21/2015 | | 241,476 | 0 | 0 | 0 | 0 | 0 | 0 | 2,427 | 2,427 | 0 | 0 | 0 |
| A8121203 | VALLEJO | CA | | 02/20/2009 | | 116,878 | 0 | 0 | 0 | 0 | 0 | 0 | 2,697 | 2,697 | 0 | 0 | 0 |
| B5013006 | VALLEJO | CA | | 04/06/2015 | | 614,199 | 0 | 0 | 0 | 0 | 0 | 0 | 6,769 | 6,769 | 0 | 0 | 0 |
| B6122001 | VALLEJO | CA | | 04/04/2017 | | 4,073,702 | 0 | 0 | 0 | 0 | 0 | 0 | 37,699 | 37,699 | 0 | 0 | 0 |
| C3062106 | VALLEJO | CA | | 09/01/2023 | | 3,001,523 | 0 | 0 | 0 | 0 | 0 | 0 | 15,436 | 15,436 | 0 | 0 | 0 |
| C4080604 | VALLEJO | CA | | 10/01/2024 | | 11,553,026 | 0 | 0 | 0 | 0 | 0 | 0 | 51,580 | 51,580 | 0 | 0 | 0 |
| C5011302 | VALLEJO | CA | | 04/02/2025 | | 1,429,063 | 0 | 0 | 0 | 0 | 0 | 0 | 6,011 | 6,011 | 0 | 0 | 0 |
| C6032602 | VALLEJO | CA | | 06/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 491,393 | 491,393 | 0 | 0 | 0 |
| B4050601 | VAN NUYS | CA | | 07/30/2014 | | 538,475 | 0 | 0 | 0 | 0 | 0 | 0 | 7,659 | 7,659 | 0 | 0 | 0 |
| C0012804 | VAN NUYS | CA | | 04/15/2020 | | 1,909,365 | 0 | 0 | 0 | 0 | 0 | 0 | 17,119 | 17,119 | 0 | 0 | 0 |
| C0110202 | VAN NUYS | CA | | 01/12/2021 | | 2,784,246 | 0 | 0 | 0 | 0 | 0 | 0 | 23,977 | 23,977 | 0 | 0 | 0 |
| C2011907 | VAN NUYS | CA | | 04/14/2022 | | 712,225 | 0 | 0 | 0 | 0 | 0 | 0 | 5,551 | 5,551 | 0 | 0 | 0 |
| C4100310 | VAN NUYS | CA | | 12/20/2024 | | 7,464,130 | 0 | 0 | 0 | 0 | 0 | 0 | 36,574 | 36,574 | 0 | 0 | 0 |
| C4100310-1 | VAN NUYS | CA | | 08/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 409,700 | 409,700 | 0 | 0 | 0 |
| B0071902 | VENTURA | CA | | 10/25/2010 | | 215,831 | 0 | 0 | 0 | 0 | 0 | 0 | 10,209 | 10,209 | 0 | 0 | 0 |
| B1110404 | VENTURA | CA | | 02/17/2012 | | 215,559 | 0 | 0 | 0 | 0 | 0 | 0 | 4,023 | 4,023 | 0 | 0 | 0 |
| B1113001 | VENTURA | CA | | 02/23/2012 | | 126,572 | 0 | 0 | 0 | 0 | 0 | 0 | 2,091 | 2,091 | 0 | 0 | 0 |
| B7051102 | VENTURA | CA | | 08/03/2017 | | 466,644 | 0 | 0 | 0 | 0 | 0 | 0 | 3,159 | 3,159 | 0 | 0 | 0 |
| B8041905 | VENTURA | CA | | 06/20/2018 | | 272,464 | 0 | 0 | 0 | 0 | 0 | 0 | 1,669 | 1,669 | 0 | 0 | 0 |
| B8092009 | VENTURA | CA | | 12/04/2018 | | 621,858 | 0 | 0 | 0 | 0 | 0 | 0 | 5,596 | 5,596 | 0 | 0 | 0 |
| B8092009-1 | VENTURA | CA | | 04/09/2021 | | 327,801 | 0 | 0 | 0 | 0 | 0 | 0 | 2,950 | 2,950 | 0 | 0 | 0 |
| C0020601 | VENTURA | CA | | 04/01/2020 | | 2,576,811 | 0 | 0 | 0 | 0 | 0 | 0 | 22,809 | 22,809 | 0 | 0 | 0 |
| C0072001 | VENTURA | CA | | 09/25/2020 | | 476,449 | 0 | 0 | 0 | 0 | 0 | 0 | 2,929 | 2,929 | 0 | 0 | 0 |
| C1032403 | VENTURA | CA | | 06/04/2021 | | 1,021,486 | 0 | 0 | 0 | 0 | 0 | 0 | 4,976 | 4,976 | 0 | 0 | 0 |
| C2071102 | VENTURA | CA | | 09/30/2022 | | 352,501 | 0 | 0 | 0 | 0 | 0 | 0 | 2,197 | 2,197 | 0 | 0 | 0 |
| C3062801 | VENTURA | CA | | 09/28/2023 | | 8,804,485 | 0 | 0 | 0 | 0 | 0 | 0 | 45,276 | 45,276 | 0 | 0 | 0 |
| C4041202 | VENTURA | CA | | 07/01/2024 | | 300,173 | 0 | 0 | 0 | 0 | 0 | 0 | 1,298 | 1,298 | 0 | 0 | 0 |
| C4052304 | VENTURA | CA | | 07/24/2024 | | 1,516,043 | 0 | 0 | 0 | 0 | 0 | 0 | 6,911 | 6,911 | 0 | 0 | 0 |
| C6040203 | VENTURA | CA | | 06/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 693,279 | 693,279 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C6062902 | VENTURA | CA | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B5010805 | VERNON | CA | | 04/17/2015 | | 280,967 | 0 | 0 | 0 | 0 | 0 | 0 | 5,638 | 5,638 | 0 | 0 | 0 |
| B9121902 | VERNON | CA | | 01/31/2020 | | 730,402 | 0 | 0 | 0 | 0 | 0 | 0 | 5,138 | 5,138 | 0 | 0 | 0 |
| B9121902-1 | VERNON | CA | | 06/21/2022 | | 350,092 | 0 | 0 | 0 | 0 | 0 | 0 | 2,463 | 2,463 | 0 | 0 | 0 |
| B2022705 | VICTORVILLE | CA | | 04/23/2012 | | 318,192 | 0 | 0 | 0 | 0 | 0 | 0 | 5,680 | 5,680 | 0 | 0 | 0 |
| B7090601 | VICTORVILLE | CA | | 10/31/2017 | | 345,407 | 0 | 0 | 0 | 0 | 0 | 0 | 5,195 | 5,195 | 0 | 0 | 0 |
| B8082802 | VICTORVILLE | CA | | 10/18/2018 | | 309,695 | 0 | 0 | 0 | 0 | 0 | 0 | 4,405 | 4,405 | 0 | 0 | 0 |
| C0021907 | VICTORVILLE | CA | | 05/14/2020 | | 957,053 | 0 | 0 | 0 | 0 | 0 | 0 | 8,421 | 8,421 | 0 | 0 | 0 |
| C4100307 | VICTORVILLE | CA | | 12/20/2024 | | 7,204,584 | 0 | 0 | 0 | 0 | 0 | 0 | 23,806 | 23,806 | 0 | 0 | 0 |
| C1111002 | VISALIA | CA | | 02/18/2022 | | 3,043,280 | 0 | 0 | 0 | 0 | 0 | 0 | 23,646 | 23,646 | 0 | 0 | 0 |
| C1111002-1 | VISALIA | CA | | 05/29/2025 | | 549,350 | 0 | 0 | 0 | 0 | 0 | 0 | 2,131 | 2,131 | 0 | 0 | 0 |
| C2011102 | VISALIA | CA | | 07/01/2022 | | 407,234 | 0 | 0 | 0 | 0 | 0 | 0 | 2,987 | 2,987 | 0 | 0 | 0 |
| C3042001 | VISALIA | CA | | 06/01/2023 | | 2,612,980 | 0 | 0 | 0 | 0 | 0 | 0 | 14,643 | 14,643 | 0 | 0 | 0 |
| C3091505 | VISALIA | CA | | 02/29/2024 | | 16,882,832 | 0 | 0 | 0 | 0 | 0 | 0 | 69,304 | 69,304 | 0 | 0 | 0 |
| C4040102 | VISALIA | CA | | 06/05/2024 | | 12,184,313 | 0 | 0 | 0 | 0 | 0 | 0 | 55,934 | 55,934 | 0 | 0 | 0 |
| C4040103 | VISALIA | CA | | 06/28/2024 | | 12,514,596 | 0 | 0 | 0 | 0 | 0 | 0 | 57,450 | 57,450 | 0 | 0 | 0 |
| C4053008 | VISALIA | CA | | 08/13/2024 | | 9,256,692 | 0 | 0 | 0 | 0 | 0 | 0 | 27,421 | 27,421 | 0 | 0 | 0 |
| C6070101 | VISALIA | CA | | 09/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3041505 | VISTA | CA | | 07/10/2013 | | 584,889 | 0 | 0 | 0 | 0 | 0 | 0 | 46,891 | 46,891 | 0 | 0 | 0 |
| B3041505-1 | VISTA | CA | | 11/17/2017 | | 263,824 | 0 | 0 | 0 | 0 | 0 | 0 | 20,491 | 20,491 | 0 | 0 | 0 |
| B4021802 | VISTA | CA | | 05/12/2014 | | 1,034,599 | 0 | 0 | 0 | 0 | 0 | 0 | 14,578 | 14,578 | 0 | 0 | 0 |
| B9082701 | VISTA | CA | | 11/27/2019 | | 1,511,509 | 0 | 0 | 0 | 0 | 0 | 0 | 13,799 | 13,799 | 0 | 0 | 0 |
| C0102801 | VISTA | CA | | 01/07/2021 | | 2,088,197 | 0 | 0 | 0 | 0 | 0 | 0 | 14,022 | 14,022 | 0 | 0 | 0 |
| C5030404 | VISTA | CA | | 05/16/2025 | | 1,958,161 | 0 | 0 | 0 | 0 | 0 | 0 | 6,139 | 6,139 | 0 | 0 | 0 |
| C5040401 | VISTA | CA | | 06/25/2025 | | 600,556 | 0 | 0 | 0 | 0 | 0 | 0 | 2,682 | 2,682 | 0 | 0 | 0 |
| C5072501 | VISTA | CA | | 10/21/2025 | | 1,687,183 | 0 | 0 | 0 | 0 | 0 | 0 | 5,130 | 5,130 | 0 | 0 | 0 |
| A9101305 | WALNUT | CA | | 12/16/2009 | | 155,578 | 0 | 0 | 0 | 0 | 0 | 0 | 8,509 | 8,509 | 0 | 0 | 0 |
| B0060105 | WALNUT CREEK | CA | | 07/14/2010 | | 303,091 | 0 | 0 | 0 | 0 | 0 | 0 | 6,477 | 6,477 | 0 | 0 | 0 |
| B1120704 | WALNUT CREEK | CA | | 02/09/2012 | | 1,207,194 | 0 | 0 | 0 | 0 | 0 | 0 | 21,789 | 21,789 | 0 | 0 | 0 |
| B5110904 | WALNUT CREEK | CA | | 01/27/2016 | | 1,274,044 | 0 | 0 | 0 | 0 | 0 | 0 | 13,103 | 13,103 | 0 | 0 | 0 |
| B7030801 | WALNUT CREEK | CA | | 06/01/2017 | | 1,152,230 | 0 | 0 | 0 | 0 | 0 | 0 | 7,895 | 7,895 | 0 | 0 | 0 |
| B8112702 | WALNUT CREEK | CA | | 02/01/2019 | | 569,135 | 0 | 0 | 0 | 0 | 0 | 0 | 4,810 | 4,810 | 0 | 0 | 0 |
| C1092905 | WALNUT CREEK | CA | | 11/29/2021 | | 1,194,705 | 0 | 0 | 0 | 0 | 0 | 0 | 14,098 | 14,098 | 0 | 0 | 0 |
| C4100801 | WALNUT CREEK | CA | | 12/23/2024 | | 2,236,431 | 0 | 0 | 0 | 0 | 0 | 0 | 9,673 | 9,673 | 0 | 0 | 0 |
| C5042806 | WALNUT CREEK | CA | | 08/15/2025 | | 2,283,462 | 0 | 0 | 0 | 0 | 0 | 0 | 8,997 | 8,997 | 0 | 0 | 0 |
| C5050205 | WASCO | CA | | 07/25/2025 | | 1,523,380 | 0 | 0 | 0 | 0 | 0 | 0 | 14,966 | 14,966 | 0 | 0 | 0 |
| C1032501 | WATSONVILLE | CA | | 06/07/2021 | | 749,803 | 0 | 0 | 0 | 0 | 0 | 0 | 5,616 | 5,616 | 0 | 0 | 0 |
| B8071601 | WEST COVINA | CA | | 09/11/2018 | | 546,603 | 0 | 0 | 0 | 0 | 0 | 0 | 4,702 | 4,702 | 0 | 0 | 0 |
| B8121801 | WEST COVINA | CA | | 02/19/2019 | | 940,828 | 0 | 0 | 0 | 0 | 0 | 0 | 8,250 | 8,250 | 0 | 0 | 0 |
| A7070603 | WEST HOLLYWOOD | CA | | 09/18/2007 | | 957,198 | 0 | 0 | 0 | 0 | 0 | 0 | 12,020 | 12,020 | 0 | 0 | 0 |
| B2040202 | WEST HOLLYWOOD | CA | | 06/19/2012 | | 526,718 | 0 | 0 | 0 | 0 | 0 | 0 | 17,439 | 17,439 | 0 | 0 | 0 |
| B4041402 | WEST HOLLYWOOD | CA | | 06/26/2014 | | 747,649 | 0 | 0 | 0 | 0 | 0 | 0 | 9,842 | 9,842 | 0 | 0 | 0 |
| B4041402-1 | WEST HOLLYWOOD | CA | | 06/19/2018 | | 475,227 | 0 | 0 | 0 | 0 | 0 | 0 | 6,148 | 6,148 | 0 | 0 | 0 |
| C3021701 | WEST HOLLYWOOD | CA | | 06/09/2023 | | 772,650 | 0 | 0 | 0 | 0 | 0 | 0 | 4,172 | 4,172 | 0 | 0 | 0 |
| C3021701-1 | WEST HOLLYWOOD | CA | | 08/16/2023 | | 826,410 | 0 | 0 | 0 | 0 | 0 | 0 | 4,462 | 4,462 | 0 | 0 | 0 |
| C3040401 | WEST HOLLYWOOD | CA | | 06/20/2023 | | 1,571,733 | 0 | 0 | 0 | 0 | 0 | 0 | 8,389 | 8,389 | 0 | 0 | 0 |
| C4050202 | WEST HOLLYWOOD | CA | | 07/16/2024 | | 3,824,129 | 0 | 0 | 0 | 0 | 0 | 0 | 10,416 | 10,416 | 0 | 0 | 0 |
| C0051201 | WEST SACRAMENTO | CA | | 07/10/2020 | | 777,365 | 0 | 0 | 0 | 0 | 0 | 0 | 5,163 | 5,163 | 0 | 0 | 0 |
| C4103001 | WEST SACRAMENTO | CA | | 01/28/2025 | | 1,666,441 | 0 | 0 | 0 | 0 | 0 | 0 | 7,555 | 7,555 | 0 | 0 | 0 |
| C5051203 | WEST SACRAMENTO | CA | | 07/29/2025 | | 1,297,183 | 0 | 0 | 0 | 0 | 0 | 0 | 5,882 | 5,882 | 0 | 0 | 0 |
| A6120806 | WESTCHESTER | CA | | 01/29/2007 | | 282,577 | 0 | 0 | 0 | 0 | 0 | 0 | 9,630 | 9,630 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B8091704 | WESTLAKE VILLAGE | CA | | 12/11/2018 | | 1,093,945 | 0 | 0 | 0 | 0 | 0 | 0 | 6,722 | 6,722 | 0 | 0 | 0 |
| B3062107 | WESTMINSTER | CA | | 02/05/2014 | | 756,765 | 0 | 0 | 0 | 0 | 0 | 0 | 10,223 | 10,223 | 0 | 0 | 0 |
| C4051301 | WESTMINSTER | CA | | 08/09/2024 | | 1,737,474 | 0 | 0 | 0 | 0 | 0 | 0 | 8,006 | 8,006 | 0 | 0 | 0 |
| C5011401 | WESTMINSTER | CA | | 04/01/2025 | | 3,885,196 | 0 | 0 | 0 | 0 | 0 | 0 | 16,042 | 16,042 | 0 | 0 | 0 |
| C5080802 | WESTMINSTER | CA | | 10/31/2025 | | 1,697,547 | 0 | 0 | 0 | 0 | 0 | 0 | 7,659 | 7,659 | 0 | 0 | 0 |
| B2081304 | WHITTIER | CA | | 11/14/2012 | | 275,652 | 0 | 0 | 0 | 0 | 0 | 0 | 33,822 | 33,822 | 0 | 0 | 0 |
| B7082501 | WHITTIER | CA | | 10/30/2017 | | 255,987 | 0 | 0 | 0 | 0 | 0 | 0 | 8,086 | 8,086 | 0 | 0 | 0 |
| B8112301 | WHITTIER | CA | | 01/28/2019 | | 182,849 | 0 | 0 | 0 | 0 | 0 | 0 | 4,657 | 4,657 | 0 | 0 | 0 |
| B9111501 | WHITTIER | CA | | 02/21/2020 | | 706,745 | 0 | 0 | 0 | 0 | 0 | 0 | 6,175 | 6,175 | 0 | 0 | 0 |
| C3010601 | WHITTIER | CA | | 03/21/2023 | | 395,246 | 0 | 0 | 0 | 0 | 0 | 0 | 2,154 | 2,154 | 0 | 0 | 0 |
| C0020502 | WILDOMAR | CA | | 03/26/2020 | | 3,161,536 | 0 | 0 | 0 | 0 | 0 | 0 | 20,373 | 20,373 | 0 | 0 | 0 |
| C0090405 | WILDOMAR | CA | | 11/19/2020 | | 1,182,033 | 0 | 0 | 0 | 0 | 0 | 0 | 7,838 | 7,838 | 0 | 0 | 0 |
| B3051410 | WILMINGTON | CA | | 08/28/2013 | | 379,156 | 0 | 0 | 0 | 0 | 0 | 0 | 5,665 | 5,665 | 0 | 0 | 0 |
| C0060301 | WILMINGTON | CA | | 08/07/2020 | | 1,041,392 | 0 | 0 | 0 | 0 | 0 | 0 | 8,652 | 8,652 | 0 | 0 | 0 |
| C2111503 | WILMINGTON | CA | | 02/24/2023 | | 308,534 | 0 | 0 | 0 | 0 | 0 | 0 | 2,529 | 2,529 | 0 | 0 | 0 |
| C2111504 | WILMINGTON | CA | | 02/24/2023 | | 308,534 | 0 | 0 | 0 | 0 | 0 | 0 | 2,529 | 2,529 | 0 | 0 | 0 |
| B3073001 | WINDSOR | CA | | 10/10/2013 | | 543,290 | 0 | 0 | 0 | 0 | 0 | 0 | 13,673 | 13,673 | 0 | 0 | 0 |
| C1041502 | WINDSOR | CA | | 07/08/2021 | | 668,569 | 0 | 0 | 0 | 0 | 0 | 0 | 5,117 | 5,117 | 0 | 0 | 0 |
| C1021601 | WINNETKA | CA | | 04/30/2021 | | 1,844,185 | 0 | 0 | 0 | 0 | 0 | 0 | 11,129 | 11,129 | 0 | 0 | 0 |
| C1021601-1 | WINNETKA | CA | | 01/20/2022 | | 837,394 | 0 | 0 | 0 | 0 | 0 | 0 | 5,054 | 5,054 | 0 | 0 | 0 |
| C5031312 | WINNETKA | CA | | 06/26/2025 | | 503,970 | 0 | 0 | 0 | 0 | 0 | 0 | 2,292 | 2,292 | 0 | 0 | 0 |
| B9091302 | WOODLAND | CA | | 10/30/2019 | | 1,298,978 | 0 | 0 | 0 | 0 | 0 | 0 | 8,316 | 8,316 | 0 | 0 | 0 |
| B7082401 | YORBA LINDA | CA | | 11/14/2017 | | 1,009,240 | 0 | 0 | 0 | 0 | 0 | 0 | 8,084 | 8,084 | 0 | 0 | 0 |
| B8091301 | YREKA | CA | | 11/28/2018 | | 6,379,413 | 0 | 0 | 0 | 0 | 0 | 0 | 57,112 | 57,112 | 0 | 0 | 0 |
| B8030901 | YUBA CITY | CA | | 05/04/2018 | | 404,758 | 0 | 0 | 0 | 0 | 0 | 0 | 3,162 | 3,162 | 0 | 0 | 0 |
| B8091204 | YUBA CITY | CA | | 11/13/2018 | | 410,014 | 0 | 0 | 0 | 0 | 0 | 0 | 3,051 | 3,051 | 0 | 0 | 0 |
| C5080103 | YUBA CITY | CA | | 10/10/2025 | | 249,653 | 0 | 0 | 0 | 0 | 0 | 0 | 1,086 | 1,086 | 0 | 0 | 0 |
| C4102207 | YUCAIPA | CA | | 03/04/2025 | | 2,133,510 | 0 | 0 | 0 | 0 | 0 | 0 | 10,073 | 10,073 | 0 | 0 | 0 |
| C0020608 | YUCCA VALLEY | CA | | 04/17/2020 | | 651,829 | 0 | 0 | 0 | 0 | 0 | 0 | 5,772 | 5,772 | 0 | 0 | 0 |
| C3050101 | YUCCA VALLEY | CA | | 08/04/2023 | | 815,860 | 0 | 0 | 0 | 0 | 0 | 0 | 4,927 | 4,927 | 0 | 0 | 0 |
| C3062005 | ALAMOSA | CO | | 10/13/2023 | | 952,774 | 0 | 0 | 0 | 0 | 0 | 0 | 4,706 | 4,706 | 0 | 0 | 0 |
| B8100503 | ARVADA | CO | | 03/20/2019 | | 867,934 | 0 | 0 | 0 | 0 | 0 | 0 | 6,091 | 6,091 | 0 | 0 | 0 |
| C2103102 | ASPEN | CO | | 12/22/2022 | | 1,356,838 | 0 | 0 | 0 | 0 | 0 | 0 | 5,089 | 5,089 | 0 | 0 | 0 |
| B8080903 | AURORA | CO | | 11/27/2018 | | 528,783 | 0 | 0 | 0 | 0 | 0 | 0 | 4,792 | 4,792 | 0 | 0 | 0 |
| B8080904 | AURORA | CO | | 11/13/2018 | | 632,212 | 0 | 0 | 0 | 0 | 0 | 0 | 5,731 | 5,731 | 0 | 0 | 0 |
| B8080905 | AURORA | CO | | 11/27/2018 | | 555,563 | 0 | 0 | 0 | 0 | 0 | 0 | 5,037 | 5,037 | 0 | 0 | 0 |
| B8080906 | AURORA | CO | | 11/27/2018 | | 308,417 | 0 | 0 | 0 | 0 | 0 | 0 | 2,795 | 2,795 | 0 | 0 | 0 |
| A8041803 | BOULDER | CO | | 06/12/2008 | | 90,752 | 0 | 0 | 0 | 0 | 0 | 0 | 2,455 | 2,455 | 0 | 0 | 0 |
| B2091105 | BOULDER | CO | | 11/08/2012 | | 1,105,685 | 0 | 0 | 0 | 0 | 0 | 0 | 17,356 | 17,356 | 0 | 0 | 0 |
| C0122102 | BROOMFIELD | CO | | 03/09/2021 | | 5,376,519 | 0 | 0 | 0 | 0 | 0 | 0 | 34,310 | 34,310 | 0 | 0 | 0 |
| C2121905 | BROOMFIELD | CO | | 03/13/2023 | | 838,678 | 0 | 0 | 0 | 0 | 0 | 0 | 3,353 | 3,353 | 0 | 0 | 0 |
| C4081605 | BROOMFIELD | CO | | 11/01/2024 | | 1,825,925 | 0 | 0 | 0 | 0 | 0 | 0 | 8,098 | 8,098 | 0 | 0 | 0 |
| C4011601 | CASTLE ROCK | CO | | 03/28/2024 | | 7,157,903 | 0 | 0 | 0 | 0 | 0 | 0 | 21,431 | 21,431 | 0 | 0 | 0 |
| B2032601 | CENTENNIAL | CO | | 05/17/2012 | | 944,325 | 0 | 0 | 0 | 0 | 0 | 0 | 16,471 | 16,471 | 0 | 0 | 0 |
| B8013104 | CENTENNIAL | CO | | 04/05/2018 | | 387,412 | 0 | 0 | 0 | 0 | 0 | 0 | 11,179 | 11,179 | 0 | 0 | 0 |
| C5092206 | CLIFTON | CO | | 01/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,332 | 1,332 | 0 | 0 | 0 |
| A8082902 | COLORADO SPRINGS | CO | | 11/10/2008 | | 1,307,103 | 0 | 0 | 0 | 0 | 0 | 0 | 17,955 | 17,955 | 0 | 0 | 0 |
| B1082904 | COLORADO SPRINGS | CO | | 10/28/2011 | | 524,016 | 0 | 0 | 0 | 0 | 0 | 0 | 8,561 | 8,561 | 0 | 0 | 0 |
| B5050401 | COLORADO SPRINGS | CO | | 09/01/2015 | | 295,524 | 0 | 0 | 0 | 0 | 0 | 0 | 5,528 | 5,528 | 0 | 0 | 0 |
| B7050201 | COLORADO SPRINGS | CO | | 07/31/2017 | | 596,668 | 0 | 0 | 0 | 0 | 0 | 0 | 5,921 | 5,921 | 0 | 0 | 0 |
| C0102802 | COLORADO SPRINGS | CO | | 12/22/2020 | | 1,318,516 | 0 | 0 | 0 | 0 | 0 | 0 | 11,121 | 11,121 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C1090703 | COLORADO SPRINGS | CO | | 10/28/2021 | | 7,558,639 | 0 | 0 | 0 | 0 | 0 | 0 | 60,102 | 60,102 | 0 | 0 | 0 |
| C1100702 | COLORADO SPRINGS | CO | | 12/21/2021 | | 7,642,881 | 0 | 0 | 0 | 0 | 0 | 0 | 132,293 | 132,293 | 0 | 0 | 0 |
| C1122102 | COLORADO SPRINGS | CO | | 03/02/2022 | | 750,114 | 0 | 0 | 0 | 0 | 0 | 0 | 5,879 | 5,879 | 0 | 0 | 0 |
| C2041511 | COLORADO SPRINGS | CO | | 07/01/2022 | | 786,948 | 0 | 0 | 0 | 0 | 0 | 0 | 5,281 | 5,281 | 0 | 0 | 0 |
| C4031201 | COLORADO SPRINGS | CO | | 05/31/2024 | | 13,120,705 | 0 | 0 | 0 | 0 | 0 | 0 | 150,038 | 150,038 | 0 | 0 | 0 |
| C4100904 | COLORADO SPRINGS | CO | | 12/20/2024 | | 2,799,918 | 0 | 0 | 0 | 0 | 0 | 0 | 13,481 | 13,481 | 0 | 0 | 0 |
| C5012401 | COLORADO SPRINGS | CO | | 04/02/2025 | | 1,088,701 | 0 | 0 | 0 | 0 | 0 | 0 | 3,206 | 3,206 | 0 | 0 | 0 |
| C5103105 | COLORADO SPRINGS | CO | | 02/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,315 | 3,315 | 0 | 0 | 0 |
| B2042302 | COMMERCE CITY | CO | | 07/18/2012 | | 33,504 | 0 | 0 | 0 | 0 | 0 | 0 | 4,106 | 4,106 | 0 | 0 | 0 |
| B3013001 | COMMERCE CITY | CO | | 03/28/2013 | | 343,348 | 0 | 0 | 0 | 0 | 0 | 0 | 5,277 | 5,277 | 0 | 0 | 0 |
| C1090201 | COMMERCE CITY | CO | | 12/15/2021 | | 816,311 | 0 | 0 | 0 | 0 | 0 | 0 | 6,601 | 6,601 | 0 | 0 | 0 |
| C3060902 | CONIFER | CO | | 09/15/2023 | | 1,687,618 | 0 | 0 | 0 | 0 | 0 | 0 | 8,826 | 8,826 | 0 | 0 | 0 |
| A7041602 | DELTA | CO | | 07/24/2007 | | 59,091 | 0 | 0 | 0 | 0 | 0 | 0 | 8,753 | 8,753 | 0 | 0 | 0 |
| A7091103 | DENVER | CO | | 12/13/2007 | | 672,885 | 0 | 0 | 0 | 0 | 0 | 0 | 10,232 | 10,232 | 0 | 0 | 0 |
| A8082009 | DENVER | CO | | 10/02/2008 | | 224,751 | 0 | 0 | 0 | 0 | 0 | 0 | 5,709 | 5,709 | 0 | 0 | 0 |
| B1030105 | DENVER | CO | | 04/22/2011 | | 190,033 | 0 | 0 | 0 | 0 | 0 | 0 | 3,163 | 3,163 | 0 | 0 | 0 |
| B2042502 | DENVER | CO | | 06/29/2012 | | 1,408,893 | 0 | 0 | 0 | 0 | 0 | 0 | 24,012 | 24,012 | 0 | 0 | 0 |
| B2042502-1 | DENVER | CO | | 05/18/2015 | | 384,867 | 0 | 0 | 0 | 0 | 0 | 0 | 6,560 | 6,560 | 0 | 0 | 0 |
| B2082803 | DENVER | CO | | 11/21/2012 | | 292,702 | 0 | 0 | 0 | 0 | 0 | 0 | 4,494 | 4,494 | 0 | 0 | 0 |
| B3011503 | DENVER | CO | | 02/26/2013 | | 398,435 | 0 | 0 | 0 | 0 | 0 | 0 | 5,972 | 5,972 | 0 | 0 | 0 |
| B3040402 | DENVER | CO | | 06/14/2013 | | 640,936 | 0 | 0 | 0 | 0 | 0 | 0 | 9,347 | 9,347 | 0 | 0 | 0 |
| B3040402-1 | DENVER | CO | | 06/28/2022 | | 459,965 | 0 | 0 | 0 | 0 | 0 | 0 | 6,777 | 6,777 | 0 | 0 | 0 |
| B3040403 | DENVER | CO | | 06/14/2013 | | 691,828 | 0 | 0 | 0 | 0 | 0 | 0 | 10,088 | 10,088 | 0 | 0 | 0 |
| B3040403-1 | DENVER | CO | | 10/25/2018 | | 352,476 | 0 | 0 | 0 | 0 | 0 | 0 | 5,012 | 5,012 | 0 | 0 | 0 |
| B4010302 | DENVER | CO | | 03/10/2014 | | 312,806 | 0 | 0 | 0 | 0 | 0 | 0 | 3,944 | 3,944 | 0 | 0 | 0 |
| B4010302-1 | DENVER | CO | | 07/20/2023 | | 187,285 | 0 | 0 | 0 | 0 | 0 | 0 | 2,324 | 2,324 | 0 | 0 | 0 |
| B4030701 | DENVER | CO | | 05/12/2014 | | 973,850 | 0 | 0 | 0 | 0 | 0 | 0 | 12,819 | 12,819 | 0 | 0 | 0 |
| B4091201 | DENVER | CO | | 11/07/2014 | | 146,555 | 0 | 0 | 0 | 0 | 0 | 0 | 1,854 | 1,854 | 0 | 0 | 0 |
| B4091201-1 | DENVER | CO | | 02/28/2018 | | 224,085 | 0 | 0 | 0 | 0 | 0 | 0 | 2,809 | 2,809 | 0 | 0 | 0 |
| B5103002 | DENVER | CO | | 01/15/2016 | | 358,805 | 0 | 0 | 0 | 0 | 0 | 0 | 4,027 | 4,027 | 0 | 0 | 0 |
| B6010402 | DENVER | CO | | 02/26/2016 | | 472,187 | 0 | 0 | 0 | 0 | 0 | 0 | 5,313 | 5,313 | 0 | 0 | 0 |
| B6010402-1 | DENVER | CO | | 03/15/2023 | | 410,379 | 0 | 0 | 0 | 0 | 0 | 0 | 4,192 | 4,192 | 0 | 0 | 0 |
| B6041103 | DENVER | CO | | 06/21/2016 | | 494,230 | 0 | 0 | 0 | 0 | 0 | 0 | 4,997 | 4,997 | 0 | 0 | 0 |
| B6082201 | DENVER | CO | | 10/20/2016 | | 282,517 | 0 | 0 | 0 | 0 | 0 | 0 | 10,755 | 10,755 | 0 | 0 | 0 |
| B6082502 | DENVER | CO | | 11/03/2016 | | 283,627 | 0 | 0 | 0 | 0 | 0 | 0 | 3,181 | 3,181 | 0 | 0 | 0 |
| B7062801 | DENVER | CO | | 09/06/2017 | | 985,600 | 0 | 0 | 0 | 0 | 0 | 0 | 9,112 | 9,112 | 0 | 0 | 0 |
| B7062801-1 | DENVER | CO | | 03/24/2023 | | 217,266 | 0 | 0 | 0 | 0 | 0 | 0 | 1,897 | 1,897 | 0 | 0 | 0 |
| B7083001 | DENVER | CO | | 11/21/2017 | | 865,358 | 0 | 0 | 0 | 0 | 0 | 0 | 5,749 | 5,749 | 0 | 0 | 0 |
| B8011601 | DENVER | CO | | 03/15/2018 | | 299,639 | 0 | 0 | 0 | 0 | 0 | 0 | 2,904 | 2,904 | 0 | 0 | 0 |
| B8022201 | DENVER | CO | | 04/30/2018 | | 1,086,156 | 0 | 0 | 0 | 0 | 0 | 0 | 10,214 | 10,214 | 0 | 0 | 0 |
| B8031201 | DENVER | CO | | 05/23/2018 | | 694,520 | 0 | 0 | 0 | 0 | 0 | 0 | 5,424 | 5,424 | 0 | 0 | 0 |
| B8051702 | DENVER | CO | | 07/20/2018 | | 495,977 | 0 | 0 | 0 | 0 | 0 | 0 | 4,211 | 4,211 | 0 | 0 | 0 |
| B8051703 | DENVER | CO | | 07/20/2018 | | 251,545 | 0 | 0 | 0 | 0 | 0 | 0 | 2,136 | 2,136 | 0 | 0 | 0 |
| B9020103 | DENVER | CO | | 04/15/2019 | | 354,563 | 0 | 0 | 0 | 0 | 0 | 0 | 3,042 | 3,042 | 0 | 0 | 0 |
| C0042201 | DENVER | CO | | 07/08/2020 | | 2,157,937 | 0 | 0 | 0 | 0 | 0 | 0 | 18,271 | 18,271 | 0 | 0 | 0 |
| C0082001 | DENVER | CO | | 10/15/2020 | | 2,561,874 | 0 | 0 | 0 | 0 | 0 | 0 | 15,938 | 15,938 | 0 | 0 | 0 |
| C1072804 | DENVER | CO | | 09/28/2021 | | 1,061,971 | 0 | 0 | 0 | 0 | 0 | 0 | 8,213 | 8,213 | 0 | 0 | 0 |
| C2090105 | DENVER | CO | | 11/15/2022 | | 1,326,662 | 0 | 0 | 0 | 0 | 0 | 0 | 5,766 | 5,766 | 0 | 0 | 0 |
| C3090102 | DENVER | CO | | 11/13/2023 | | 1,160,953 | 0 | 0 | 0 | 0 | 0 | 0 | 5,410 | 5,410 | 0 | 0 | 0 |
| C4092602 | DENVER | CO | | 12/19/2024 | | 24,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4101803 | DENVER | CO | | 01/15/2025 | | 5,332,522 | 0 | 0 | 0 | 0 | 0 | 0 | 10,399 | 10,399 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C5030502 | DENVER | CO | | 05/20/2025 | | 1,801,705 | 0 | 0 | 0 | 0 | 0 | 0 | 7,952 | 7,952 | 0 | 0 | 0 |
| C5042401 | DENVER | CO | | 07/18/2025 | | 10,485,804 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5072401 | DENVER | CO | | 10/30/2025 | | 2,996,148 | 0 | 0 | 0 | 0 | 0 | 0 | 12,088 | 12,088 | 0 | 0 | 0 |
| C5072503 | DENVER | CO | | 10/10/2025 | | 1,160,917 | 0 | 0 | 0 | 0 | 0 | 0 | 4,955 | 4,955 | 0 | 0 | 0 |
| C5111101 | DENVER | CO | | 02/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,983 | 5,983 | 0 | 0 | 0 |
| B2111603 | ENGLEWOOD | CO | | 01/10/2013 | | 399,633 | 0 | 0 | 0 | 0 | 0 | 0 | 5,995 | 5,995 | 0 | 0 | 0 |
| B2111603-1 | ENGLEWOOD | CO | | 07/11/2018 | | 422,022 | 0 | 0 | 0 | 0 | 0 | 0 | 6,332 | 6,332 | 0 | 0 | 0 |
| B3011802 | ENGLEWOOD | CO | | 03/12/2013 | | 729,126 | 0 | 0 | 0 | 0 | 0 | 0 | 10,828 | 10,828 | 0 | 0 | 0 |
| B3103002 | ENGLEWOOD | CO | | 01/07/2014 | | 157,418 | 0 | 0 | 0 | 0 | 0 | 0 | 2,129 | 2,129 | 0 | 0 | 0 |
| B5031903 | ENGLEWOOD | CO | | 05/15/2015 | | 518,847 | 0 | 0 | 0 | 0 | 0 | 0 | 6,319 | 6,319 | 0 | 0 | 0 |
| B5031904 | ENGLEWOOD | CO | | 05/15/2015 | | 400,876 | 0 | 0 | 0 | 0 | 0 | 0 | 4,885 | 4,885 | 0 | 0 | 0 |
| B5050403 | ENGLEWOOD | CO | | 07/16/2015 | | 349,586 | 0 | 0 | 0 | 0 | 0 | 0 | 4,073 | 4,073 | 0 | 0 | 0 |
| B5103004 | ENGLEWOOD | CO | | 01/15/2016 | | 717,610 | 0 | 0 | 0 | 0 | 0 | 0 | 8,055 | 8,055 | 0 | 0 | 0 |
| B5103005 | ENGLEWOOD | CO | | 01/15/2016 | | 258,302 | 0 | 0 | 0 | 0 | 0 | 0 | 2,901 | 2,901 | 0 | 0 | 0 |
| B7121501 | ENGLEWOOD | CO | | 02/22/2018 | | 1,410,597 | 0 | 0 | 0 | 0 | 0 | 0 | 13,019 | 13,019 | 0 | 0 | 0 |
| B8080902 | ENGLEWOOD | CO | | 11/27/2018 | | 383,150 | 0 | 0 | 0 | 0 | 0 | 0 | 3,473 | 3,473 | 0 | 0 | 0 |
| C3090103 | ENGLEWOOD | CO | | 11/13/2023 | | 2,225,156 | 0 | 0 | 0 | 0 | 0 | 0 | 10,370 | 10,370 | 0 | 0 | 0 |
| B9071203 | ERIE | CO | | 09/23/2019 | | 372,324 | 0 | 0 | 0 | 0 | 0 | 0 | 3,211 | 3,211 | 0 | 0 | 0 |
| C4102201 | FIRESTONE | CO | | 01/07/2025 | | 524,560 | 0 | 0 | 0 | 0 | 0 | 0 | 2,423 | 2,423 | 0 | 0 | 0 |
| A8080806 | FORT COLLINS | CO | | 10/28/2008 | | 1,681,005 | 0 | 0 | 0 | 0 | 0 | 0 | 44,462 | 44,462 | 0 | 0 | 0 |
| C1101503 | FORT COLLINS | CO | | 03/09/2022 | | 723,588 | 0 | 0 | 0 | 0 | 0 | 0 | 5,670 | 5,670 | 0 | 0 | 0 |
| B2091103 | GLENWOOD SPRINGS | CO | | 11/29/2012 | | 706,426 | 0 | 0 | 0 | 0 | 0 | 0 | 9,900 | 9,900 | 0 | 0 | 0 |
| B2091104 | GOLDEN | CO | | 11/08/2012 | | 1,469,478 | 0 | 0 | 0 | 0 | 0 | 0 | 23,070 | 23,070 | 0 | 0 | 0 |
| B5071001 | GOLDEN | CO | | 09/17/2015 | | 371,594 | 0 | 0 | 0 | 0 | 0 | 0 | 3,768 | 3,768 | 0 | 0 | 0 |
| C0081301 | GOLDEN | CO | | 10/28/2020 | | 5,180,433 | 0 | 0 | 0 | 0 | 0 | 0 | 44,803 | 44,803 | 0 | 0 | 0 |
| A6122303 | HENDERSON | CO | | 03/29/2007 | | 641,700 | 0 | 0 | 0 | 0 | 0 | 0 | 21,267 | 21,267 | 0 | 0 | 0 |
| B9061001 | HENDERSON | CO | | 07/26/2019 | | 1,418,189 | 0 | 0 | 0 | 0 | 0 | 0 | 10,169 | 10,169 | 0 | 0 | 0 |
| C1062202 | HIGHLANDS RANCH | CO | | 08/25/2021 | | 1,302,430 | 0 | 0 | 0 | 0 | 0 | 0 | 10,334 | 10,334 | 0 | 0 | 0 |
| B2053101 | LAFAYETTE | CO | | 10/05/2012 | | 1,026,519 | 0 | 0 | 0 | 0 | 0 | 0 | 31,819 | 31,819 | 0 | 0 | 0 |
| B8011702 | LAFAYETTE | CO | | 04/13/2018 | | 540,353 | 0 | 0 | 0 | 0 | 0 | 0 | 5,059 | 5,059 | 0 | 0 | 0 |
| B8012402 | LAFAYETTE | CO | | 04/13/2018 | | 264,923 | 0 | 0 | 0 | 0 | 0 | 0 | 2,482 | 2,482 | 0 | 0 | 0 |
| C1120802 | LAFAYETTE | CO | | 02/16/2022 | | 2,629,753 | 0 | 0 | 0 | 0 | 0 | 0 | 15,071 | 15,071 | 0 | 0 | 0 |
| A7022602 | LAKEWOOD | CO | | 05/02/2007 | | 243,432 | 0 | 0 | 0 | 0 | 0 | 0 | 8,238 | 8,238 | 0 | 0 | 0 |
| B9010701 | LAKEWOOD | CO | | 04/15/2019 | | 609,182 | 0 | 0 | 0 | 0 | 0 | 0 | 5,140 | 5,140 | 0 | 0 | 0 |
| C1011202 | LAKEWOOD | CO | | 03/24/2021 | | 1,142,329 | 0 | 0 | 0 | 0 | 0 | 0 | 9,724 | 9,724 | 0 | 0 | 0 |
| A7033002 | LONGMONT | CO | | 06/15/2007 | | 99,220 | 0 | 0 | 0 | 0 | 0 | 0 | 15,551 | 15,551 | 0 | 0 | 0 |
| A4030303 | LOUISVILLE | CO | | 05/11/2004 | | 132,964 | 0 | 0 | 0 | 0 | 0 | 0 | 8,825 | 8,825 | 0 | 0 | 0 |
| C0051808 | MONTROSE | CO | | 09/28/2020 | | 1,368,459 | 0 | 0 | 0 | 0 | 0 | 0 | 17,171 | 17,171 | 0 | 0 | 0 |
| B4041403 | NORTHGLENN | CO | | 06/18/2014 | | 232,897 | 0 | 0 | 0 | 0 | 0 | 0 | 5,281 | 5,281 | 0 | 0 | 0 |
| B5011601 | PARKER | CO | | 02/27/2015 | | 1,111,197 | 0 | 0 | 0 | 0 | 0 | 0 | 12,584 | 12,584 | 0 | 0 | 0 |
| B6120104 | PARKER | CO | | 01/30/2017 | | 1,288,024 | 0 | 0 | 0 | 0 | 0 | 0 | 8,880 | 8,880 | 0 | 0 | 0 |
| B9082702 | PARKER | CO | | 10/31/2019 | | 637,676 | 0 | 0 | 0 | 0 | 0 | 0 | 5,643 | 5,643 | 0 | 0 | 0 |
| C5031901 | PARKER | CO | | 06/10/2025 | | 1,357,510 | 0 | 0 | 0 | 0 | 0 | 0 | 6,061 | 6,061 | 0 | 0 | 0 |
| A8080805 | PLATTEVILLE | CO | | 10/28/2008 | | 288,357 | 0 | 0 | 0 | 0 | 0 | 0 | 7,628 | 7,628 | 0 | 0 | 0 |
| C6030602 | PUEBLO | CO | | 05/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,416 | 12,416 | 0 | 0 | 0 |
| B4071701 | THORNTON | CO | | 09/26/2014 | | 36,982 | 0 | 0 | 0 | 0 | 0 | 0 | 3,094 | 3,094 | 0 | 0 | 0 |
| A7050103 | WESTMINSTER | CO | | 07/18/2007 | | 200,306 | 0 | 0 | 0 | 0 | 0 | 0 | 6,232 | 6,232 | 0 | 0 | 0 |
| C0081303 | WESTMINSTER | CO | | 10/28/2020 | | 4,647,158 | 0 | 0 | 0 | 0 | 0 | 0 | 40,191 | 40,191 | 0 | 0 | 0 |
| C0081304 | WESTMINSTER | CO | | 10/28/2020 | | 2,971,081 | 0 | 0 | 0 | 0 | 0 | 0 | 25,699 | 25,699 | 0 | 0 | 0 |
| A7033001 | WHEAT RIDGE | CO | | 05/29/2007 | | 196,454 | 0 | 0 | 0 | 0 | 0 | 0 | 6,833 | 6,833 | 0 | 0 | 0 |
| C2042201 | BERLIN | CT | | 07/07/2022 | | 452,263 | 0 | 0 | 0 | 0 | 0 | 0 | 2,989 | 2,989 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| A8061208 | BETHEL | CT | | 08/12/2008 | | 136,421 | 0 | 0 | 0 | 0 | 0 | 0 | 3,719 | 3,719 | 0 | 0 | 0 |
| C3020203 | BRIDGEPORT | CT | | 04/28/2023 | | 3,414,487 | 0 | 0 | 0 | 0 | 0 | 0 | 19,390 | 19,390 | 0 | 0 | 0 |
| C6011305 | BRIDGEPORT | CT | | 03/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,000 | 7,000 | 0 | 0 | 0 |
| C5012705 | BRISTOL | CT | | 04/03/2025 | | 916,839 | 0 | 0 | 0 | 0 | 0 | 0 | 3,857 | 3,857 | 0 | 0 | 0 |
| C6010901 | BRISTOL | CT | | 06/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 630,699 | 630,699 | 0 | 0 | 0 |
| A7121902 | DANBURY | CT | | 02/12/2008 | | 335,446 | 0 | 0 | 0 | 0 | 0 | 0 | 9,946 | 9,946 | 0 | 0 | 0 |
| C4090501 | DANBURY | CT | | 11/20/2024 | | 4,976,818 | 0 | 0 | 0 | 0 | 0 | 0 | 23,279 | 23,279 | 0 | 0 | 0 |
| C5011507 | MANCHESTER | CT | | 03/31/2025 | | 8,543,792 | 0 | 0 | 0 | 0 | 0 | 0 | 87,995 | 87,995 | 0 | 0 | 0 |
| C5092203 | MANSFIELD | CT | | 12/23/2025 | | 4,350,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,533 | 9,533 | 0 | 0 | 0 |
| WC304001 | MERIDEN | CT | | 07/06/2023 | | 4,793,922 | 0 | 0 | 0 | 0 | 0 | 0 | 9,677 | 9,677 | 0 | 0 | 0 |
| C1082601 | MIDDLETOWN | CT | | 11/19/2021 | | 743,247 | 0 | 0 | 0 | 0 | 0 | 0 | 3,885 | 3,885 | 0 | 0 | 0 |
| C2020702 | NAUGATUCK | CT | | 04/28/2022 | | 718,894 | 0 | 0 | 0 | 0 | 0 | 0 | 5,523 | 5,523 | 0 | 0 | 0 |
| C4111401 | NEWINGTON | CT | | 01/29/2025 | | 1,055,476 | 0 | 0 | 0 | 0 | 0 | 0 | 4,701 | 4,701 | 0 | 0 | 0 |
| C2010402 | NORTH BRANFORD | CT | | 02/17/2022 | | 546,715 | 0 | 0 | 0 | 0 | 0 | 0 | 4,497 | 4,497 | 0 | 0 | 0 |
| C4041801 | NORWALK | CT | | 07/24/2024 | | 1,379,356 | 0 | 0 | 0 | 0 | 0 | 0 | 6,071 | 6,071 | 0 | 0 | 0 |
| C6043005 | SEYMOUR | CT | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 920,070 | 920,070 | 0 | 0 | 0 |
| C5102105 | SHELTON | CT | | 12/12/2025 | | 10,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 24,451 | 24,451 | 0 | 0 | 0 |
| B0080612 | STRATFORD | CT | | 10/26/2010 | | 65,129 | 0 | 0 | 0 | 0 | 0 | 0 | 2,907 | 2,907 | 0 | 0 | 0 |
| C3112702 | WATERBURY | CT | | 02/26/2024 | | 11,346,356 | 0 | 0 | 0 | 0 | 0 | 0 | 166,082 | 166,082 | 0 | 0 | 0 |
| C4052901 | WILTON | CT | | 08/30/2024 | | 4,607,491 | 0 | 0 | 0 | 0 | 0 | 0 | 31,091 | 31,091 | 0 | 0 | 0 |
| B0040901 | WASHINGTON | DC | | 06/22/2010 | | 149,609 | 0 | 0 | 0 | 0 | 0 | 0 | 7,300 | 7,300 | 0 | 0 | 0 |
| B1011106 | WASHINGTON | DC | | 03/11/2011 | | 242,574 | 0 | 0 | 0 | 0 | 0 | 0 | 10,466 | 10,466 | 0 | 0 | 0 |
| B1011106-1 | WASHINGTON | DC | | 04/05/2018 | | 65,617 | 0 | 0 | 0 | 0 | 0 | 0 | 2,832 | 2,832 | 0 | 0 | 0 |
| B1110901 | WASHINGTON | DC | | 12/22/2011 | | 475,643 | 0 | 0 | 0 | 0 | 0 | 0 | 7,832 | 7,832 | 0 | 0 | 0 |
| B3070302 | WASHINGTON | DC | | 09/26/2013 | | 249,394 | 0 | 0 | 0 | 0 | 0 | 0 | 6,713 | 6,713 | 0 | 0 | 0 |
| B4110602 | WASHINGTON | DC | | 01/23/2015 | | 414,854 | 0 | 0 | 0 | 0 | 0 | 0 | 5,153 | 5,153 | 0 | 0 | 0 |
| B4121702 | WASHINGTON | DC | | 02/25/2015 | | 1,184,324 | 0 | 0 | 0 | 0 | 0 | 0 | 14,984 | 14,984 | 0 | 0 | 0 |
| B5080401 | WASHINGTON | DC | | 09/25/2015 | | 575,554 | 0 | 0 | 0 | 0 | 0 | 0 | 6,013 | 6,013 | 0 | 0 | 0 |
| B6111701 | WASHINGTON | DC | | 01/31/2017 | | 1,528,139 | 0 | 0 | 0 | 0 | 0 | 0 | 8,628 | 8,628 | 0 | 0 | 0 |
| B8081502 | WASHINGTON | DC | | 11/02/2018 | | 1,671,047 | 0 | 0 | 0 | 0 | 0 | 0 | 10,163 | 10,163 | 0 | 0 | 0 |
| B8092102 | WASHINGTON | DC | | 12/27/2018 | | 3,836,981 | 0 | 0 | 0 | 0 | 0 | 0 | 21,107 | 21,107 | 0 | 0 | 0 |
| B9030401 | WASHINGTON | DC | | 05/22/2019 | | 656,008 | 0 | 0 | 0 | 0 | 0 | 0 | 3,786 | 3,786 | 0 | 0 | 0 |
| B9061301 | WASHINGTON | DC | | 08/30/2019 | | 1,034,789 | 0 | 0 | 0 | 0 | 0 | 0 | 6,486 | 6,486 | 0 | 0 | 0 |
| B9081403 | WASHINGTON | DC | | 10/03/2019 | | 2,706,644 | 0 | 0 | 0 | 0 | 0 | 0 | 17,615 | 17,615 | 0 | 0 | 0 |
| C0012805 | WASHINGTON | DC | | 03/19/2020 | | 10,394,024 | 0 | 0 | 0 | 0 | 0 | 0 | 43,219 | 43,219 | 0 | 0 | 0 |
| C0031201 | WASHINGTON | DC | | 07/30/2020 | | 15,134,337 | 0 | 0 | 0 | 0 | 0 | 0 | 95,211 | 95,211 | 0 | 0 | 0 |
| C0083103 | WASHINGTON | DC | | 10/28/2020 | | 2,019,519 | 0 | 0 | 0 | 0 | 0 | 0 | 12,552 | 12,552 | 0 | 0 | 0 |
| C0100803 | WASHINGTON | DC | | 12/18/2020 | | 3,188,845 | 0 | 0 | 0 | 0 | 0 | 0 | (6,142) | (6,142) | 0 | 0 | 0 |
| C0110401 | WASHINGTON | DC | | 12/17/2020 | | 2,031,960 | 0 | 0 | 0 | 0 | 0 | 0 | 12,938 | 12,938 | 0 | 0 | 0 |
| C1021201 | WASHINGTON | DC | | 04/30/2021 | | 1,848,909 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1021202 | WASHINGTON | DC | | 04/30/2021 | | 799,641 | 0 | 0 | 0 | 0 | 0 | 0 | 4,644 | 4,644 | 0 | 0 | 0 |
| C1061401 | WASHINGTON | DC | | 08/03/2021 | | 4,771,786 | 0 | 0 | 0 | 0 | 0 | 0 | 38,390 | 38,390 | 0 | 0 | 0 |
| C1061401-1 | WASHINGTON | DC | | 01/19/2023 | | 763,621 | 0 | 0 | 0 | 0 | 0 | 0 | 4,818 | 4,818 | 0 | 0 | 0 |
| C1072802 | WASHINGTON | DC | | 10/12/2021 | | 4,151,172 | 0 | 0 | 0 | 0 | 0 | 0 | 23,732 | 23,732 | 0 | 0 | 0 |
| C1092409 | WASHINGTON | DC | | 12/17/2021 | | 822,966 | 0 | 0 | 0 | 0 | 0 | 0 | 4,939 | 4,939 | 0 | 0 | 0 |
| C1092410 | WASHINGTON | DC | | 12/17/2021 | | 2,173,873 | 0 | 0 | 0 | 0 | 0 | 0 | 13,045 | 13,045 | 0 | 0 | 0 |
| C1101802 | WASHINGTON | DC | | 12/14/2021 | | 3,600,028 | 0 | 0 | 0 | 0 | 0 | 0 | 20,097 | 20,097 | 0 | 0 | 0 |
| C1111001 | WASHINGTON | DC | | 01/26/2022 | | 416,970 | 0 | 0 | 0 | 0 | 0 | 0 | 2,446 | 2,446 | 0 | 0 | 0 |
| C2032302 | WASHINGTON | DC | | 05/27/2022 | | 3,846,036 | 0 | 0 | 0 | 0 | 0 | 0 | 20,159 | 20,159 | 0 | 0 | 0 |
| C2050504 | WASHINGTON | DC | | 07/29/2022 | | 777,646 | 0 | 0 | 0 | 0 | 0 | 0 | 3,597 | 3,597 | 0 | 0 | 0 |
| C2050505 | WASHINGTON | DC | | 07/29/2022 | | 2,091,277 | 0 | 0 | 0 | 0 | 0 | 0 | 9,670 | 9,670 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C2060604 | WASHINGTON | DC | | 08/09/2022 | | 724,997 | 0 | 0 | 0 | 0 | 0 | 0 | 3,401 | 3,401 | 0 | 0 | 0 |
| C2072503 | WASHINGTON | DC | | 11/15/2022 | | 3,128,097 | 0 | 0 | 0 | 0 | 0 | 0 | 13,866 | 13,866 | 0 | 0 | 0 |
| C2111801 | WASHINGTON | DC | | 03/15/2023 | | 2,958,187 | 0 | 0 | 0 | 0 | 0 | 0 | 11,116 | 11,116 | 0 | 0 | 0 |
| C2111802 | WASHINGTON | DC | | 06/30/2023 | | 2,731,456 | 0 | 0 | 0 | 0 | 0 | 0 | 10,075 | 10,075 | 0 | 0 | 0 |
| C2111803 | WASHINGTON | DC | | 03/14/2023 | | 2,055,148 | 0 | 0 | 0 | 0 | 0 | 0 | 7,724 | 7,724 | 0 | 0 | 0 |
| C2121902 | WASHINGTON | DC | | 03/22/2023 | | 2,011,724 | 0 | 0 | 0 | 0 | 0 | 0 | 7,287 | 7,287 | 0 | 0 | 0 |
| C3022301 | WASHINGTON | DC | | 05/31/2023 | | 1,386,580 | 0 | 0 | 0 | 0 | 0 | 0 | 5,255 | 5,255 | 0 | 0 | 0 |
| C3022707 | WASHINGTON | DC | | 05/26/2023 | | 12,171,163 | 0 | 0 | 0 | 0 | 0 | 0 | 46,116 | 46,116 | 0 | 0 | 0 |
| C3030108 | WASHINGTON | DC | | 05/17/2023 | | 2,312,701 | 0 | 0 | 0 | 0 | 0 | 0 | 8,584 | 8,584 | 0 | 0 | 0 |
| C3031601 | WASHINGTON | DC | | 06/02/2023 | | 5,496,867 | 0 | 0 | 0 | 0 | 0 | 0 | 20,702 | 20,702 | 0 | 0 | 0 |
| C3032101 | WASHINGTON | DC | | 05/24/2023 | | 15,251,378 | 0 | 0 | 0 | 0 | 0 | 0 | 83,359 | 83,359 | 0 | 0 | 0 |
| C3033001 | WASHINGTON | DC | | 06/22/2023 | | 919,219 | 0 | 0 | 0 | 0 | 0 | 0 | 3,535 | 3,535 | 0 | 0 | 0 |
| C3033002 | WASHINGTON | DC | | 06/22/2023 | | 1,212,190 | 0 | 0 | 0 | 0 | 0 | 0 | 4,663 | 4,663 | 0 | 0 | 0 |
| C3041702 | WASHINGTON | DC | | 06/29/2023 | | 8,725,483 | 0 | 0 | 0 | 0 | 0 | 0 | 31,734 | 31,734 | 0 | 0 | 0 |
| C3060601 | WASHINGTON | DC | | 08/31/2023 | | 1,903,494 | 0 | 0 | 0 | 0 | 0 | 0 | 6,650 | 6,650 | 0 | 0 | 0 |
| C3062004 | WASHINGTON | DC | | 09/13/2023 | | 4,556,359 | 0 | 0 | 0 | 0 | 0 | 0 | 19,930 | 19,930 | 0 | 0 | 0 |
| C3082101 | WASHINGTON | DC | | 11/13/2023 | | 1,466,538 | 0 | 0 | 0 | 0 | 0 | 0 | 4,610 | 4,610 | 0 | 0 | 0 |
| C3122101 | WASHINGTON | DC | | 03/29/2024 | | 1,017,508 | 0 | 0 | 0 | 0 | 0 | 0 | 194,312 | 194,312 | 0 | 0 | 0 |
| C4011803 | WASHINGTON | DC | | 04/02/2024 | | 679,561 | 0 | 0 | 0 | 0 | 0 | 0 | 3,277 | 3,277 | 0 | 0 | 0 |
| C4041601 | WASHINGTON | DC | | 07/17/2024 | | 3,252,080 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4050802 | WASHINGTON | DC | | 07/31/2024 | | 1,666,492 | 0 | 0 | 0 | 0 | 0 | 0 | 4,970 | 4,970 | 0 | 0 | 0 |
| C4051505 | WASHINGTON | DC | | 09/30/2024 | | 6,634,729 | 0 | 0 | 0 | 0 | 0 | 0 | 19,525 | 19,525 | 0 | 0 | 0 |
| C5043004 | WASHINGTON | DC | | 07/18/2025 | | 2,331,260 | 0 | 0 | 0 | 0 | 0 | 0 | 6,894 | 6,894 | 0 | 0 | 0 |
| C6011204 | WASHINGTON | DC | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,866 | 5,866 | 0 | 0 | 0 |
| C6012106 | WASHINGTON | DC | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,106 | 33,106 | 0 | 0 | 0 |
| WC003002 | WASHINGTON | DC | | 06/25/2020 | | 17,335,253 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1083002 | BEAR | DE | | 11/22/2021 | | 669,365 | 0 | 0 | 0 | 0 | 0 | 0 | 5,519 | 5,519 | 0 | 0 | 0 |
| C0090801 | DAGSBORO | DE | | 12/01/2020 | | 3,512,345 | 0 | 0 | 0 | 0 | 0 | 0 | 29,231 | 29,231 | 0 | 0 | 0 |
| C2122701 | DOVER | DE | | 03/17/2023 | | 1,189,841 | 0 | 0 | 0 | 0 | 0 | 0 | 4,564 | 4,564 | 0 | 0 | 0 |
| C5082902 | GREENWOOD | DE | | 10/21/2025 | | 2,572,437 | 0 | 0 | 0 | 0 | 0 | 0 | 8,004 | 8,004 | 0 | 0 | 0 |
| C6012008 | HARRINGTON | DE | | 03/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,888 | 1,888 | 0 | 0 | 0 |
| C6030401 | MIDDLETOWN | DE | | 06/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,824,277 | 1,824,277 | 0 | 0 | 0 |
| C2042103 | WILMINGTON | DE | | 07/15/2022 | | 17,789,896 | 0 | 0 | 0 | 0 | 0 | 0 | 43,554 | 43,554 | 0 | 0 | 0 |
| C5092502 | APOPKA | FL | | 12/10/2025 | | 1,340,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,992 | 2,992 | 0 | 0 | 0 |
| A7021202 | ATLANTIC BEACH | FL | | 04/24/2007 | | 215,590 | 0 | 0 | 0 | 0 | 0 | 0 | 7,635 | 7,635 | 0 | 0 | 0 |
| B8030501 | AUBURNDALE | FL | | 05/11/2018 | | 312,402 | 0 | 0 | 0 | 0 | 0 | 0 | 4,643 | 4,643 | 0 | 0 | 0 |
| C6041601 | AUBURNDALE | FL | | 07/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,918,839 | 3,918,839 | 0 | 0 | 0 |
| B6032901 | AVON PARK | FL | | 06/13/2016 | | 519,843 | 0 | 0 | 0 | 0 | 0 | 0 | 20,950 | 20,950 | 0 | 0 | 0 |
| B7013104 | AVON PARK | FL | | 04/20/2017 | | 1,050,860 | 0 | 0 | 0 | 0 | 0 | 0 | 11,987 | 11,987 | 0 | 0 | 0 |
| B7013104-1 | AVON PARK | FL | | 08/09/2017 | | 441,023 | 0 | 0 | 0 | 0 | 0 | 0 | 5,030 | 5,030 | 0 | 0 | 0 |
| C6070901 | AVON PARK | FL | | 09/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1071607 | BOCA RATON | FL | | 10/08/2021 | | 2,681,022 | 0 | 0 | 0 | 0 | 0 | 0 | 22,228 | 22,228 | 0 | 0 | 0 |
| C2111807 | BOCA RATON | FL | | 02/03/2023 | | 8,923,715 | 0 | 0 | 0 | 0 | 0 | 0 | 34,438 | 34,438 | 0 | 0 | 0 |
| C5071802 | BOCA RATON | FL | | 10/10/2025 | | 708,995 | 0 | 0 | 0 | 0 | 0 | 0 | 3,141 | 3,141 | 0 | 0 | 0 |
| C6060805 | BOCA RATON | FL | | 08/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,526,563 | 5,526,563 | 0 | 0 | 0 |
| C0062501 | BOYNTON BEACH | FL | | 07/28/2020 | | 1,199,122 | 0 | 0 | 0 | 0 | 0 | 0 | 10,425 | 10,425 | 0 | 0 | 0 |
| C0062501-1 | BOYNTON BEACH | FL | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,110 | 6,110 | 0 | 0 | 0 |
| C2012802 | BOYNTON BEACH | FL | | 04/19/2022 | | 1,559,841 | 0 | 0 | 0 | 0 | 0 | 0 | 8,690 | 8,690 | 0 | 0 | 0 |
| C4011701 | BOYNTON BEACH | FL | | 03/12/2024 | | 777,064 | 0 | 0 | 0 | 0 | 0 | 0 | 3,773 | 3,773 | 0 | 0 | 0 |
| C5072302 | BOYNTON BEACH | FL | | 10/16/2025 | | 574,202 | 0 | 0 | 0 | 0 | 0 | 0 | 2,497 | 2,497 | 0 | 0 | 0 |
| C6020602 | BOYNTON BEACH | FL | | 04/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,251 | 7,251 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B7031308 | BRADENTON | FL | | 06/09/2017 | | 1,046,189 | 0 | 0 | 0 | 0 | 0 | 0 | 10,269 | 10,269 | 0 | 0 | 0 |
| C1090903 | BRADENTON | FL | | 11/04/2021 | | 1,074,886 | 0 | 0 | 0 | 0 | 0 | 0 | 8,619 | 8,619 | 0 | 0 | 0 |
| C6032403 | BRADENTON | FL | | 06/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 514,401 | 514,401 | 0 | 0 | 0 |
| B9052006 | BRANDON | FL | | 08/28/2019 | | 2,069,178 | 0 | 0 | 0 | 0 | 0 | 0 | 17,636 | 17,636 | 0 | 0 | 0 |
| C3052403 | CAPE CANAVERAL | FL | | 08/08/2023 | | 2,217,851 | 0 | 0 | 0 | 0 | 0 | 0 | 8,081 | 8,081 | 0 | 0 | 0 |
| C6011402 | CAPE CORAL | FL | | 04/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,063 | 3,063 | 0 | 0 | 0 |
| A3051907 | CLEARWATER | FL | | 08/14/2003 | | 211,067 | 0 | 0 | 0 | 0 | 0 | 0 | 7,269 | 7,269 | 0 | 0 | 0 |
| A7121804 | CLEARWATER | FL | | 02/28/2008 | | 486,475 | 0 | 0 | 0 | 0 | 0 | 0 | 3,569 | 3,569 | 0 | 0 | 0 |
| B3090501 | CLEARWATER | FL | | 11/22/2013 | | 354,785 | 0 | 0 | 0 | 0 | 0 | 0 | 5,339 | 5,339 | 0 | 0 | 0 |
| B9032701 | CLEARWATER | FL | | 06/07/2019 | | 765,119 | 0 | 0 | 0 | 0 | 0 | 0 | 6,611 | 6,611 | 0 | 0 | 0 |
| B9052005 | CLEARWATER | FL | | 08/28/2019 | | 4,920,346 | 0 | 0 | 0 | 0 | 0 | 0 | 41,938 | 41,938 | 0 | 0 | 0 |
| B9072904 | CLEARWATER | FL | | 11/04/2019 | | 1,642,537 | 0 | 0 | 0 | 0 | 0 | 0 | 37,024 | 37,024 | 0 | 0 | 0 |
| C0030301 | CLEARWATER | FL | | 06/18/2020 | | 872,393 | 0 | 0 | 0 | 0 | 0 | 0 | 5,809 | 5,809 | 0 | 0 | 0 |
| C5111108 | CLEARWATER | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,041 | 8,041 | 0 | 0 | 0 |
| C5111110 | CLEARWATER | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,745 | 5,745 | 0 | 0 | 0 |
| C5112401 | CLEARWATER | FL | | 02/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,153 | 5,153 | 0 | 0 | 0 |
| C6031806 | CLEARWATER | FL | | 07/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,865,967 | 1,865,967 | 0 | 0 | 0 |
| WC107001 | CLEARWATER | FL | | 08/31/2021 | | 4,314,602 | 0 | 0 | 0 | 0 | 0 | 0 | 15,791 | 15,791 | 0 | 0 | 0 |
| B9031801 | CLERMONT | FL | | 05/20/2019 | | 2,830,988 | 0 | 0 | 0 | 0 | 0 | 0 | 24,928 | 24,928 | 0 | 0 | 0 |
| C3021003 | COCONUT CREEK | FL | | 05/12/2023 | | 4,618,416 | 0 | 0 | 0 | 0 | 0 | 0 | 17,867 | 17,867 | 0 | 0 | 0 |
| A7112701 | CORAL GABLES | FL | | 01/18/2008 | | 122,066 | 0 | 0 | 0 | 0 | 0 | 0 | 3,555 | 3,555 | 0 | 0 | 0 |
| B2012901 | CORAL GABLES | FL | | 03/22/2012 | | 78,694 | 0 | 0 | 0 | 0 | 0 | 0 | 10,569 | 10,569 | 0 | 0 | 0 |
| B8011503 | CORAL GABLES | FL | | 03/15/2018 | | 264,962 | 0 | 0 | 0 | 0 | 0 | 0 | 2,338 | 2,338 | 0 | 0 | 0 |
| C5111112 | CRYSTAL RIVER | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,219 | 7,219 | 0 | 0 | 0 |
| B6032902 | DAVENPORT | FL | | 06/13/2016 | | 495,141 | 0 | 0 | 0 | 0 | 0 | 0 | 19,951 | 19,951 | 0 | 0 | 0 |
| C5041001 | DAVIE AKA PEMBROKE PINES | FL | | 07/08/2025 | | 5,326,594 | 0 | 0 | 0 | 0 | 0 | 0 | 23,193 | 23,193 | 0 | 0 | 0 |
| B7042502 | DAYTONA BEACH | FL | | 06/30/2017 | | 8,831,530 | 0 | 0 | 0 | 0 | 0 | 0 | 90,228 | 90,228 | 0 | 0 | 0 |
| B8101801 | DAYTONA BEACH | FL | | 01/11/2019 | | 457,659 | 0 | 0 | 0 | 0 | 0 | 0 | 6,340 | 6,340 | 0 | 0 | 0 |
| C3063004 | DAYTONA BEACH | FL | | 09/28/2023 | | 666,580 | 0 | 0 | 0 | 0 | 0 | 0 | 3,374 | 3,374 | 0 | 0 | 0 |
| C4052302 | DAYTONA BEACH | FL | | 08/30/2024 | | 4,624,036 | 0 | 0 | 0 | 0 | 0 | 0 | 19,493 | 19,493 | 0 | 0 | 0 |
| C4081901 | DAYTONA BEACH | FL | | 10/15/2024 | | 11,870,793 | 0 | 0 | 0 | 0 | 0 | 0 | 35,500 | 35,500 | 0 | 0 | 0 |
| C5060401 | DAYTONA BEACH | FL | | 08/05/2025 | | 7,182,610 | 0 | 0 | 0 | 0 | 0 | 0 | 20,618 | 20,618 | 0 | 0 | 0 |
| C5060403 | DAYTONA BEACH | FL | | 08/05/2025 | | 4,853,703 | 0 | 0 | 0 | 0 | 0 | 0 | 13,933 | 13,933 | 0 | 0 | 0 |
| C2111806 | DEERFIELD BEACH | FL | | 02/03/2023 | | 8,923,715 | 0 | 0 | 0 | 0 | 0 | 0 | 34,438 | 34,438 | 0 | 0 | 0 |
| C4062604 | DEERFIELD BEACH | FL | | 12/19/2024 | | 2,631,231 | 0 | 0 | 0 | 0 | 0 | 0 | 7,422 | 7,422 | 0 | 0 | 0 |
| B7022102 | DEFUNIAK SPRINGS | FL | | 03/31/2017 | | 808,133 | 0 | 0 | 0 | 0 | 0 | 0 | 19,552 | 19,552 | 0 | 0 | 0 |
| C2032301 | DELRAY BEACH | FL | | 06/30/2022 | | 6,790,530 | 0 | 0 | 0 | 0 | 0 | 0 | 38,219 | 38,219 | 0 | 0 | 0 |
| C3021502 | DELRAY BEACH | FL | | 04/13/2023 | | 2,017,715 | 0 | 0 | 0 | 0 | 0 | 0 | 7,853 | 7,853 | 0 | 0 | 0 |
| C4070902 | DELRAY BEACH | FL | | 09/16/2024 | | 1,150,840 | 0 | 0 | 0 | 0 | 0 | 0 | 5,177 | 5,177 | 0 | 0 | 0 |
| C5032404 | DELRAY BEACH | FL | | 06/20/2025 | | 1,913,203 | 0 | 0 | 0 | 0 | 0 | 0 | 8,542 | 8,542 | 0 | 0 | 0 |
| B6031801 | DUNNELLON | FL | | 06/24/2016 | | 863,828 | 0 | 0 | 0 | 0 | 0 | 0 | 23,555 | 23,555 | 0 | 0 | 0 |
| C4070201 | EDGEWATER | FL | | 09/05/2024 | | 662,406 | 0 | 0 | 0 | 0 | 0 | 0 | 2,927 | 2,927 | 0 | 0 | 0 |
| B7090506 | EUSTIS | FL | | 11/30/2017 | | 1,019,577 | 0 | 0 | 0 | 0 | 0 | 0 | 9,880 | 9,880 | 0 | 0 | 0 |
| C5050808 | FERNANDINA BEACH | FL | | 08/19/2025 | | 25,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3081904 | FLORIDA CITY | FL | | 11/05/2013 | | 106,837 | 0 | 0 | 0 | 0 | 0 | 0 | 8,603 | 8,603 | 0 | 0 | 0 |
| C2072803 | FORT LAUDERDALE | FL | | 09/30/2022 | | 17,396,477 | 0 | 0 | 0 | 0 | 0 | 0 | 47,307 | 47,307 | 0 | 0 | 0 |
| C4112204 | FORT LAUDERDALE | FL | | 02/14/2025 | | 1,426,527 | 0 | 0 | 0 | 0 | 0 | 0 | 9,307 | 9,307 | 0 | 0 | 0 |
| C4121103 | FORT LAUDERDALE | FL | | 03/06/2025 | | 1,258,743 | 0 | 0 | 0 | 0 | 0 | 0 | 5,529 | 5,529 | 0 | 0 | 0 |
| C5080701 | FORT LAUDERDALE | FL | | 11/05/2025 | | 1,749,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,987 | 7,987 | 0 | 0 | 0 |
| C6061801 | FORT LAUDERDALE | FL | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,729,688 | 1,729,688 | 0 | 0 | 0 |
| B3032803 | FORT MYERS | FL | | 06/13/2013 | | 543,014 | 0 | 0 | 0 | 0 | 0 | 0 | 7,881 | 7,881 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B3120301 | FORT MYERS | FL | | 02/11/2014 | | 243,185 | 0 | 0 | 0 | 0 | 0 | 0 | 3,203 | 3,203 | 0 | 0 | 0 |
| C5041004 | FORT MYERS | FL | | 07/15/2025 | | 2,048,570 | 0 | 0 | 0 | 0 | 0 | 0 | 6,057 | 6,057 | 0 | 0 | 0 |
| B5121402 | FORT PIERCE | FL | | 03/10/2016 | | 1,084,610 | 0 | 0 | 0 | 0 | 0 | 0 | 44,443 | 44,443 | 0 | 0 | 0 |
| C1091302 | FORT PIERCE | FL | | 11/18/2021 | | 627,025 | 0 | 0 | 0 | 0 | 0 | 0 | 5,027 | 5,027 | 0 | 0 | 0 |
| C2041506 | FORT PIERCE | FL | | 07/08/2022 | | 1,729,893 | 0 | 0 | 0 | 0 | 0 | 0 | 8,314 | 8,314 | 0 | 0 | 0 |
| C3061203 | FORT PIERCE | FL | | 08/30/2023 | | 1,642,549 | 0 | 0 | 0 | 0 | 0 | 0 | 8,649 | 8,649 | 0 | 0 | 0 |
| C3090802 | FORT PIERCE | FL | | 12/20/2023 | | 693,233 | 0 | 0 | 0 | 0 | 0 | 0 | 2,118 | 2,118 | 0 | 0 | 0 |
| C5101603 | FORT PIERCE | FL | | 12/05/2025 | | 11,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 24,106 | 24,106 | 0 | 0 | 0 |
| B2062004 | FORT WALTON BEACH | FL | | 10/31/2012 | | 91,111 | 0 | 0 | 0 | 0 | 0 | 0 | 11,651 | 11,651 | 0 | 0 | 0 |
| C2112805 | FREEPORT | FL | | 02/27/2023 | | 547,316 | 0 | 0 | 0 | 0 | 0 | 0 | 3,102 | 3,102 | 0 | 0 | 0 |
| A6080301 | GAINESVILLE | FL | | 09/28/2006 | | 659,669 | 0 | 0 | 0 | 0 | 0 | 0 | 24,030 | 24,030 | 0 | 0 | 0 |
| A8052001 | GAINESVILLE | FL | | 07/15/2008 | | 251,540 | 0 | 0 | 0 | 0 | 0 | 0 | 6,918 | 6,918 | 0 | 0 | 0 |
| C4021302 | GAINESVILLE | FL | | 05/02/2024 | | 745,917 | 0 | 0 | 0 | 0 | 0 | 0 | 3,510 | 3,510 | 0 | 0 | 0 |
| C3051709 | GIBSONTON | FL | | 07/21/2023 | | 994,195 | 0 | 0 | 0 | 0 | 0 | 0 | 3,723 | 3,723 | 0 | 0 | 0 |
| C4100408 | HALLANDALE BEACH | FL | | 01/16/2025 | | 2,385,122 | 0 | 0 | 0 | 0 | 0 | 0 | 11,612 | 11,612 | 0 | 0 | 0 |
| C5060901 | HIGH SPRINGS | FL | | 08/29/2025 | | 1,101,346 | 0 | 0 | 0 | 0 | 0 | 0 | 4,676 | 4,676 | 0 | 0 | 0 |
| B8012201 | HOLLYWOOD | FL | | 08/31/2018 | | 967,416 | 0 | 0 | 0 | 0 | 0 | 0 | 8,742 | 8,742 | 0 | 0 | 0 |
| B8012201-1 | HOLLYWOOD | FL | | 04/11/2025 | | 875,448 | 0 | 0 | 0 | 0 | 0 | 0 | 6,511 | 6,511 | 0 | 0 | 0 |
| C4100409 | HOLLYWOOD | FL | | 01/16/2025 | | 5,240,042 | 0 | 0 | 0 | 0 | 0 | 0 | 25,511 | 25,511 | 0 | 0 | 0 |
| C5122602 | HOLLYWOOD | FL | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,354 | 3,354 | 0 | 0 | 0 |
| C5031802 | HOLT | FL | | 06/16/2025 | | 1,072,708 | 0 | 0 | 0 | 0 | 0 | 0 | 4,618 | 4,618 | 0 | 0 | 0 |
| C5031309 | IMMOKALEE | FL | | 05/14/2025 | | 986,620 | 0 | 0 | 0 | 0 | 0 | 0 | 4,436 | 4,436 | 0 | 0 | 0 |
| C3120502 | INDIANTOWN | FL | | 02/12/2024 | | 2,438,360 | 0 | 0 | 0 | 0 | 0 | 0 | 11,315 | 11,315 | 0 | 0 | 0 |
| B3041901 | JACKSONVILLE | FL | | 06/28/2013 | | 148,194 | 0 | 0 | 0 | 0 | 0 | 0 | 13,901 | 13,901 | 0 | 0 | 0 |
| B5011901 | JACKSONVILLE | FL | | 03/25/2015 | | 422,083 | 0 | 0 | 0 | 0 | 0 | 0 | 22,691 | 22,691 | 0 | 0 | 0 |
| B5120203 | JACKSONVILLE | FL | | 01/26/2016 | | 358,315 | 0 | 0 | 0 | 0 | 0 | 0 | 3,650 | 3,650 | 0 | 0 | 0 |
| B7011301 | JACKSONVILLE | FL | | 03/27/2017 | | 1,451,997 | 0 | 0 | 0 | 0 | 0 | 0 | 14,520 | 14,520 | 0 | 0 | 0 |
| B7100914 | JACKSONVILLE | FL | | 12/12/2017 | | 305,322 | 0 | 0 | 0 | 0 | 0 | 0 | 2,856 | 2,856 | 0 | 0 | 0 |
| B8081701 | JACKSONVILLE | FL | | 10/31/2018 | | 456,168 | 0 | 0 | 0 | 0 | 0 | 0 | 3,897 | 3,897 | 0 | 0 | 0 |
| C0091401 | JACKSONVILLE | FL | | 12/02/2020 | | 3,326,855 | 0 | 0 | 0 | 0 | 0 | 0 | 28,435 | 28,435 | 0 | 0 | 0 |
| C1071605 | JACKSONVILLE | FL | | 09/10/2021 | | 873,127 | 0 | 0 | 0 | 0 | 0 | 0 | 6,985 | 6,985 | 0 | 0 | 0 |
| C1082401 | JACKSONVILLE | FL | | 10/27/2021 | | 1,785,613 | 0 | 0 | 0 | 0 | 0 | 0 | 14,399 | 14,399 | 0 | 0 | 0 |
| C1082402 | JACKSONVILLE | FL | | 10/29/2021 | | 689,151 | 0 | 0 | 0 | 0 | 0 | 0 | 5,482 | 5,482 | 0 | 0 | 0 |
| C2050201 | JACKSONVILLE | FL | | 07/22/2022 | | 1,913,636 | 0 | 0 | 0 | 0 | 0 | 0 | 8,849 | 8,849 | 0 | 0 | 0 |
| C2050501 | JACKSONVILLE | FL | | 07/28/2022 | | 6,181,512 | 0 | 0 | 0 | 0 | 0 | 0 | 40,229 | 40,229 | 0 | 0 | 0 |
| C2050502 | JACKSONVILLE | FL | | 07/22/2022 | | 876,715 | 0 | 0 | 0 | 0 | 0 | 0 | 4,055 | 4,055 | 0 | 0 | 0 |
| C2090202 | JACKSONVILLE | FL | | 11/22/2022 | | 2,295,135 | 0 | 0 | 0 | 0 | 0 | 0 | 13,901 | 13,901 | 0 | 0 | 0 |
| C3091101 | JACKSONVILLE | FL | | 12/22/2023 | | 2,949,710 | 0 | 0 | 0 | 0 | 0 | 0 | 12,082 | 12,082 | 0 | 0 | 0 |
| C4022804 | JACKSONVILLE | FL | | 05/20/2024 | | 1,845,618 | 0 | 0 | 0 | 0 | 0 | 0 | 5,703 | 5,703 | 0 | 0 | 0 |
| C4041602 | JACKSONVILLE | FL | | 06/07/2024 | | 807,914 | 0 | 0 | 0 | 0 | 0 | 0 | 3,644 | 3,644 | 0 | 0 | 0 |
| C4071705 | JACKSONVILLE | FL | | 10/22/2024 | | 1,282,418 | 0 | 0 | 0 | 0 | 0 | 0 | 5,427 | 5,427 | 0 | 0 | 0 |
| C4071706 | JACKSONVILLE | FL | | 10/22/2024 | | 714,487 | 0 | 0 | 0 | 0 | 0 | 0 | 3,024 | 3,024 | 0 | 0 | 0 |
| C4080603 | JACKSONVILLE | FL | | 10/15/2024 | | 958,266 | 0 | 0 | 0 | 0 | 0 | 0 | 3,066 | 3,066 | 0 | 0 | 0 |
| C4092003 | JACKSONVILLE | FL | | 12/19/2024 | | 8,079,018 | 0 | 0 | 0 | 0 | 0 | 0 | 39,585 | 39,585 | 0 | 0 | 0 |
| C4112002 | JACKSONVILLE | FL | | 02/27/2025 | | 2,200,793 | 0 | 0 | 0 | 0 | 0 | 0 | 6,564 | 6,564 | 0 | 0 | 0 |
| C5031303 | JACKSONVILLE | FL | | 05/16/2025 | | 776,120 | 0 | 0 | 0 | 0 | 0 | 0 | 3,425 | 3,425 | 0 | 0 | 0 |
| C5031902 | JACKSONVILLE | FL | | 05/29/2025 | | 1,584,176 | 0 | 0 | 0 | 0 | 0 | 0 | 4,744 | 4,744 | 0 | 0 | 0 |
| C5080801 | JACKSONVILLE | FL | | 10/22/2025 | | 386,951 | 0 | 0 | 0 | 0 | 0 | 0 | 1,714 | 1,714 | 0 | 0 | 0 |
| C6013003 | JACKSONVILLE | FL | | 04/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,021 | 8,021 | 0 | 0 | 0 |
| C6030402 | JACKSONVILLE | FL | | 04/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,282 | 1,282 | 0 | 0 | 0 |
| C6052702 | JACKSONVILLE | FL | | 08/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 684,063 | 684,063 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| WC111001 | JACKSONVILLE | FL | | 01/26/2022 | | 2,256,828 | 0 | 0 | 0 | 0 | 0 | 0 | 7,654 | 7,654 | 0 | 0 | 0 |
| WC202002 | JACKSONVILLE | FL | | 03/25/2022 | | 1,663,161 | 0 | 0 | 0 | 0 | 0 | 0 | 5,397 | 5,397 | 0 | 0 | 0 |
| B8030701 | JACKSONVILLE BEACH | FL | | 05/11/2018 | | 1,423,179 | 0 | 0 | 0 | 0 | 0 | 0 | 8,835 | 8,835 | 0 | 0 | 0 |
| B8030701-1 | JACKSONVILLE BEACH | FL | | 03/31/2022 | | 206,377 | 0 | 0 | 0 | 0 | 0 | 0 | 1,408 | 1,408 | 0 | 0 | 0 |
| C2050202 | JACKSONVILLE BEACH | FL | | 07/22/2022 | | 1,008,853 | 0 | 0 | 0 | 0 | 0 | 0 | 4,665 | 4,665 | 0 | 0 | 0 |
| B8081501 | JUPITER | FL | | 10/12/2018 | | 532,436 | 0 | 0 | 0 | 0 | 0 | 0 | 4,747 | 4,747 | 0 | 0 | 0 |
| B9121801 | JUPITER | FL | | 03/31/2020 | | 573,538 | 0 | 0 | 0 | 0 | 0 | 0 | 4,916 | 4,916 | 0 | 0 | 0 |
| C1072102 | JUPITER | FL | | 08/31/2021 | | 498,826 | 0 | 0 | 0 | 0 | 0 | 0 | 4,126 | 4,126 | 0 | 0 | 0 |
| C1090801 | JUPITER | FL | | 11/01/2021 | | 1,346,366 | 0 | 0 | 0 | 0 | 0 | 0 | 8,265 | 8,265 | 0 | 0 | 0 |
| C1092001 | JUPITER | FL | | 11/17/2021 | | 828,119 | 0 | 0 | 0 | 0 | 0 | 0 | 5,174 | 5,174 | 0 | 0 | 0 |
| C1111902 | JUPITER | FL | | 02/10/2022 | | 1,619,906 | 0 | 0 | 0 | 0 | 0 | 0 | 9,456 | 9,456 | 0 | 0 | 0 |
| C2101302 | JUPITER | FL | | 12/21/2022 | | 307,110 | 0 | 0 | 0 | 0 | 0 | 0 | 1,735 | 1,735 | 0 | 0 | 0 |
| C2120701 | JUPITER | FL | | 01/31/2023 | | 1,953,542 | 0 | 0 | 0 | 0 | 0 | 0 | 11,498 | 11,498 | 0 | 0 | 0 |
| C4121602 | JUPITER | FL | | 03/10/2025 | | 1,325,894 | 0 | 0 | 0 | 0 | 0 | 0 | 5,930 | 5,930 | 0 | 0 | 0 |
| C5120807 | JUPITER | FL | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,218 | 11,218 | 0 | 0 | 0 |
| C3091301 | KEY WEST | FL | | 12/07/2023 | | 1,279,714 | 0 | 0 | 0 | 0 | 0 | 0 | 6,023 | 6,023 | 0 | 0 | 0 |
| B3061302 | KISSIMMEE | FL | | 09/06/2013 | | 770,112 | 0 | 0 | 0 | 0 | 0 | 0 | 10,268 | 10,268 | 0 | 0 | 0 |
| B3061302-1 | KISSIMMEE | FL | | 11/09/2016 | | 57,816 | 0 | 0 | 0 | 0 | 0 | 0 | 771 | 771 | 0 | 0 | 0 |
| B9052003 | KISSIMMEE | FL | | 06/26/2019 | | 528,810 | 0 | 0 | 0 | 0 | 0 | 0 | 7,206 | 7,206 | 0 | 0 | 0 |
| C1080301 | KISSIMMEE | FL | | 09/24/2021 | | 661,052 | 0 | 0 | 0 | 0 | 0 | 0 | 5,513 | 5,513 | 0 | 0 | 0 |
| C4052401 | KISSIMMEE | FL | | 07/29/2024 | | 11,121,640 | 0 | 0 | 0 | 0 | 0 | 0 | 50,700 | 50,700 | 0 | 0 | 0 |
| C4112201 | KISSIMMEE | FL | | 02/06/2025 | | 969,686 | 0 | 0 | 0 | 0 | 0 | 0 | 4,290 | 4,290 | 0 | 0 | 0 |
| C6043001 | KISSIMMEE | FL | | 07/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 712,845 | 712,845 | 0 | 0 | 0 |
| B2082901 | LAKE CITY | FL | | 12/07/2012 | | 373,955 | 0 | 0 | 0 | 0 | 0 | 0 | 5,776 | 5,776 | 0 | 0 | 0 |
| B9032901 | LAKE CITY | FL | | 06/17/2019 | | 2,025,786 | 0 | 0 | 0 | 0 | 0 | 0 | 17,037 | 17,037 | 0 | 0 | 0 |
| C4012606 | LAKE CITY | FL | | 05/06/2024 | | 1,218,376 | 0 | 0 | 0 | 0 | 0 | 0 | 5,633 | 5,633 | 0 | 0 | 0 |
| B2050904 | LAKE MARY | FL | | 07/20/2012 | | 471,199 | 0 | 0 | 0 | 0 | 0 | 0 | 7,624 | 7,624 | 0 | 0 | 0 |
| B4120302 | LAKE MARY | FL | | 02/02/2015 | | 559,983 | 0 | 0 | 0 | 0 | 0 | 0 | 6,833 | 6,833 | 0 | 0 | 0 |
| C4030803 | LAKE WALES | FL | | 05/28/2024 | | 1,023,652 | 0 | 0 | 0 | 0 | 0 | 0 | 12,348 | 12,348 | 0 | 0 | 0 |
| B2090402 | LAKE WORTH | FL | | 10/31/2012 | | 466,906 | 0 | 0 | 0 | 0 | 0 | 0 | 13,928 | 13,928 | 0 | 0 | 0 |
| C4013101 | LAKE WORTH BEACH | FL | | 04/01/2024 | | 1,091,976 | 0 | 0 | 0 | 0 | 0 | 0 | 5,174 | 5,174 | 0 | 0 | 0 |
| B3020601 | LAKELAND | FL | | 04/09/2013 | | 583,255 | 0 | 0 | 0 | 0 | 0 | 0 | 8,752 | 8,752 | 0 | 0 | 0 |
| B6032903 | LAKELAND | FL | | 07/12/2016 | | 745,245 | 0 | 0 | 0 | 0 | 0 | 0 | 29,527 | 29,527 | 0 | 0 | 0 |
| B8010205 | LAKELAND | FL | | 04/30/2018 | | 582,063 | 0 | 0 | 0 | 0 | 0 | 0 | 5,423 | 5,423 | 0 | 0 | 0 |
| C0092801 | LAKELAND | FL | | 12/16/2020 | | 959,284 | 0 | 0 | 0 | 0 | 0 | 0 | 19,807 | 19,807 | 0 | 0 | 0 |
| C4032804 | LAKELAND | FL | | 06/21/2024 | | 1,535,442 | 0 | 0 | 0 | 0 | 0 | 0 | 4,406 | 4,406 | 0 | 0 | 0 |
| C4050601 | LAKELAND | FL | | 07/16/2024 | | 1,034,514 | 0 | 0 | 0 | 0 | 0 | 0 | 4,554 | 4,554 | 0 | 0 | 0 |
| C5120806 | LAKELAND | FL | | 02/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,448 | 5,448 | 0 | 0 | 0 |
| C5102801 | LAND O LAKES | FL | | 01/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,704 | 3,704 | 0 | 0 | 0 |
| WC212001 | LAND O'LAKES | FL | | 02/28/2023 | | 11,135,561 | 0 | 0 | 0 | 0 | 0 | 0 | 23,346 | 23,346 | 0 | 0 | 0 |
| A7121803 | LARGO | FL | | 02/29/2008 | | 741,129 | 0 | 0 | 0 | 0 | 0 | 0 | 5,436 | 5,436 | 0 | 0 | 0 |
| C5111105 | LARGO | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,121 | 3,121 | 0 | 0 | 0 |
| B1050401 | LIVE OAK | FL | | 06/15/2011 | | 460,531 | 0 | 0 | 0 | 0 | 0 | 0 | 18,181 | 18,181 | 0 | 0 | 0 |
| C0110203 | MADEIRA BEACH | FL | | 01/12/2021 | | 2,237,163 | 0 | 0 | 0 | 0 | 0 | 0 | 18,757 | 18,757 | 0 | 0 | 0 |
| C4092303 | MARGATE | FL | | 11/18/2024 | | 5,657,463 | 0 | 0 | 0 | 0 | 0 | 0 | 27,416 | 27,416 | 0 | 0 | 0 |
| C3082201 | MARIANNA | FL | | 12/06/2023 | | 1,701,084 | 0 | 0 | 0 | 0 | 0 | 0 | 8,007 | 8,007 | 0 | 0 | 0 |
| A8030713 | MELBOURNE | FL | | 06/25/2008 | | 90,053 | 0 | 0 | 0 | 0 | 0 | 0 | 2,520 | 2,520 | 0 | 0 | 0 |
| B6050901 | MELBOURNE | FL | | 07/28/2016 | | 977,006 | 0 | 0 | 0 | 0 | 0 | 0 | 36,955 | 36,955 | 0 | 0 | 0 |
| B7030308 | MELBOURNE | FL | | 05/12/2017 | | 612,662 | 0 | 0 | 0 | 0 | 0 | 0 | 6,239 | 6,239 | 0 | 0 | 0 |
| B9081502 | MELBOURNE | FL | | 11/07/2019 | | 9,951,130 | 0 | 0 | 0 | 0 | 0 | 0 | 90,828 | 90,828 | 0 | 0 | 0 |
| C3042102 | MELBOURNE | FL | | 06/30/2023 | | 4,864,936 | 0 | 0 | 0 | 0 | 0 | 0 | 25,961 | 25,961 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C3063003 | MELBOURNE | FL | | 09/28/2023 | | 512,768 | 0 | 0 | 0 | 0 | 0 | 0 | 2,594 | 2,594 | 0 | 0 | 0 |
| B2101502 | MERRITT ISLAND | FL | | 12/19/2012 | | 302,491 | 0 | 0 | 0 | 0 | 0 | 0 | 9,113 | 9,113 | 0 | 0 | 0 |
| C3070704 | MERRITT ISLAND | FL | | 10/27/2023 | | 1,174,202 | 0 | 0 | 0 | 0 | 0 | 0 | 5,607 | 5,607 | 0 | 0 | 0 |
| A7082203 | MIAMI | FL | | 11/07/2007 | | 72,255 | 0 | 0 | 0 | 0 | 0 | 0 | 9,223 | 9,223 | 0 | 0 | 0 |
| B5032501 | MIAMI | FL | | 06/30/2015 | | 451,676 | 0 | 0 | 0 | 0 | 0 | 0 | 4,845 | 4,845 | 0 | 0 | 0 |
| B6121205 | MIAMI | FL | | 02/21/2017 | | 726,604 | 0 | 0 | 0 | 0 | 0 | 0 | 25,726 | 25,726 | 0 | 0 | 0 |
| B8110601 | MIAMI | FL | | 01/24/2019 | | 622,785 | 0 | 0 | 0 | 0 | 0 | 0 | 8,272 | 8,272 | 0 | 0 | 0 |
| C0111801 | MIAMI | FL | | 02/02/2021 | | 1,037,975 | 0 | 0 | 0 | 0 | 0 | 0 | 7,016 | 7,016 | 0 | 0 | 0 |
| C4100407 | MIAMI | FL | | 12/27/2024 | | 1,727,426 | 0 | 0 | 0 | 0 | 0 | 0 | 5,339 | 5,339 | 0 | 0 | 0 |
| C4112503 | MIAMI | FL | | 03/07/2025 | | 947,743 | 0 | 0 | 0 | 0 | 0 | 0 | 2,682 | 2,682 | 0 | 0 | 0 |
| C5081301 | MIAMI | FL | | 11/07/2025 | | 3,643,750 | 0 | 0 | 0 | 0 | 0 | 0 | 16,335 | 16,335 | 0 | 0 | 0 |
| C6012902 | MIAMI | FL | | 04/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,990 | 5,990 | 0 | 0 | 0 |
| C4100311 | MIAMI BEACH | FL | | 01/13/2025 | | 9,280,306 | 0 | 0 | 0 | 0 | 0 | 0 | 45,180 | 45,180 | 0 | 0 | 0 |
| B1041903 | MIDDLEBURG | FL | | 06/28/2011 | | 696,993 | 0 | 0 | 0 | 0 | 0 | 0 | 26,357 | 26,357 | 0 | 0 | 0 |
| C0031210 | MILTON | FL | | 05/27/2020 | | 595,187 | 0 | 0 | 0 | 0 | 0 | 0 | 5,374 | 5,374 | 0 | 0 | 0 |
| C1081102 | MIRAMAR | FL | | 11/22/2021 | | 1,052,490 | 0 | 0 | 0 | 0 | 0 | 0 | 8,440 | 8,440 | 0 | 0 | 0 |
| C6061001 | MIRAMAR | FL | | 08/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 158,125 | 158,125 | 0 | 0 | 0 |
| A7052408 | NAPLES | FL | | 08/15/2007 | | 180,268 | 0 | 0 | 0 | 0 | 0 | 0 | 5,208 | 5,208 | 0 | 0 | 0 |
| B1051102 | NAPLES | FL | | 07/15/2011 | | 277,406 | 0 | 0 | 0 | 0 | 0 | 0 | 5,216 | 5,216 | 0 | 0 | 0 |
| B9022701 | NAPLES | FL | | 05/03/2019 | | 418,775 | 0 | 0 | 0 | 0 | 0 | 0 | 3,569 | 3,569 | 0 | 0 | 0 |
| C2091304 | NAPLES | FL | | 11/10/2022 | | 13,639,352 | 0 | 0 | 0 | 0 | 0 | 0 | 33,522 | 33,522 | 0 | 0 | 0 |
| B7020805 | NEPTUNE BEACH | FL | | 04/26/2017 | | 453,454 | 0 | 0 | 0 | 0 | 0 | 0 | 4,568 | 4,568 | 0 | 0 | 0 |
| C5111111 | NEW PORT RICHEY | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,780 | 2,780 | 0 | 0 | 0 |
| C5051208 | NORTH FORT MYERS | FL | | 08/15/2025 | | 4,933,510 | 0 | 0 | 0 | 0 | 0 | 0 | 14,162 | 14,162 | 0 | 0 | 0 |
| C4101101 | NORTH MIAMI | FL | | 03/13/2025 | | 1,002,995 | 0 | 0 | 0 | 0 | 0 | 0 | 3,183 | 3,183 | 0 | 0 | 0 |
| C6070703 | NORTH MIAMI BEACH | FL | | 09/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A8093003 | OCALA | FL | | 11/01/2008 | | 796,840 | 0 | 0 | 0 | 0 | 0 | 0 | 19,604 | 19,604 | 0 | 0 | 0 |
| B3030704 | OCALA | FL | | 05/16/2013 | | 377,723 | 0 | 0 | 0 | 0 | 0 | 0 | 5,620 | 5,620 | 0 | 0 | 0 |
| C3051708 | OCALA | FL | | 07/21/2023 | | 1,065,947 | 0 | 0 | 0 | 0 | 0 | 0 | 3,909 | 3,909 | 0 | 0 | 0 |
| C4103003 | OCALA | FL | | 02/19/2025 | | 2,444,215 | 0 | 0 | 0 | 0 | 0 | 0 | 7,289 | 7,289 | 0 | 0 | 0 |
| C5020702 | OCALA | FL | | 04/16/2025 | | 1,529,020 | 0 | 0 | 0 | 0 | 0 | 0 | 4,503 | 4,503 | 0 | 0 | 0 |
| C6011303 | OCALA | FL | | 03/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,528 | 2,528 | 0 | 0 | 0 |
| B8053001 | OCOEE | FL | | 07/26/2018 | | 1,422,084 | 0 | 0 | 0 | 0 | 0 | 0 | 12,786 | 12,786 | 0 | 0 | 0 |
| C4050301 | OCOEE | FL | | 07/29/2024 | | 5,692,158 | 0 | 0 | 0 | 0 | 0 | 0 | 24,607 | 24,607 | 0 | 0 | 0 |
| C1012701 | ODESSA | FL | | 04/28/2021 | | 4,479,039 | 0 | 0 | 0 | 0 | 0 | 0 | 26,524 | 26,524 | 0 | 0 | 0 |
| C5051305 | OKEECHOBEE | FL | | 07/29/2025 | | 342,147 | 0 | 0 | 0 | 0 | 0 | 0 | 1,463 | 1,463 | 0 | 0 | 0 |
| B9072903 | OLDSMAR | FL | | 11/12/2019 | | 4,761,770 | 0 | 0 | 0 | 0 | 0 | 0 | 73,231 | 73,231 | 0 | 0 | 0 |
| B0011902 | ORANGE PARK | FL | | 03/22/2010 | | 406,807 | 0 | 0 | 0 | 0 | 0 | 0 | 8,260 | 8,260 | 0 | 0 | 0 |
| C2050204 | ORANGE PARK | FL | | 07/22/2022 | | 1,610,645 | 0 | 0 | 0 | 0 | 0 | 0 | 7,448 | 7,448 | 0 | 0 | 0 |
| B2091201 | ORLANDO | FL | | 12/11/2012 | | 1,347,021 | 0 | 0 | 0 | 0 | 0 | 0 | 20,641 | 20,641 | 0 | 0 | 0 |
| B6102101 | ORLANDO | FL | | 01/27/2017 | | 1,295,209 | 0 | 0 | 0 | 0 | 0 | 0 | 28,105 | 28,105 | 0 | 0 | 0 |
| B6121906 | ORLANDO | FL | | 03/10/2017 | | 2,977,432 | 0 | 0 | 0 | 0 | 0 | 0 | 29,871 | 29,871 | 0 | 0 | 0 |
| B7033002 | ORLANDO | FL | | 08/30/2017 | | 2,424,821 | 0 | 0 | 0 | 0 | 0 | 0 | 24,151 | 24,151 | 0 | 0 | 0 |
| B7072002 | ORLANDO | FL | | 10/05/2017 | | 1,006,086 | 0 | 0 | 0 | 0 | 0 | 0 | 15,274 | 15,274 | 0 | 0 | 0 |
| B7102602 | ORLANDO | FL | | 12/22/2017 | | 7,190,503 | 0 | 0 | 0 | 0 | 0 | 0 | 71,962 | 71,962 | 0 | 0 | 0 |
| B8101601 | ORLANDO | FL | | 12/21/2018 | | 1,445,136 | 0 | 0 | 0 | 0 | 0 | 0 | 6,802 | 6,802 | 0 | 0 | 0 |
| C0072302 | ORLANDO | FL | | 10/05/2020 | | 4,591,749 | 0 | 0 | 0 | 0 | 0 | 0 | 38,680 | 38,680 | 0 | 0 | 0 |
| C1072003 | ORLANDO | FL | | 09/27/2021 | | 8,319,297 | 0 | 0 | 0 | 0 | 0 | 0 | 32,642 | 32,642 | 0 | 0 | 0 |
| C2060201 | ORLANDO | FL | | 08/10/2022 | | 6,552,080 | 0 | 0 | 0 | 0 | 0 | 0 | 31,317 | 31,317 | 0 | 0 | 0 |
| C3050204 | ORLANDO | FL | | 06/26/2023 | | 1,723,594 | 0 | 0 | 0 | 0 | 0 | 0 | 6,629 | 6,629 | 0 | 0 | 0 |
| C5040103 | ORLANDO | FL | | 06/02/2025 | | 1,577,088 | 0 | 0 | 0 | 0 | 0 | 0 | 6,664 | 6,664 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C3070703 | PALM BAY | FL | | 10/27/2023 | | 1,467,748 | 0 | 0 | 0 | 0 | 0 | 0 | 7,009 | 7,009 | 0 | 0 | 0 |
| C4032101 | PALM BEACH GARDENS | FL | | 06/06/2024 | | 840,064 | 0 | 0 | 0 | 0 | 0 | 0 | 3,595 | 3,595 | 0 | 0 | 0 |
| C3051603 | PALM COAST | FL | | 07/20/2023 | | 7,570,774 | 0 | 0 | 0 | 0 | 0 | 0 | 24,104 | 24,104 | 0 | 0 | 0 |
| B8011001 | PALM HARBOR | FL | | 03/20/2018 | | 1,255,111 | 0 | 0 | 0 | 0 | 0 | 0 | 18,620 | 18,620 | 0 | 0 | 0 |
| C3051105 | PALM SPRINGS | FL | | 07/27/2023 | | 1,049,501 | 0 | 0 | 0 | 0 | 0 | 0 | 5,844 | 5,844 | 0 | 0 | 0 |
| C1122704 | PALMETTO | FL | | 02/28/2022 | | 722,639 | 0 | 0 | 0 | 0 | 0 | 0 | 5,859 | 5,859 | 0 | 0 | 0 |
| C5070701 | PANAMA CITY | FL | | 10/31/2025 | | 1,275,734 | 0 | 0 | 0 | 0 | 0 | 0 | 5,148 | 5,148 | 0 | 0 | 0 |
| B9061302 | PANAMA CITY BEACH | FL | | 08/23/2019 | | 363,565 | 0 | 0 | 0 | 0 | 0 | 0 | 2,554 | 2,554 | 0 | 0 | 0 |
| C2112804 | PANAMA CITY BEACH | FL | | 02/17/2023 | | 571,107 | 0 | 0 | 0 | 0 | 0 | 0 | 3,237 | 3,237 | 0 | 0 | 0 |
| C2112807 | PANAMA CITY BEACH | FL | | 02/27/2023 | | 713,883 | 0 | 0 | 0 | 0 | 0 | 0 | 4,046 | 4,046 | 0 | 0 | 0 |
| C2112808 | PANAMA CITY BEACH | FL | | 02/27/2023 | | 904,276 | 0 | 0 | 0 | 0 | 0 | 0 | 5,125 | 5,125 | 0 | 0 | 0 |
| C5062001 | PANAMA CITY BEACH | FL | | 09/30/2025 | | 1,280,493 | 0 | 0 | 0 | 0 | 0 | 0 | 5,202 | 5,202 | 0 | 0 | 0 |
| B7102601 | PEMBROKE PINES | FL | | 12/22/2017 | | 4,439,309 | 0 | 0 | 0 | 0 | 0 | 0 | 41,515 | 41,515 | 0 | 0 | 0 |
| A7091403 | PENSACOLA | FL | | 01/14/2008 | | 111,707 | 0 | 0 | 0 | 0 | 0 | 0 | 3,241 | 3,241 | 0 | 0 | 0 |
| B8090701 | PENSACOLA | FL | | 12/17/2018 | | 4,055,747 | 0 | 0 | 0 | 0 | 0 | 0 | 35,191 | 35,191 | 0 | 0 | 0 |
| B8092703 | PENSACOLA | FL | | 12/20/2018 | | 2,456,914 | 0 | 0 | 0 | 0 | 0 | 0 | 21,843 | 21,843 | 0 | 0 | 0 |
| B9120601 | PENSACOLA | FL | | 02/27/2020 | | 908,410 | 0 | 0 | 0 | 0 | 0 | 0 | 11,807 | 11,807 | 0 | 0 | 0 |
| C1070603 | PENSACOLA | FL | | 08/20/2021 | | 718,052 | 0 | 0 | 0 | 0 | 0 | 0 | 6,022 | 6,022 | 0 | 0 | 0 |
| C3022806 | PENSACOLA | FL | | 05/03/2023 | | 2,852,331 | 0 | 0 | 0 | 0 | 0 | 0 | 10,587 | 10,587 | 0 | 0 | 0 |
| C6032402 | PENSACOLA | FL | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,503 | 5,503 | 0 | 0 | 0 |
| C6042104 | PENSACOLA | FL | | 07/07/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,804,950 | 1,804,950 | 0 | 0 | 0 |
| C4112101 | PERRY | FL | | 03/31/2025 | | 449,735 | 0 | 0 | 0 | 0 | 0 | 0 | 1,906 | 1,906 | 0 | 0 | 0 |
| C2011201 | PINELLAS PARK | FL | | 04/04/2022 | | 664,625 | 0 | 0 | 0 | 0 | 0 | 0 | 5,034 | 5,034 | 0 | 0 | 0 |
| C4080503 | PINELLAS PARK | FL | | 09/27/2024 | | 689,498 | 0 | 0 | 0 | 0 | 0 | 0 | 3,157 | 3,157 | 0 | 0 | 0 |
| C3041001 | PLANT CITY | FL | | 06/23/2023 | | 2,137,042 | 0 | 0 | 0 | 0 | 0 | 0 | 8,566 | 8,566 | 0 | 0 | 0 |
| B8073003 | POMPANO BEACH | FL | | 10/18/2018 | | 510,423 | 0 | 0 | 0 | 0 | 0 | 0 | 4,601 | 4,601 | 0 | 0 | 0 |
| B9053107 | PORT CHARLOTTE | FL | | 08/26/2019 | | 283,892 | 0 | 0 | 0 | 0 | 0 | 0 | 2,482 | 2,482 | 0 | 0 | 0 |
| C0080401 | PORT CHARLOTTE | FL | | 10/29/2020 | | 608,060 | 0 | 0 | 0 | 0 | 0 | 0 | 5,122 | 5,122 | 0 | 0 | 0 |
| C3042004 | PORT CHARLOTTE | FL | | 07/13/2023 | | 685,604 | 0 | 0 | 0 | 0 | 0 | 0 | 5,601 | 5,601 | 0 | 0 | 0 |
| C3100401 | PORT CHARLOTTE | FL | | 02/05/2024 | | 1,167,362 | 0 | 0 | 0 | 0 | 0 | 0 | 4,878 | 4,878 | 0 | 0 | 0 |
| C3101301 | PORT CHARLOTTE | FL | | 01/05/2024 | | 492,343 | 0 | 0 | 0 | 0 | 0 | 0 | 3,382 | 3,382 | 0 | 0 | 0 |
| C4100403 | PORT CHARLOTTE | FL | | 01/10/2025 | | 1,913,482 | 0 | 0 | 0 | 0 | 0 | 0 | 13,830 | 13,830 | 0 | 0 | 0 |
| C4120402 | PORT CHARLOTTE | FL | | 02/19/2025 | | 659,886 | 0 | 0 | 0 | 0 | 0 | 0 | 4,486 | 4,486 | 0 | 0 | 0 |
| C5100702 | PORT CHARLOTTE | FL | | 01/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,302 | 6,302 | 0 | 0 | 0 |
| C4030603 | PORT ORANGE | FL | | 05/22/2024 | | 7,788,392 | 0 | 0 | 0 | 0 | 0 | 0 | 30,533 | 30,533 | 0 | 0 | 0 |
| B9011001 | PORT ST LUCIE | FL | | 03/27/2019 | | 1,144,837 | 0 | 0 | 0 | 0 | 0 | 0 | 9,701 | 9,701 | 0 | 0 | 0 |
| C1091704 | PORT ST LUCIE | FL | | 12/10/2021 | | 3,188,207 | 0 | 0 | 0 | 0 | 0 | 0 | 25,416 | 25,416 | 0 | 0 | 0 |
| C2020703 | PORT ST LUCIE | FL | | 04/18/2022 | | 552,996 | 0 | 0 | 0 | 0 | 0 | 0 | 4,249 | 4,249 | 0 | 0 | 0 |
| C1070601 | PORT ST. LUCIE | FL | | 08/31/2021 | | 863,453 | 0 | 0 | 0 | 0 | 0 | 0 | 6,756 | 6,756 | 0 | 0 | 0 |
| C5081901 | PORT ST. LUCIE | FL | | 12/12/2025 | | 4,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,891 | 6,891 | 0 | 0 | 0 |
| C1030801 | PUNTA GORDA | FL | | 05/21/2021 | | 582,144 | 0 | 0 | 0 | 0 | 0 | 0 | 5,827 | 5,827 | 0 | 0 | 0 |
| C1040701 | PUNTA GORDA | FL | | 06/22/2021 | | 247,995 | 0 | 0 | 0 | 0 | 0 | 0 | 2,661 | 2,661 | 0 | 0 | 0 |
| C4051302 | PUNTA GORDA | FL | | 06/27/2024 | | 430,096 | 0 | 0 | 0 | 0 | 0 | 0 | 1,942 | 1,942 | 0 | 0 | 0 |
| C6041603 | PUNTA GORDA | FL | | 06/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,293,109 | 1,293,109 | 0 | 0 | 0 |
| C0022702 | QUINCY | FL | | 05/01/2020 | | 1,623,740 | 0 | 0 | 0 | 0 | 0 | 0 | 10,494 | 10,494 | 0 | 0 | 0 |
| C5120201 | SAINT AUGUSTINE | FL | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1110501 | SANFORD | FL | | 01/06/2022 | | 532,299 | 0 | 0 | 0 | 0 | 0 | 0 | 4,280 | 4,280 | 0 | 0 | 0 |
| C2030402 | SANFORD | FL | | 04/27/2022 | | 9,065,894 | 0 | 0 | 0 | 0 | 0 | 0 | 48,669 | 48,669 | 0 | 0 | 0 |
| B2042005 | SARASOTA | FL | | 06/28/2012 | | 478,041 | 0 | 0 | 0 | 0 | 0 | 0 | 15,381 | 15,381 | 0 | 0 | 0 |
| B7072004 | SARASOTA | FL | | 11/30/2017 | | 1,658,705 | 0 | 0 | 0 | 0 | 0 | 0 | 13,286 | 13,286 | 0 | 0 | 0 |
| C0122302 | SARASOTA | FL | | 03/11/2021 | | 730,219 | 0 | 0 | 0 | 0 | 0 | 0 | 6,301 | 6,301 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C4040901 | SARASOTA | FL | | 06/21/2024 | | 1,614,483 | 0 | 0 | 0 | 0 | 0 | 0 | 7,543 | 7,543 | 0 | 0 | 0 |
| C5011301 | SARASOTA | FL | | 03/31/2025 | | 529,281 | 0 | 0 | 0 | 0 | 0 | 0 | 1,902 | 1,902 | 0 | 0 | 0 |
| C5043001 | SARASOTA | FL | | 07/25/2025 | | 541,070 | 0 | 0 | 0 | 0 | 0 | 0 | 2,313 | 2,313 | 0 | 0 | 0 |
| C5111001 | SARASOTA | FL | | 01/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,669 | 13,669 | 0 | 0 | 0 |
| B2091702 | SEBASTIAN | FL | | 12/17/2012 | | 1,127,426 | 0 | 0 | 0 | 0 | 0 | 0 | 17,672 | 17,672 | 0 | 0 | 0 |
| C6030302 | SEBRING | FL | | 05/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,096 | 13,096 | 0 | 0 | 0 |
| C1081601 | SOUTH DAYTONA | FL | | 09/30/2021 | | 6,544,223 | 0 | 0 | 0 | 0 | 0 | 0 | 55,315 | 55,315 | 0 | 0 | 0 |
| A8012303 | SPRING HILL | FL | | 04/14/2008 | | 565,993 | 0 | 0 | 0 | 0 | 0 | 0 | 15,434 | 15,434 | 0 | 0 | 0 |
| C3080303 | SPRING HILL | FL | | 10/31/2023 | | 15,885,305 | 0 | 0 | 0 | 0 | 0 | 0 | 74,558 | 74,558 | 0 | 0 | 0 |
| C5111106 | SPRING HILL | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,098 | 8,098 | 0 | 0 | 0 |
| C5111107 | SPRING HILL | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,011 | 2,011 | 0 | 0 | 0 |
| C5111109 | SPRING HILL | FL | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,930 | 1,930 | 0 | 0 | 0 |
| C5110705 | ST AUGUSTINE | FL | | 01/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,433 | 3,433 | 0 | 0 | 0 |
| C5062603 | ST PETE BEACH | FL | | 09/22/2025 | | 523,095 | 0 | 0 | 0 | 0 | 0 | 0 | 1,424 | 1,424 | 0 | 0 | 0 |
| C0030503 | ST PETERSBURG | FL | | 05/28/2020 | | 639,344 | 0 | 0 | 0 | 0 | 0 | 0 | 5,697 | 5,697 | 0 | 0 | 0 |
| C0030505 | ST PETERSBURG | FL | | 05/28/2020 | | 1,101,590 | 0 | 0 | 0 | 0 | 0 | 0 | 9,816 | 9,816 | 0 | 0 | 0 |
| B3120302 | ST. PETERSBURG | FL | | 02/04/2014 | | 165,855 | 0 | 0 | 0 | 0 | 0 | 0 | 1,970 | 1,970 | 0 | 0 | 0 |
| B6111020 | ST. PETERSBURG | FL | | 01/18/2017 | | 1,206,976 | 0 | 0 | 0 | 0 | 0 | 0 | 13,339 | 13,339 | 0 | 0 | 0 |
| B7091902 | ST. PETERSBURG | FL | | 11/17/2017 | | 495,315 | 0 | 0 | 0 | 0 | 0 | 0 | 4,779 | 4,779 | 0 | 0 | 0 |
| C0030504 | ST. PETERSBURG | FL | | 05/28/2020 | | 511,461 | 0 | 0 | 0 | 0 | 0 | 0 | 4,559 | 4,559 | 0 | 0 | 0 |
| C4062002 | ST. PETERSBURG | FL | | 09/05/2024 | | 2,127,831 | 0 | 0 | 0 | 0 | 0 | 0 | 9,232 | 9,232 | 0 | 0 | 0 |
| C6012102 | ST. PETERSBURG | FL | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,820 | 13,820 | 0 | 0 | 0 |
| B3071001 | STUART | FL | | 09/23/2013 | | 618,672 | 0 | 0 | 0 | 0 | 0 | 0 | 8,454 | 8,454 | 0 | 0 | 0 |
| C5051304 | STUART | FL | | 10/28/2025 | | 1,741,386 | 0 | 0 | 0 | 0 | 0 | 0 | 7,296 | 7,296 | 0 | 0 | 0 |
| C6040102 | STUART | FL | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 278,531 | 278,531 | 0 | 0 | 0 |
| B6021001 | TALLAHASSEE | FL | | 06/13/2016 | | 1,061,095 | 0 | 0 | 0 | 0 | 0 | 0 | 42,750 | 42,750 | 0 | 0 | 0 |
| C3091110 | TALLAHASSEE | FL | | 12/22/2023 | | 1,276,729 | 0 | 0 | 0 | 0 | 0 | 0 | 5,231 | 5,231 | 0 | 0 | 0 |
| C4090402 | TALLAHASSEE | FL | | 11/22/2024 | | 4,089,997 | 0 | 0 | 0 | 0 | 0 | 0 | 18,796 | 18,796 | 0 | 0 | 0 |
| C4093001 | TALLAHASSEE | FL | | 11/26/2024 | | 10,837,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC501002 | TALLAHASSEE | FL | | 03/07/2025 | | 13,966,082 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC501003 | TALLAHASSEE | FL | | 03/12/2025 | | 22,299,784 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A8061701 | TAMPA | FL | | 08/22/2008 | | 63,476 | 0 | 0 | 0 | 0 | 0 | 0 | 5,562 | 5,562 | 0 | 0 | 0 |
| B5031902 | TAMPA | FL | | 06/10/2015 | | 2,841,357 | 0 | 0 | 0 | 0 | 0 | 0 | 30,176 | 30,176 | 0 | 0 | 0 |
| B5110401 | TAMPA | FL | | 01/29/2016 | | 648,846 | 0 | 0 | 0 | 0 | 0 | 0 | 7,309 | 7,309 | 0 | 0 | 0 |
| B9012501 | TAMPA | FL | | 04/19/2019 | | 333,159 | 0 | 0 | 0 | 0 | 0 | 0 | 2,776 | 2,776 | 0 | 0 | 0 |
| B9102501 | TAMPA | FL | | 01/16/2020 | | 553,492 | 0 | 0 | 0 | 0 | 0 | 0 | 4,743 | 4,743 | 0 | 0 | 0 |
| C0020401 | TAMPA | FL | | 05/06/2020 | | 2,429,504 | 0 | 0 | 0 | 0 | 0 | 0 | 21,374 | 21,374 | 0 | 0 | 0 |
| C0070801 | TAMPA | FL | | 09/16/2020 | | 2,511,926 | 0 | 0 | 0 | 0 | 0 | 0 | 15,694 | 15,694 | 0 | 0 | 0 |
| C1100602 | TAMPA | FL | | 12/13/2021 | | 806,814 | 0 | 0 | 0 | 0 | 0 | 0 | 6,526 | 6,526 | 0 | 0 | 0 |
| C2042601 | TAMPA | FL | | 07/07/2022 | | 986,761 | 0 | 0 | 0 | 0 | 0 | 0 | 6,521 | 6,521 | 0 | 0 | 0 |
| C2110202 | TAMPA | FL | | 01/23/2023 | | 19,796,350 | 0 | 0 | 0 | 0 | 0 | 0 | 65,019 | 65,019 | 0 | 0 | 0 |
| C2112806 | TAMPA | FL | | 02/15/2023 | | 928,066 | 0 | 0 | 0 | 0 | 0 | 0 | 5,260 | 5,260 | 0 | 0 | 0 |
| C2122102 | TAMPA | FL | | 01/31/2023 | | 7,201,609 | 0 | 0 | 0 | 0 | 0 | 0 | 25,328 | 25,328 | 0 | 0 | 0 |
| C3011101 | TAMPA | FL | | 03/23/2023 | | 15,820,041 | 0 | 0 | 0 | 0 | 0 | 0 | 12,430 | 12,430 | 0 | 0 | 0 |
| C3111602 | TAMPA | FL | | 01/22/2024 | | 2,421,097 | 0 | 0 | 0 | 0 | 0 | 0 | 7,347 | 7,347 | 0 | 0 | 0 |
| WC207001 | TEMPLE TERRACE | FL | | 10/06/2022 | | 9,894,824 | 0 | 0 | 0 | 0 | 0 | 0 | 26,401 | 26,401 | 0 | 0 | 0 |
| WC112001 | TITUSVILLE | FL | | 03/31/2022 | | 6,064,460 | 0 | 0 | 0 | 0 | 0 | 0 | 22,097 | 22,097 | 0 | 0 | 0 |
| B9012302 | VALRICO | FL | | 03/28/2019 | | 860,051 | 0 | 0 | 0 | 0 | 0 | 0 | 6,603 | 6,603 | 0 | 0 | 0 |
| C2100701 | VENICE | FL | | 01/04/2023 | | 1,178,787 | 0 | 0 | 0 | 0 | 0 | 0 | 6,510 | 6,510 | 0 | 0 | 0 |
| B3071002 | VERO BEACH | FL | | 09/23/2013 | | 482,180 | 0 | 0 | 0 | 0 | 0 | 0 | 6,590 | 6,590 | 0 | 0 | 0 |
| B2052204 | WEST PALM BEACH | FL | | 08/17/2012 | | 277,650 | 0 | 0 | 0 | 0 | 0 | 0 | 8,551 | 8,551 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B2100104 | WEST PALM BEACH | FL | | 12/05/2012 | | 153,463 | 0 | 0 | 0 | 0 | 0 | 0 | 4,419 | 4,419 | 0 | 0 | 0 |
| C3022802 | WEST PALM BEACH | FL | | 04/27/2023 | | 1,489,089 | 0 | 0 | 0 | 0 | 0 | 0 | 8,322 | 8,322 | 0 | 0 | 0 |
| C3051106 | WEST PALM BEACH | FL | | 07/27/2023 | | 1,224,414 | 0 | 0 | 0 | 0 | 0 | 0 | 6,818 | 6,818 | 0 | 0 | 0 |
| C3052601 | WEST PALM BEACH | FL | | 08/04/2023 | | 3,922,487 | 0 | 0 | 0 | 0 | 0 | 0 | 19,317 | 19,317 | 0 | 0 | 0 |
| C3060701 | WEST PALM BEACH | FL | | 08/10/2023 | | 2,074,317 | 0 | 0 | 0 | 0 | 0 | 0 | 10,742 | 10,742 | 0 | 0 | 0 |
| C4120902 | WEST PALM BEACH | FL | | 02/14/2025 | | 817,204 | 0 | 0 | 0 | 0 | 0 | 0 | 3,550 | 3,550 | 0 | 0 | 0 |
| B6083101 | WILDWOOD | FL | | 11/04/2016 | | 1,009,831 | 0 | 0 | 0 | 0 | 0 | 0 | 9,156 | 9,156 | 0 | 0 | 0 |
| C5103108 | WILDWOOD | FL | | 12/23/2025 | | 1,150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,577 | 2,577 | 0 | 0 | 0 |
| C2091302 | WINDERMERE | FL | | 12/22/2022 | | 1,080,704 | 0 | 0 | 0 | 0 | 0 | 0 | 4,398 | 4,398 | 0 | 0 | 0 |
| C5120801 | WINDERMERE | FL | | 02/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,231 | 5,231 | 0 | 0 | 0 |
| C1081101 | WINTER GARDEN | FL | | 11/22/2021 | | 4,187,304 | 0 | 0 | 0 | 0 | 0 | 0 | 32,183 | 32,183 | 0 | 0 | 0 |
| B9052004 | WINTER HAVEN | FL | | 08/28/2019 | | 4,764,070 | 0 | 0 | 0 | 0 | 0 | 0 | 40,606 | 40,606 | 0 | 0 | 0 |
| C3041901 | WINTER HAVEN | FL | | 07/17/2023 | | 1,434,322 | 0 | 0 | 0 | 0 | 0 | 0 | 7,986 | 7,986 | 0 | 0 | 0 |
| C4041005 | WINTER HAVEN | FL | | 06/28/2024 | | 1,070,948 | 0 | 0 | 0 | 0 | 0 | 0 | 4,918 | 4,918 | 0 | 0 | 0 |
| C0022501 | YULEE | FL | | 04/24/2020 | | 998,290 | 0 | 0 | 0 | 0 | 0 | 0 | 8,839 | 8,839 | 0 | 0 | 0 |
| B1042001 | ACWORTH | GA | | 07/08/2011 | | 308,090 | 0 | 0 | 0 | 0 | 0 | 0 | 12,278 | 12,278 | 0 | 0 | 0 |
| B3040201 | ACWORTH | GA | | 05/30/2013 | | 335,532 | 0 | 0 | 0 | 0 | 0 | 0 | 9,556 | 9,556 | 0 | 0 | 0 |
| B7051203 | ACWORTH | GA | | 07/26/2017 | | 803,282 | 0 | 0 | 0 | 0 | 0 | 0 | 13,186 | 13,186 | 0 | 0 | 0 |
| B9071602 | ACWORTH | GA | | 09/30/2019 | | 416,813 | 0 | 0 | 0 | 0 | 0 | 0 | 3,711 | 3,711 | 0 | 0 | 0 |
| C1031602 | ACWORTH | GA | | 05/20/2021 | | 658,518 | 0 | 0 | 0 | 0 | 0 | 0 | 5,103 | 5,103 | 0 | 0 | 0 |
| C2041103 | ACWORTH | GA | | 08/12/2022 | | 1,842,259 | 0 | 0 | 0 | 0 | 0 | 0 | 11,734 | 11,734 | 0 | 0 | 0 |
| C3031701 | ACWORTH | GA | | 07/28/2023 | | 1,986,845 | 0 | 0 | 0 | 0 | 0 | 0 | 10,021 | 10,021 | 0 | 0 | 0 |
| B7030853 | ADAIRSVILLE | GA | | 05/18/2017 | | 261,504 | 0 | 0 | 0 | 0 | 0 | 0 | 2,495 | 2,495 | 0 | 0 | 0 |
| B7090101 | ADAIRSVILLE | GA | | 12/15/2017 | | 196,401 | 0 | 0 | 0 | 0 | 0 | 0 | 23,065 | 23,065 | 0 | 0 | 0 |
| C2081101 | ALBANY | GA | | 11/18/2022 | | 551,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,858 | 2,858 | 0 | 0 | 0 |
| C3120402 | ALBANY | GA | | 02/21/2024 | | 1,891,757 | 0 | 0 | 0 | 0 | 0 | 0 | 8,480 | 8,480 | 0 | 0 | 0 |
| A9022301 | ALPHARETTA | GA | | 04/23/2009 | | 615,448 | 0 | 0 | 0 | 0 | 0 | 0 | 14,104 | 14,104 | 0 | 0 | 0 |
| B2100302 | ALPHARETTA | GA | | 11/28/2012 | | 834,429 | 0 | 0 | 0 | 0 | 0 | 0 | 12,713 | 12,713 | 0 | 0 | 0 |
| B3050102 | ALPHARETTA | GA | | 08/14/2013 | | 431,656 | 0 | 0 | 0 | 0 | 0 | 0 | 5,954 | 5,954 | 0 | 0 | 0 |
| B5021803 | ALPHARETTA | GA | | 04/27/2015 | | 419,974 | 0 | 0 | 0 | 0 | 0 | 0 | 4,499 | 4,499 | 0 | 0 | 0 |
| B5021803-1 | ALPHARETTA | GA | | 08/23/2019 | | 274,294 | 0 | 0 | 0 | 0 | 0 | 0 | 2,912 | 2,912 | 0 | 0 | 0 |
| B5072801 | ALPHARETTA | GA | | 09/29/2015 | | 627,766 | 0 | 0 | 0 | 0 | 0 | 0 | 7,301 | 7,301 | 0 | 0 | 0 |
| B6051105 | ALPHARETTA | GA | | 07/22/2016 | | 2,250,031 | 0 | 0 | 0 | 0 | 0 | 0 | 23,671 | 23,671 | 0 | 0 | 0 |
| B9061003 | ALPHARETTA | GA | | 11/21/2019 | | 521,680 | 0 | 0 | 0 | 0 | 0 | 0 | 4,329 | 4,329 | 0 | 0 | 0 |
| C0082802 | ALPHARETTA | GA | | 11/06/2020 | | 631,496 | 0 | 0 | 0 | 0 | 0 | 0 | 5,288 | 5,288 | 0 | 0 | 0 |
| C4092704 | ALPHARETTA | GA | | 12/06/2024 | | 1,345,576 | 0 | 0 | 0 | 0 | 0 | 0 | 6,033 | 6,033 | 0 | 0 | 0 |
| C5022804 | ALPHARETTA | GA | | 05/27/2025 | | 1,593,817 | 0 | 0 | 0 | 0 | 0 | 0 | 7,035 | 7,035 | 0 | 0 | 0 |
| C5102003 | ALPHARETTA | GA | | 01/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,307 | 1,307 | 0 | 0 | 0 |
| C5122202 | ALPHARETTA | GA | | 02/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,604 | 4,604 | 0 | 0 | 0 |
| B8090604 | AMERICUS | GA | | 10/31/2018 | | 4,022,771 | 0 | 0 | 0 | 0 | 0 | 0 | 33,995 | 33,995 | 0 | 0 | 0 |
| C0051811 | AMERICUS | GA | | 08/06/2020 | | 691,097 | 0 | 0 | 0 | 0 | 0 | 0 | 5,894 | 5,894 | 0 | 0 | 0 |
| B2012101 | ATHENS | GA | | 04/26/2012 | | 112,887 | 0 | 0 | 0 | 0 | 0 | 0 | 3,970 | 3,970 | 0 | 0 | 0 |
| B5031305 | ATHENS | GA | | 05/21/2015 | | 411,053 | 0 | 0 | 0 | 0 | 0 | 0 | 4,281 | 4,281 | 0 | 0 | 0 |
| C1021604 | ATHENS | GA | | 07/02/2021 | | 1,472,909 | 0 | 0 | 0 | 0 | 0 | 0 | 11,755 | 11,755 | 0 | 0 | 0 |
| A7020602 | ATLANTA | GA | | 04/05/2007 | | 237,810 | 0 | 0 | 0 | 0 | 0 | 0 | 7,790 | 7,790 | 0 | 0 | 0 |
| A7032006 | ATLANTA | GA | | 05/14/2007 | | 81,205 | 0 | 0 | 0 | 0 | 0 | 0 | 11,443 | 11,443 | 0 | 0 | 0 |
| A7032801 | ATLANTA | GA | | 07/06/2007 | | 431,879 | 0 | 0 | 0 | 0 | 0 | 0 | 14,393 | 14,393 | 0 | 0 | 0 |
| A8072812 | ATLANTA | GA | | 09/18/2008 | | 614,899 | 0 | 0 | 0 | 0 | 0 | 0 | 5,071 | 5,071 | 0 | 0 | 0 |
| A8081101 | ATLANTA | GA | | 10/02/2008 | | 797,783 | 0 | 0 | 0 | 0 | 0 | 0 | 10,780 | 10,780 | 0 | 0 | 0 |
| A8082010 | ATLANTA | GA | | 11/12/2008 | | 197,884 | 0 | 0 | 0 | 0 | 0 | 0 | 15,790 | 15,790 | 0 | 0 | 0 |
| A9090907 | ATLANTA | GA | | 11/20/2009 | | 344,769 | 0 | 0 | 0 | 0 | 0 | 0 | 3,992 | 3,992 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9090913 | ATLANTA | GA | | 12/31/2009 | | 2,680,345 | 0 | 0 | 0 | 0 | 0 | 0 | 31,000 | 31,000 | 0 | 0 | 0 |
| B2040406 | ATLANTA | GA | | 05/24/2012 | | 107,792 | 0 | 0 | 0 | 0 | 0 | 0 | 15,306 | 15,306 | 0 | 0 | 0 |
| B3053101 | ATLANTA | GA | | 08/21/2013 | | 534,151 | 0 | 0 | 0 | 0 | 0 | 0 | 7,307 | 7,307 | 0 | 0 | 0 |
| B4042501 | ATLANTA | GA | | 06/27/2014 | | 206,222 | 0 | 0 | 0 | 0 | 0 | 0 | 2,692 | 2,692 | 0 | 0 | 0 |
| B5052801 | ATLANTA | GA | | 08/31/2015 | | 620,176 | 0 | 0 | 0 | 0 | 0 | 0 | 7,205 | 7,205 | 0 | 0 | 0 |
| B5052802 | ATLANTA | GA | | 08/31/2015 | | 1,252,243 | 0 | 0 | 0 | 0 | 0 | 0 | 14,539 | 14,539 | 0 | 0 | 0 |
| B6061503 | ATLANTA | GA | | 10/28/2016 | | 306,156 | 0 | 0 | 0 | 0 | 0 | 0 | 5,456 | 5,456 | 0 | 0 | 0 |
| B6081101 | ATLANTA | GA | | 10/27/2016 | | 605,399 | 0 | 0 | 0 | 0 | 0 | 0 | 7,121 | 7,121 | 0 | 0 | 0 |
| B6110401 | ATLANTA | GA | | 02/03/2017 | | 2,739,538 | 0 | 0 | 0 | 0 | 0 | 0 | 19,624 | 19,624 | 0 | 0 | 0 |
| B6111102 | ATLANTA | GA | | 01/13/2017 | | 1,851,002 | 0 | 0 | 0 | 0 | 0 | 0 | 20,036 | 20,036 | 0 | 0 | 0 |
| B7030811 | ATLANTA | GA | | 05/18/2017 | | 890,832 | 0 | 0 | 0 | 0 | 0 | 0 | 8,494 | 8,494 | 0 | 0 | 0 |
| B7030819 | ATLANTA | GA | | 05/18/2017 | | 302,199 | 0 | 0 | 0 | 0 | 0 | 0 | 2,884 | 2,884 | 0 | 0 | 0 |
| B7030820 | ATLANTA | GA | | 05/18/2017 | | 863,564 | 0 | 0 | 0 | 0 | 0 | 0 | 8,236 | 8,236 | 0 | 0 | 0 |
| B7030822 | ATLANTA | GA | | 05/18/2017 | | 955,207 | 0 | 0 | 0 | 0 | 0 | 0 | 9,112 | 9,112 | 0 | 0 | 0 |
| B7030824 | ATLANTA | GA | | 05/18/2017 | | 1,251,642 | 0 | 0 | 0 | 0 | 0 | 0 | 11,937 | 11,937 | 0 | 0 | 0 |
| B7030834 | ATLANTA | GA | | 05/18/2017 | | 1,092,500 | 0 | 0 | 0 | 0 | 0 | 0 | 10,418 | 10,418 | 0 | 0 | 0 |
| B7030841 | ATLANTA | GA | | 05/18/2017 | | 476,122 | 0 | 0 | 0 | 0 | 0 | 0 | 4,542 | 4,542 | 0 | 0 | 0 |
| B7030843 | ATLANTA | GA | | 05/18/2017 | | 841,408 | 0 | 0 | 0 | 0 | 0 | 0 | 8,022 | 8,022 | 0 | 0 | 0 |
| B7030904 | ATLANTA | GA | | 05/30/2017 | | 1,171,127 | 0 | 0 | 0 | 0 | 0 | 0 | 11,708 | 11,708 | 0 | 0 | 0 |
| B7030904-1 | ATLANTA | GA | | 12/12/2023 | | 855,700 | 0 | 0 | 0 | 0 | 0 | 0 | 7,211 | 7,211 | 0 | 0 | 0 |
| B7102603 | ATLANTA | GA | | 12/20/2017 | | 1,256,369 | 0 | 0 | 0 | 0 | 0 | 0 | 11,640 | 11,640 | 0 | 0 | 0 |
| B8020203 | ATLANTA | GA | | 05/02/2018 | | 11,303,241 | 0 | 0 | 0 | 0 | 0 | 0 | 192,619 | 192,619 | 0 | 0 | 0 |
| B8021601 | ATLANTA | GA | | 04/23/2018 | | 190,769 | 0 | 0 | 0 | 0 | 0 | 0 | 5,483 | 5,483 | 0 | 0 | 0 |
| B8100502 | ATLANTA | GA | | 12/18/2018 | | 1,130,259 | 0 | 0 | 0 | 0 | 0 | 0 | 8,239 | 8,239 | 0 | 0 | 0 |
| B9020803 | ATLANTA | GA | | 04/23/2019 | | 351,429 | 0 | 0 | 0 | 0 | 0 | 0 | 2,872 | 2,872 | 0 | 0 | 0 |
| B9030802 | ATLANTA | GA | | 05/06/2019 | | 756,904 | 0 | 0 | 0 | 0 | 0 | 0 | 6,587 | 6,587 | 0 | 0 | 0 |
| B9041801 | ATLANTA | GA | | 06/17/2019 | | 288,414 | 0 | 0 | 0 | 0 | 0 | 0 | 2,058 | 2,058 | 0 | 0 | 0 |
| B9061703 | ATLANTA | GA | | 09/11/2019 | | 317,278 | 0 | 0 | 0 | 0 | 0 | 0 | 2,755 | 2,755 | 0 | 0 | 0 |
| B9081402 | ATLANTA | GA | | 10/28/2019 | | 1,984,547 | 0 | 0 | 0 | 0 | 0 | 0 | 12,705 | 12,705 | 0 | 0 | 0 |
| B9103111 | ATLANTA | GA | | 02/21/2020 | | 621,339 | 0 | 0 | 0 | 0 | 0 | 0 | 5,428 | 5,428 | 0 | 0 | 0 |
| B9112603 | ATLANTA | GA | | 02/25/2020 | | 442,334 | 0 | 0 | 0 | 0 | 0 | 0 | 3,816 | 3,816 | 0 | 0 | 0 |
| C0020901 | ATLANTA | GA | | 04/14/2020 | | 1,174,959 | 0 | 0 | 0 | 0 | 0 | 0 | 10,537 | 10,537 | 0 | 0 | 0 |
| C0021801 | ATLANTA | GA | | 04/20/2020 | | 2,623,622 | 0 | 0 | 0 | 0 | 0 | 0 | 18,053 | 18,053 | 0 | 0 | 0 |
| C0022701 | ATLANTA | GA | | 05/29/2020 | | 552,084 | 0 | 0 | 0 | 0 | 0 | 0 | 19,200 | 19,200 | 0 | 0 | 0 |
| C1020906 | ATLANTA | GA | | 05/05/2021 | | 618,343 | 0 | 0 | 0 | 0 | 0 | 0 | 5,064 | 5,064 | 0 | 0 | 0 |
| C1072603 | ATLANTA | GA | | 10/19/2021 | | 1,003,015 | 0 | 0 | 0 | 0 | 0 | 0 | 12,039 | 12,039 | 0 | 0 | 0 |
| C1081205 | ATLANTA | GA | | 10/27/2021 | | 538,396 | 0 | 0 | 0 | 0 | 0 | 0 | 6,399 | 6,399 | 0 | 0 | 0 |
| C1122103 | ATLANTA | GA | | 03/18/2022 | | 1,439,925 | 0 | 0 | 0 | 0 | 0 | 0 | 11,775 | 11,775 | 0 | 0 | 0 |
| C2041104 | ATLANTA | GA | | 09/08/2022 | | 2,318,887 | 0 | 0 | 0 | 0 | 0 | 0 | 14,675 | 14,675 | 0 | 0 | 0 |
| C2041105 | ATLANTA | GA | | 10/25/2022 | | 1,128,570 | 0 | 0 | 0 | 0 | 0 | 0 | 7,098 | 7,098 | 0 | 0 | 0 |
| C2041128 | ATLANTA | GA | | 09/08/2022 | | 1,720,463 | 0 | 0 | 0 | 0 | 0 | 0 | 10,888 | 10,888 | 0 | 0 | 0 |
| C2090701 | ATLANTA | GA | | 11/16/2022 | | 762,847 | 0 | 0 | 0 | 0 | 0 | 0 | 4,840 | 4,840 | 0 | 0 | 0 |
| C3042602 | ATLANTA | GA | | 07/11/2023 | | 4,359,568 | 0 | 0 | 0 | 0 | 0 | 0 | 16,663 | 16,663 | 0 | 0 | 0 |
| C3052401 | ATLANTA | GA | | 08/07/2023 | | 2,694,311 | 0 | 0 | 0 | 0 | 0 | 0 | 14,660 | 14,660 | 0 | 0 | 0 |
| C3052401-1 | ATLANTA | GA | | 09/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3072003 | ATLANTA | GA | | 09/28/2023 | | 4,819,206 | 0 | 0 | 0 | 0 | 0 | 0 | 22,783 | 22,783 | 0 | 0 | 0 |
| C3091107 | ATLANTA | GA | | 12/22/2023 | | 2,729,575 | 0 | 0 | 0 | 0 | 0 | 0 | 11,182 | 11,182 | 0 | 0 | 0 |
| C3110109 | ATLANTA | GA | | 01/10/2024 | | 568,950 | 0 | 0 | 0 | 0 | 0 | 0 | 1,511 | 1,511 | 0 | 0 | 0 |
| C4031902 | ATLANTA | GA | | 05/15/2024 | | 1,989,144 | 0 | 0 | 0 | 0 | 0 | 0 | 5,877 | 5,877 | 0 | 0 | 0 |
| C4031903 | ATLANTA | GA | | 05/15/2024 | | 937,734 | 0 | 0 | 0 | 0 | 0 | 0 | 2,772 | 2,772 | 0 | 0 | 0 |
| C4041001 | ATLANTA | GA | | 06/21/2024 | | 451,637 | 0 | 0 | 0 | 0 | 0 | 0 | 1,327 | 1,327 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C4082805 | ATLANTA | GA | | 11/07/2024 | | 736,641 | 0 | 0 | 0 | 0 | 0 | 0 | 3,572 | 3,572 | 0 | 0 | 0 |
| C5012102 | ATLANTA | GA | | 06/12/2025 | | 2,537,430 | 0 | 0 | 0 | 0 | 0 | 0 | 7,208 | 7,208 | 0 | 0 | 0 |
| C5012103 | ATLANTA | GA | | 05/23/2025 | | 4,058,396 | 0 | 0 | 0 | 0 | 0 | 0 | 11,603 | 11,603 | 0 | 0 | 0 |
| C5040404 | ATLANTA | GA | | 12/18/2025 | | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5042302 | ATLANTA | GA | | 07/10/2025 | | 1,554,172 | 0 | 0 | 0 | 0 | 0 | 0 | 4,596 | 4,596 | 0 | 0 | 0 |
| C5120402 | ATLANTA | GA | | 03/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,356 | 22,356 | 0 | 0 | 0 |
| C6031302 | ATLANTA | GA | | 05/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,645 | 6,645 | 0 | 0 | 0 |
| C6022702 | ATLANTA (AKA DUNWOODY) | GA | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,046 | 11,046 | 0 | 0 | 0 |
| B2100202 | AUGUSTA | GA | | 12/18/2012 | | 638,456 | 0 | 0 | 0 | 0 | 0 | 0 | 19,082 | 19,082 | 0 | 0 | 0 |
| B2100202-1 | AUGUSTA | GA | | 09/27/2019 | | 442,231 | 0 | 0 | 0 | 0 | 0 | 0 | 13,322 | 13,322 | 0 | 0 | 0 |
| B4082001 | AUGUSTA | GA | | 11/07/2014 | | 147,528 | 0 | 0 | 0 | 0 | 0 | 0 | 8,567 | 8,567 | 0 | 0 | 0 |
| B8011101 | AUGUSTA | GA | | 02/28/2018 | | 1,465,756 | 0 | 0 | 0 | 0 | 0 | 0 | 12,156 | 12,156 | 0 | 0 | 0 |
| B9041702 | AUGUSTA | GA | | 07/15/2019 | | 216,912 | 0 | 0 | 0 | 0 | 0 | 0 | 1,536 | 1,536 | 0 | 0 | 0 |
| C0080601 | AUGUSTA | GA | | 09/29/2020 | | 1,992,993 | 0 | 0 | 0 | 0 | 0 | 0 | 13,594 | 13,594 | 0 | 0 | 0 |
| C0080601-1 | AUGUSTA | GA | | 04/21/2023 | | 647,442 | 0 | 0 | 0 | 0 | 0 | 0 | 3,560 | 3,560 | 0 | 0 | 0 |
| C1070707 | AUGUSTA | GA | | 10/18/2021 | | 1,065,856 | 0 | 0 | 0 | 0 | 0 | 0 | 8,358 | 8,358 | 0 | 0 | 0 |
| B3042501 | AUSTELL | GA | | 07/30/2013 | | 756,139 | 0 | 0 | 0 | 0 | 0 | 0 | 11,489 | 11,489 | 0 | 0 | 0 |
| B7030836 | AUSTELL | GA | | 05/18/2017 | | 585,540 | 0 | 0 | 0 | 0 | 0 | 0 | 5,587 | 5,587 | 0 | 0 | 0 |
| B7030858 | AUSTELL | GA | | 05/18/2017 | | 1,253,491 | 0 | 0 | 0 | 0 | 0 | 0 | 11,951 | 11,951 | 0 | 0 | 0 |
| B8122801 | AUSTELL | GA | | 04/12/2019 | | 664,582 | 0 | 0 | 0 | 0 | 0 | 0 | 5,607 | 5,607 | 0 | 0 | 0 |
| C3031705 | AUSTELL | GA | | 07/18/2023 | | 1,828,810 | 0 | 0 | 0 | 0 | 0 | 0 | 9,223 | 9,223 | 0 | 0 | 0 |
| B7030849 | BALL GROUND | GA | | 05/18/2017 | | 644,121 | 0 | 0 | 0 | 0 | 0 | 0 | 6,143 | 6,143 | 0 | 0 | 0 |
| C6051201 | BALL GROUND | GA | | 08/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,406,250 | 2,406,250 | 0 | 0 | 0 |
| C2041107 | BETHLEHEM | GA | | 09/08/2022 | | 1,720,463 | 0 | 0 | 0 | 0 | 0 | 0 | 10,888 | 10,888 | 0 | 0 | 0 |
| B3040904 | BLUE RIDGE | GA | | 07/01/2013 | | 333,500 | 0 | 0 | 0 | 0 | 0 | 0 | 9,210 | 9,210 | 0 | 0 | 0 |
| B1090702 | BRUNSWICK | GA | | 11/18/2011 | | 364,953 | 0 | 0 | 0 | 0 | 0 | 0 | 6,821 | 6,821 | 0 | 0 | 0 |
| C1081103 | BRUNSWICK | GA | | 12/07/2021 | | 4,585,614 | 0 | 0 | 0 | 0 | 0 | 0 | 36,554 | 36,554 | 0 | 0 | 0 |
| C4120901 | BRUNSWICK | GA | | 03/20/2025 | | 6,525,099 | 0 | 0 | 0 | 0 | 0 | 0 | 26,151 | 26,151 | 0 | 0 | 0 |
| A7080209 | BUFORD | GA | | 09/28/2007 | | 812,564 | 0 | 0 | 0 | 0 | 0 | 0 | 7,513 | 7,513 | 0 | 0 | 0 |
| A7080210 | BUFORD | GA | | 09/28/2007 | | 747,257 | 0 | 0 | 0 | 0 | 0 | 0 | 6,911 | 6,911 | 0 | 0 | 0 |
| A7080214 | BUFORD | GA | | 09/28/2007 | | 1,037,972 | 0 | 0 | 0 | 0 | 0 | 0 | 9,600 | 9,600 | 0 | 0 | 0 |
| C5022709 | BUFORD | GA | | 05/23/2025 | | 1,090,514 | 0 | 0 | 0 | 0 | 0 | 0 | 4,151 | 4,151 | 0 | 0 | 0 |
| C5022714 | BUFORD | GA | | 05/23/2025 | | 794,520 | 0 | 0 | 0 | 0 | 0 | 0 | 3,023 | 3,023 | 0 | 0 | 0 |
| B7090102 | CALHOUN | GA | | 12/15/2017 | | 196,401 | 0 | 0 | 0 | 0 | 0 | 0 | 23,065 | 23,065 | 0 | 0 | 0 |
| C0112301 | CALHOUN | GA | | 01/28/2021 | | 2,210,190 | 0 | 0 | 0 | 0 | 0 | 0 | 45,718 | 45,718 | 0 | 0 | 0 |
| A7080213 | CANTON | GA | | 09/28/2007 | | 911,461 | 0 | 0 | 0 | 0 | 0 | 0 | 8,428 | 8,428 | 0 | 0 | 0 |
| B3061701 | CANTON | GA | | 09/03/2013 | | 332,328 | 0 | 0 | 0 | 0 | 0 | 0 | 4,504 | 4,504 | 0 | 0 | 0 |
| B5040901 | CANTON | GA | | 06/19/2015 | | 656,160 | 0 | 0 | 0 | 0 | 0 | 0 | 4,092 | 4,092 | 0 | 0 | 0 |
| B7120603 | CANTON | GA | | 02/26/2018 | | 240,744 | 0 | 0 | 0 | 0 | 0 | 0 | 2,313 | 2,313 | 0 | 0 | 0 |
| B9091801 | CANTON | GA | | 11/22/2019 | | 7,283,400 | 0 | 0 | 0 | 0 | 0 | 0 | 64,439 | 64,439 | 0 | 0 | 0 |
| C2041108 | CANTON | GA | | 08/12/2022 | | 1,441,757 | 0 | 0 | 0 | 0 | 0 | 0 | 9,184 | 9,184 | 0 | 0 | 0 |
| C3061403 | CANTON | GA | | 08/18/2023 | | 720,424 | 0 | 0 | 0 | 0 | 0 | 0 | 3,670 | 3,670 | 0 | 0 | 0 |
| C5022711 | CANTON | GA | | 05/23/2025 | | 856,834 | 0 | 0 | 0 | 0 | 0 | 0 | 3,261 | 3,261 | 0 | 0 | 0 |
| C5022712 | CANTON AKA HOLLY SPRINGS | GA | | 05/23/2025 | | 825,674 | 0 | 0 | 0 | 0 | 0 | 0 | 3,144 | 3,144 | 0 | 0 | 0 |
| B7030863 | CARTERSVILLE | GA | | 05/18/2017 | | 1,169,968 | 0 | 0 | 0 | 0 | 0 | 0 | 11,159 | 11,159 | 0 | 0 | 0 |
| C4012301 | CARTERSVILLE | GA | | 04/05/2024 | | 679,921 | 0 | 0 | 0 | 0 | 0 | 0 | 3,221 | 3,221 | 0 | 0 | 0 |
| C4040302 | CARTERSVILLE | GA | | 06/27/2024 | | 936,900 | 0 | 0 | 0 | 0 | 0 | 0 | 15,624 | 15,624 | 0 | 0 | 0 |
| A8072807 | CENTERVILLE | GA | | 09/18/2008 | | 580,759 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| B7030842 | CHAMBLEE | GA | | 05/18/2017 | | 416,894 | 0 | 0 | 0 | 0 | 0 | 0 | 3,976 | 3,976 | 0 | 0 | 0 |
| B7041801 | CHAMBLEE | GA | | 07/06/2017 | | 765,783 | 0 | 0 | 0 | 0 | 0 | 0 | 5,091 | 5,091 | 0 | 0 | 0 |
| B7062601 | CHAMBLEE | GA | | 09/05/2017 | | 769,279 | 0 | 0 | 0 | 0 | 0 | 0 | 7,356 | 7,356 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C1020904 | CHAMBLEE | GA | | 05/11/2021 | | 2,340,165 | 0 | 0 | 0 | 0 | 0 | 0 | 18,902 | 18,902 | 0 | 0 | 0 |
| C5022713 | CHATSWORTH | GA | | 05/23/2025 | | 825,674 | 0 | 0 | 0 | 0 | 0 | 0 | 3,144 | 3,144 | 0 | 0 | 0 |
| A9090904 | COLLEGE PARK | GA | | 11/20/2009 | | 1,055,752 | 0 | 0 | 0 | 0 | 0 | 0 | 12,213 | 12,213 | 0 | 0 | 0 |
| A9090912 | COLLEGE PARK | GA | | 12/31/2009 | | 1,344,192 | 0 | 0 | 0 | 0 | 0 | 0 | 15,549 | 15,549 | 0 | 0 | 0 |
| B7030817 | COLLEGE PARK | GA | | 05/18/2017 | | 654,307 | 0 | 0 | 0 | 0 | 0 | 0 | 6,240 | 6,240 | 0 | 0 | 0 |
| B7030861 | COLLEGE PARK | GA | | 05/18/2017 | | 766,532 | 0 | 0 | 0 | 0 | 0 | 0 | 7,310 | 7,310 | 0 | 0 | 0 |
| C4081402 | COLUMBUS | GA | | 10/31/2024 | | 1,144,647 | 0 | 0 | 0 | 0 | 0 | 0 | 4,931 | 4,931 | 0 | 0 | 0 |
| A9090911 | CONYERS | GA | | 12/31/2009 | | 1,302,158 | 0 | 0 | 0 | 0 | 0 | 0 | 15,067 | 15,067 | 0 | 0 | 0 |
| B7030835 | CONYERS | GA | | 05/18/2017 | | 922,175 | 0 | 0 | 0 | 0 | 0 | 0 | 8,795 | 8,795 | 0 | 0 | 0 |
| C2072502 | CONYERS | GA | | 10/11/2022 | | 2,507,473 | 0 | 0 | 0 | 0 | 0 | 0 | 15,767 | 15,767 | 0 | 0 | 0 |
| C3091106 | CONYERS | GA | | 12/22/2023 | | 2,377,384 | 0 | 0 | 0 | 0 | 0 | 0 | 9,737 | 9,737 | 0 | 0 | 0 |
| C4012607 | CONYERS | GA | | 07/19/2024 | | 3,559,997 | 0 | 0 | 0 | 0 | 0 | 0 | 13,241 | 13,241 | 0 | 0 | 0 |
| C5022717 | CONYERS | GA | | 05/23/2025 | | 759,575 | 0 | 0 | 0 | 0 | 0 | 0 | 2,893 | 2,893 | 0 | 0 | 0 |
| C5060304 | CORNELIA | GA | | 09/08/2025 | | 610,600 | 0 | 0 | 0 | 0 | 0 | 0 | 2,215 | 2,215 | 0 | 0 | 0 |
| C5022706 | COVINGTON | GA | | 05/23/2025 | | 1,324,200 | 0 | 0 | 0 | 0 | 0 | 0 | 5,039 | 5,039 | 0 | 0 | 0 |
| A7080206 | CUMMING | GA | | 09/28/2007 | | 911,461 | 0 | 0 | 0 | 0 | 0 | 0 | 8,428 | 8,428 | 0 | 0 | 0 |
| A7080207 | CUMMING | GA | | 09/28/2007 | | 479,390 | 0 | 0 | 0 | 0 | 0 | 0 | 4,433 | 4,433 | 0 | 0 | 0 |
| A7122602 | CUMMING | GA | | 03/11/2008 | | 65,535 | 0 | 0 | 0 | 0 | 0 | 0 | 6,756 | 6,756 | 0 | 0 | 0 |
| B3112501 | CUMMING | GA | | 02/04/2014 | | 840,911 | 0 | 0 | 0 | 0 | 0 | 0 | 12,443 | 12,443 | 0 | 0 | 0 |
| B6101201 | CUMMING | GA | | 01/06/2017 | | 609,949 | 0 | 0 | 0 | 0 | 0 | 0 | 6,599 | 6,599 | 0 | 0 | 0 |
| B7030833 | CUMMING | GA | | 05/18/2017 | | 1,261,135 | 0 | 0 | 0 | 0 | 0 | 0 | 12,026 | 12,026 | 0 | 0 | 0 |
| C0120801 | CUMMING | GA | | 02/12/2021 | | 1,625,839 | 0 | 0 | 0 | 0 | 0 | 0 | 14,106 | 14,106 | 0 | 0 | 0 |
| C2041109 | CUMMING | GA | | 09/08/2022 | | 1,271,628 | 0 | 0 | 0 | 0 | 0 | 0 | 8,049 | 8,049 | 0 | 0 | 0 |
| C2041110 | CUMMING | GA | | 08/19/2022 | | 1,441,757 | 0 | 0 | 0 | 0 | 0 | 0 | 9,184 | 9,184 | 0 | 0 | 0 |
| C4052801 | CUMMING | GA | | 08/06/2024 | | 5,149,327 | 0 | 0 | 0 | 0 | 0 | 0 | 22,902 | 22,902 | 0 | 0 | 0 |
| C5091701 | CUMMING | GA | | 11/18/2025 | | 619,438 | 0 | 0 | 0 | 0 | 0 | 0 | 3,992 | 3,992 | 0 | 0 | 0 |
| A7080211 | DACULA | GA | | 09/28/2007 | | 701,942 | 0 | 0 | 0 | 0 | 0 | 0 | 6,489 | 6,489 | 0 | 0 | 0 |
| A7080212 | DACULA | GA | | 09/28/2007 | | 911,080 | 0 | 0 | 0 | 0 | 0 | 0 | 8,425 | 8,425 | 0 | 0 | 0 |
| A8022702 | DACULA | GA | | 05/16/2008 | | 1,977,039 | 0 | 0 | 0 | 0 | 0 | 0 | 53,440 | 53,440 | 0 | 0 | 0 |
| A8072805 | DACULA | GA | | 09/18/2008 | | 580,759 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| B9091602 | DACULA | GA | | 11/08/2019 | | 651,837 | 0 | 0 | 0 | 0 | 0 | 0 | 5,803 | 5,803 | 0 | 0 | 0 |
| WC208002 | DACULA | GA | | 09/21/2022 | | 5,928,461 | 0 | 0 | 0 | 0 | 0 | 0 | 16,674 | 16,674 | 0 | 0 | 0 |
| C4011602 | DAHLONEGA | GA | | 03/12/2024 | | 1,611,708 | 0 | 0 | 0 | 0 | 0 | 0 | 6,283 | 6,283 | 0 | 0 | 0 |
| C5060312 | DAHLONEGA | GA | | 09/08/2025 | | 765,244 | 0 | 0 | 0 | 0 | 0 | 0 | 2,777 | 2,777 | 0 | 0 | 0 |
| A8072806 | DALLAS | GA | | 09/18/2008 | | 546,536 | 0 | 0 | 0 | 0 | 0 | 0 | 4,507 | 4,507 | 0 | 0 | 0 |
| B7030832 | DALLAS | GA | | 05/18/2017 | | 511,004 | 0 | 0 | 0 | 0 | 0 | 0 | 4,874 | 4,874 | 0 | 0 | 0 |
| B8121403 | DALLAS | GA | | 02/27/2019 | | 770,251 | 0 | 0 | 0 | 0 | 0 | 0 | 6,328 | 6,328 | 0 | 0 | 0 |
| B8121403-1 | DALLAS | GA | | 06/27/2025 | | 244,437 | 0 | 0 | 0 | 0 | 0 | 0 | 1,799 | 1,799 | 0 | 0 | 0 |
| C4071801 | DALLAS | GA | | 10/10/2024 | | 2,121,984 | 0 | 0 | 0 | 0 | 0 | 0 | 9,474 | 9,474 | 0 | 0 | 0 |
| B7030851 | DAWSONVILLE | GA | | 05/18/2017 | | 1,156,399 | 0 | 0 | 0 | 0 | 0 | 0 | 11,027 | 11,027 | 0 | 0 | 0 |
| B7030903 | DAWSONVILLE | GA | | 06/09/2017 | | 3,276,236 | 0 | 0 | 0 | 0 | 0 | 0 | 34,953 | 34,953 | 0 | 0 | 0 |
| A7080217 | DECATUR | GA | | 09/28/2007 | | 637,126 | 0 | 0 | 0 | 0 | 0 | 0 | 5,891 | 5,891 | 0 | 0 | 0 |
| B0022204 | DECATUR | GA | | 04/29/2010 | | 240,709 | 0 | 0 | 0 | 0 | 0 | 0 | 7,876 | 7,876 | 0 | 0 | 0 |
| B2081501 | DECATUR | GA | | 10/25/2012 | | 383,040 | 0 | 0 | 0 | 0 | 0 | 0 | 5,763 | 5,763 | 0 | 0 | 0 |
| B3052901 | DECATUR | GA | | 09/03/2013 | | 463,467 | 0 | 0 | 0 | 0 | 0 | 0 | 6,702 | 6,702 | 0 | 0 | 0 |
| B3082805 | DECATUR | GA | | 11/13/2013 | | 292,235 | 0 | 0 | 0 | 0 | 0 | 0 | 3,635 | 3,635 | 0 | 0 | 0 |
| B7030816 | DECATUR | GA | | 05/18/2017 | | 328,502 | 0 | 0 | 0 | 0 | 0 | 0 | 3,133 | 3,133 | 0 | 0 | 0 |
| B7030818 | DECATUR | GA | | 05/18/2017 | | 631,969 | 0 | 0 | 0 | 0 | 0 | 0 | 6,027 | 6,027 | 0 | 0 | 0 |
| B7030830 | DECATUR | GA | | 05/18/2017 | | 490,569 | 0 | 0 | 0 | 0 | 0 | 0 | 4,677 | 4,677 | 0 | 0 | 0 |
| B7030860 | DECATUR | GA | | 05/18/2017 | | 601,525 | 0 | 0 | 0 | 0 | 0 | 0 | 5,736 | 5,736 | 0 | 0 | 0 |
| B9103103 | DECATUR | GA | | 01/23/2020 | | 614,500 | 0 | 0 | 0 | 0 | 0 | 0 | 7,803 | 7,803 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C2041111 | DECATUR | GA | | 08/19/2022 | | 2,082,546 | 0 | 0 | 0 | 0 | 0 | 0 | 13,265 | 13,265 | 0 | 0 | 0 |
| C2110303 | DECATUR | GA | | 06/06/2023 | | 7,375,158 | 0 | 0 | 0 | 0 | 0 | 0 | 25,541 | 25,541 | 0 | 0 | 0 |
| C3072001 | DECATUR | GA | | 10/13/2023 | | 3,121,003 | 0 | 0 | 0 | 0 | 0 | 0 | 14,651 | 14,651 | 0 | 0 | 0 |
| C3110108 | DECATUR | GA | | 01/10/2024 | | 922,961 | 0 | 0 | 0 | 0 | 0 | 0 | 2,451 | 2,451 | 0 | 0 | 0 |
| C4040804 | DECATUR | GA | | 07/29/2024 | | 3,182,229 | 0 | 0 | 0 | 0 | 0 | 0 | 69,796 | 69,796 | 0 | 0 | 0 |
| B9110101 | DORAVILLE | GA | | 02/04/2020 | | 432,216 | 0 | 0 | 0 | 0 | 0 | 0 | 3,777 | 3,777 | 0 | 0 | 0 |
| C5040901 | DORAVILLE | GA | | 07/02/2025 | | 604,662 | 0 | 0 | 0 | 0 | 0 | 0 | 2,633 | 2,633 | 0 | 0 | 0 |
| WC302008 | DORAVILLE | GA | | 05/08/2023 | | 6,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 13,101 | 13,101 | 0 | 0 | 0 |
| C2103101 | DOUGLAS | GA | | 01/10/2023 | | 648,952 | 0 | 0 | 0 | 0 | 0 | 0 | 3,528 | 3,528 | 0 | 0 | 0 |
| C3061501 | DOUGLAS | GA | | 09/07/2023 | | 2,961,506 | 0 | 0 | 0 | 0 | 0 | 0 | 15,229 | 15,229 | 0 | 0 | 0 |
| B3013004 | DOUGLASVILLE | GA | | 04/29/2013 | | 174,206 | 0 | 0 | 0 | 0 | 0 | 0 | 4,927 | 4,927 | 0 | 0 | 0 |
| B6071102 | DOUGLASVILLE | GA | | 09/09/2016 | | 806,442 | 0 | 0 | 0 | 0 | 0 | 0 | 8,016 | 8,016 | 0 | 0 | 0 |
| B7030810 | DOUGLASVILLE | GA | | 05/18/2017 | | 819,288 | 0 | 0 | 0 | 0 | 0 | 0 | 7,810 | 7,810 | 0 | 0 | 0 |
| B7030812 | DOUGLASVILLE | GA | | 05/18/2017 | | 486,913 | 0 | 0 | 0 | 0 | 0 | 0 | 4,643 | 4,643 | 0 | 0 | 0 |
| B7030813 | DOUGLASVILLE | GA | | 05/18/2017 | | 845,313 | 0 | 0 | 0 | 0 | 0 | 0 | 8,058 | 8,058 | 0 | 0 | 0 |
| C4070301 | DOUGLASVILLE | GA | | 09/18/2024 | | 2,329,855 | 0 | 0 | 0 | 0 | 0 | 0 | 10,475 | 10,475 | 0 | 0 | 0 |
| C5021203 | DOUGLASVILLE | GA | | 04/25/2025 | | 1,012,981 | 0 | 0 | 0 | 0 | 0 | 0 | 4,420 | 4,420 | 0 | 0 | 0 |
| C5022707 | DOUGLASVILLE | GA | | 05/23/2025 | | 1,279,797 | 0 | 0 | 0 | 0 | 0 | 0 | 4,872 | 4,872 | 0 | 0 | 0 |
| B7030825 | DUBLIN | GA | | 05/18/2017 | | 764,752 | 0 | 0 | 0 | 0 | 0 | 0 | 7,295 | 7,295 | 0 | 0 | 0 |
| B2031902 | DULUTH | GA | | 05/30/2012 | | 506,287 | 0 | 0 | 0 | 0 | 0 | 0 | 17,369 | 17,369 | 0 | 0 | 0 |
| B3112203 | DULUTH | GA | | 02/27/2014 | | 522,783 | 0 | 0 | 0 | 0 | 0 | 0 | 12,966 | 12,966 | 0 | 0 | 0 |
| C1020905 | DULUTH | GA | | 05/05/2021 | | 662,481 | 0 | 0 | 0 | 0 | 0 | 0 | 5,427 | 5,427 | 0 | 0 | 0 |
| C1022403 | DULUTH | GA | | 05/27/2021 | | 4,994,664 | 0 | 0 | 0 | 0 | 0 | 0 | 32,060 | 32,060 | 0 | 0 | 0 |
| C3031703 | DULUTH | GA | | 07/28/2023 | | 3,996,290 | 0 | 0 | 0 | 0 | 0 | 0 | 20,154 | 20,154 | 0 | 0 | 0 |
| C3041102 | DULUTH | GA | | 06/22/2023 | | 1,499,318 | 0 | 0 | 0 | 0 | 0 | 0 | 8,007 | 8,007 | 0 | 0 | 0 |
| A7081002 | DUNWOODY | GA | | 09/06/2007 | | 185,429 | 0 | 0 | 0 | 0 | 0 | 0 | 5,787 | 5,787 | 0 | 0 | 0 |
| C3082301 | DUNWOODY | GA | | 10/12/2023 | | 19,661,797 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 |
| A7092113 | EAST ELLIJAY | GA | | 12/18/2007 | | 105,562 | 0 | 0 | 0 | 0 | 0 | 0 | 3,205 | 3,205 | 0 | 0 | 0 |
| A9090905 | EAST POINT | GA | | 11/20/2009 | | 371,911 | 0 | 0 | 0 | 0 | 0 | 0 | 4,310 | 4,310 | 0 | 0 | 0 |
| B7030844 | EAST POINT | GA | | 05/18/2017 | | 967,663 | 0 | 0 | 0 | 0 | 0 | 0 | 9,229 | 9,229 | 0 | 0 | 0 |
| B7030864 | EAST POINT | GA | | 05/18/2017 | | 739,110 | 0 | 0 | 0 | 0 | 0 | 0 | 7,047 | 7,047 | 0 | 0 | 0 |
| C1110201 | EAST POINT | GA | | 01/11/2022 | | 1,624,712 | 0 | 0 | 0 | 0 | 0 | 0 | 18,911 | 18,911 | 0 | 0 | 0 |
| C2041106 | EAST POINT | GA | | 09/08/2022 | | 822,826 | 0 | 0 | 0 | 0 | 0 | 0 | 5,208 | 5,208 | 0 | 0 | 0 |
| B7030814 | ELBERTON | GA | | 05/18/2017 | | 960,019 | 0 | 0 | 0 | 0 | 0 | 0 | 9,154 | 9,154 | 0 | 0 | 0 |
| C5060308 | ELBERTON | GA | | 09/08/2025 | | 889,960 | 0 | 0 | 0 | 0 | 0 | 0 | 3,227 | 3,227 | 0 | 0 | 0 |
| C2041112 | ELLENWOOD | GA | | 09/08/2022 | | 1,271,628 | 0 | 0 | 0 | 0 | 0 | 0 | 8,049 | 8,049 | 0 | 0 | 0 |
| C2041113 | ELLENWOOD | GA | | 09/08/2022 | | 1,421,250 | 0 | 0 | 0 | 0 | 0 | 0 | 8,994 | 8,994 | 0 | 0 | 0 |
| C2041114 | ELLENWOOD | GA | | 09/16/2022 | | 1,346,439 | 0 | 0 | 0 | 0 | 0 | 0 | 8,522 | 8,522 | 0 | 0 | 0 |
| C2041115 | ELLENWOOD | GA | | 08/19/2022 | | 1,121,362 | 0 | 0 | 0 | 0 | 0 | 0 | 7,143 | 7,143 | 0 | 0 | 0 |
| C2041116 | ELLENWOOD | GA | | 09/08/2022 | | 1,047,227 | 0 | 0 | 0 | 0 | 0 | 0 | 6,628 | 6,628 | 0 | 0 | 0 |
| C5022708 | ELLIJAY | GA | | 05/23/2025 | | 1,207,357 | 0 | 0 | 0 | 0 | 0 | 0 | 4,595 | 4,595 | 0 | 0 | 0 |
| A7060802 | FAIRBURN | GA | | 08/21/2007 | | 437,600 | 0 | 0 | 0 | 0 | 0 | 0 | 13,910 | 13,910 | 0 | 0 | 0 |
| A8072804 | FAIRBURN | GA | | 09/18/2008 | | 546,536 | 0 | 0 | 0 | 0 | 0 | 0 | 4,507 | 4,507 | 0 | 0 | 0 |
| C3062109 | FAIRBURN | GA | | 09/22/2023 | | 815,167 | 0 | 0 | 0 | 0 | 0 | 0 | 4,195 | 4,195 | 0 | 0 | 0 |
| B8042304 | FAYETTEVILLE | GA | | 07/26/2018 | | 651,652 | 0 | 0 | 0 | 0 | 0 | 0 | 5,491 | 5,491 | 0 | 0 | 0 |
| C3060702 | FAYETTEVILLE | GA | | 08/15/2023 | | 1,684,196 | 0 | 0 | 0 | 0 | 0 | 0 | 8,578 | 8,578 | 0 | 0 | 0 |
| B6080401 | FITZGERALD | GA | | 09/30/2016 | | 768,363 | 0 | 0 | 0 | 0 | 0 | 0 | 11,382 | 11,382 | 0 | 0 | 0 |
| B7030831 | FLOWERY BRANCH | GA | | 05/18/2017 | | 536,039 | 0 | 0 | 0 | 0 | 0 | 0 | 5,113 | 5,113 | 0 | 0 | 0 |
| B8051605 | FOLKSTON | GA | | 07/20/2018 | | 625,754 | 0 | 0 | 0 | 0 | 0 | 0 | 5,338 | 5,338 | 0 | 0 | 0 |
| A8072810 | FOREST PARK | GA | | 09/18/2008 | | 580,759 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| C5022710 | FOREST PARK | GA | | 05/23/2025 | | 895,778 | 0 | 0 | 0 | 0 | 0 | 0 | 3,411 | 3,411 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C5040111 | FORTSON | GA | | 06/30/2025 | | 640,728 | 0 | 0 | 0 | 0 | 0 | 0 | 2,708 | 2,708 | 0 | 0 | 0 |
| B7030846 | GAINESVILLE | GA | | 05/18/2017 | | 416,429 | 0 | 0 | 0 | 0 | 0 | 0 | 3,971 | 3,971 | 0 | 0 | 0 |
| C1022404 | GAINESVILLE | GA | | 04/22/2021 | | 2,239,900 | 0 | 0 | 0 | 0 | 0 | 0 | 17,707 | 17,707 | 0 | 0 | 0 |
| C3041301 | GAINESVILLE | GA | | 06/27/2023 | | 2,914,089 | 0 | 0 | 0 | 0 | 0 | 0 | 16,067 | 16,067 | 0 | 0 | 0 |
| C2012101 | GARDEN CITY | GA | | 04/29/2022 | | 3,323,239 | 0 | 0 | 0 | 0 | 0 | 0 | 25,162 | 25,162 | 0 | 0 | 0 |
| C4010515 | GRAYSON | GA | | 04/18/2024 | | 2,090,362 | 0 | 0 | 0 | 0 | 0 | 0 | 6,792 | 6,792 | 0 | 0 | 0 |
| B5080602 | GREENSBORO | GA | | 02/19/2016 | | 241,863 | 0 | 0 | 0 | 0 | 0 | 0 | 4,377 | 4,377 | 0 | 0 | 0 |
| A7080215 | GRIFFIN | GA | | 09/28/2007 | | 736,257 | 0 | 0 | 0 | 0 | 0 | 0 | 6,808 | 6,808 | 0 | 0 | 0 |
| C3122202 | HAMPTON | GA | | 02/15/2024 | | 3,639,316 | 0 | 0 | 0 | 0 | 0 | 0 | 14,841 | 14,841 | 0 | 0 | 0 |
| C6060202 | HAMPTON | GA | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9053106 | HAPEVILLE | GA | | 07/23/2019 | | 1,103,380 | 0 | 0 | 0 | 0 | 0 | 0 | 7,912 | 7,912 | 0 | 0 | 0 |
| B3061703 | HARTWELL | GA | | 09/20/2013 | | 244,732 | 0 | 0 | 0 | 0 | 0 | 0 | 6,358 | 6,358 | 0 | 0 | 0 |
| C1081105 | HINESVILLE | GA | | 12/07/2021 | | 4,210,020 | 0 | 0 | 0 | 0 | 0 | 0 | 33,562 | 33,562 | 0 | 0 | 0 |
| C5080805 | HOGANSVILLE | GA | | 10/10/2025 | | 917,987 | 0 | 0 | 0 | 0 | 0 | 0 | 3,306 | 3,306 | 0 | 0 | 0 |
| C2041117 | HOLLY SPRINGS | GA | | 08/12/2022 | | 1,201,470 | 0 | 0 | 0 | 0 | 0 | 0 | 7,653 | 7,653 | 0 | 0 | 0 |
| B9031802 | HOMERVILLE | GA | | 05/31/2019 | | 397,397 | 0 | 0 | 0 | 0 | 0 | 0 | 3,331 | 3,331 | 0 | 0 | 0 |
| C2041118 | HOSCHTON | GA | | 09/08/2022 | | 748,014 | 0 | 0 | 0 | 0 | 0 | 0 | 4,735 | 4,735 | 0 | 0 | 0 |
| C1111801 | JASPER | GA | | 01/20/2022 | | 784,287 | 0 | 0 | 0 | 0 | 0 | 0 | 4,437 | 4,437 | 0 | 0 | 0 |
| C2041119 | JEFFERSON | GA | | 08/19/2022 | | 1,121,362 | 0 | 0 | 0 | 0 | 0 | 0 | 7,143 | 7,143 | 0 | 0 | 0 |
| B0052806 | JOHNS CREEK | GA | | 08/06/2010 | | 793,238 | 0 | 0 | 0 | 0 | 0 | 0 | 17,057 | 17,057 | 0 | 0 | 0 |
| B1100602 | JOHNS CREEK | GA | | 01/31/2012 | | 655,742 | 0 | 0 | 0 | 0 | 0 | 0 | 12,105 | 12,105 | 0 | 0 | 0 |
| C4010517 | JOHNS CREEK | GA | | 04/18/2024 | | 6,137,292 | 0 | 0 | 0 | 0 | 0 | 0 | 19,942 | 19,942 | 0 | 0 | 0 |
| B3051305 | JONESBORO | GA | | 08/16/2013 | | 196,354 | 0 | 0 | 0 | 0 | 0 | 0 | 4,822 | 4,822 | 0 | 0 | 0 |
| B7022801 | JONESBORO | GA | | 03/30/2017 | | 741,607 | 0 | 0 | 0 | 0 | 0 | 0 | 8,339 | 8,339 | 0 | 0 | 0 |
| B7030848 | JONESBORO | GA | | 05/18/2017 | | 1,077,081 | 0 | 0 | 0 | 0 | 0 | 0 | 10,273 | 10,273 | 0 | 0 | 0 |
| C2012002 | JONESBORO | GA | | 04/26/2022 | | 1,497,779 | 0 | 0 | 0 | 0 | 0 | 0 | 11,178 | 11,178 | 0 | 0 | 0 |
| C2041120 | JONESBORO | GA | | 08/19/2022 | | 1,441,757 | 0 | 0 | 0 | 0 | 0 | 0 | 9,184 | 9,184 | 0 | 0 | 0 |
| C2041121 | JONESBORO | GA | | 09/08/2022 | | 1,346,439 | 0 | 0 | 0 | 0 | 0 | 0 | 8,522 | 8,522 | 0 | 0 | 0 |
| C2041122 | JONESBORO | GA | | 09/16/2022 | | 1,196,849 | 0 | 0 | 0 | 0 | 0 | 0 | 7,574 | 7,574 | 0 | 0 | 0 |
| C4010522 | JONESBORO | GA | | 03/28/2024 | | 2,281,610 | 0 | 0 | 0 | 0 | 0 | 0 | 10,883 | 10,883 | 0 | 0 | 0 |
| C5060309 | JONESBORO | GA | | 09/08/2025 | | 2,365,692 | 0 | 0 | 0 | 0 | 0 | 0 | 8,579 | 8,579 | 0 | 0 | 0 |
| B5012801 | KENNESAW | GA | | 04/20/2015 | | 475,585 | 0 | 0 | 0 | 0 | 0 | 0 | 10,208 | 10,208 | 0 | 0 | 0 |
| B6051107 | KENNESAW | GA | | 07/22/2016 | | 1,702,745 | 0 | 0 | 0 | 0 | 0 | 0 | 18,030 | 18,030 | 0 | 0 | 0 |
| B6051108 | KENNESAW | GA | | 07/22/2016 | | 573,518 | 0 | 0 | 0 | 0 | 0 | 0 | 6,114 | 6,114 | 0 | 0 | 0 |
| B6052704 | KENNESAW | GA | | 08/12/2016 | | 908,529 | 0 | 0 | 0 | 0 | 0 | 0 | 17,682 | 17,682 | 0 | 0 | 0 |
| C0031203 | KENNESAW | GA | | 06/03/2020 | | 723,229 | 0 | 0 | 0 | 0 | 0 | 0 | 6,409 | 6,409 | 0 | 0 | 0 |
| C3031704 | KENNESAW | GA | | 07/28/2023 | | 1,896,527 | 0 | 0 | 0 | 0 | 0 | 0 | 9,567 | 9,567 | 0 | 0 | 0 |
| C4020703 | KENNESAW | GA | | 05/30/2024 | | 1,493,948 | 0 | 0 | 0 | 0 | 0 | 0 | 6,668 | 6,668 | 0 | 0 | 0 |
| C4102302 | KENNESAW | GA | | 01/17/2025 | | 602,807 | 0 | 0 | 0 | 0 | 0 | 0 | 2,783 | 2,783 | 0 | 0 | 0 |
| B0062504 | KINGSLAND | GA | | 09/17/2010 | | 176,335 | 0 | 0 | 0 | 0 | 0 | 0 | 8,107 | 8,107 | 0 | 0 | 0 |
| C6070802 | KINGSLAND | GA | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B7030857 | LAFAYETTE | GA | | 05/18/2017 | | 483,766 | 0 | 0 | 0 | 0 | 0 | 0 | 4,617 | 4,617 | 0 | 0 | 0 |
| C5040107 | LAGRANGE | GA | | 06/30/2025 | | 645,695 | 0 | 0 | 0 | 0 | 0 | 0 | 2,729 | 2,729 | 0 | 0 | 0 |
| C4012603 | LAKE CITY | GA | | 04/12/2024 | | 2,962,368 | 0 | 0 | 0 | 0 | 0 | 0 | 13,792 | 13,792 | 0 | 0 | 0 |
| A8020702 | LAVONIA | GA | | 04/04/2008 | | 77,857 | 0 | 0 | 0 | 0 | 0 | 0 | 5,459 | 5,459 | 0 | 0 | 0 |
| A7080208 | LAWRENCEVILLE | GA | | 09/28/2007 | | 539,284 | 0 | 0 | 0 | 0 | 0 | 0 | 4,987 | 4,987 | 0 | 0 | 0 |
| B9102502 | LAWRENCEVILLE | GA | | 01/21/2020 | | 860,819 | 0 | 0 | 0 | 0 | 0 | 0 | 6,306 | 6,306 | 0 | 0 | 0 |
| C1081203 | LAWRENCEVILLE | GA | | 09/29/2021 | | 4,326,408 | 0 | 0 | 0 | 0 | 0 | 0 | 35,577 | 35,577 | 0 | 0 | 0 |
| C3031702 | LAWRENCEVILLE | GA | | 07/18/2023 | | 1,264,361 | 0 | 0 | 0 | 0 | 0 | 0 | 6,377 | 6,377 | 0 | 0 | 0 |
| C3060703 | LAWRENCEVILLE | GA | | 08/30/2023 | | 3,432,848 | 0 | 0 | 0 | 0 | 0 | 0 | 17,484 | 17,484 | 0 | 0 | 0 |
| C3091108 | LAWRENCEVILLE | GA | | 12/22/2023 | | 3,522,036 | 0 | 0 | 0 | 0 | 0 | 0 | 14,427 | 14,427 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C4062602 | LAWRENCEVILLE | GA | | 09/25/2024 | | 1,058,011 | 0 | 0 | 0 | 0 | 0 | 0 | 4,674 | 4,674 | 0 | 0 | 0 |
| C5012805 | LAWRENCEVILLE | GA | | 04/04/2025 | | 538,522 | 0 | 0 | 0 | 0 | 0 | 0 | 2,265 | 2,265 | 0 | 0 | 0 |
| C5062404 | LAWRENCEVILLE | GA | | 09/12/2025 | | 1,314,286 | 0 | 0 | 0 | 0 | 0 | 0 | 5,339 | 5,339 | 0 | 0 | 0 |
| C5062602 | LAWRENCEVILLE | GA | | 09/19/2025 | | 2,022,668 | 0 | 0 | 0 | 0 | 0 | 0 | 7,124 | 7,124 | 0 | 0 | 0 |
| C6022302 | LAWRENCEVILLE | GA | | 04/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3051707 | LILBURN | GA | | 08/04/2023 | | 956,665 | 0 | 0 | 0 | 0 | 0 | 0 | 5,207 | 5,207 | 0 | 0 | 0 |
| C1100102 | LITHIA SPRINGS | GA | | 12/28/2021 | | 1,090,351 | 0 | 0 | 0 | 0 | 0 | 0 | 8,693 | 8,693 | 0 | 0 | 0 |
| C3062110 | LITHIA SPRINGS | GA | | 09/22/2023 | | 1,940,990 | 0 | 0 | 0 | 0 | 0 | 0 | 9,981 | 9,981 | 0 | 0 | 0 |
| C5060310 | LITHIA SPRINGS | GA | | 09/08/2025 | | 1,934,809 | 0 | 0 | 0 | 0 | 0 | 0 | 7,016 | 7,016 | 0 | 0 | 0 |
| B9072402 | LITHONIA | GA | | 10/31/2019 | | 2,605,876 | 0 | 0 | 0 | 0 | 0 | 0 | 22,479 | 22,479 | 0 | 0 | 0 |
| A7080216 | LOCUST GROVE | GA | | 09/28/2007 | | 952,097 | 0 | 0 | 0 | 0 | 0 | 0 | 8,803 | 8,803 | 0 | 0 | 0 |
| B7030840 | LOCUST GROVE | GA | | 05/18/2017 | | 1,057,587 | 0 | 0 | 0 | 0 | 0 | 0 | 10,086 | 10,086 | 0 | 0 | 0 |
| B9042401 | LOGANVILLE | GA | | 06/27/2019 | | 707,526 | 0 | 0 | 0 | 0 | 0 | 0 | 6,068 | 6,068 | 0 | 0 | 0 |
| C5060305 | LOGANVILLE | GA | | 09/08/2025 | | 1,753,822 | 0 | 0 | 0 | 0 | 0 | 0 | 6,360 | 6,360 | 0 | 0 | 0 |
| A8072811 | MABLETON | GA | | 09/18/2008 | | 580,759 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| C0081103 | MACON | GA | | 11/06/2020 | | 758,581 | 0 | 0 | 0 | 0 | 0 | 0 | 6,525 | 6,525 | 0 | 0 | 0 |
| C2113001 | MACON | GA | | 03/31/2023 | | 739,258 | 0 | 0 | 0 | 0 | 0 | 0 | 3,711 | 3,711 | 0 | 0 | 0 |
| C5022716 | MACON | GA | | 05/23/2025 | | 878,725 | 0 | 0 | 0 | 0 | 0 | 0 | 3,346 | 3,346 | 0 | 0 | 0 |
| C5031005 | MACON | GA | | 06/27/2025 | | 1,715,878 | 0 | 0 | 0 | 0 | 0 | 0 | 7,661 | 7,661 | 0 | 0 | 0 |
| C5060311 | MACON | GA | | 09/08/2025 | | 872,997 | 0 | 0 | 0 | 0 | 0 | 0 | 3,168 | 3,168 | 0 | 0 | 0 |
| A9031001 | MARIETTA | GA | | 05/06/2009 | | 390,593 | 0 | 0 | 0 | 0 | 0 | 0 | 8,665 | 8,665 | 0 | 0 | 0 |
| A9090906 | MARIETTA | GA | | 11/20/2009 | | 272,353 | 0 | 0 | 0 | 0 | 0 | 0 | 3,466 | 3,466 | 0 | 0 | 0 |
| B3062502 | MARIETTA | GA | | 09/12/2013 | | 109,819 | 0 | 0 | 0 | 0 | 0 | 0 | 2,852 | 2,852 | 0 | 0 | 0 |
| B6052302 | MARIETTA | GA | | 08/03/2016 | | 483,299 | 0 | 0 | 0 | 0 | 0 | 0 | 5,426 | 5,426 | 0 | 0 | 0 |
| B7030809 | MARIETTA | GA | | 05/18/2017 | | 1,065,231 | 0 | 0 | 0 | 0 | 0 | 0 | 10,160 | 10,160 | 0 | 0 | 0 |
| B7030823 | MARIETTA | GA | | 05/18/2017 | | 405,692 | 0 | 0 | 0 | 0 | 0 | 0 | 3,873 | 3,873 | 0 | 0 | 0 |
| B7030845 | MARIETTA | GA | | 05/18/2017 | | 370,465 | 0 | 0 | 0 | 0 | 0 | 0 | 3,532 | 3,532 | 0 | 0 | 0 |
| B8082702 | MARIETTA | GA | | 11/02/2018 | | 400,258 | 0 | 0 | 0 | 0 | 0 | 0 | 2,904 | 2,904 | 0 | 0 | 0 |
| B9090902 | MARIETTA | GA | | 12/06/2019 | | 1,029,392 | 0 | 0 | 0 | 0 | 0 | 0 | 7,008 | 7,008 | 0 | 0 | 0 |
| C2032101 | MARIETTA | GA | | 06/13/2022 | | 2,245,501 | 0 | 0 | 0 | 0 | 0 | 0 | 16,084 | 16,084 | 0 | 0 | 0 |
| C0072404 | MCDONOUGH | GA | | 10/09/2020 | | 935,414 | 0 | 0 | 0 | 0 | 0 | 0 | 7,473 | 7,473 | 0 | 0 | 0 |
| C2041123 | MCDONOUGH | GA | | 08/19/2022 | | 1,281,578 | 0 | 0 | 0 | 0 | 0 | 0 | 8,162 | 8,162 | 0 | 0 | 0 |
| C2041124 | MCDONOUGH | GA | | 08/12/2022 | | 1,281,578 | 0 | 0 | 0 | 0 | 0 | 0 | 8,162 | 8,162 | 0 | 0 | 0 |
| C2041125 | MCDONOUGH | GA | | 08/30/2022 | | 1,281,578 | 0 | 0 | 0 | 0 | 0 | 0 | 8,162 | 8,162 | 0 | 0 | 0 |
| C4111202 | MCDONOUGH | GA | | 01/15/2025 | | 999,689 | 0 | 0 | 0 | 0 | 0 | 0 | 4,452 | 4,452 | 0 | 0 | 0 |
| B7030828 | MILLEDGEVILLE | GA | | 05/18/2017 | | 718,151 | 0 | 0 | 0 | 0 | 0 | 0 | 6,847 | 6,847 | 0 | 0 | 0 |
| C1112904 | MILLEDGEVILLE | GA | | 02/10/2022 | | 1,051,997 | 0 | 0 | 0 | 0 | 0 | 0 | 8,174 | 8,174 | 0 | 0 | 0 |
| C4032201 | MILLEDGEVILLE | GA | | 05/31/2024 | | 3,083,408 | 0 | 0 | 0 | 0 | 0 | 0 | 9,315 | 9,315 | 0 | 0 | 0 |
| B6080101 | MONROE | GA | | 10/14/2016 | | 535,336 | 0 | 0 | 0 | 0 | 0 | 0 | 5,985 | 5,985 | 0 | 0 | 0 |
| A8020602 | MORROW | GA | | 03/17/2008 | | 81,751 | 0 | 0 | 0 | 0 | 0 | 0 | 8,476 | 8,476 | 0 | 0 | 0 |
| A9090908 | MORROW | GA | | 11/20/2009 | | 1,478,179 | 0 | 0 | 0 | 0 | 0 | 0 | 17,101 | 17,101 | 0 | 0 | 0 |
| A9090909 | MORROW | GA | | 12/31/2009 | | 1,133,146 | 0 | 0 | 0 | 0 | 0 | 0 | 13,107 | 13,107 | 0 | 0 | 0 |
| C3021602 | MORROW | GA | | 04/27/2023 | | 814,145 | 0 | 0 | 0 | 0 | 0 | 0 | 3,171 | 3,171 | 0 | 0 | 0 |
| C3092801 | MORROW | GA | | 01/31/2024 | | 643,052 | 0 | 0 | 0 | 0 | 0 | 0 | 2,804 | 2,804 | 0 | 0 | 0 |
| C5032602 | MORROW | GA | | 06/23/2025 | | 1,644,463 | 0 | 0 | 0 | 0 | 0 | 0 | 7,078 | 7,078 | 0 | 0 | 0 |
| C6070603 | MOULTRIE | GA | | 09/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B7120601 | NEWNAN | GA | | 04/02/2018 | | 268,184 | 0 | 0 | 0 | 0 | 0 | 0 | 2,541 | 2,541 | 0 | 0 | 0 |
| A8072809 | NORCROSS | GA | | 09/25/2008 | | 580,759 | 0 | 0 | 0 | 0 | 0 | 0 | 4,789 | 4,789 | 0 | 0 | 0 |
| B7030862 | NORCROSS | GA | | 05/18/2017 | | 1,076,605 | 0 | 0 | 0 | 0 | 0 | 0 | 10,265 | 10,265 | 0 | 0 | 0 |
| C2071301 | NORCROSS | GA | | 10/11/2022 | | 760,287 | 0 | 0 | 0 | 0 | 0 | 0 | 7,298 | 7,298 | 0 | 0 | 0 |
| C4070801 | NORCROSS | GA | | 09/24/2024 | | 1,851,792 | 0 | 0 | 0 | 0 | 0 | 0 | 7,752 | 7,752 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C5022703 | NORCROSS | GA | | 05/23/2025 | | 3,014,498 | 0 | 0 | 0 | 0 | 0 | 0 | 11,473 | 11,473 | 0 | 0 | 0 |
| C2111502 | OAKWOOD | GA | | 03/06/2023 | | 645,735 | 0 | 0 | 0 | 0 | 0 | 0 | 3,520 | 3,520 | 0 | 0 | 0 |
| B8121401 | OCILLA | GA | | 02/27/2019 | | 216,925 | 0 | 0 | 0 | 0 | 0 | 0 | 5,146 | 5,146 | 0 | 0 | 0 |
| C1111203 | PALMETTO | GA | | 01/13/2022 | | 429,296 | 0 | 0 | 0 | 0 | 0 | 0 | 2,564 | 2,564 | 0 | 0 | 0 |
| B6022202 | PEACHTREE CITY | GA | | 04/27/2016 | | 552,206 | 0 | 0 | 0 | 0 | 0 | 0 | 23,031 | 23,031 | 0 | 0 | 0 |
| C4071902 | PEACHTREE CITY | GA | | 10/11/2024 | | 2,044,421 | 0 | 0 | 0 | 0 | 0 | 0 | 8,967 | 8,967 | 0 | 0 | 0 |
| B6120102 | PEACHTREE CORNERS | GA | | 01/27/2017 | | 1,119,096 | 0 | 0 | 0 | 0 | 0 | 0 | 11,862 | 11,862 | 0 | 0 | 0 |
| C4010512 | PEACHTREE CORNERS | GA | | 04/18/2024 | | 1,638,842 | 0 | 0 | 0 | 0 | 0 | 0 | 5,325 | 5,325 | 0 | 0 | 0 |
| C3062108 | PERRY | GA | | 09/08/2023 | | 1,600,803 | 0 | 0 | 0 | 0 | 0 | 0 | 8,234 | 8,234 | 0 | 0 | 0 |
| C1081106 | PORT WENTWORTH | GA | | 12/07/2021 | | 6,130,287 | 0 | 0 | 0 | 0 | 0 | 0 | 48,869 | 48,869 | 0 | 0 | 0 |
| C2041126 | POWDER SPRINGS | GA | | 09/29/2022 | | 972,415 | 0 | 0 | 0 | 0 | 0 | 0 | 6,156 | 6,156 | 0 | 0 | 0 |
| C3021603 | POWDER SPRINGS | GA | | 04/20/2023 | | 1,693,509 | 0 | 0 | 0 | 0 | 0 | 0 | 9,313 | 9,313 | 0 | 0 | 0 |
| C2041127 | REX | GA | | 09/08/2022 | | 897,637 | 0 | 0 | 0 | 0 | 0 | 0 | 5,680 | 5,680 | 0 | 0 | 0 |
| C5061801 | RICHMOND HILL | GA | | 09/17/2025 | | 822,915 | 0 | 0 | 0 | 0 | 0 | 0 | 3,283 | 3,283 | 0 | 0 | 0 |
| B7030856 | RINGGOLD | GA | | 05/18/2017 | | 601,565 | 0 | 0 | 0 | 0 | 0 | 0 | 5,735 | 5,735 | 0 | 0 | 0 |
| B2071204 | RIVERDALE | GA | | 09/05/2012 | | 580,517 | 0 | 0 | 0 | 0 | 0 | 0 | 17,350 | 17,350 | 0 | 0 | 0 |
| B7030838 | RIVERDALE | GA | | 05/18/2017 | | 1,216,093 | 0 | 0 | 0 | 0 | 0 | 0 | 11,598 | 11,598 | 0 | 0 | 0 |
| C5022704 | RIVERDALE | GA | | 05/23/2025 | | 1,752,617 | 0 | 0 | 0 | 0 | 0 | 0 | 6,670 | 6,670 | 0 | 0 | 0 |
| B1020701 | ROME | GA | | 04/28/2011 | | 2,054,413 | 0 | 0 | 0 | 0 | 0 | 0 | 36,723 | 36,723 | 0 | 0 | 0 |
| B4120801 | ROME | GA | | 05/29/2015 | | 146,786 | 0 | 0 | 0 | 0 | 0 | 0 | 7,825 | 7,825 | 0 | 0 | 0 |
| B4120801-1 | ROME | GA | | 09/30/2015 | | 41,590 | 0 | 0 | 0 | 0 | 0 | 0 | 2,085 | 2,085 | 0 | 0 | 0 |
| B7030855 | ROME | GA | | 05/18/2017 | | 242,822 | 0 | 0 | 0 | 0 | 0 | 0 | 2,316 | 2,316 | 0 | 0 | 0 |
| C3052402 | ROME | GA | | 08/22/2023 | | 1,173,249 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178 | 6,178 | 0 | 0 | 0 |
| A7082409 | ROSWELL | GA | | 11/26/2007 | | 149,497 | 0 | 0 | 0 | 0 | 0 | 0 | 4,533 | 4,533 | 0 | 0 | 0 |
| A8070303 | ROSWELL | GA | | 08/28/2008 | | 153,464 | 0 | 0 | 0 | 0 | 0 | 0 | 3,958 | 3,958 | 0 | 0 | 0 |
| B0051403 | ROSWELL | GA | | 06/30/2010 | | 460,195 | 0 | 0 | 0 | 0 | 0 | 0 | 14,541 | 14,541 | 0 | 0 | 0 |
| B6062101 | ROSWELL | GA | | 09/02/2016 | | 820,376 | 0 | 0 | 0 | 0 | 0 | 0 | 9,428 | 9,428 | 0 | 0 | 0 |
| B6092801 | ROSWELL | GA | | 12/08/2016 | | 965,260 | 0 | 0 | 0 | 0 | 0 | 0 | 10,526 | 10,526 | 0 | 0 | 0 |
| C1051902 | ROSWELL | GA | | 08/06/2021 | | 734,577 | 0 | 0 | 0 | 0 | 0 | 0 | 5,748 | 5,748 | 0 | 0 | 0 |
| C3011701 | ROSWELL | GA | | 03/29/2023 | | 1,027,241 | 0 | 0 | 0 | 0 | 0 | 0 | 5,778 | 5,778 | 0 | 0 | 0 |
| C3062301 | ROSWELL | GA | | 09/08/2023 | | 5,217,274 | 0 | 0 | 0 | 0 | 0 | 0 | 25,087 | 25,087 | 0 | 0 | 0 |
| C5051201 | ROSWELL | GA | | 07/21/2025 | | 12,683,406 | 0 | 0 | 0 | 0 | 0 | 0 | 35,332 | 35,332 | 0 | 0 | 0 |
| C5051207 | ROSWELL | GA | | 07/21/2025 | | 896,638 | 0 | 0 | 0 | 0 | 0 | 0 | 2,651 | 2,651 | 0 | 0 | 0 |
| B3030802 | SANDY SPRINGS | GA | | 05/03/2013 | | 688,474 | 0 | 0 | 0 | 0 | 0 | 0 | 18,956 | 18,956 | 0 | 0 | 0 |
| B9121201 | SAVANNAH | GA | | 03/31/2020 | | 1,263,788 | 0 | 0 | 0 | 0 | 0 | 0 | 9,009 | 9,009 | 0 | 0 | 0 |
| A9090910 | SMYRNA | GA | | 11/20/2009 | | 852,866 | 0 | 0 | 0 | 0 | 0 | 0 | 9,863 | 9,863 | 0 | 0 | 0 |
| C4072604 | SMYRNA | GA | | 10/15/2024 | | 2,375,807 | 0 | 0 | 0 | 0 | 0 | 0 | 10,798 | 10,798 | 0 | 0 | 0 |
| B7030837 | SNELLVILLE | GA | | 05/18/2017 | | 871,975 | 0 | 0 | 0 | 0 | 0 | 0 | 8,313 | 8,313 | 0 | 0 | 0 |
| B7030839 | SNELLVILLE | GA | | 05/18/2017 | | 1,138,624 | 0 | 0 | 0 | 0 | 0 | 0 | 10,858 | 10,858 | 0 | 0 | 0 |
| B7030852 | SNELLVILLE | GA | | 05/18/2017 | | 1,229,792 | 0 | 0 | 0 | 0 | 0 | 0 | 11,725 | 11,725 | 0 | 0 | 0 |
| B9042402 | SNELLVILLE | GA | | 07/30/2019 | | 262,685 | 0 | 0 | 0 | 0 | 0 | 0 | 2,107 | 2,107 | 0 | 0 | 0 |
| C2110301 | SNELLVILLE | GA | | 01/18/2023 | | 1,179,925 | 0 | 0 | 0 | 0 | 0 | 0 | 6,413 | 6,413 | 0 | 0 | 0 |
| C3061402 | SNELLVILLE | GA | | 08/29/2023 | | 1,174,129 | 0 | 0 | 0 | 0 | 0 | 0 | 6,082 | 6,082 | 0 | 0 | 0 |
| C5022721 | SNELLVILLE | GA | | 05/23/2025 | | 313,758 | 0 | 0 | 0 | 0 | 0 | 0 | 1,195 | 1,195 | 0 | 0 | 0 |
| B7030847 | STOCKBRIDGE | GA | | 05/18/2017 | | 1,297,130 | 0 | 0 | 0 | 0 | 0 | 0 | 12,371 | 12,371 | 0 | 0 | 0 |
| C5060306 | STOCKBRIDGE | GA | | 09/08/2025 | | 698,399 | 0 | 0 | 0 | 0 | 0 | 0 | 2,532 | 2,532 | 0 | 0 | 0 |
| B6051106 | STONE MOUNTAIN | GA | | 07/22/2016 | | 547,285 | 0 | 0 | 0 | 0 | 0 | 0 | 5,777 | 5,777 | 0 | 0 | 0 |
| C2072501 | STONE MOUNTAIN | GA | | 10/07/2022 | | 2,507,473 | 0 | 0 | 0 | 0 | 0 | 0 | 15,767 | 15,767 | 0 | 0 | 0 |
| C5020401 | STONE MOUNTAIN | GA | | 04/30/2025 | | 2,228,562 | 0 | 0 | 0 | 0 | 0 | 0 | 9,723 | 9,723 | 0 | 0 | 0 |
| C5022719 | SUMMERVILLE | GA | | 05/23/2025 | | 446,811 | 0 | 0 | 0 | 0 | 0 | 0 | 1,700 | 1,700 | 0 | 0 | 0 |
| B2100101 | SUWANEE | GA | | 12/06/2012 | | 366,932 | 0 | 0 | 0 | 0 | 0 | 0 | 5,622 | 5,622 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8060801 | SUWANEE | GA | | 08/23/2018 | | 682,088 | 0 | 0 | 0 | 0 | 0 | 0 | 6,090 | 6,090 | 0 | 0 | 0 |
| B9100102 | SUWANEE | GA | | 01/09/2020 | | 2,111,455 | 0 | 0 | 0 | 0 | 0 | 0 | 15,466 | 15,466 | 0 | 0 | 0 |
| B5112401 | SYLVANIA | GA | | 02/26/2016 | | 172,707 | 0 | 0 | 0 | 0 | 0 | 0 | 7,278 | 7,278 | 0 | 0 | 0 |
| C3121105 | SYLVESTER | GA | | 03/07/2024 | | 1,231,517 | 0 | 0 | 0 | 0 | 0 | 0 | 5,675 | 5,675 | 0 | 0 | 0 |
| B9060404 | THOMASVILLE | GA | | 08/01/2019 | | 320,784 | 0 | 0 | 0 | 0 | 0 | 0 | 4,374 | 4,374 | 0 | 0 | 0 |
| C5022720 | TOCCOA | GA | | 05/23/2025 | | 313,758 | 0 | 0 | 0 | 0 | 0 | 0 | 1,195 | 1,195 | 0 | 0 | 0 |
| C5022718 | TRION | GA | | 05/23/2025 | | 491,492 | 0 | 0 | 0 | 0 | 0 | 0 | 1,871 | 1,871 | 0 | 0 | 0 |
| A9090915 | TUCKER | GA | | 11/20/2009 | | 925,965 | 0 | 0 | 0 | 0 | 0 | 0 | 10,714 | 10,714 | 0 | 0 | 0 |
| B0111504 | TUCKER | GA | | 12/28/2010 | | 710,416 | 0 | 0 | 0 | 0 | 0 | 0 | 14,669 | 14,669 | 0 | 0 | 0 |
| B5021103 | TUCKER | GA | | 03/27/2015 | | 549,114 | 0 | 0 | 0 | 0 | 0 | 0 | 6,164 | 6,164 | 0 | 0 | 0 |
| C5121501 | TUCKER | GA | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,916 | 1,916 | 0 | 0 | 0 |
| A7080218 | UNION CITY | GA | | 09/28/2007 | | 785,294 | 0 | 0 | 0 | 0 | 0 | 0 | 7,259 | 7,259 | 0 | 0 | 0 |
| B1092907 | UNION CITY | GA | | 12/19/2011 | | 353,033 | 0 | 0 | 0 | 0 | 0 | 0 | 6,665 | 6,665 | 0 | 0 | 0 |
| B2072002 | UNION CITY | GA | | 10/24/2012 | | 651,223 | 0 | 0 | 0 | 0 | 0 | 0 | 9,873 | 9,873 | 0 | 0 | 0 |
| B7030829 | UNION CITY | GA | | 05/18/2017 | | 1,185,993 | 0 | 0 | 0 | 0 | 0 | 0 | 11,307 | 11,307 | 0 | 0 | 0 |
| B9012301 | VALDOSTA | GA | | 03/28/2019 | | 240,453 | 0 | 0 | 0 | 0 | 0 | 0 | 1,857 | 1,857 | 0 | 0 | 0 |
| C2112901 | VALDOSTA | GA | | 03/01/2023 | | 500,570 | 0 | 0 | 0 | 0 | 0 | 0 | 2,515 | 2,515 | 0 | 0 | 0 |
| C3072401 | VALDOSTA | GA | | 10/06/2023 | | 919,106 | 0 | 0 | 0 | 0 | 0 | 0 | 4,170 | 4,170 | 0 | 0 | 0 |
| C5050804 | VILLA RICA | GA | | 07/11/2025 | | 2,409,183 | 0 | 0 | 0 | 0 | 0 | 0 | 6,961 | 6,961 | 0 | 0 | 0 |
| C5013101 | WARNER ROBINS | GA | | 05/19/2025 | | 846,815 | 0 | 0 | 0 | 0 | 0 | 0 | 3,001 | 3,001 | 0 | 0 | 0 |
| C6031202 | WARNER ROBINS | GA | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,015 | 23,015 | 0 | 0 | 0 |
| C4030402 | WARRENTON | GA | | 05/03/2024 | | 731,614 | 0 | 0 | 0 | 0 | 0 | 0 | 3,324 | 3,324 | 0 | 0 | 0 |
| B7030854 | WHITE | GA | | 05/18/2017 | | 297,517 | 0 | 0 | 0 | 0 | 0 | 0 | 2,838 | 2,838 | 0 | 0 | 0 |
| A8072808 | WINDER | GA | | 09/18/2008 | | 546,536 | 0 | 0 | 0 | 0 | 0 | 0 | 4,507 | 4,507 | 0 | 0 | 0 |
| C5050805 | WINDER | GA | | 07/11/2025 | | 1,191,639 | 0 | 0 | 0 | 0 | 0 | 0 | 3,443 | 3,443 | 0 | 0 | 0 |
| B3081903 | WOODSTOCK | GA | | 10/04/2013 | | 476,777 | 0 | 0 | 0 | 0 | 0 | 0 | 7,116 | 7,116 | 0 | 0 | 0 |
| B7030808 | WOODSTOCK | GA | | 05/18/2017 | | 1,090,780 | 0 | 0 | 0 | 0 | 0 | 0 | 10,400 | 10,400 | 0 | 0 | 0 |
| B7030850 | WOODSTOCK | GA | | 05/18/2017 | | 517,357 | 0 | 0 | 0 | 0 | 0 | 0 | 4,934 | 4,934 | 0 | 0 | 0 |
| B9101003 | WOODSTOCK | GA | | 01/08/2020 | | 471,920 | 0 | 0 | 0 | 0 | 0 | 0 | 6,351 | 6,351 | 0 | 0 | 0 |
| C4012902 | WOODSTOCK | GA | | 03/27/2024 | | 1,172,260 | 0 | 0 | 0 | 0 | 0 | 0 | 5,496 | 5,496 | 0 | 0 | 0 |
| C5022705 | WOODSTOCK | GA | | 05/23/2025 | | 1,518,931 | 0 | 0 | 0 | 0 | 0 | 0 | 5,782 | 5,782 | 0 | 0 | 0 |
| C2060202 | AIEA | HI | | 08/17/2022 | | 7,226,673 | 0 | 0 | 0 | 0 | 0 | 0 | 92,694 | 92,694 | 0 | 0 | 0 |
| C5052302 | CEDAR FALLS | IA | | 09/19/2025 | | 1,430,457 | 0 | 0 | 0 | 0 | 0 | 0 | 6,261 | 6,261 | 0 | 0 | 0 |
| C4062401 | CEDAR RAPIDS | IA | | 11/27/2024 | | 14,219,047 | 0 | 0 | 0 | 0 | 0 | 0 | 122,027 | 122,027 | 0 | 0 | 0 |
| C5070901 | CLIVE | IA | | 10/03/2025 | | 330,799 | 0 | 0 | 0 | 0 | 0 | 0 | 1,412 | 1,412 | 0 | 0 | 0 |
| A7121901 | DES MOINES | IA | | 02/08/2008 | | 89,915 | 0 | 0 | 0 | 0 | 0 | 0 | 2,678 | 2,678 | 0 | 0 | 0 |
| B6090102 | INDIANOLA | IA | | 10/21/2016 | | 597,514 | 0 | 0 | 0 | 0 | 0 | 0 | 6,470 | 6,470 | 0 | 0 | 0 |
| C3081605 | JOHNSTON | IA | | 10/27/2023 | | 498,795 | 0 | 0 | 0 | 0 | 0 | 0 | 2,304 | 2,304 | 0 | 0 | 0 |
| C4062402 | SIOUX CITY | IA | | 11/27/2024 | | 13,788,166 | 0 | 0 | 0 | 0 | 0 | 0 | 118,329 | 118,329 | 0 | 0 | 0 |
| B2070305 | BOISE | ID | | 09/06/2012 | | 473,413 | 0 | 0 | 0 | 0 | 0 | 0 | 7,573 | 7,573 | 0 | 0 | 0 |
| C3051901 | BOISE | ID | | 08/17/2023 | | 1,540,390 | 0 | 0 | 0 | 0 | 0 | 0 | 8,520 | 8,520 | 0 | 0 | 0 |
| C3081102 | BOISE | ID | | 10/27/2023 | | 6,003,979 | 0 | 0 | 0 | 0 | 0 | 0 | 20,267 | 20,267 | 0 | 0 | 0 |
| C5052105 | BOISE | ID | | 09/04/2025 | | 2,978,644 | 0 | 0 | 0 | 0 | 0 | 0 | 12,798 | 12,798 | 0 | 0 | 0 |
| C5091801 | BOISE | ID | | 11/10/2025 | | 2,273,700 | 0 | 0 | 0 | 0 | 0 | 0 | 7,032 | 7,032 | 0 | 0 | 0 |
| C3081103 | CALDWELL | ID | | 10/27/2023 | | 4,966,249 | 0 | 0 | 0 | 0 | 0 | 0 | 16,765 | 16,765 | 0 | 0 | 0 |
| B8082902 | COEUR D'ALENE | ID | | 10/31/2018 | | 4,325,933 | 0 | 0 | 0 | 0 | 0 | 0 | 34,821 | 34,821 | 0 | 0 | 0 |
| C5031405 | EAGLE | ID | | 06/09/2025 | | 769,665 | 0 | 0 | 0 | 0 | 0 | 0 | 3,375 | 3,375 | 0 | 0 | 0 |
| B7110701 | EMMETT | ID | | 01/11/2018 | | 489,075 | 0 | 0 | 0 | 0 | 0 | 0 | 4,540 | 4,540 | 0 | 0 | 0 |
| B4121504 | IDAHO FALLS | ID | | 01/30/2015 | | 403,725 | 0 | 0 | 0 | 0 | 0 | 0 | 8,866 | 8,866 | 0 | 0 | 0 |
| B8030801 | IDAHO FALLS | ID | | 05/24/2018 | | 591,512 | 0 | 0 | 0 | 0 | 0 | 0 | 8,321 | 8,321 | 0 | 0 | 0 |
| C0070110 | IDAHO FALLS | ID | | 09/24/2020 | | 3,110,924 | 0 | 0 | 0 | 0 | 0 | 0 | 25,678 | 25,678 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C2111601 | IDAHO FALLS | ID | | 02/02/2023 | | 678,071 | 0 | 0 | 0 | 0 | 0 | 0 | 5,827 | 5,827 | 0 | 0 | 0 |
| C6043007 | MERIDIAN | ID | | 07/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,566,474 | 2,566,474 | 0 | 0 | 0 |
| B8100405 | NAMPA | ID | | 01/11/2019 | | 794,406 | 0 | 0 | 0 | 0 | 0 | 0 | 6,931 | 6,931 | 0 | 0 | 0 |
| C2010501 | NAMPA | ID | | 03/30/2022 | | 1,102,842 | 0 | 0 | 0 | 0 | 0 | 0 | 8,767 | 8,767 | 0 | 0 | 0 |
| A7030108 | POCATELLO | ID | | 04/30/2007 | | 519,846 | 0 | 0 | 0 | 0 | 0 | 0 | 18,531 | 18,531 | 0 | 0 | 0 |
| B5110602 | POCATELLO | ID | | 01/15/2016 | | 312,908 | 0 | 0 | 0 | 0 | 0 | 0 | 3,121 | 3,121 | 0 | 0 | 0 |
| B8111601 | POCATELLO | ID | | 01/31/2019 | | 440,247 | 0 | 0 | 0 | 0 | 0 | 0 | 3,793 | 3,793 | 0 | 0 | 0 |
| C2041129 | REXBURG | ID | | 06/30/2022 | | 456,372 | 0 | 0 | 0 | 0 | 0 | 0 | 2,249 | 2,249 | 0 | 0 | 0 |
| C1081901 | TWIN FALLS | ID | | 11/29/2021 | | 8,284,976 | 0 | 0 | 0 | 0 | 0 | 0 | 69,255 | 69,255 | 0 | 0 | 0 |
| C2021003 | TWIN FALLS | ID | | 07/29/2022 | | 8,254,570 | 0 | 0 | 0 | 0 | 0 | 0 | 38,916 | 38,916 | 0 | 0 | 0 |
| WC603004 | TWIN FALLS | ID | | 06/04/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1122801 | ALGONQUIN | IL | | 03/11/2022 | | 8,066,743 | 0 | 0 | 0 | 0 | 0 | 0 | 64,121 | 64,121 | 0 | 0 | 0 |
| C3121501 | ALGONQUIN | IL | | 02/28/2024 | | 1,584,935 | 0 | 0 | 0 | 0 | 0 | 0 | 7,355 | 7,355 | 0 | 0 | 0 |
| C5031702 | ANTIOCH | IL | | 06/06/2025 | | 664,903 | 0 | 0 | 0 | 0 | 0 | 0 | 2,969 | 2,969 | 0 | 0 | 0 |
| B3051708 | BEDFORD PARK | IL | | 07/25/2013 | | 124,836 | 0 | 0 | 0 | 0 | 0 | 0 | 11,310 | 11,310 | 0 | 0 | 0 |
| C3050403 | BENTON | IL | | 08/23/2023 | | 1,426,359 | 0 | 0 | 0 | 0 | 0 | 0 | 7,635 | 7,635 | 0 | 0 | 0 |
| B5052003 | BERKELEY | IL | | 08/19/2015 | | 1,388,541 | 0 | 0 | 0 | 0 | 0 | 0 | 14,065 | 14,065 | 0 | 0 | 0 |
| C5021803 | BLOOMINGTON | IL | | 07/24/2025 | | 4,623,871 | 0 | 0 | 0 | 0 | 0 | 0 | 44,313 | 44,313 | 0 | 0 | 0 |
| C3062001 | BLUE ISLAND | IL | | 09/13/2023 | | 808,991 | 0 | 0 | 0 | 0 | 0 | 0 | 4,091 | 4,091 | 0 | 0 | 0 |
| B8091702 | BRADLEY | IL | | 11/27/2018 | | 368,540 | 0 | 0 | 0 | 0 | 0 | 0 | 3,300 | 3,300 | 0 | 0 | 0 |
| C3111703 | BRADLEY | IL | | 02/09/2024 | | 1,527,200 | 0 | 0 | 0 | 0 | 0 | 0 | 6,611 | 6,611 | 0 | 0 | 0 |
| C4031405 | BRADLEY | IL | | 05/06/2024 | | 1,005,544 | 0 | 0 | 0 | 0 | 0 | 0 | 3,039 | 3,039 | 0 | 0 | 0 |
| B2090501 | BUFFALO GROVE | IL | | 11/28/2012 | | 470,050 | 0 | 0 | 0 | 0 | 0 | 0 | 14,809 | 14,809 | 0 | 0 | 0 |
| C4091305 | BURBANK | IL | | 10/22/2024 | | 2,711,007 | 0 | 0 | 0 | 0 | 0 | 0 | 12,994 | 12,994 | 0 | 0 | 0 |
| B5110603 | CAHOKIA | IL | | 01/22/2016 | | 1,741,740 | 0 | 0 | 0 | 0 | 0 | 0 | 11,878 | 11,878 | 0 | 0 | 0 |
| C4100103 | CHAMPAIGN | IL | | 12/11/2024 | | 3,260,017 | 0 | 0 | 0 | 0 | 0 | 0 | 15,977 | 15,977 | 0 | 0 | 0 |
| B1030107 | CHICAGO | IL | | 05/12/2011 | | 1,017,985 | 0 | 0 | 0 | 0 | 0 | 0 | 16,524 | 16,524 | 0 | 0 | 0 |
| B1061604 | CHICAGO | IL | | 08/11/2011 | | 1,255,922 | 0 | 0 | 0 | 0 | 0 | 0 | 23,222 | 23,222 | 0 | 0 | 0 |
| B1070607 | CHICAGO | IL | | 01/31/2012 | | 646,142 | 0 | 0 | 0 | 0 | 0 | 0 | 12,011 | 12,011 | 0 | 0 | 0 |
| B1070608 | CHICAGO | IL | | 12/14/2011 | | 379,228 | 0 | 0 | 0 | 0 | 0 | 0 | 6,973 | 6,973 | 0 | 0 | 0 |
| B1070609 | CHICAGO | IL | | 12/14/2011 | | 343,875 | 0 | 0 | 0 | 0 | 0 | 0 | 6,407 | 6,407 | 0 | 0 | 0 |
| B1082603 | CHICAGO | IL | | 09/28/2011 | | 947,256 | 0 | 0 | 0 | 0 | 0 | 0 | 17,569 | 17,569 | 0 | 0 | 0 |
| B1082604 | CHICAGO | IL | | 09/28/2011 | | 775,991 | 0 | 0 | 0 | 0 | 0 | 0 | 14,582 | 14,582 | 0 | 0 | 0 |
| B2012704 | CHICAGO | IL | | 04/19/2012 | | 2,201,843 | 0 | 0 | 0 | 0 | 0 | 0 | 38,753 | 38,753 | 0 | 0 | 0 |
| B2111401 | CHICAGO | IL | | 12/31/2012 | | 461,567 | 0 | 0 | 0 | 0 | 0 | 0 | 7,073 | 7,073 | 0 | 0 | 0 |
| B2111402 | CHICAGO | IL | | 12/31/2012 | | 253,365 | 0 | 0 | 0 | 0 | 0 | 0 | 3,884 | 3,884 | 0 | 0 | 0 |
| B2111403 | CHICAGO | IL | | 12/31/2012 | | 487,181 | 0 | 0 | 0 | 0 | 0 | 0 | 7,410 | 7,410 | 0 | 0 | 0 |
| B2111404 | CHICAGO | IL | | 12/31/2012 | | 531,103 | 0 | 0 | 0 | 0 | 0 | 0 | 8,078 | 8,078 | 0 | 0 | 0 |
| B4031202 | CHICAGO | IL | | 06/10/2014 | | 234,602 | 0 | 0 | 0 | 0 | 0 | 0 | 3,334 | 3,334 | 0 | 0 | 0 |
| B5052002 | CHICAGO | IL | | 09/16/2015 | | 629,251 | 0 | 0 | 0 | 0 | 0 | 0 | 6,444 | 6,444 | 0 | 0 | 0 |
| B6072703 | CHICAGO | IL | | 10/19/2016 | | 671,101 | 0 | 0 | 0 | 0 | 0 | 0 | 7,496 | 7,496 | 0 | 0 | 0 |
| B6082504 | CHICAGO | IL | | 11/04/2016 | | 1,184,345 | 0 | 0 | 0 | 0 | 0 | 0 | 12,226 | 12,226 | 0 | 0 | 0 |
| B6082504-1 | CHICAGO | IL | | 04/15/2024 | | 1,252,676 | 0 | 0 | 0 | 0 | 0 | 0 | 10,871 | 10,871 | 0 | 0 | 0 |
| B6092604 | CHICAGO | IL | | 12/15/2016 | | 992,655 | 0 | 0 | 0 | 0 | 0 | 0 | 10,594 | 10,594 | 0 | 0 | 0 |
| B6092605 | CHICAGO | IL | | 12/15/2016 | | 847,069 | 0 | 0 | 0 | 0 | 0 | 0 | 9,040 | 9,040 | 0 | 0 | 0 |
| B6092607 | CHICAGO | IL | | 03/01/2017 | | 2,480,710 | 0 | 0 | 0 | 0 | 0 | 0 | 25,717 | 25,717 | 0 | 0 | 0 |
| B7022306 | CHICAGO | IL | | 04/27/2017 | | 7,689,622 | 0 | 0 | 0 | 0 | 0 | 0 | 79,717 | 79,717 | 0 | 0 | 0 |
| B7121101 | CHICAGO | IL | | 02/23/2018 | | 376,507 | 0 | 0 | 0 | 0 | 0 | 0 | 3,633 | 3,633 | 0 | 0 | 0 |
| B8020601 | CHICAGO | IL | | 04/30/2018 | | 205,005 | 0 | 0 | 0 | 0 | 0 | 0 | 2,968 | 2,968 | 0 | 0 | 0 |
| B8041102 | CHICAGO | IL | | 07/30/2018 | | 913,445 | 0 | 0 | 0 | 0 | 0 | 0 | 7,106 | 7,106 | 0 | 0 | 0 |
| B8042306 | CHICAGO | IL | | 07/17/2018 | | 665,067 | 0 | 0 | 0 | 0 | 0 | 0 | 3,888 | 3,888 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B8042307 | CHICAGO | IL | | 06/29/2018 | | 566,042 | 0 | 0 | 0 | 0 | 0 | 0 | 3,493 | 3,493 | 0 | 0 | 0 |
| B9090510 | CHICAGO | IL | | 12/20/2019 | | 310,509 | 0 | 0 | 0 | 0 | 0 | 0 | 7,271 | 7,271 | 0 | 0 | 0 |
| B9092304 | CHICAGO | IL | | 12/19/2019 | | 4,121,568 | 0 | 0 | 0 | 0 | 0 | 0 | 26,943 | 26,943 | 0 | 0 | 0 |
| B9121703 | CHICAGO | IL | | 02/07/2020 | | 1,415,864 | 0 | 0 | 0 | 0 | 0 | 0 | 6,491 | 6,491 | 0 | 0 | 0 |
| C0051410 | CHICAGO | IL | | 07/31/2020 | | 959,356 | 0 | 0 | 0 | 0 | 0 | 0 | 20,844 | 20,844 | 0 | 0 | 0 |
| C0102902 | CHICAGO | IL | | 01/15/2021 | | 485,097 | 0 | 0 | 0 | 0 | 0 | 0 | 15,221 | 15,221 | 0 | 0 | 0 |
| C0120807 | CHICAGO | IL | | 03/19/2021 | | 4,345,439 | 0 | 0 | 0 | 0 | 0 | 0 | 33,624 | 33,624 | 0 | 0 | 0 |
| C1012102 | CHICAGO | IL | | 04/21/2021 | | 9,977,460 | 0 | 0 | 0 | 0 | 0 | 0 | 57,590 | 57,590 | 0 | 0 | 0 |
| C1122701 | CHICAGO | IL | | 03/25/2022 | | 1,685,574 | 0 | 0 | 0 | 0 | 0 | 0 | 13,400 | 13,400 | 0 | 0 | 0 |
| C1122702 | CHICAGO | IL | | 03/25/2022 | | 1,688,365 | 0 | 0 | 0 | 0 | 0 | 0 | 13,231 | 13,231 | 0 | 0 | 0 |
| C3050103 | CHICAGO | IL | | 07/21/2023 | | 2,456,739 | 0 | 0 | 0 | 0 | 0 | 0 | 12,809 | 12,809 | 0 | 0 | 0 |
| C4040504 | CHICAGO | IL | | 06/27/2024 | | 3,787,600 | 0 | 0 | 0 | 0 | 0 | 0 | 17,695 | 17,695 | 0 | 0 | 0 |
| C4062603 | CHICAGO | IL | | 09/17/2024 | | 4,307,170 | 0 | 0 | 0 | 0 | 0 | 0 | 19,365 | 19,365 | 0 | 0 | 0 |
| C4080101 | CHICAGO | IL | | 11/12/2024 | | 762,676 | 0 | 0 | 0 | 0 | 0 | 0 | 3,323 | 3,323 | 0 | 0 | 0 |
| C4082803 | CHICAGO | IL | | 10/24/2024 | | 1,348,809 | 0 | 0 | 0 | 0 | 0 | 0 | 4,315 | 4,315 | 0 | 0 | 0 |
| C4092601 | CHICAGO | IL | | 12/13/2024 | | 2,984,703 | 0 | 0 | 0 | 0 | 0 | 0 | 9,461 | 9,461 | 0 | 0 | 0 |
| C4100302 | CHICAGO | IL | | 12/19/2024 | | 9,006,536 | 0 | 0 | 0 | 0 | 0 | 0 | 31,111 | 31,111 | 0 | 0 | 0 |
| C4100401 | CHICAGO | IL | | 12/20/2024 | | 4,255,204 | 0 | 0 | 0 | 0 | 0 | 0 | 14,061 | 14,061 | 0 | 0 | 0 |
| C4111403 | CHICAGO | IL | | 03/04/2025 | | 3,157,483 | 0 | 0 | 0 | 0 | 0 | 0 | 9,572 | 9,572 | 0 | 0 | 0 |
| C4120304 | CHICAGO | IL | | 02/05/2025 | | 5,334,186 | 0 | 0 | 0 | 0 | 0 | 0 | 16,272 | 16,272 | 0 | 0 | 0 |
| C5051202 | CHICAGO | IL | | 08/12/2025 | | 6,376,708 | 0 | 0 | 0 | 0 | 0 | 0 | 26,577 | 26,577 | 0 | 0 | 0 |
| C5071401 | CHICAGO | IL | | 09/29/2025 | | 784,540 | 0 | 0 | 0 | 0 | 0 | 0 | 2,291 | 2,291 | 0 | 0 | 0 |
| C5071402 | CHICAGO | IL | | 09/29/2025 | | 2,513,144 | 0 | 0 | 0 | 0 | 0 | 0 | 7,338 | 7,338 | 0 | 0 | 0 |
| C5071403 | CHICAGO | IL | | 09/29/2025 | | 1,072,205 | 0 | 0 | 0 | 0 | 0 | 0 | 3,131 | 3,131 | 0 | 0 | 0 |
| C5111401 | CHICAGO | IL | | 03/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,213 | 56,213 | 0 | 0 | 0 |
| C6042703 | CHICAGO | IL | | 07/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,245,102 | 1,245,102 | 0 | 0 | 0 |
| C3052502 | COLLINSVILLE | IL | | 08/16/2023 | | 3,209,335 | 0 | 0 | 0 | 0 | 0 | 0 | 16,618 | 16,618 | 0 | 0 | 0 |
| C4112202 | CRYSTAL LAKE | IL | | 02/07/2025 | | 578,151 | 0 | 0 | 0 | 0 | 0 | 0 | 1,724 | 1,724 | 0 | 0 | 0 |
| B5070902 | DARIEN | IL | | 10/22/2015 | | 640,171 | 0 | 0 | 0 | 0 | 0 | 0 | 6,433 | 6,433 | 0 | 0 | 0 |
| B5102302 | DARIEN | IL | | 12/08/2015 | | 746,495 | 0 | 0 | 0 | 0 | 0 | 0 | 13,562 | 13,562 | 0 | 0 | 0 |
| B6102601 | DECATUR | IL | | 01/20/2017 | | 1,983,577 | 0 | 0 | 0 | 0 | 0 | 0 | 21,465 | 21,465 | 0 | 0 | 0 |
| C4121301 | DECATUR | IL | | 02/26/2025 | | 2,722,727 | 0 | 0 | 0 | 0 | 0 | 0 | 12,262 | 12,262 | 0 | 0 | 0 |
| C2042506 | DOWNERS GROVE | IL | | 07/08/2022 | | 861,140 | 0 | 0 | 0 | 0 | 0 | 0 | 5,864 | 5,864 | 0 | 0 | 0 |
| C2071501 | DOWNERS GROVE | IL | | 10/04/2022 | | 991,425 | 0 | 0 | 0 | 0 | 0 | 0 | 6,428 | 6,428 | 0 | 0 | 0 |
| B8020402 | EDWARDSVILLE | IL | | 05/03/2018 | | 761,063 | 0 | 0 | 0 | 0 | 0 | 0 | 11,050 | 11,050 | 0 | 0 | 0 |
| B9081203 | EFFINGHAM | IL | | 11/20/2019 | | 1,163,979 | 0 | 0 | 0 | 0 | 0 | 0 | 10,363 | 10,363 | 0 | 0 | 0 |
| B7051701 | ELMHURST | IL | | 07/26/2017 | | 6,399,773 | 0 | 0 | 0 | 0 | 0 | 0 | 63,596 | 63,596 | 0 | 0 | 0 |
| B8061205 | ELMHURST | IL | | 10/25/2018 | | 774,918 | 0 | 0 | 0 | 0 | 0 | 0 | 5,597 | 5,597 | 0 | 0 | 0 |
| B9071501 | ELMHURST | IL | | 09/23/2019 | | 533,518 | 0 | 0 | 0 | 0 | 0 | 0 | 3,621 | 3,621 | 0 | 0 | 0 |
| C0110201 | EVANSTON | IL | | 01/29/2021 | | 887,135 | 0 | 0 | 0 | 0 | 0 | 0 | 5,623 | 5,623 | 0 | 0 | 0 |
| C3121101 | EVANSTON | IL | | 02/27/2024 | | 3,565,443 | 0 | 0 | 0 | 0 | 0 | 0 | 3,295 | 3,295 | 0 | 0 | 0 |
| B9090507 | EVERGREEN PARK | IL | | 12/20/2019 | | 607,521 | 0 | 0 | 0 | 0 | 0 | 0 | 14,226 | 14,226 | 0 | 0 | 0 |
| B9081903 | FAIRVIEW HEIGHTS | IL | | 10/31/2019 | | 2,345,295 | 0 | 0 | 0 | 0 | 0 | 0 | 20,231 | 20,231 | 0 | 0 | 0 |
| C0091102 | FORSYTH | IL | | 12/22/2020 | | 1,355,607 | 0 | 0 | 0 | 0 | 0 | 0 | 27,418 | 27,418 | 0 | 0 | 0 |
| A8010802 | GALESBURG | IL | | 03/13/2008 | | 122,353 | 0 | 0 | 0 | 0 | 0 | 0 | 1,141 | 1,141 | 0 | 0 | 0 |
| B6042703 | GLENCOE | IL | | 07/28/2016 | | 5,433,764 | 0 | 0 | 0 | 0 | 0 | 0 | 59,612 | 59,612 | 0 | 0 | 0 |
| C2121904 | GLENVIEW | IL | | 03/13/2023 | | 7,339,673 | 0 | 0 | 0 | 0 | 0 | 0 | 41,952 | 41,952 | 0 | 0 | 0 |
| C2092302 | GODFREY | IL | | 12/15/2022 | | 1,475,006 | 0 | 0 | 0 | 0 | 0 | 0 | 8,602 | 8,602 | 0 | 0 | 0 |
| C4090302 | GRANITE CITY | IL | | 11/12/2024 | | 2,641,905 | 0 | 0 | 0 | 0 | 0 | 0 | 12,359 | 12,359 | 0 | 0 | 0 |
| B3061210 | HARWOOD HEIGHTS | IL | | 11/26/2013 | | 312,523 | 0 | 0 | 0 | 0 | 0 | 0 | 7,618 | 7,618 | 0 | 0 | 0 |
| B8110503 | HOFFMAN ESTATES | IL | | 01/29/2019 | | 352,829 | 0 | 0 | 0 | 0 | 0 | 0 | 4,328 | 4,328 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C2063001 | HOMETOWN | IL | | 09/09/2022 | | 2,064,931 | 0 | 0 | 0 | 0 | 0 | 0 | 12,869 | 12,869 | 0 | 0 | 0 |
| B2032803 | HUNTLEY | IL | | 04/26/2012 | | 527,521 | 0 | 0 | 0 | 0 | 0 | 0 | 17,623 | 17,623 | 0 | 0 | 0 |
| B8082403 | JOLIET | IL | | 10/31/2018 | | 581,620 | 0 | 0 | 0 | 0 | 0 | 0 | 5,306 | 5,306 | 0 | 0 | 0 |
| B7072001 | LAKE FOREST | IL | | 10/03/2017 | | 2,103,358 | 0 | 0 | 0 | 0 | 0 | 0 | 20,648 | 20,648 | 0 | 0 | 0 |
| B8050204 | LANSING | IL | | 07/26/2018 | | 540,547 | 0 | 0 | 0 | 0 | 0 | 0 | 4,691 | 4,691 | 0 | 0 | 0 |
| C5032004 | LANSING | IL | | 06/12/2025 | | 907,512 | 0 | 0 | 0 | 0 | 0 | 0 | 3,906 | 3,906 | 0 | 0 | 0 |
| WC403002 | LINCOLNSHIRE | IL | | 06/28/2024 | | 8,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,672 | 3,672 | 0 | 0 | 0 |
| B8020204 | LINCOLNWOOD | IL | | 05/14/2018 | | 930,625 | 0 | 0 | 0 | 0 | 0 | 0 | 14,051 | 14,051 | 0 | 0 | 0 |
| B6121305 | LINDENHURST | IL | | 03/03/2017 | | 907,808 | 0 | 0 | 0 | 0 | 0 | 0 | 8,848 | 8,848 | 0 | 0 | 0 |
| B9091706 | LISLE | IL | | 12/09/2019 | | 411,225 | 0 | 0 | 0 | 0 | 0 | 0 | 2,562 | 2,562 | 0 | 0 | 0 |
| B7120701 | LONG GROVE | IL | | 02/23/2018 | | 709,867 | 0 | 0 | 0 | 0 | 0 | 0 | 5,220 | 5,220 | 0 | 0 | 0 |
| C4051605 | MACHESNEY PARK | IL | | 08/16/2024 | | 3,283,348 | 0 | 0 | 0 | 0 | 0 | 0 | 9,509 | 9,509 | 0 | 0 | 0 |
| B6061603 | MOUNT PROSPECT | IL | | 09/29/2016 | | 1,680,499 | 0 | 0 | 0 | 0 | 0 | 0 | 19,507 | 19,507 | 0 | 0 | 0 |
| C2030401 | MOUNT PROSPECT | IL | | 05/26/2022 | | 378,167 | 0 | 0 | 0 | 0 | 0 | 0 | 1,946 | 1,946 | 0 | 0 | 0 |
| B1070605 | MUNDELEIN | IL | | 01/31/2012 | | 648,343 | 0 | 0 | 0 | 0 | 0 | 0 | 6,448 | 6,448 | 0 | 0 | 0 |
| B5052001 | MUNDELEIN | IL | | 08/19/2015 | | 898,993 | 0 | 0 | 0 | 0 | 0 | 0 | 8,928 | 8,928 | 0 | 0 | 0 |
| B5080703 | MUNDELEIN | IL | | 07/29/2016 | | 4,435,584 | 0 | 0 | 0 | 0 | 0 | 0 | 48,048 | 48,048 | 0 | 0 | 0 |
| B8072501 | MUNDELEIN | IL | | 10/10/2018 | | 858,117 | 0 | 0 | 0 | 0 | 0 | 0 | 7,618 | 7,618 | 0 | 0 | 0 |
| C2031701 | MUNDELEIN | IL | | 05/27/2022 | | 560,506 | 0 | 0 | 0 | 0 | 0 | 0 | 4,281 | 4,281 | 0 | 0 | 0 |
| C3071203 | MUNDELEIN | IL | | 10/04/2023 | | 821,033 | 0 | 0 | 0 | 0 | 0 | 0 | 2,489 | 2,489 | 0 | 0 | 0 |
| B4021303 | NAPERVILLE | IL | | 05/22/2014 | | 153,887 | 0 | 0 | 0 | 0 | 0 | 0 | 10,342 | 10,342 | 0 | 0 | 0 |
| C2092601 | NAPERVILLE | IL | | 12/01/2022 | | 6,844,355 | 0 | 0 | 0 | 115,249 | 115,249 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3091501 | NAPERVILLE | IL | | 11/22/2023 | | 3,226,852 | 0 | 0 | 0 | 0 | 0 | 0 | 14,780 | 14,780 | 0 | 0 | 0 |
| B9091708 | NEW LENOX | IL | | 12/10/2019 | | 370,857 | 0 | 0 | 0 | 0 | 0 | 0 | 2,198 | 2,198 | 0 | 0 | 0 |
| B1070606 | NILES | IL | | 01/31/2012 | | 559,910 | 0 | 0 | 0 | 0 | 0 | 0 | 10,405 | 10,405 | 0 | 0 | 0 |
| B1110804 | NILES | IL | | 04/20/2012 | | 386,291 | 0 | 0 | 0 | 0 | 0 | 0 | 6,845 | 6,845 | 0 | 0 | 0 |
| B6030902 | NILES | IL | | 06/10/2016 | | 1,086,788 | 0 | 0 | 0 | 0 | 0 | 0 | 19,227 | 19,227 | 0 | 0 | 0 |
| B8052301 | NORMAL | IL | | 06/25/2018 | | 251,410 | 0 | 0 | 0 | 0 | 0 | 0 | 1,777 | 1,777 | 0 | 0 | 0 |
| C4040912 | NORTHBROOK | IL | | 06/25/2024 | | 4,204,790 | 0 | 0 | 0 | 0 | 0 | 0 | 18,309 | 18,309 | 0 | 0 | 0 |
| C6021703 | OAK FOREST | IL | | 05/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,739 | 12,739 | 0 | 0 | 0 |
| B8032103 | OAKBROOK TERRACE | IL | | 06/26/2018 | | 963,388 | 0 | 0 | 0 | 0 | 0 | 0 | 7,816 | 7,816 | 0 | 0 | 0 |
| B7041901 | ORLAND PARK | IL | | 06/08/2017 | | 770,065 | 0 | 0 | 0 | 0 | 0 | 0 | 6,734 | 6,734 | 0 | 0 | 0 |
| C1072703 | ORLAND PARK | IL | | 09/08/2021 | | 1,339,751 | 0 | 0 | 0 | 0 | 0 | 0 | 10,715 | 10,715 | 0 | 0 | 0 |
| B2070205 | OSWEGO | IL | | 09/05/2012 | | 391,162 | 0 | 0 | 0 | 0 | 0 | 0 | 6,165 | 6,165 | 0 | 0 | 0 |
| C0021101 | OSWEGO | IL | | 04/22/2020 | | 2,838,519 | 0 | 0 | 0 | 0 | 0 | 0 | 18,199 | 18,199 | 0 | 0 | 0 |
| C6042305 | OSWEGO | IL | | 07/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,021,714 | 1,021,714 | 0 | 0 | 0 |
| C4042302 | OTTAWA | IL | | 07/17/2024 | | 2,726,417 | 0 | 0 | 0 | 0 | 0 | 0 | 11,578 | 11,578 | 0 | 0 | 0 |
| C6031207 | PEKIN | IL | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 749,629 | 749,629 | 0 | 0 | 0 |
| B7101204 | PEORIA | IL | | 12/05/2017 | | 653,844 | 0 | 0 | 0 | 0 | 0 | 0 | 6,472 | 6,472 | 0 | 0 | 0 |
| C2011908 | PEORIA | IL | | 03/30/2022 | | 7,788,824 | 0 | 0 | 0 | 0 | 0 | 0 | 62,797 | 62,797 | 0 | 0 | 0 |
| C2102002 | PEORIA | IL | | 02/28/2023 | | 11,449,906 | 0 | 0 | 0 | 0 | 0 | 0 | 155,662 | 155,662 | 0 | 0 | 0 |
| C5091101 | PEORIA | IL | | 11/26/2025 | | 2,954,750 | 0 | 0 | 0 | 0 | 0 | 0 | 9,139 | 9,139 | 0 | 0 | 0 |
| B9022801 | ROCKFORD | IL | | 05/07/2019 | | 534,737 | 0 | 0 | 0 | 0 | 0 | 0 | 4,528 | 4,528 | 0 | 0 | 0 |
| C6031205 | ROCKFORD | IL | | 05/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,957 | 19,957 | 0 | 0 | 0 |
| C4031206 | SCHAUMBURG | IL | | 06/27/2024 | | 1,337,546 | 0 | 0 | 0 | 0 | 0 | 0 | 3,926 | 3,926 | 0 | 0 | 0 |
| C4031209 | SCHAUMBURG | IL | | 06/27/2024 | | 10,021,685 | 0 | 0 | 0 | 0 | 0 | 0 | 29,412 | 29,412 | 0 | 0 | 0 |
| C4050103 | SCHAUMBURG | IL | | 07/01/2024 | | 828,272 | 0 | 0 | 0 | 0 | 0 | 0 | 3,519 | 3,519 | 0 | 0 | 0 |
| C4020203 | SHOREWOOD | IL | | 04/26/2024 | | 2,651,994 | 0 | 0 | 0 | 0 | 0 | 0 | 12,781 | 12,781 | 0 | 0 | 0 |
| B9052401 | SKOKIE | IL | | 08/09/2019 | | 466,239 | 0 | 0 | 0 | 0 | 0 | 0 | 3,871 | 3,871 | 0 | 0 | 0 |
| C4081604 | SKOKIE | IL | | 10/25/2024 | | 1,701,334 | 0 | 0 | 0 | 0 | 0 | 0 | 5,444 | 5,444 | 0 | 0 | 0 |
| C6042704 | SOUTH ELGIN | IL | | 07/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 708,093 | 708,093 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3080701 | SOUTH HOLLAND | IL | | 10/30/2013 | | 84,951 | 0 | 0 | 0 | 0 | 0 | 0 | 1,122 | 1,122 | 0 | 0 | 0 |
| B3080701-1 | SOUTH HOLLAND | IL | | 05/31/2019 | | 178,437 | 0 | 0 | 0 | 0 | 0 | 0 | 1,351 | 1,351 | 0 | 0 | 0 |
| C1101501 | ST CHARLES | IL | | 12/17/2021 | | 2,320,891 | 0 | 0 | 0 | 0 | 0 | 0 | 19,027 | 19,027 | 0 | 0 | 0 |
| C3022402 | ST CHARLES | IL | | 05/17/2023 | | 813,108 | 0 | 0 | 0 | 0 | 0 | 0 | 4,161 | 4,161 | 0 | 0 | 0 |
| C0081102 | ST. CHARLES | IL | | 10/21/2020 | | 1,572,347 | 0 | 0 | 0 | 0 | 0 | 0 | 13,071 | 13,071 | 0 | 0 | 0 |
| C1061802 | ST. CHARLES | IL | | 08/19/2021 | | 1,136,598 | 0 | 0 | 0 | 0 | 0 | 0 | 13,021 | 13,021 | 0 | 0 | 0 |
| C5030507 | VERNON HILLS | IL | | 05/02/2025 | | 1,219,615 | 0 | 0 | 0 | 0 | 0 | 0 | 5,384 | 5,384 | 0 | 0 | 0 |
| C0031702 | WAUKEGAN | IL | | 06/09/2020 | | 3,987,706 | 0 | 0 | 0 | 0 | 0 | 0 | 34,869 | 34,869 | 0 | 0 | 0 |
| C4031409 | WEST DUNDEE | IL | | 05/28/2024 | | 1,013,809 | 0 | 0 | 0 | 0 | 0 | 0 | 4,687 | 4,687 | 0 | 0 | 0 |
| B6100307 | WHEELING | IL | | 12/12/2016 | | 1,083,752 | 0 | 0 | 0 | 0 | 0 | 0 | 15,387 | 15,387 | 0 | 0 | 0 |
| C3030103 | WHITE HALL | IL | | 04/14/2023 | | 907,533 | 0 | 0 | 0 | 0 | 0 | 0 | 4,990 | 4,990 | 0 | 0 | 0 |
| B8013103 | WOODRIDGE | IL | | 04/09/2018 | | 546,936 | 0 | 0 | 0 | 0 | 0 | 0 | 5,060 | 5,060 | 0 | 0 | 0 |
| C2041203 | BLOOMINGTON | IN | | 06/30/2022 | | 7,330,417 | 0 | 0 | 0 | 0 | 0 | 0 | 30,244 | 30,244 | 0 | 0 | 0 |
| C2082902 | BLOOMINGTON | IN | | 11/04/2022 | | 1,926,272 | 0 | 0 | 0 | 0 | 0 | 0 | 12,036 | 12,036 | 0 | 0 | 0 |
| C0011401 | CARMEL | IN | | 03/09/2020 | | 2,442,911 | 0 | 0 | 0 | 0 | 0 | 0 | 21,480 | 21,480 | 0 | 0 | 0 |
| A7031903 | CLARKSVILLE | IN | | 06/14/2007 | | 29,959 | 0 | 0 | 0 | 0 | 0 | 0 | 4,700 | 4,700 | 0 | 0 | 0 |
| C4010902 | CLARKSVILLE | IN | | 03/25/2024 | | 12,140,253 | 0 | 0 | 0 | 0 | 0 | 0 | 141,548 | 141,548 | 0 | 0 | 0 |
| C4062406 | DECATUR | IN | | 09/11/2024 | | 667,542 | 0 | 0 | 0 | 0 | 0 | 0 | 2,899 | 2,899 | 0 | 0 | 0 |
| B6092606 | EAST CHICAGO | IN | | 12/15/2016 | | 574,995 | 0 | 0 | 0 | 0 | 0 | 0 | 6,225 | 6,225 | 0 | 0 | 0 |
| C5022103 | EVANSVILLE | IN | | 05/28/2025 | | 855,703 | 0 | 0 | 0 | 0 | 0 | 0 | 5,687 | 5,687 | 0 | 0 | 0 |
| C5040408 | EVANSVILLE | IN | | 06/10/2025 | | 4,996,815 | 0 | 0 | 0 | 0 | 0 | 0 | 22,718 | 22,718 | 0 | 0 | 0 |
| B3030502 | FISHERS | IN | | 05/28/2013 | | 117,153 | 0 | 0 | 0 | 0 | 0 | 0 | 8,590 | 8,590 | 0 | 0 | 0 |
| B5072103 | FORT WAYNE | IN | | 09/04/2015 | | 284,389 | 0 | 0 | 0 | 0 | 0 | 0 | 2,827 | 2,827 | 0 | 0 | 0 |
| C0021307 | FORT WAYNE | IN | | 05/07/2020 | | 1,211,723 | 0 | 0 | 0 | 0 | 0 | 0 | 4,878 | 4,878 | 0 | 0 | 0 |
| B4041103 | GARY | IN | | 07/25/2014 | | 550,201 | 0 | 0 | 0 | 0 | 0 | 0 | 6,342 | 6,342 | 0 | 0 | 0 |
| A8090802 | INDIANAPOLIS | IN | | 11/05/2008 | | 285,423 | 0 | 0 | 0 | 0 | 0 | 0 | 6,959 | 6,959 | 0 | 0 | 0 |
| B3100801 | INDIANAPOLIS | IN | | 12/13/2013 | | 399,909 | 0 | 0 | 0 | 0 | 0 | 0 | 4,971 | 4,971 | 0 | 0 | 0 |
| B4050504 | INDIANAPOLIS | IN | | 07/17/2014 | | 787,715 | 0 | 0 | 0 | 0 | 0 | 0 | 9,245 | 9,245 | 0 | 0 | 0 |
| B9090511 | INDIANAPOLIS | IN | | 12/20/2019 | | 377,993 | 0 | 0 | 0 | 0 | 0 | 0 | 8,853 | 8,853 | 0 | 0 | 0 |
| C0051402 | INDIANAPOLIS | IN | | 07/30/2020 | | 378,664 | 0 | 0 | 0 | 0 | 0 | 0 | 8,140 | 8,140 | 0 | 0 | 0 |
| C0051409 | INDIANAPOLIS | IN | | 07/30/2020 | | 1,093,306 | 0 | 0 | 0 | 0 | 0 | 0 | 23,488 | 23,488 | 0 | 0 | 0 |
| C1111202 | INDIANAPOLIS | IN | | 01/26/2022 | | 1,115,304 | 0 | 0 | 0 | 0 | 0 | 0 | 8,966 | 8,966 | 0 | 0 | 0 |
| C1111202-1 | INDIANAPOLIS | IN | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,005 | 7,005 | 0 | 0 | 0 |
| C3072102 | INDIANAPOLIS | IN | | 10/12/2023 | | 5,518,814 | 0 | 0 | 0 | 0 | 0 | 0 | 26,798 | 26,798 | 0 | 0 | 0 |
| C3082502 | INDIANAPOLIS | IN | | 12/04/2023 | | 1,060,966 | 0 | 0 | 0 | 0 | 0 | 0 | 4,908 | 4,908 | 0 | 0 | 0 |
| C3122201 | INDIANAPOLIS | IN | | 03/21/2024 | | 1,617,147 | 0 | 0 | 0 | 0 | 0 | 0 | 6,551 | 6,551 | 0 | 0 | 0 |
| C4030703 | INDIANAPOLIS | IN | | 05/14/2024 | | 844,839 | 0 | 0 | 0 | 0 | 0 | 0 | 3,906 | 3,906 | 0 | 0 | 0 |
| C4102235 | INDIANAPOLIS | IN | | 01/15/2025 | | 878,061 | 0 | 0 | 0 | 0 | 0 | 0 | 2,757 | 2,757 | 0 | 0 | 0 |
| C4121001 | INDIANAPOLIS | IN | | 03/19/2025 | | 5,167,628 | 0 | 0 | 0 | 0 | 0 | 0 | 23,534 | 23,534 | 0 | 0 | 0 |
| C5021403 | INDIANAPOLIS | IN | | 04/18/2025 | | 2,460,101 | 0 | 0 | 0 | 0 | 0 | 0 | 10,733 | 10,733 | 0 | 0 | 0 |
| C5061201 | INDIANAPOLIS | IN | | 08/06/2025 | | 2,318,622 | 0 | 0 | 0 | 0 | 0 | 0 | 9,846 | 9,846 | 0 | 0 | 0 |
| C5091502 | INDIANAPOLIS | IN | | 04/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,053 | 13,053 | 0 | 0 | 0 |
| C5111002 | INDIANAPOLIS | IN | | 12/23/2025 | | 11,730,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5111104 | INDIANAPOLIS | IN | | 02/04/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,117 | 4,117 | 0 | 0 | 0 |
| C0022401 | JEFFERSONVILLE | IN | | 03/27/2020 | | 1,858,611 | 0 | 0 | 0 | 0 | 0 | 0 | 16,766 | 16,766 | 0 | 0 | 0 |
| C2091303 | KOKOMO | IN | | 11/18/2022 | | 608,199 | 0 | 0 | 0 | 0 | 0 | 0 | 3,627 | 3,627 | 0 | 0 | 0 |
| C4091802 | LAFAYETTE | IN | | 12/12/2024 | | 5,682,444 | 0 | 0 | 0 | 0 | 0 | 0 | 27,844 | 27,844 | 0 | 0 | 0 |
| C6051302 | LAFAYETTE | IN | | 07/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,269 | 1,269 | 0 | 0 | 0 |
| C4040909 | MERRILLVILLE | IN | | 06/27/2024 | | 878,597 | 0 | 0 | 0 | 0 | 0 | 0 | 3,895 | 3,895 | 0 | 0 | 0 |
| C1042101 | MICHIGAN CITY | IN | | 06/15/2021 | | 2,420,625 | 0 | 0 | 0 | 0 | 0 | 0 | 13,448 | 13,448 | 0 | 0 | 0 |
| B9090603 | MISHAWAKA | IN | | 11/15/2019 | | 719,755 | 0 | 0 | 0 | 0 | 0 | 0 | 6,489 | 6,489 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C6040701 | MISHAWAKA | IN | | 05/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,623 | 34,623 | 0 | 0 | 0 |
| C5071101 | NEW ALBANY | IN | | 10/21/2025 | | 418,223 | 0 | 0 | 0 | 0 | 0 | 0 | 1,656 | 1,656 | 0 | 0 | 0 |
| C2022404 | PLAINFIELD | IN | | 05/12/2022 | | 752,111 | 0 | 0 | 0 | 0 | 0 | 0 | 5,500 | 5,500 | 0 | 0 | 0 |
| C5033101 | SHELBYVILLE | IN | | 06/12/2025 | | 744,262 | 0 | 0 | 0 | 0 | 0 | 0 | 3,203 | 3,203 | 0 | 0 | 0 |
| C5031704 | WASHINGTON | IN | | 06/10/2025 | | 1,823,365 | 0 | 0 | 0 | 0 | 0 | 0 | 7,994 | 7,994 | 0 | 0 | 0 |
| C2040502 | WESTFIELD | IN | | 06/16/2022 | | 1,366,375 | 0 | 0 | 0 | 0 | 0 | 0 | 9,361 | 9,361 | 0 | 0 | 0 |
| C5040801 | GARDEN CITY | KS | | 07/07/2025 | | 9,842,206 | 0 | 0 | 0 | 0 | 0 | 0 | 29,779 | 29,779 | 0 | 0 | 0 |
| C5100302 | LAWRENCE | KS | | 12/03/2025 | | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,162 | 6,162 | 0 | 0 | 0 |
| C1050503 | LEAWOOD | KS | | 07/30/2021 | | 2,205,683 | 0 | 0 | 0 | 0 | 0 | 0 | 13,092 | 13,092 | 0 | 0 | 0 |
| B9030403 | LENEXA | KS | | 04/30/2019 | | 626,645 | 0 | 0 | 0 | 0 | 0 | 0 | 7,498 | 7,498 | 0 | 0 | 0 |
| B9062003 | MERRIAM | KS | | 09/04/2019 | | 273,810 | 0 | 0 | 0 | 0 | 0 | 0 | 3,155 | 3,155 | 0 | 0 | 0 |
| C6031002 | OLATHE | KS | | 05/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,653 | 2,653 | 0 | 0 | 0 |
| WC405004 | OLATHE | KS | | 08/19/2024 | | 8,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4090401 | OTTAWA | KS | | 11/18/2024 | | 2,075,781 | 0 | 0 | 0 | 0 | 0 | 0 | 9,711 | 9,711 | 0 | 0 | 0 |
| C1050504 | OVERLAND PARK | KS | | 07/30/2021 | | 2,818,357 | 0 | 0 | 0 | 0 | 0 | 0 | 16,730 | 16,730 | 0 | 0 | 0 |
| C2101801 | OVERLAND PARK | KS | | 01/23/2023 | | 2,241,872 | 0 | 0 | 0 | 0 | 0 | 0 | 11,794 | 11,794 | 0 | 0 | 0 |
| C2101802 | OVERLAND PARK | KS | | 01/23/2023 | | 2,410,015 | 0 | 0 | 0 | 0 | 0 | 0 | 12,678 | 12,678 | 0 | 0 | 0 |
| C2101803 | OVERLAND PARK | KS | | 01/23/2023 | | 2,241,872 | 0 | 0 | 0 | 0 | 0 | 0 | 11,794 | 11,794 | 0 | 0 | 0 |
| C2101804 | OVERLAND PARK | KS | | 01/23/2023 | | 4,020,631 | 0 | 0 | 0 | 0 | 0 | 0 | 21,152 | 21,152 | 0 | 0 | 0 |
| C5062601 | OVERLAND PARK | KS | | 09/15/2025 | | 2,535,107 | 0 | 0 | 0 | 0 | 0 | 0 | 9,918 | 9,918 | 0 | 0 | 0 |
| WC605002 | OVERLAND PARK | KS | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6031201 | SHAWNEE | KS | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,245,875 | 2,245,875 | 0 | 0 | 0 |
| B6012901 | WICHITA | KS | | 03/24/2016 | | 581,366 | 0 | 0 | 0 | 0 | 0 | 0 | 2,681 | 2,681 | 0 | 0 | 0 |
| B7042004 | WICHITA | KS | | 07/03/2017 | | 2,080,696 | 0 | 0 | 0 | 0 | 0 | 0 | 17,858 | 17,858 | 0 | 0 | 0 |
| C2042701 | WICHITA | KS | | 08/18/2022 | | 678,272 | 0 | 0 | 0 | 0 | 0 | 0 | 4,320 | 4,320 | 0 | 0 | 0 |
| C2052401 | WICHITA | KS | | 08/01/2022 | | 2,034,816 | 0 | 0 | 0 | 0 | 0 | 0 | 12,961 | 12,961 | 0 | 0 | 0 |
| C2052401-1 | WICHITA | KS | | 07/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 525,862 | 525,862 | 0 | 0 | 0 |
| C5010701 | WICHITA | KS | | 03/20/2025 | | 768,516 | 0 | 0 | 0 | 0 | 0 | 0 | 3,255 | 3,255 | 0 | 0 | 0 |
| C5031310 | WICHITA | KS | | 05/23/2025 | | 4,377,892 | 0 | 0 | 0 | 0 | 0 | 0 | 28,690 | 28,690 | 0 | 0 | 0 |
| C2100302 | ASHLAND | KY | | 03/10/2023 | | 9,050,045 | 0 | 0 | 0 | 0 | 0 | 0 | 33,309 | 33,309 | 0 | 0 | 0 |
| C5060603 | BOWLING GREEN | KY | | 08/29/2025 | | 1,857,661 | 0 | 0 | 0 | 0 | 0 | 0 | 7,889 | 7,889 | 0 | 0 | 0 |
| C4031401 | ELIZABETHTOWN | KY | | 06/20/2024 | | 5,552,775 | 0 | 0 | 0 | 0 | 0 | 0 | 24,610 | 24,610 | 0 | 0 | 0 |
| C4110701 | ELIZABETHTOWN | KY | | 07/31/2025 | | 2,426,860 | 0 | 0 | 0 | 0 | 0 | 0 | 10,374 | 10,374 | 0 | 0 | 0 |
| A7022104 | ERLANGER | KY | | 05/21/2007 | | 184,690 | 0 | 0 | 0 | 0 | 0 | 0 | 6,248 | 6,248 | 0 | 0 | 0 |
| A7022105 | ERLANGER | KY | | 05/03/2007 | | 164,134 | 0 | 0 | 0 | 0 | 0 | 0 | 5,554 | 5,554 | 0 | 0 | 0 |
| B8020403 | FLORENCE | KY | | 05/03/2018 | | 761,063 | 0 | 0 | 0 | 0 | 0 | 0 | 11,050 | 11,050 | 0 | 0 | 0 |
| C5030504 | FRANKFORT | KY | | 05/05/2025 | | 1,025,585 | 0 | 0 | 0 | 0 | 0 | 0 | 4,527 | 4,527 | 0 | 0 | 0 |
| C5091102 | FRANKFORT | KY | | 11/26/2025 | | 3,643,750 | 0 | 0 | 0 | 0 | 0 | 0 | 11,269 | 11,269 | 0 | 0 | 0 |
| A8022209 | GEORGETOWN | KY | | 05/14/2008 | | 333,591 | 0 | 0 | 0 | 0 | 0 | 0 | 9,032 | 9,032 | 0 | 0 | 0 |
| C6062501 | HOPKINSVILLE | KY | | 09/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3020701 | LA GRANGE | KY | | 04/14/2023 | | 7,074,009 | 0 | 0 | 0 | 0 | 0 | 0 | 28,101 | 28,101 | 0 | 0 | 0 |
| C3082305 | LEBANON | KY | | 11/08/2023 | | 1,403,171 | 0 | 0 | 0 | 0 | 0 | 0 | 6,538 | 6,538 | 0 | 0 | 0 |
| B8020404 | LEXINGTON | KY | | 05/03/2018 | | 761,063 | 0 | 0 | 0 | 0 | 0 | 0 | 11,050 | 11,050 | 0 | 0 | 0 |
| C5052702 | LEXINGTON | KY | | 08/05/2025 | | 7,310,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5040405 | LOUISVILLE | KY | | 06/17/2025 | | 16,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3093003 | MADISONVILLE | KY | | 03/05/2014 | | 325,753 | 0 | 0 | 0 | 0 | 0 | 0 | 7,904 | 7,904 | 0 | 0 | 0 |
| C5050501 | MONTICELLO | KY | | 07/02/2025 | | 2,117,481 | 0 | 0 | 0 | 0 | 0 | 0 | 9,392 | 9,392 | 0 | 0 | 0 |
| C3122802 | WHITESBURG | KY | | 03/06/2024 | | 2,128,581 | 0 | 0 | 0 | 0 | 0 | 0 | 9,979 | 9,979 | 0 | 0 | 0 |
| C1082501 | BATON ROUGE | LA | | 11/05/2021 | | 1,643,642 | 0 | 0 | 0 | 29,959 | 29,959 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1082502 | BATON ROUGE | LA | | 11/05/2021 | | 2,144,335 | 0 | 0 | 0 | 39,086 | 39,086 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2042101 | BATON ROUGE | LA | | 07/22/2022 | | 712,844 | 0 | 0 | 0 | 0 | 0 | 0 | 4,695 | 4,695 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C4110102 | BATON ROUGE | LA | | 01/28/2025 | | 4,825,054 | 0 | 0 | 0 | 0 | 0 | 0 | 21,485 | 21,485 | 0 | 0 | 0 |
| C5022505 | BATON ROUGE | LA | | 04/16/2025 | | 1,809,229 | 0 | 0 | 0 | 0 | 0 | 0 | 7,750 | 7,750 | 0 | 0 | 0 |
| C2042104 | DENHAM SPRINGS | LA | | 07/22/2022 | | 623,844 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2042105 | DENHAM SPRINGS | LA | | 07/22/2022 | | 465,908 | 0 | 0 | 0 | 0 | 0 | 0 | 3,069 | 3,069 | 0 | 0 | 0 |
| C4110101 | GONZALES | LA | | 01/28/2025 | | 3,256,908 | 0 | 0 | 0 | 0 | 0 | 0 | 14,503 | 14,503 | 0 | 0 | 0 |
| C4100210 | LAFAYETTE | LA | | 12/18/2024 | | 4,330,545 | 0 | 0 | 0 | 0 | 0 | 0 | 20,849 | 20,849 | 0 | 0 | 0 |
| C3082306 | LEESVILLE | LA | | 11/08/2023 | | 2,156,922 | 0 | 0 | 0 | 0 | 0 | 0 | 10,053 | 10,053 | 0 | 0 | 0 |
| C2090201 | NEW ORLEANS | LA | | 11/10/2022 | | 2,611,973 | 0 | 0 | 0 | 0 | 0 | 0 | 11,128 | 11,128 | 0 | 0 | 0 |
| C4100406 | NEW ORLEANS | LA | | 11/26/2024 | | 21,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5052203 | NEW ORLEANS | LA | | 09/30/2025 | | 17,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6062302 | SHREVEPORT | LA | | 09/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4100211 | SLIDELL | LA | | 12/18/2024 | | 2,333,265 | 0 | 0 | 0 | 0 | 0 | 0 | 11,234 | 11,234 | 0 | 0 | 0 |
| C3122002 | AGAWAM | MA | | 03/22/2024 | | 1,697,573 | 0 | 0 | 0 | 0 | 0 | 0 | 7,823 | 7,823 | 0 | 0 | 0 |
| C4061302 | BOSTON | MA | | 09/03/2024 | | 4,299,404 | 0 | 0 | 0 | 0 | 0 | 0 | 17,673 | 17,673 | 0 | 0 | 0 |
| C4112205 | BOSTON | MA | | 02/14/2025 | | 990,640 | 0 | 0 | 0 | 0 | 0 | 0 | 6,464 | 6,464 | 0 | 0 | 0 |
| C2010403 | COHASSET | MA | | 02/11/2022 | | 462,727 | 0 | 0 | 0 | 0 | 0 | 0 | 3,805 | 3,805 | 0 | 0 | 0 |
| C4031503 | LEOMINSTER | MA | | 06/28/2024 | | 2,561,282 | 0 | 0 | 0 | 0 | 0 | 0 | 11,967 | 11,967 | 0 | 0 | 0 |
| B7110704 | LYNN | MA | | 01/23/2018 | | 92,749 | 0 | 0 | 0 | 0 | 0 | 0 | 10,412 | 10,412 | 0 | 0 | 0 |
| C3062901 | PHILIPSTON | MA | | 09/06/2023 | | 2,591,575 | 0 | 0 | 0 | 0 | 0 | 0 | 12,891 | 12,891 | 0 | 0 | 0 |
| C1122003 | SAUGUS | MA | | 03/07/2022 | | 993,683 | 0 | 0 | 0 | 0 | 0 | 0 | 7,460 | 7,460 | 0 | 0 | 0 |
| B6092004 | SOUTH HADLEY | MA | | 11/08/2016 | | 862,262 | 0 | 0 | 0 | 0 | 0 | 0 | 93,391 | 93,391 | 0 | 0 | 0 |
| C2121403 | TAUNTON | MA | | 02/03/2023 | | 3,305,081 | 0 | 0 | 0 | 0 | 0 | 0 | 12,755 | 12,755 | 0 | 0 | 0 |
| C3081604 | WEST BROOKFIELD | MA | | 11/08/2023 | | 778,387 | 0 | 0 | 0 | 0 | 0 | 0 | 3,566 | 3,566 | 0 | 0 | 0 |
| WC606003 | WEYMOUTH | MA | | 08/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7011214 | WORCESTER | MA | | 03/30/2007 | | 140,483 | 0 | 0 | 0 | 0 | 0 | 0 | 4,899 | 4,899 | 0 | 0 | 0 |
| C0032701 | ABERDEEN | MD | | 07/10/2020 | | 4,480,293 | 0 | 0 | 0 | 0 | 0 | 0 | 36,952 | 36,952 | 0 | 0 | 0 |
| B9051501 | ANNAPOLIS | MD | | 07/25/2019 | | 1,673,658 | 0 | 0 | 0 | 0 | 0 | 0 | 14,542 | 14,542 | 0 | 0 | 0 |
| B9101401 | ANNAPOLIS | MD | | 01/03/2020 | | 5,761,529 | 0 | 0 | 0 | 0 | 0 | 0 | 48,080 | 48,080 | 0 | 0 | 0 |
| C1021702 | ANNAPOLIS | MD | | 04/27/2021 | | 9,238,831 | 0 | 0 | 0 | 0 | 0 | 0 | 78,180 | 78,180 | 0 | 0 | 0 |
| C2052501 | ANNAPOLIS | MD | | 08/23/2022 | | 1,611,133 | 0 | 0 | 0 | 0 | 0 | 0 | 7,554 | 7,554 | 0 | 0 | 0 |
| C3092701 | ANNAPOLIS | MD | | 01/10/2024 | | 1,015,914 | 0 | 0 | 0 | 0 | 0 | 0 | 4,353 | 4,353 | 0 | 0 | 0 |
| C4010403 | ANNAPOLIS | MD | | 02/29/2024 | | 3,108,912 | 0 | 0 | 0 | 0 | 0 | 0 | 14,426 | 14,426 | 0 | 0 | 0 |
| C4052902 | ANNAPOLIS | MD | | 07/31/2024 | | 1,020,724 | 0 | 0 | 0 | 0 | 0 | 0 | 3,045 | 3,045 | 0 | 0 | 0 |
| C6020304 | ANNAPOLIS | MD | | 04/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,870 | 20,870 | 0 | 0 | 0 |
| C6043014 | ANNAPOLIS | MD | | 07/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,138,598 | 2,138,598 | 0 | 0 | 0 |
| B2052901 | ARBUTUS | MD | | 06/27/2012 | | 1,046,163 | 0 | 0 | 0 | 0 | 0 | 0 | 17,212 | 17,212 | 0 | 0 | 0 |
| C1083001 | ARNOLD | MD | | 11/22/2021 | | 606,867 | 0 | 0 | 0 | 0 | 0 | 0 | 5,006 | 5,006 | 0 | 0 | 0 |
| B1122103 | BALTIMORE | MD | | 05/17/2012 | | 451,866 | 0 | 0 | 0 | 0 | 0 | 0 | 7,882 | 7,882 | 0 | 0 | 0 |
| B1122104 | BALTIMORE | MD | | 05/17/2012 | | 121,349 | 0 | 0 | 0 | 0 | 0 | 0 | 2,162 | 2,162 | 0 | 0 | 0 |
| B2052903 | BALTIMORE | MD | | 06/27/2012 | | 365,812 | 0 | 0 | 0 | 0 | 0 | 0 | 6,018 | 6,018 | 0 | 0 | 0 |
| B2052904 | BALTIMORE | MD | | 06/27/2012 | | 160,854 | 0 | 0 | 0 | 0 | 0 | 0 | 2,650 | 2,650 | 0 | 0 | 0 |
| B6060202 | BALTIMORE | MD | | 08/12/2016 | | 691,801 | 0 | 0 | 0 | 0 | 0 | 0 | 8,069 | 8,069 | 0 | 0 | 0 |
| B6082302 | BALTIMORE | MD | | 11/30/2016 | | 9,636,584 | 0 | 0 | 0 | 0 | 0 | 0 | 73,038 | 73,038 | 0 | 0 | 0 |
| B6090101 | BALTIMORE | MD | | 10/31/2016 | | 508,087 | 0 | 0 | 0 | 0 | 0 | 0 | 3,903 | 3,903 | 0 | 0 | 0 |
| B7061401 | BALTIMORE | MD | | 08/24/2017 | | 681,106 | 0 | 0 | 0 | 0 | 0 | 0 | 6,785 | 6,785 | 0 | 0 | 0 |
| B7112002 | BALTIMORE | MD | | 05/11/2018 | | 303,887 | 0 | 0 | 0 | 0 | 0 | 0 | 2,677 | 2,677 | 0 | 0 | 0 |
| B8010302 | BALTIMORE | MD | | 03/29/2018 | | 440,119 | 0 | 0 | 0 | 0 | 0 | 0 | 4,267 | 4,267 | 0 | 0 | 0 |
| B8040501 | BALTIMORE | MD | | 06/20/2018 | | 3,001,473 | 0 | 0 | 0 | 0 | 0 | 0 | 27,503 | 27,503 | 0 | 0 | 0 |
| B8042303 | BALTIMORE | MD | | 08/09/2018 | | 2,397,975 | 0 | 0 | 0 | 0 | 0 | 0 | 14,850 | 14,850 | 0 | 0 | 0 |
| B8051506 | BALTIMORE | MD | | 08/20/2018 | | 437,925 | 0 | 0 | 0 | 0 | 0 | 0 | 3,957 | 3,957 | 0 | 0 | 0 |
| B8052303 | BALTIMORE | MD | | 09/28/2018 | | 4,014,869 | 0 | 0 | 0 | 0 | 0 | 0 | 28,388 | 28,388 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B8080101 | BALTIMORE | MD | | 11/16/2018 | | 583,067 | 0 | 0 | 0 | 0 | 0 | 0 | 5,159 | 5,159 | 0 | 0 | 0 |
| B8090601 | BALTIMORE | MD | | 12/27/2018 | | 11,921,756 | 0 | 0 | 0 | 0 | 0 | 0 | 63,084 | 63,084 | 0 | 0 | 0 |
| B8091202 | BALTIMORE | MD | | 11/28/2018 | | 697,876 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B8091801 | BALTIMORE | MD | | 12/27/2018 | | 536,275 | 0 | 0 | 0 | 0 | 0 | 0 | 2,586 | 2,586 | 0 | 0 | 0 |
| B8101904 | BALTIMORE | MD | | 12/27/2018 | | 4,136,880 | 0 | 0 | 0 | 0 | 0 | 0 | 23,194 | 23,194 | 0 | 0 | 0 |
| B8111501 | BALTIMORE | MD | | 01/25/2019 | | 704,667 | 0 | 0 | 0 | 0 | 0 | 0 | 5,031 | 5,031 | 0 | 0 | 0 |
| B8113001 | BALTIMORE | MD | | 03/15/2019 | | 2,010,086 | 0 | 0 | 0 | 0 | 0 | 0 | 16,867 | 16,867 | 0 | 0 | 0 |
| B8121001 | BALTIMORE | MD | | 02/07/2019 | | 591,128 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9011401 | BALTIMORE | MD | | 04/10/2019 | | 610,300 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9011402 | BALTIMORE | MD | | 03/25/2019 | | 708,939 | 0 | 0 | 0 | 0 | 0 | 0 | 4,141 | 4,141 | 0 | 0 | 0 |
| B9030102 | BALTIMORE | MD | | 06/26/2019 | | 353,354 | 0 | 0 | 0 | 0 | 0 | 0 | 3,015 | 3,015 | 0 | 0 | 0 |
| B9043001 | BALTIMORE | MD | | 07/30/2019 | | 12,402,973 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9062501 | BALTIMORE | MD | | 08/29/2019 | | 860,298 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9071901 | BALTIMORE | MD | | 10/18/2019 | | 554,282 | 0 | 0 | 0 | 0 | 0 | 0 | 3,376 | 3,376 | 0 | 0 | 0 |
| B9090601 | BALTIMORE | MD | | 12/12/2019 | | 1,536,351 | 0 | 0 | 0 | 0 | 0 | 0 | 13,763 | 13,763 | 0 | 0 | 0 |
| B9091201 | BALTIMORE | MD | | 11/19/2019 | | 1,661,876 | 0 | 0 | 0 | 17,002 | 17,002 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9092001 | BALTIMORE | MD | | 01/08/2020 | | 1,079,381 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0013003 | BALTIMORE | MD | | 04/07/2020 | | 2,614,408 | 0 | 0 | 0 | 0 | 0 | 0 | 16,484 | 16,484 | 0 | 0 | 0 |
| C0013101 | BALTIMORE | MD | | 06/12/2020 | | 4,204,359 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0020503 | BALTIMORE | MD | | 04/23/2020 | | 821,512 | 0 | 0 | 0 | 0 | 0 | 0 | 5,810 | 5,810 | 0 | 0 | 0 |
| C0020609 | BALTIMORE | MD | | 04/22/2020 | | 1,655,363 | 0 | 0 | 0 | 0 | 0 | 0 | 17,899 | 17,899 | 0 | 0 | 0 |
| C0020612 | BALTIMORE | MD | | 04/30/2020 | | 17,311,908 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0031202 | BALTIMORE | MD | | 05/28/2020 | | 2,899,310 | 0 | 0 | 0 | 0 | 0 | 0 | 19,119 | 19,119 | 0 | 0 | 0 |
| C0031301 | BALTIMORE | MD | | 06/04/2020 | | 767,478 | 0 | 0 | 0 | 0 | 0 | 0 | 6,890 | 6,890 | 0 | 0 | 0 |
| C0031701 | BALTIMORE | MD | | 06/02/2020 | | 2,646,027 | 0 | 0 | 0 | 0 | 0 | 0 | 16,508 | 16,508 | 0 | 0 | 0 |
| C0032301 | BALTIMORE | MD | | 05/06/2020 | | 2,980,294 | 0 | 0 | 0 | 0 | 0 | 0 | 24,571 | 24,571 | 0 | 0 | 0 |
| C0050801 | BALTIMORE | MD | | 10/06/2020 | | 2,651,666 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0051805 | BALTIMORE | MD | | 08/14/2020 | | 2,739,595 | 0 | 0 | 0 | 0 | 0 | 0 | 17,204 | 17,204 | 0 | 0 | 0 |
| C0051806 | BALTIMORE | MD | | 08/07/2020 | | 2,435,232 | 0 | 0 | 0 | 0 | 0 | 0 | 15,290 | 15,290 | 0 | 0 | 0 |
| C0051807 | BALTIMORE | MD | | 08/07/2020 | | 2,238,233 | 0 | 0 | 0 | 0 | 0 | 0 | 14,055 | 14,055 | 0 | 0 | 0 |
| C0052201 | BALTIMORE | MD | | 08/03/2020 | | 763,135 | 0 | 0 | 0 | 0 | 0 | 0 | 3,183 | 3,183 | 0 | 0 | 0 |
| C0063001 | BALTIMORE | MD | | 08/24/2020 | | 2,151,360 | 0 | 0 | 0 | 0 | 0 | 0 | 13,309 | 13,309 | 0 | 0 | 0 |
| C0063002 | BALTIMORE | MD | | 10/20/2020 | | 784,231 | 0 | 0 | 0 | 0 | 0 | 0 | 3,106 | 3,106 | 0 | 0 | 0 |
| C0103001 | BALTIMORE | MD | | 12/22/2020 | | 5,531,811 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0110901 | BALTIMORE | MD | | 02/19/2021 | | 789,579 | 0 | 0 | 0 | 0 | 0 | 0 | 4,978 | 4,978 | 0 | 0 | 0 |
| C0111802 | BALTIMORE | MD | | 02/26/2021 | | 962,870 | 0 | 0 | 0 | 0 | 0 | 0 | 6,072 | 6,072 | 0 | 0 | 0 |
| C0121802 | BALTIMORE | MD | | 02/24/2021 | | 2,319,093 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1011102 | BALTIMORE | MD | | 04/09/2021 | | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1012502 | BALTIMORE | MD | | 04/09/2021 | | 4,198,232 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1032402 | BALTIMORE | MD | | 06/04/2021 | | 323,473 | 0 | 0 | 0 | 0 | 0 | 0 | 2,597 | 2,597 | 0 | 0 | 0 |
| C1040501 | BALTIMORE | MD | | 05/19/2021 | | 4,322,655 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1050301 | BALTIMORE | MD | | 06/30/2021 | | 597,861 | 0 | 0 | 0 | 0 | 0 | 0 | 4,866 | 4,866 | 0 | 0 | 0 |
| C1050302 | BALTIMORE | MD | | 07/19/2021 | | 6,764,111 | 0 | 0 | 0 | 0 | 0 | 0 | 38,746 | 38,746 | 0 | 0 | 0 |
| C1052701 | BALTIMORE | MD | | 07/22/2021 | | 1,282,605 | 0 | 0 | 0 | 0 | 0 | 0 | 10,523 | 10,523 | 0 | 0 | 0 |
| C1062102 | BALTIMORE | MD | | 08/27/2021 | | 1,551,205 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1082001 | BALTIMORE | MD | | 10/29/2021 | | 6,698,440 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1083101 | BALTIMORE | MD | | 11/29/2021 | | 4,829,272 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1102601 | BALTIMORE | MD | | 01/19/2022 | | 1,520,867 | 0 | 0 | 0 | 0 | 0 | 0 | 12,227 | 12,227 | 0 | 0 | 0 |
| C1110401 | BALTIMORE | MD | | 12/29/2021 | | 1,302,384 | 0 | 0 | 0 | 0 | 0 | 0 | 10,382 | 10,382 | 0 | 0 | 0 |
| C1110402 | BALTIMORE | MD | | 12/29/2021 | | 1,509,018 | 0 | 0 | 0 | 0 | 0 | 0 | 12,372 | 12,372 | 0 | 0 | 0 |
| C1111201 | BALTIMORE | MD | | 01/21/2022 | | 2,146,515 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C1120101 | BALTIMORE | MD | | 02/28/2022 | | 2,632,969 | 0 | 0 | 0 | 0 | 0 | 0 | 20,168 | 20,168 | 0 | 0 | 0 |
| C1120602 | BALTIMORE | MD | | 03/10/2022 | | 816,298 | 0 | 0 | 0 | 0 | 0 | 0 | 6,489 | 6,489 | 0 | 0 | 0 |
| C1120603 | BALTIMORE | MD | | 03/10/2022 | | 487,908 | 0 | 0 | 0 | 0 | 0 | 0 | 3,879 | 3,879 | 0 | 0 | 0 |
| C1120901 | BALTIMORE | MD | | 03/10/2022 | | 540,300 | 0 | 0 | 0 | 0 | 0 | 0 | 4,419 | 4,419 | 0 | 0 | 0 |
| C2011302 | BALTIMORE | MD | | 03/31/2022 | | 4,305,025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2011903 | BALTIMORE | MD | | 04/07/2022 | | 1,132,762 | 0 | 0 | 0 | 0 | 0 | 0 | 6,429 | 6,429 | 0 | 0 | 0 |
| C2031401 | BALTIMORE | MD | | 05/26/2022 | | 1,552,749 | 0 | 0 | 0 | 0 | 0 | 0 | 8,607 | 8,607 | 0 | 0 | 0 |
| C2041503 | BALTIMORE | MD | | 06/21/2022 | | 580,480 | 0 | 0 | 0 | 0 | 0 | 0 | 3,978 | 3,978 | 0 | 0 | 0 |
| C2041504 | BALTIMORE | MD | | 06/07/2022 | | 714,447 | 0 | 0 | 0 | 0 | 0 | 0 | 4,895 | 4,895 | 0 | 0 | 0 |
| C2041505 | BALTIMORE | MD | | 06/21/2022 | | 793,378 | 0 | 0 | 0 | 0 | 0 | 0 | 5,439 | 5,439 | 0 | 0 | 0 |
| C2041508 | BALTIMORE | MD | | 06/30/2022 | | 619,548 | 0 | 0 | 0 | 0 | 0 | 0 | 4,245 | 4,245 | 0 | 0 | 0 |
| C2050603 | BALTIMORE | MD | | 08/31/2022 | | 2,765,098 | 0 | 0 | 0 | 0 | 0 | 0 | 12,715 | 12,715 | 0 | 0 | 0 |
| C2072802 | BALTIMORE | MD | | 09/29/2022 | | 935,428 | 0 | 0 | 0 | 0 | 0 | 0 | 6,197 | 6,197 | 0 | 0 | 0 |
| C2080501 | BALTIMORE | MD | | 10/20/2022 | | 2,748,825 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2080502 | BALTIMORE | MD | | 10/20/2022 | | 4,668,966 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2082901 | BALTIMORE | MD | | 11/22/2022 | | 1,315,735 | 0 | 0 | 0 | 0 | 0 | 0 | 5,949 | 5,949 | 0 | 0 | 0 |
| C2083101 | BALTIMORE | MD | | 01/05/2023 | | 7,758,016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2100501 | BALTIMORE | MD | | 02/02/2023 | | 7,689,888 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2100704 | BALTIMORE | MD | | 01/31/2023 | | 647,796 | 0 | 0 | 0 | 0 | 0 | 0 | 3,696 | 3,696 | 0 | 0 | 0 |
| C3020202 | BALTIMORE | MD | | 03/09/2023 | | 923,505 | 0 | 0 | 0 | 0 | 0 | 0 | 3,332 | 3,332 | 0 | 0 | 0 |
| C3020303 | BALTIMORE | MD | | 04/20/2023 | | 8,493,523 | 0 | 0 | 0 | 0 | 0 | 0 | 49,009 | 49,009 | 0 | 0 | 0 |
| C3020304 | BALTIMORE | MD | | 04/20/2023 | | 13,923,842 | 0 | 0 | 0 | 0 | 0 | 0 | 80,339 | 80,339 | 0 | 0 | 0 |
| C3020305 | BALTIMORE | MD | | 04/20/2023 | | 11,208,682 | 0 | 0 | 0 | 0 | 0 | 0 | 64,674 | 64,674 | 0 | 0 | 0 |
| C3022705 | BALTIMORE | MD | | 05/05/2023 | | 13,726,637 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3030601 | BALTIMORE | MD | | 05/30/2023 | | 2,052,101 | 0 | 0 | 0 | 0 | 0 | 0 | 7,460 | 7,460 | 0 | 0 | 0 |
| C3041101 | BALTIMORE | MD | | 06/28/2023 | | 1,211,288 | 0 | 0 | 0 | 0 | 0 | 0 | 4,756 | 4,756 | 0 | 0 | 0 |
| C3041705 | BALTIMORE | MD | | 06/29/2023 | | 928,875 | 0 | 0 | 0 | 0 | 0 | 0 | 3,574 | 3,574 | 0 | 0 | 0 |
| C3052206 | BALTIMORE | MD | | 09/11/2023 | | 14,470,700 | 0 | 0 | 0 | 0 | 0 | 0 | 52,395 | 52,395 | 0 | 0 | 0 |
| C3052207 | BALTIMORE | MD | | 09/11/2023 | | 9,742,933 | 0 | 0 | 0 | 0 | 0 | 0 | 35,276 | 35,276 | 0 | 0 | 0 |
| C3052208 | BALTIMORE | MD | | 09/11/2023 | | 4,209,652 | 0 | 0 | 0 | 0 | 0 | 0 | 15,243 | 15,243 | 0 | 0 | 0 |
| C3062701 | BALTIMORE | MD | | 09/27/2023 | | 410,779 | 0 | 0 | 0 | 0 | 0 | 0 | 2,011 | 2,011 | 0 | 0 | 0 |
| C3073101 | BALTIMORE | MD | | 10/18/2023 | | 10,548,888 | 0 | 0 | 0 | 0 | 0 | 0 | 74,276 | 74,276 | 0 | 0 | 0 |
| C3073101-1 | BALTIMORE | MD | | 02/26/2025 | | 7,341,983 | 0 | 0 | 0 | 0 | 0 | 0 | 51,696 | 51,696 | 0 | 0 | 0 |
| C3110107 | BALTIMORE | MD | | 01/22/2024 | | 10,556,795 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3111704 | BALTIMORE | MD | | 01/22/2024 | | 16,974,158 | 0 | 0 | 0 | 0 | 0 | 0 | 74,008 | 74,008 | 0 | 0 | 0 |
| C4010204 | BALTIMORE | MD | | 03/18/2024 | | 10,552,269 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4010301 | BALTIMORE | MD | | 03/26/2024 | | 1,003,343 | 0 | 0 | 0 | 0 | 0 | 0 | 4,870 | 4,870 | 0 | 0 | 0 |
| C4010302 | BALTIMORE | MD | | 03/26/2024 | | 845,279 | 0 | 0 | 0 | 0 | 0 | 0 | 4,104 | 4,104 | 0 | 0 | 0 |
| C4010401 | BALTIMORE | MD | | 03/22/2024 | | 1,233,958 | 0 | 0 | 0 | 0 | 0 | 0 | 5,785 | 5,785 | 0 | 0 | 0 |
| C4010523 | BALTIMORE | MD | | 03/15/2024 | | 622,482 | 0 | 0 | 0 | 0 | 0 | 0 | 3,021 | 3,021 | 0 | 0 | 0 |
| C4021501 | BALTIMORE | MD | | 03/22/2024 | | 7,720,983 | 0 | 0 | 0 | 0 | 0 | 0 | 33,757 | 33,757 | 0 | 0 | 0 |
| C4041901 | BALTIMORE | MD | | 06/14/2024 | | 2,176,105 | 0 | 0 | 0 | 0 | 0 | 0 | 9,644 | 9,644 | 0 | 0 | 0 |
| C4082001 | BALTIMORE | MD | | 11/07/2024 | | 664,266 | 0 | 0 | 0 | 0 | 0 | 0 | 2,894 | 2,894 | 0 | 0 | 0 |
| C4100901 | BALTIMORE | MD | | 12/20/2024 | | 3,153,641 | 0 | 0 | 0 | 0 | 0 | 0 | 9,966 | 9,966 | 0 | 0 | 0 |
| C4102802 | BALTIMORE | MD | | 02/05/2025 | | 5,066,431 | 0 | 0 | 0 | 0 | 0 | 0 | 15,811 | 15,811 | 0 | 0 | 0 |
| C4112206 | BALTIMORE | MD | | 02/10/2025 | | 1,700,615 | 0 | 0 | 0 | 0 | 0 | 0 | 5,071 | 5,071 | 0 | 0 | 0 |
| C4121703 | BALTIMORE | MD | | 02/24/2025 | | 1,904,119 | 0 | 0 | 0 | 0 | 0 | 0 | 8,421 | 8,421 | 0 | 0 | 0 |
| C5020504 | BALTIMORE | MD | | 06/26/2025 | | 10,660,264 | 0 | 0 | 0 | 0 | 0 | 0 | 34,416 | 34,416 | 0 | 0 | 0 |
| C5030505 | BALTIMORE | MD | | 05/07/2025 | | 920,107 | 0 | 0 | 0 | 0 | 0 | 0 | 4,136 | 4,136 | 0 | 0 | 0 |
| C5040205 | BALTIMORE | MD | | 06/30/2025 | | 9,887,058 | 0 | 0 | 0 | 0 | 0 | 0 | 42,552 | 42,552 | 0 | 0 | 0 |
| C5042805 | BALTIMORE | MD | | 07/22/2025 | | 2,196,337 | 0 | 0 | 0 | 0 | 0 | 0 | 9,216 | 9,216 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5050702 | BALTIMORE | MD | | 07/28/2025 | | 1,411,461 | 0 | 0 | 0 | 0 | 0 | 0 | 5,816 | 5,816 | 0 | 0 | 0 |
| C5051403 | BALTIMORE | MD | | 07/29/2025 | | 318,276 | 0 | 0 | 0 | 0 | 0 | 0 | 1,361 | 1,361 | 0 | 0 | 0 |
| C5082001 | BALTIMORE | MD | | 11/10/2025 | | 1,282,600 | 0 | 0 | 0 | 0 | 0 | 0 | 5,237 | 5,237 | 0 | 0 | 0 |
| C6022301 | BALTIMORE | MD | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,443 | 7,443 | 0 | 0 | 0 |
| C6032008 | BALTIMORE | MD | | 06/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,461,641 | 1,461,641 | 0 | 0 | 0 |
| C6041303 | BALTIMORE | MD | | 06/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,878 | 36,878 | 0 | 0 | 0 |
| C6043013 | BALTIMORE | MD | | 08/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 591,250 | 591,250 | 0 | 0 | 0 |
| C6060806 | BALTIMORE | MD | | 09/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC107003 | BALTIMORE | MD | | 10/29/2021 | | 5,275,316 | 0 | 0 | 0 | 0 | 0 | 0 | 18,986 | 18,986 | 0 | 0 | 0 |
| WC202005 | BALTIMORE | MD | | 05/31/2022 | | 10,789,490 | 0 | 0 | 0 | 0 | 0 | 0 | 38,017 | 38,017 | 0 | 0 | 0 |
| WC212005 | BALTIMORE | MD | | 05/02/2023 | | 15,500,000 | 0 | 0 | 0 | 324,103 | 324,103 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC303001 | BALTIMORE | MD | | 07/31/2023 | | 13,545,617 | 0 | 0 | 0 | 0 | 0 | 0 | 9,981 | 9,981 | 0 | 0 | 0 |
| WC303007 | BALTIMORE | MD | | 10/31/2023 | | 19,969,274 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3093006 | BEL AIR | MD | | 12/26/2013 | | 478,415 | 0 | 0 | 0 | 0 | 0 | 0 | 5,896 | 5,896 | 0 | 0 | 0 |
| C2090104 | BELTSVILLE | MD | | 12/05/2022 | | 978,714 | 0 | 0 | 0 | 0 | 0 | 0 | 4,314 | 4,314 | 0 | 0 | 0 |
| C3081701 | BERLIN | MD | | 10/26/2023 | | 5,946,266 | 0 | 0 | 0 | 0 | 0 | 0 | 18,012 | 18,012 | 0 | 0 | 0 |
| C2041501 | BLADENSBURG | MD | | 07/01/2022 | | 4,630,416 | 0 | 0 | 0 | 0 | 0 | 0 | 17,924 | 17,924 | 0 | 0 | 0 |
| B7032001 | BOWIE | MD | | 05/19/2017 | | 3,399,549 | 0 | 0 | 0 | 0 | 0 | 0 | 34,985 | 34,985 | 0 | 0 | 0 |
| C4070101 | BOWIE | MD | | 11/27/2024 | | 6,015,201 | 0 | 0 | 0 | 0 | 0 | 0 | 17,471 | 17,471 | 0 | 0 | 0 |
| B2041206 | BRENTWOOD | MD | | 07/31/2012 | | 17,757 | 0 | 0 | 0 | 0 | 0 | 0 | 2,640 | 2,640 | 0 | 0 | 0 |
| C4011804 | BROOKLYN PARK | MD | | 04/04/2024 | | 4,349,830 | 0 | 0 | 0 | 0 | 0 | 0 | 13,827 | 13,827 | 0 | 0 | 0 |
| B4040107 | CAMBRIDGE | MD | | 06/27/2014 | | 374,438 | 0 | 0 | 0 | 0 | 0 | 0 | 8,490 | 8,490 | 0 | 0 | 0 |
| C0090901 | CATONSVILLE | MD | | 12/14/2020 | | 7,455,861 | 0 | 0 | 0 | 0 | 0 | 0 | 60,402 | 60,402 | 0 | 0 | 0 |
| C0020603 | CLARKSVILLE | MD | | 03/26/2020 | | 581,331 | 0 | 0 | 0 | 0 | 0 | 0 | 5,113 | 5,113 | 0 | 0 | 0 |
| C4060702 | CLINTON | MD | | 08/23/2024 | | 3,260,720 | 0 | 0 | 0 | 0 | 0 | 0 | 14,503 | 14,503 | 0 | 0 | 0 |
| C3113009 | COCKEYSVILLE | MD | | 02/29/2024 | | 12,011,327 | 0 | 0 | 0 | 0 | 0 | 0 | 36,202 | 36,202 | 0 | 0 | 0 |
| C4010903 | COCKEYSVILLE | MD | | 04/30/2024 | | 11,080,552 | 0 | 0 | 0 | 0 | 0 | 0 | 48,946 | 48,946 | 0 | 0 | 0 |
| C4051602 | COCKEYSVILLE | MD | | 08/05/2024 | | 12,340,500 | 0 | 0 | 0 | 0 | 0 | 0 | 78,916 | 78,916 | 0 | 0 | 0 |
| B7030309 | COLMAR MANOR | MD | | 06/01/2017 | | 905,875 | 0 | 0 | 0 | 0 | 0 | 0 | 8,566 | 8,566 | 0 | 0 | 0 |
| C0020604 | COLUMBIA | MD | | 03/26/2020 | | 851,430 | 0 | 0 | 0 | 0 | 0 | 0 | 7,486 | 7,486 | 0 | 0 | 0 |
| C0020606 | COLUMBIA | MD | | 03/26/2020 | | 1,454,970 | 0 | 0 | 0 | 0 | 0 | 0 | 12,793 | 12,793 | 0 | 0 | 0 |
| C3063001 | COLUMBIA | MD | | 08/11/2023 | | 8,729,963 | 0 | 0 | 0 | 0 | 0 | 0 | 29,847 | 29,847 | 0 | 0 | 0 |
| C3063002 | COLUMBIA | MD | | 08/11/2023 | | 11,507,668 | 0 | 0 | 0 | 0 | 0 | 0 | 39,345 | 39,345 | 0 | 0 | 0 |
| C4080902 | COLUMBIA | MD | | 12/20/2024 | | 4,297,113 | 0 | 0 | 0 | 0 | 0 | 0 | 12,979 | 12,979 | 0 | 0 | 0 |
| C5041601 | COLUMBIA | MD | | 07/08/2025 | | 699,441 | 0 | 0 | 0 | 0 | 0 | 0 | 2,021 | 2,021 | 0 | 0 | 0 |
| C5120911 | COLUMBIA | MD | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,027 | 35,027 | 0 | 0 | 0 |
| C6031303 | COLUMBIA | MD | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,526 | 4,526 | 0 | 0 | 0 |
| C6051105 | COLUMBIA | MD | | 09/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC603003 | COLUMBIA | MD | | 05/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3051805 | CROFTON | MD | | 07/26/2023 | | 839,592 | 0 | 0 | 0 | 0 | 0 | 0 | 4,676 | 4,676 | 0 | 0 | 0 |
| C2092001 | CUMBERLAND | MD | | 01/13/2023 | | 6,067,854 | 0 | 0 | 0 | 0 | 0 | 0 | 24,046 | 24,046 | 0 | 0 | 0 |
| C3022704 | CURTIS BAY | MD | | 05/05/2023 | | 6,398,002 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3121901 | CURTIS BAY | MD | | 03/13/2024 | | 739,976 | 0 | 0 | 0 | 0 | 0 | 0 | 3,531 | 3,531 | 0 | 0 | 0 |
| C4052907 | DUNDALK | MD | | 07/29/2024 | | 3,250,776 | 0 | 0 | 0 | 0 | 0 | 0 | 9,479 | 9,479 | 0 | 0 | 0 |
| C4052908 | DUNDALK | MD | | 07/29/2024 | | 3,139,637 | 0 | 0 | 0 | 0 | 0 | 0 | 9,155 | 9,155 | 0 | 0 | 0 |
| B5121701 | EDGEWOOD | MD | | 01/20/2016 | | 1,425,550 | 0 | 0 | 0 | 0 | 0 | 0 | 15,127 | 15,127 | 0 | 0 | 0 |
| B9082603 | ELKRIDGE | MD | | 11/25/2019 | | 5,100,490 | 0 | 0 | 0 | 0 | 0 | 0 | 33,017 | 33,017 | 0 | 0 | 0 |
| C4102904 | ELKTON | MD | | 01/02/2025 | | 5,126,620 | 0 | 0 | 0 | 0 | 0 | 0 | 22,827 | 22,827 | 0 | 0 | 0 |
| B2102402 | ELLICOTT CITY | MD | | 12/18/2012 | | 1,064,961 | 0 | 0 | 0 | 0 | 0 | 0 | 16,320 | 16,320 | 0 | 0 | 0 |
| C1113004 | ELLICOTT CITY | MD | | 02/28/2022 | | 1,875,432 | 0 | 0 | 0 | 0 | 0 | 0 | 14,781 | 14,781 | 0 | 0 | 0 |
| C2081902 | ELLICOTT CITY | MD | | 12/28/2022 | | 2,295,353 | 0 | 0 | 0 | 0 | 0 | 0 | 10,525 | 10,525 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5042804 | ELLICOTT CITY | MD | | 07/14/2025 | | 656,842 | 0 | 0 | 0 | 0 | 0 | 0 | 2,809 | 2,809 | 0 | 0 | 0 |
| C5071701 | ELLICOTT CITY | MD | | 09/17/2025 | | 653,812 | 0 | 0 | 0 | 0 | 0 | 0 | 1,865 | 1,865 | 0 | 0 | 0 |
| C6052201 | ELLICOTT CITY | MD | | 08/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,265,625 | 1,265,625 | 0 | 0 | 0 |
| C3051706 | ESSEX | MD | | 08/08/2023 | | 1,277,491 | 0 | 0 | 0 | 0 | 0 | 0 | 4,854 | 4,854 | 0 | 0 | 0 |
| B7030307 | FOREST HILL | MD | | 06/30/2017 | | 4,455,609 | 0 | 0 | 0 | 0 | 0 | 0 | 28,101 | 28,101 | 0 | 0 | 0 |
| B9010901 | FORT WASHINGTON | MD | | 03/27/2019 | | 880,590 | 0 | 0 | 0 | 0 | 0 | 0 | 7,668 | 7,668 | 0 | 0 | 0 |
| C2121401 | FREDERICK | MD | | 03/03/2023 | | 8,685,266 | 0 | 0 | 0 | 0 | 0 | 0 | 49,645 | 49,645 | 0 | 0 | 0 |
| C4062403 | FREDERICK | MD | | 09/25/2024 | | 8,115,975 | 0 | 0 | 0 | 0 | 0 | 0 | 23,883 | 23,883 | 0 | 0 | 0 |
| C4062404 | FREDERICK | MD | | 09/25/2024 | | 13,670,636 | 0 | 0 | 0 | 0 | 0 | 0 | 40,229 | 40,229 | 0 | 0 | 0 |
| C3030301 | FULTON | MD | | 05/10/2023 | | 6,574,434 | 0 | 0 | 0 | 0 | 0 | 0 | 35,322 | 35,322 | 0 | 0 | 0 |
| C6031211 | FULTON | MD | | 05/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,014 | 46,014 | 0 | 0 | 0 |
| B2072003 | GAITHERSBURG | MD | | 10/01/2012 | | 138,075 | 0 | 0 | 0 | 0 | 0 | 0 | 17,728 | 17,728 | 0 | 0 | 0 |
| B3030120 | GERMANTOWN | MD | | 07/31/2013 | | 643,879 | 0 | 0 | 0 | 0 | 0 | 0 | 9,010 | 9,010 | 0 | 0 | 0 |
| B9030101 | GLEN BURNIE | MD | | 05/15/2019 | | 421,673 | 0 | 0 | 0 | 0 | 0 | 0 | 3,623 | 3,623 | 0 | 0 | 0 |
| C2092104 | GLEN BURNIE | MD | | 11/30/2022 | | 2,619,145 | 0 | 0 | 0 | 0 | 0 | 0 | 15,864 | 15,864 | 0 | 0 | 0 |
| C6060804 | GLEN BURNIE | MD | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,030,875 | 2,030,875 | 0 | 0 | 0 |
| C0112004 | GREENBELT | MD | | 03/11/2021 | | 4,702,051 | 0 | 0 | 0 | 0 | 0 | 0 | 40,563 | 40,563 | 0 | 0 | 0 |
| C0112004-1 | GREENBELT | MD | | 10/12/2022 | | 739,097 | 0 | 0 | 0 | 0 | 0 | 0 | 4,832 | 4,832 | 0 | 0 | 0 |
| C4022201 | GREENSBORO | MD | | 04/29/2024 | | 1,056,981 | 0 | 0 | 0 | 0 | 0 | 0 | 4,837 | 4,837 | 0 | 0 | 0 |
| B3100901 | HAGERSTOWN | MD | | 01/30/2014 | | 1,189,470 | 0 | 0 | 0 | 0 | 0 | 0 | 15,656 | 15,656 | 0 | 0 | 0 |
| B4021102 | HAGERSTOWN | MD | | 06/02/2014 | | 1,734,636 | 0 | 0 | 0 | 0 | 0 | 0 | 20,730 | 20,730 | 0 | 0 | 0 |
| B4032503 | HAGERSTOWN | MD | | 06/19/2014 | | 691,514 | 0 | 0 | 0 | 0 | 0 | 0 | 8,191 | 8,191 | 0 | 0 | 0 |
| B7033101 | HAGERSTOWN | MD | | 06/15/2017 | | 415,105 | 0 | 0 | 0 | 0 | 0 | 0 | 4,479 | 4,479 | 0 | 0 | 0 |
| B7041402 | HAGERSTOWN | MD | | 07/28/2017 | | 6,101,117 | 0 | 0 | 0 | 0 | 0 | 0 | 44,089 | 44,089 | 0 | 0 | 0 |
| B9012401 | HAGERSTOWN | MD | | 03/29/2019 | | 1,209,511 | 0 | 0 | 0 | 0 | 0 | 0 | 7,421 | 7,421 | 0 | 0 | 0 |
| B9012401-1 | HAGERSTOWN | MD | | 04/29/2020 | | 970,694 | 0 | 0 | 0 | 0 | 0 | 0 | 6,563 | 6,563 | 0 | 0 | 0 |
| C2082601 | HAGERSTOWN | MD | | 12/14/2022 | | 18,519,817 | 0 | 0 | 0 | 0 | 0 | 0 | 71,237 | 71,237 | 0 | 0 | 0 |
| C4010402 | HAGERSTOWN | MD | | 04/08/2024 | | 8,639,391 | 0 | 0 | 0 | 0 | 0 | 0 | 26,862 | 26,862 | 0 | 0 | 0 |
| C4051401 | HAGERSTOWN | MD | | 08/05/2024 | | 5,665,590 | 0 | 0 | 0 | 0 | 0 | 0 | 16,782 | 16,782 | 0 | 0 | 0 |
| C2031702 | HAMPSTEAD | MD | | 06/07/2022 | | 3,890,731 | 0 | 0 | 0 | 0 | 0 | 0 | 27,867 | 27,867 | 0 | 0 | 0 |
| B9013002 | HANOVER | MD | | 04/04/2019 | | 1,073,091 | 0 | 0 | 0 | 0 | 0 | 0 | 6,289 | 6,289 | 0 | 0 | 0 |
| C0081302 | HANOVER | MD | | 10/26/2020 | | 6,323,175 | 0 | 0 | 0 | 0 | 0 | 0 | 54,687 | 54,687 | 0 | 0 | 0 |
| B2111901 | JEFFERSON | MD | | 01/29/2013 | | 136,594 | 0 | 0 | 0 | 0 | 0 | 0 | 13,701 | 13,701 | 0 | 0 | 0 |
| B6060601 | KENSINGTON | MD | | 08/30/2016 | | 1,628,571 | 0 | 0 | 0 | 0 | 0 | 0 | 16,146 | 16,146 | 0 | 0 | 0 |
| B9052101 | KINGSVILLE | MD | | 08/26/2019 | | 347,208 | 0 | 0 | 0 | 0 | 0 | 0 | 2,707 | 2,707 | 0 | 0 | 0 |
| C2011804 | LANHAM | MD | | 05/13/2022 | | 2,290,396 | 0 | 0 | 0 | 0 | 0 | 0 | 18,004 | 18,004 | 0 | 0 | 0 |
| C2011805 | LANHAM | MD | | 05/13/2022 | | 1,897,756 | 0 | 0 | 0 | 0 | 0 | 0 | 14,917 | 14,917 | 0 | 0 | 0 |
| B9032102 | LAUREL | MD | | 06/14/2019 | | 9,310,025 | 0 | 0 | 0 | 0 | 0 | 0 | 207,889 | 207,889 | 0 | 0 | 0 |
| B9032103 | LAUREL | MD | | 06/14/2019 | | 9,310,025 | 0 | 0 | 0 | 0 | 0 | 0 | 207,889 | 207,889 | 0 | 0 | 0 |
| B9081501 | LAUREL | MD | | 12/09/2019 | | 1,669,960 | 0 | 0 | 0 | 0 | 0 | 0 | 14,959 | 14,959 | 0 | 0 | 0 |
| C1092701 | LAUREL | MD | | 12/17/2021 | | 1,247,935 | 0 | 0 | 0 | 0 | 0 | 0 | 10,519 | 10,519 | 0 | 0 | 0 |
| C2022401 | LAUREL | MD | | 05/09/2022 | | 748,490 | 0 | 0 | 0 | 0 | 0 | 0 | 5,634 | 5,634 | 0 | 0 | 0 |
| B6041302 | LINTHICUM HEIGHTS | MD | | 05/19/2016 | | 13,022,341 | 0 | 0 | 0 | 0 | 0 | 0 | 41,062 | 41,062 | 0 | 0 | 0 |
| C6042205 | LINTHICUM HEIGHTS | MD | | 07/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,946,337 | 2,946,337 | 0 | 0 | 0 |
| C6042206 | LINTHICUM HEIGHTS | MD | | 07/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,752,156 | 4,752,156 | 0 | 0 | 0 |
| B8081003 | LUTHERVILLE | MD | | 12/18/2018 | | 5,243,049 | 0 | 0 | 0 | 0 | 0 | 0 | 46,038 | 46,038 | 0 | 0 | 0 |
| B8081003-1 | LUTHERVILLE | MD | | 04/02/2021 | | 1,074,905 | 0 | 0 | 0 | 0 | 0 | 0 | 10,640 | 10,640 | 0 | 0 | 0 |
| C1030402 | LUTHERVILLE-TIMONIUM | MD | | 05/26/2021 | | 707,548 | 0 | 0 | 0 | 0 | 0 | 0 | 5,875 | 5,875 | 0 | 0 | 0 |
| C1030403 | LUTHERVILLE-TIMONIUM | MD | | 05/26/2021 | | 1,415,132 | 0 | 0 | 0 | 0 | 0 | 0 | 11,747 | 11,747 | 0 | 0 | 0 |
| C1030405 | LUTHERVILLE-TIMONIUM | MD | | 05/26/2021 | | 2,823,758 | 0 | 0 | 0 | 0 | 0 | 0 | 23,441 | 23,441 | 0 | 0 | 0 |
| C4052403 | MIDDLE RIVER | MD | | 09/05/2024 | | 3,947,408 | 0 | 0 | 0 | 0 | 0 | 0 | 11,617 | 11,617 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C5060902 | MIDDLE RIVER | MD | | 08/27/2025 | | 4,927,834 | 0 | 0 | 0 | 0 | 0 | 0 | 20,158 | 20,158 | 0 | 0 | 0 |
| C3070602 | MILLERSVILLE | MD | | 09/14/2023 | | 7,343,740 | 0 | 0 | 0 | 0 | 0 | 0 | 37,764 | 37,764 | 0 | 0 | 0 |
| C3092704 | MILLERSVILLE | MD | | 01/12/2024 | | 12,838,098 | 0 | 0 | 0 | 0 | 0 | 0 | 57,955 | 57,955 | 0 | 0 | 0 |
| C5090904 | MILLERSVILLE | MD | | 10/30/2025 | | 1,498,179 | 0 | 0 | 0 | 0 | 0 | 0 | 5,690 | 5,690 | 0 | 0 | 0 |
| C3070502 | NOTTINGHAM | MD | | 10/31/2023 | | 2,270,469 | 0 | 0 | 0 | 0 | 0 | 0 | 11,403 | 11,403 | 0 | 0 | 0 |
| C4011802 | NOTTINGHAM | MD | | 04/12/2024 | | 2,658,022 | 0 | 0 | 0 | 0 | 0 | 0 | 11,537 | 11,537 | 0 | 0 | 0 |
| B9021402 | OWINGS MILLS | MD | | 07/26/2019 | | 9,913,959 | 0 | 0 | 0 | 0 | 0 | 0 | 42,215 | 42,215 | 0 | 0 | 0 |
| C0051902 | OWINGS MILLS | MD | | 09/30/2020 | | 6,564,295 | 0 | 0 | 0 | 0 | 0 | 0 | 80,058 | 80,058 | 0 | 0 | 0 |
| C0102201 | OWINGS MILLS | MD | | 02/25/2021 | | 6,042,530 | 0 | 0 | 0 | 0 | 0 | 0 | 23,690 | 23,690 | 0 | 0 | 0 |
| C1110901 | OWINGS MILLS | MD | | 02/11/2022 | | 9,151,631 | 0 | 0 | 0 | 0 | 0 | 0 | 102,548 | 102,548 | 0 | 0 | 0 |
| C2021601 | OWINGS MILLS | MD | | 04/29/2022 | | 9,612,707 | 0 | 0 | 0 | 0 | 0 | 0 | 68,666 | 68,666 | 0 | 0 | 0 |
| C4081602 | OWINGS MILLS | MD | | 11/01/2024 | | 9,442,668 | 0 | 0 | 0 | 0 | 0 | 0 | 42,624 | 42,624 | 0 | 0 | 0 |
| C4091701 | OWINGS MILLS | MD | | 12/18/2024 | | 2,803,283 | 0 | 0 | 0 | 0 | 0 | 0 | 12,569 | 12,569 | 0 | 0 | 0 |
| C4091702 | OWINGS MILLS | MD | | 12/18/2024 | | 1,082,632 | 0 | 0 | 0 | 0 | 0 | 0 | 5,213 | 5,213 | 0 | 0 | 0 |
| C6012104 | OWINGS MILLS | MD | | 04/02/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,134 | 5,134 | 0 | 0 | 0 |
| C3120102 | PARKVILLE | MD | | 02/21/2024 | | 613,369 | 0 | 0 | 0 | 0 | 0 | 0 | 2,798 | 2,798 | 0 | 0 | 0 |
| C4103102 | PARKVILLE | MD | | 01/23/2025 | | 1,766,008 | 0 | 0 | 0 | 0 | 0 | 0 | 5,300 | 5,300 | 0 | 0 | 0 |
| A8022009 | PASADENA | MD | | 05/07/2008 | | 359,185 | 0 | 0 | 0 | 0 | 0 | 0 | 10,313 | 10,313 | 0 | 0 | 0 |
| A8022010 | PASADENA | MD | | 05/07/2008 | | 422,008 | 0 | 0 | 0 | 0 | 0 | 0 | 12,120 | 12,120 | 0 | 0 | 0 |
| A8080601 | PASADENA | MD | | 09/26/2008 | | 120,316 | 0 | 0 | 0 | 0 | 0 | 0 | 10,114 | 10,114 | 0 | 0 | 0 |
| B5041304 | PASADENA | MD | | 06/12/2015 | | 1,098,873 | 0 | 0 | 0 | 0 | 0 | 0 | 13,849 | 13,849 | 0 | 0 | 0 |
| C1030404 | PHOENIX | MD | | 05/26/2021 | | 564,187 | 0 | 0 | 0 | 0 | 0 | 0 | 4,685 | 4,685 | 0 | 0 | 0 |
| B3030119 | PIKESVILLE | MD | | 04/10/2013 | | 271,006 | 0 | 0 | 0 | 0 | 0 | 0 | 4,036 | 4,036 | 0 | 0 | 0 |
| C5031307 | PIKESVILLE | MD | | 06/05/2025 | | 1,457,116 | 0 | 0 | 0 | 0 | 0 | 0 | 6,044 | 6,044 | 0 | 0 | 0 |
| C6060403 | PIKESVILLE | MD | | 08/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,312,500 | 7,312,500 | 0 | 0 | 0 |
| B6051603 | REISTERSTOWN | MD | | 08/12/2016 | | 545,187 | 0 | 0 | 0 | 0 | 0 | 0 | 6,060 | 6,060 | 0 | 0 | 0 |
| C4031402 | REISTERSTOWN | MD | | 06/04/2024 | | 3,511,332 | 0 | 0 | 0 | 0 | 0 | 0 | 16,119 | 16,119 | 0 | 0 | 0 |
| C5051306 | RIVERDALE | MD | | 08/20/2025 | | 3,652,115 | 0 | 0 | 0 | 0 | 0 | 0 | 15,221 | 15,221 | 0 | 0 | 0 |
| B9102202 | RIVERSIDE | MD | | 01/22/2020 | | 2,975,742 | 0 | 0 | 0 | 0 | 0 | 0 | 26,156 | 26,156 | 0 | 0 | 0 |
| B6101002 | ROCKVILLE | MD | | 02/10/2017 | | 492,083 | 0 | 0 | 0 | 0 | 0 | 0 | 5,807 | 5,807 | 0 | 0 | 0 |
| C2010401 | ROCKVILLE | MD | | 03/09/2022 | | 2,781,214 | 0 | 0 | 0 | 0 | 0 | 0 | 22,108 | 22,108 | 0 | 0 | 0 |
| C5012201 | ROCKVILLE | MD | | 03/13/2025 | | 2,922,694 | 0 | 0 | 0 | 0 | 0 | 0 | 12,606 | 12,606 | 0 | 0 | 0 |
| C2041101 | ROSEDALE | MD | | 06/15/2022 | | 1,339,582 | 0 | 0 | 0 | 0 | 0 | 0 | 9,178 | 9,178 | 0 | 0 | 0 |
| C6031212 | ROSEDALE | MD | | 07/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,326,809 | 3,326,809 | 0 | 0 | 0 |
| C6031213 | ROSEDALE | MD | | 05/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,031 | 7,031 | 0 | 0 | 0 |
| C1092807 | SEVERN | MD | | 12/22/2021 | | 702,495 | 0 | 0 | 0 | 0 | 0 | 0 | 5,759 | 5,759 | 0 | 0 | 0 |
| B7032403 | SILVER SPRING | MD | | 06/29/2017 | | 3,720,862 | 0 | 0 | 0 | 0 | 0 | 0 | 28,451 | 28,451 | 0 | 0 | 0 |
| C5121002 | SILVER SPRING | MD | | 02/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,503 | 3,503 | 0 | 0 | 0 |
| C1020901 | SMITHSBERG | MD | | 04/28/2021 | | 1,923,143 | 0 | 0 | 0 | 0 | 0 | 0 | 11,191 | 11,191 | 0 | 0 | 0 |
| B8051504 | SYKESVILLE | MD | | 10/26/2018 | | 1,564,591 | 0 | 0 | 0 | 0 | 0 | 0 | 13,770 | 13,770 | 0 | 0 | 0 |
| C4060703 | SYKESVILLE | MD | | 09/26/2024 | | 7,760,418 | 0 | 0 | 0 | 0 | 0 | 0 | 34,273 | 34,273 | 0 | 0 | 0 |
| C3051710 | TEMPLE HILLS | MD | | 08/01/2023 | | 8,011,121 | 0 | 0 | 0 | 0 | 0 | 0 | 42,874 | 42,874 | 0 | 0 | 0 |
| C1030406 | TIMONIUM | MD | | 06/25/2021 | | 1,348,333 | 0 | 0 | 0 | 0 | 0 | 0 | 11,129 | 11,129 | 0 | 0 | 0 |
| B9061101 | TOWSON | MD | | 08/21/2019 | | 257,902 | 0 | 0 | 0 | 0 | 0 | 0 | 16,214 | 16,214 | 0 | 0 | 0 |
| C0081401 | TOWSON | MD | | 11/25/2020 | | 2,458,844 | 0 | 0 | 0 | 0 | 0 | 0 | 21,423 | 21,423 | 0 | 0 | 0 |
| C0081401-1 | TOWSON | MD | | 04/01/2024 | | 1,065,616 | 0 | 0 | 0 | 0 | 0 | 0 | 6,032 | 6,032 | 0 | 0 | 0 |
| C0121803 | TOWSON | MD | | 03/23/2021 | | 9,261,651 | 0 | 0 | 0 | 0 | 0 | 0 | 79,894 | 79,894 | 0 | 0 | 0 |
| C1121301 | TOWSON | MD | | 02/24/2022 | | 8,618,902 | 0 | 0 | 0 | 0 | 0 | 0 | 67,926 | 67,926 | 0 | 0 | 0 |
| C2013101 | TOWSON | MD | | 04/26/2022 | | 692,345 | 0 | 0 | 0 | 0 | 0 | 0 | 5,242 | 5,242 | 0 | 0 | 0 |
| C2081102 | TOWSON | MD | | 11/04/2022 | | 3,395,440 | 0 | 0 | 0 | 0 | 0 | 0 | 15,655 | 15,655 | 0 | 0 | 0 |
| C2081103 | TOWSON | MD | | 11/04/2022 | | 5,859,860 | 0 | 0 | 0 | 0 | 0 | 0 | 27,019 | 27,019 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C2081702 | TOWSON | MD | | 11/16/2022 | | 5,498,888 | 0 | 0 | 0 | 0 | 0 | 0 | 23,427 | 23,427 | 0 | 0 | 0 |
| C4101102 | TOWSON | MD | | 01/27/2025 | | 3,254,750 | 0 | 0 | 0 | 0 | 0 | 0 | 14,233 | 14,233 | 0 | 0 | 0 |
| C3033101 | UPPER MARLBORO | MD | | 06/15/2023 | | 4,798,355 | 0 | 0 | 0 | 0 | 0 | 0 | 26,635 | 26,635 | 0 | 0 | 0 |
| C4082301 | WALDORF | MD | | 11/15/2024 | | 2,832,668 | 0 | 0 | 0 | 0 | 0 | 0 | 13,017 | 13,017 | 0 | 0 | 0 |
| C0111103 | WESTMINSTER | MD | | 02/25/2021 | | 4,161,242 | 0 | 0 | 0 | 0 | 0 | 0 | 36,101 | 36,101 | 0 | 0 | 0 |
| B4092304 | WINDSOR MILL | MD | | 11/21/2014 | | 1,852,064 | 0 | 0 | 0 | 0 | 0 | 0 | 20,758 | 20,758 | 0 | 0 | 0 |
| C3081501 | WINDSOR MILL | MD | | 10/06/2023 | | 7,420,759 | 0 | 0 | 0 | 0 | 0 | 0 | 23,994 | 23,994 | 0 | 0 | 0 |
| C4030701 | WINDSOR MILL | MD | | 05/20/2024 | | 9,614,184 | 0 | 0 | 0 | 0 | 0 | 0 | 45,227 | 45,227 | 0 | 0 | 0 |
| A7052504 | BREWER | ME | | 08/15/2007 | | 91,020 | 0 | 0 | 0 | 0 | 0 | 0 | 2,927 | 2,927 | 0 | 0 | 0 |
| C5032001 | LEWISTON | ME | | 06/12/2025 | | 600,638 | 0 | 0 | 0 | 0 | 0 | 0 | 2,633 | 2,633 | 0 | 0 | 0 |
| C0021306 | SOUTH PORTLAND | ME | | 05/07/2020 | | 631,668 | 0 | 0 | 0 | 0 | 0 | 0 | 4,029 | 4,029 | 0 | 0 | 0 |
| C6030503 | SOUTH PORTLAND | ME | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,077 | 2,077 | 0 | 0 | 0 |
| C4032902 | TURNER | ME | | 06/05/2024 | | 874,028 | 0 | 0 | 0 | 0 | 0 | 0 | 3,875 | 3,875 | 0 | 0 | 0 |
| B5041601 | ANN ARBOR | MI | | 07/16/2015 | | 797,897 | 0 | 0 | 0 | 0 | 0 | 0 | 16,255 | 16,255 | 0 | 0 | 0 |
| B6042602 | ANN ARBOR | MI | | 06/29/2016 | | 16,345,974 | 0 | 0 | 0 | 0 | 0 | 0 | 59,679 | 59,679 | 0 | 0 | 0 |
| B6052705 | ANN ARBOR | MI | | 08/17/2016 | | 1,727,099 | 0 | 0 | 0 | 0 | 0 | 0 | 32,140 | 32,140 | 0 | 0 | 0 |
| B6081703 | ANN ARBOR | MI | | 10/06/2016 | | 1,077,955 | 0 | 0 | 0 | 0 | 0 | 0 | 9,645 | 9,645 | 0 | 0 | 0 |
| B6122201 | ANN ARBOR | MI | | 03/09/2017 | | 1,720,865 | 0 | 0 | 0 | 0 | 0 | 0 | 17,264 | 17,264 | 0 | 0 | 0 |
| B7011702 | ANN ARBOR | MI | | 04/03/2017 | | 739,209 | 0 | 0 | 0 | 0 | 0 | 0 | 7,365 | 7,365 | 0 | 0 | 0 |
| B7050502 | ANN ARBOR | MI | | 06/29/2017 | | 924,590 | 0 | 0 | 0 | 0 | 0 | 0 | 9,344 | 9,344 | 0 | 0 | 0 |
| B7072607 | ANN ARBOR | MI | | 09/29/2017 | | 547,477 | 0 | 0 | 0 | 0 | 0 | 0 | 5,259 | 5,259 | 0 | 0 | 0 |
| C1081202 | ANN ARBOR | MI | | 10/28/2021 | | 5,201,881 | 0 | 0 | 0 | 0 | 0 | 0 | 43,726 | 43,726 | 0 | 0 | 0 |
| C2092603 | ANN ARBOR | MI | | 12/01/2022 | | 2,263,765 | 0 | 0 | 0 | 0 | 0 | 0 | 8,490 | 8,490 | 0 | 0 | 0 |
| C3020104 | ANN ARBOR | MI | | 04/20/2023 | | 2,862,445 | 0 | 0 | 0 | 0 | 0 | 0 | 10,912 | 10,912 | 0 | 0 | 0 |
| C3080305 | ANN ARBOR | MI | | 10/13/2023 | | 2,491,866 | 0 | 0 | 0 | 0 | 0 | 0 | 12,308 | 12,308 | 0 | 0 | 0 |
| C4011003 | ANN ARBOR | MI | | 03/27/2024 | | 1,350,138 | 0 | 0 | 0 | 0 | 0 | 0 | 6,220 | 6,220 | 0 | 0 | 0 |
| C4011005 | ANN ARBOR | MI | | 03/27/2024 | | 593,401 | 0 | 0 | 0 | 0 | 0 | 0 | 1,857 | 1,857 | 0 | 0 | 0 |
| C4011006 | ANN ARBOR | MI | | 03/27/2024 | | 636,813 | 0 | 0 | 0 | 0 | 0 | 0 | 1,995 | 1,995 | 0 | 0 | 0 |
| C4011007 | ANN ARBOR | MI | | 03/27/2024 | | 1,058,575 | 0 | 0 | 0 | 0 | 0 | 0 | 3,314 | 3,314 | 0 | 0 | 0 |
| C4011008 | ANN ARBOR | MI | | 03/27/2024 | | 1,183,123 | 0 | 0 | 0 | 0 | 0 | 0 | 3,703 | 3,703 | 0 | 0 | 0 |
| C4011009 | ANN ARBOR | MI | | 03/27/2024 | | 778,369 | 0 | 0 | 0 | 0 | 0 | 0 | 2,436 | 2,436 | 0 | 0 | 0 |
| C5100103 | ANN ARBOR | MI | | 12/18/2025 | | 4,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 15,241 | 15,241 | 0 | 0 | 0 |
| A7052105 | AUBURN HILLS | MI | | 08/13/2007 | | 297,802 | 0 | 0 | 0 | 0 | 0 | 0 | 9,300 | 9,300 | 0 | 0 | 0 |
| B6031802 | AUBURN HILLS | MI | | 06/10/2016 | | 370,508 | 0 | 0 | 0 | 0 | 0 | 0 | 6,498 | 6,498 | 0 | 0 | 0 |
| B6092302 | AUBURN HILLS | MI | | 11/29/2016 | | 459,563 | 0 | 0 | 0 | 0 | 0 | 0 | 7,559 | 7,559 | 0 | 0 | 0 |
| C2110401 | AUBURN HILLS | MI | | 01/17/2023 | | 1,179,925 | 0 | 0 | 0 | 0 | 0 | 0 | 6,413 | 6,413 | 0 | 0 | 0 |
| C6022501 | BATTLE CREEK | MI | | 05/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,204 | 9,204 | 0 | 0 | 0 |
| C3050501 | BAY CITY | MI | | 07/21/2023 | | 1,371,207 | 0 | 0 | 0 | 0 | 0 | 0 | 11,202 | 11,202 | 0 | 0 | 0 |
| B9122303 | BENTON HARBOR | MI | | 02/19/2020 | | 544,348 | 0 | 0 | 0 | 0 | 0 | 0 | 3,803 | 3,803 | 0 | 0 | 0 |
| B4101702 | BINGHAM FARMS | MI | | 12/19/2014 | | 458,134 | 0 | 0 | 0 | 0 | 0 | 0 | 9,591 | 9,591 | 0 | 0 | 0 |
| C3070501 | BINGHAM FARMS | MI | | 09/19/2023 | | 2,284,405 | 0 | 0 | 0 | 0 | 0 | 0 | 11,362 | 11,362 | 0 | 0 | 0 |
| B1071502 | BIRMINGHAM | MI | | 09/28/2011 | | 307,120 | 0 | 0 | 0 | 0 | 0 | 0 | 10,555 | 10,555 | 0 | 0 | 0 |
| B2041702 | BIRMINGHAM | MI | | 05/30/2012 | | 530,442 | 0 | 0 | 0 | 0 | 0 | 0 | 16,319 | 16,319 | 0 | 0 | 0 |
| B3072501 | BIRMINGHAM | MI | | 10/01/2013 | | 359,200 | 0 | 0 | 0 | 0 | 0 | 0 | 9,164 | 9,164 | 0 | 0 | 0 |
| C4081401 | BIRMINGHAM | MI | | 10/31/2024 | | 3,810,308 | 0 | 0 | 0 | 0 | 0 | 0 | 17,628 | 17,628 | 0 | 0 | 0 |
| C4040907 | BLOOMFIELD HILLS | MI | | 07/01/2024 | | 1,828,389 | 0 | 0 | 0 | 0 | 0 | 0 | 7,905 | 7,905 | 0 | 0 | 0 |
| C0120701 | BRIGHTON | MI | | 03/01/2021 | | 1,246,763 | 0 | 0 | 0 | 0 | 0 | 0 | 10,755 | 10,755 | 0 | 0 | 0 |
| C0081201 | BURTON | MI | | 11/05/2020 | | 4,489,261 | 0 | 0 | 0 | 0 | 0 | 0 | 26,928 | 26,928 | 0 | 0 | 0 |
| B7022201 | CALEDONIA TOWNSHIP | MI | | 04/27/2017 | | 605,337 | 0 | 0 | 0 | 0 | 0 | 0 | 9,867 | 9,867 | 0 | 0 | 0 |
| C2112803 | CANTON | MI | | 02/16/2023 | | 1,075,466 | 0 | 0 | 0 | 0 | 0 | 0 | 5,805 | 5,805 | 0 | 0 | 0 |
| C4031103 | CANTON | MI | | 05/15/2024 | | 2,817,465 | 0 | 0 | 0 | 0 | 0 | 0 | 12,799 | 12,799 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5091702 | CAPAC | MI | | 12/10/2025 | | 7,900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 17,637 | 17,637 | 0 | 0 | 0 |
| C6021303 | CHARLEVOIX | MI | | 04/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,271 | 5,271 | 0 | 0 | 0 |
| C4011004 | CHELSEA | MI | | 03/27/2024 | | 2,006,232 | 0 | 0 | 0 | 0 | 0 | 0 | 9,244 | 9,244 | 0 | 0 | 0 |
| B9022702 | CHESTERFIELD TOWNSHIP | MI | | 05/24/2019 | | 820,127 | 0 | 0 | 0 | 0 | 0 | 0 | 6,676 | 6,676 | 0 | 0 | 0 |
| B4071102 | CLARKSTON | MI | | 09/15/2014 | | 616,841 | 0 | 0 | 0 | 0 | 0 | 0 | 13,470 | 13,470 | 0 | 0 | 0 |
| B9020701 | CLINTON TOWNSHIP | MI | | 04/23/2019 | | 775,720 | 0 | 0 | 0 | 0 | 0 | 0 | 6,696 | 6,696 | 0 | 0 | 0 |
| B9012205 | COLDWATER | MI | | 04/09/2019 | | 226,802 | 0 | 0 | 0 | 0 | 0 | 0 | 3,063 | 3,063 | 0 | 0 | 0 |
| C3081705 | COMMERCE CHARTER TOWNSHIP | MI | | 11/07/2023 | | 1,546,976 | 0 | 0 | 0 | 0 | 0 | 0 | 7,333 | 7,333 | 0 | 0 | 0 |
| C2090102 | COOPERSVILLE | MI | | 10/31/2022 | | 883,712 | 0 | 0 | 0 | 0 | 0 | 0 | 4,750 | 4,750 | 0 | 0 | 0 |
| C4121004 | DAVISON | MI | | 03/11/2025 | | 1,117,081 | 0 | 0 | 0 | 0 | 0 | 0 | 7,640 | 7,640 | 0 | 0 | 0 |
| B2020305 | DETROIT | MI | | 05/18/2012 | | 128,620 | 0 | 0 | 0 | 0 | 0 | 0 | 21,282 | 21,282 | 0 | 0 | 0 |
| B5081107 | DETROIT | MI | | 11/03/2015 | | 235,893 | 0 | 0 | 0 | 0 | 0 | 0 | 4,366 | 4,366 | 0 | 0 | 0 |
| B5081107-1 | DETROIT | MI | | 04/21/2021 | | 412,119 | 0 | 0 | 0 | 0 | 0 | 0 | 7,627 | 7,627 | 0 | 0 | 0 |
| B7050801 | DETROIT | MI | | 07/21/2017 | | 535,547 | 0 | 0 | 0 | 0 | 0 | 0 | 4,594 | 4,594 | 0 | 0 | 0 |
| B9070101 | DETROIT | MI | | 09/12/2019 | | 358,987 | 0 | 0 | 0 | 0 | 0 | 0 | 4,898 | 4,898 | 0 | 0 | 0 |
| B9071803 | DETROIT | MI | | 10/09/2019 | | 1,714,546 | 0 | 0 | 0 | 0 | 0 | 0 | 15,079 | 15,079 | 0 | 0 | 0 |
| C0070102 | DETROIT | MI | | 09/18/2020 | | 486,201 | 0 | 0 | 0 | 0 | 0 | 0 | 4,068 | 4,068 | 0 | 0 | 0 |
| C0070103 | DETROIT | MI | | 09/18/2020 | | 477,486 | 0 | 0 | 0 | 0 | 0 | 0 | 3,997 | 3,997 | 0 | 0 | 0 |
| C0070104 | DETROIT | MI | | 09/18/2020 | | 512,210 | 0 | 0 | 0 | 0 | 0 | 0 | 4,288 | 4,288 | 0 | 0 | 0 |
| C1112304 | DETROIT | MI | | 01/31/2022 | | 456,255 | 0 | 0 | 0 | 0 | 0 | 0 | 3,668 | 3,668 | 0 | 0 | 0 |
| C2022402 | DETROIT | MI | | 05/19/2022 | | 1,039,993 | 0 | 0 | 0 | 0 | 0 | 0 | 8,664 | 8,664 | 0 | 0 | 0 |
| C2111804 | DETROIT | MI | | 02/10/2023 | | 748,153 | 0 | 0 | 0 | 0 | 0 | 0 | 4,171 | 4,171 | 0 | 0 | 0 |
| C2121901 | DETROIT | MI | | 03/09/2023 | | 611,619 | 0 | 0 | 0 | 0 | 0 | 0 | 3,498 | 3,498 | 0 | 0 | 0 |
| C3030901 | DETROIT | MI | | 05/22/2023 | | 1,027,770 | 0 | 0 | 0 | 0 | 0 | 0 | 5,346 | 5,346 | 0 | 0 | 0 |
| C3050105 | DETROIT | MI | | 07/12/2023 | | 1,754,817 | 0 | 0 | 0 | 0 | 0 | 0 | 9,252 | 9,252 | 0 | 0 | 0 |
| C4040902 | DETROIT | MI | | 06/27/2024 | | 2,643,539 | 0 | 0 | 0 | 0 | 0 | 0 | 11,512 | 11,512 | 0 | 0 | 0 |
| C4120303 | DETROIT | MI | | 02/26/2025 | | 10,049,527 | 0 | 0 | 0 | 0 | 0 | 0 | 44,444 | 44,444 | 0 | 0 | 0 |
| C5050701 | DETROIT | MI | | 07/30/2025 | | 3,257,464 | 0 | 0 | 0 | 0 | 0 | 0 | 14,448 | 14,448 | 0 | 0 | 0 |
| C2031801 | EAST LANSING | MI | | 06/09/2022 | | 649,082 | 0 | 0 | 0 | 0 | 0 | 0 | 6,925 | 6,925 | 0 | 0 | 0 |
| B9061401 | EASTPOINTE | MI | | 08/20/2019 | | 312,937 | 0 | 0 | 0 | 0 | 0 | 0 | 4,268 | 4,268 | 0 | 0 | 0 |
| B9091710 | EASTPOINTE | MI | | 12/19/2019 | | 654,065 | 0 | 0 | 0 | 0 | 0 | 0 | 2,933 | 2,933 | 0 | 0 | 0 |
| C3051806 | EASTPOINTE | MI | | 08/11/2023 | | 1,298,655 | 0 | 0 | 0 | 0 | 0 | 0 | 10,789 | 10,789 | 0 | 0 | 0 |
| C3092118 | ELSIE | MI | | 01/11/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| A8031402 | FARMINGTON HILLS | MI | | 05/30/2008 | | 280,652 | 0 | 0 | 0 | 0 | 0 | 0 | 7,992 | 7,992 | 0 | 0 | 0 |
| B2052403 | FARMINGTON HILLS | MI | | 10/30/2012 | | 80,637 | 0 | 0 | 0 | 0 | 0 | 0 | 10,318 | 10,318 | 0 | 0 | 0 |
| B4072803 | FARMINGTON HILLS | MI | | 10/08/2014 | | 470,069 | 0 | 0 | 0 | 0 | 0 | 0 | 10,033 | 10,033 | 0 | 0 | 0 |
| B5011305 | FARMINGTON HILLS | MI | | 04/01/2015 | | 610,476 | 0 | 0 | 0 | 0 | 0 | 0 | 7,365 | 7,365 | 0 | 0 | 0 |
| B9081902 | FARMINGTON HILLS | MI | | 11/07/2019 | | 446,832 | 0 | 0 | 0 | 0 | 0 | 0 | 9,807 | 9,807 | 0 | 0 | 0 |
| C2041202 | FARMINGTON HILLS | MI | | 06/24/2022 | | 4,871,466 | 0 | 0 | 0 | 0 | 0 | 0 | 42,082 | 42,082 | 0 | 0 | 0 |
| C3041205 | FARMINGTON HILLS | MI | | 06/27/2023 | | 3,538,288 | 0 | 0 | 0 | 0 | 0 | 0 | 29,838 | 29,838 | 0 | 0 | 0 |
| C3061202 | FARMINGTON HILLS | MI | | 08/22/2023 | | 5,631,508 | 0 | 0 | 0 | 0 | 0 | 0 | 75,166 | 75,166 | 0 | 0 | 0 |
| WC102007 | FARMINGTON HILLS | MI | | 05/11/2021 | | 2,968,640 | 0 | 0 | 0 | 41,605 | 41,605 | 0 | 0 | 0 | 0 | 0 | 0 |
| B2022302 | GAYLORD | MI | | 04/25/2012 | | 67,418 | 0 | 0 | 0 | 0 | 0 | 0 | 11,866 | 11,866 | 0 | 0 | 0 |
| C3092120 | GOWEN | MI | | 01/12/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| B3061902 | GRAND RAPIDS | MI | | 09/06/2013 | | 75,282 | 0 | 0 | 0 | 0 | 0 | 0 | 6,378 | 6,378 | 0 | 0 | 0 |
| B3061903 | GRAND RAPIDS | MI | | 09/06/2013 | | 406,657 | 0 | 0 | 0 | 0 | 0 | 0 | 34,427 | 34,427 | 0 | 0 | 0 |
| B3091701 | GRAND RAPIDS | MI | | 12/10/2013 | | 654,135 | 0 | 0 | 0 | 0 | 0 | 0 | 8,202 | 8,202 | 0 | 0 | 0 |
| B3120402 | GRAND RAPIDS | MI | | 02/13/2014 | | 105,839 | 0 | 0 | 0 | 0 | 0 | 0 | 7,718 | 7,718 | 0 | 0 | 0 |
| B5033002 | GRAND RAPIDS | MI | | 06/22/2015 | | 441,215 | 0 | 0 | 0 | 0 | 0 | 0 | 9,423 | 9,423 | 0 | 0 | 0 |
| B6051703 | GRAND RAPIDS | MI | | 07/29/2016 | | 907,060 | 0 | 0 | 0 | 0 | 0 | 0 | 9,590 | 9,590 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C0031103 | GRAND RAPIDS | MI | | 06/01/2020 | | 1,882,381 | 0 | 0 | 0 | 0 | 0 | 0 | 24,607 | 24,607 | 0 | 0 | 0 |
| C1032201 | GRAND RAPIDS | MI | | 06/17/2021 | | 3,153,113 | 0 | 0 | 0 | 0 | 0 | 0 | 31,778 | 31,778 | 0 | 0 | 0 |
| C1040101 | GRAND RAPIDS | MI | | 07/23/2021 | | 587,099 | 0 | 0 | 0 | 0 | 0 | 0 | 4,432 | 4,432 | 0 | 0 | 0 |
| C3101903 | GRAND RAPIDS | MI | | 01/26/2024 | | 1,938,640 | 0 | 0 | 0 | 0 | 0 | 0 | 5,383 | 5,383 | 0 | 0 | 0 |
| C5051903 | GRAND RAPIDS | MI | | 08/11/2025 | | 1,485,295 | 0 | 0 | 0 | 0 | 0 | 0 | 4,265 | 4,265 | 0 | 0 | 0 |
| C4100404 | GROSSE POINTE | MI | | 12/30/2024 | | 11,219,197 | 0 | 0 | 0 | 0 | 0 | 0 | 55,948 | 55,948 | 0 | 0 | 0 |
| C3092116 | GWINN | MI | | 01/11/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| C0070105 | HARPER WOODS | MI | | 09/18/2020 | | 451,478 | 0 | 0 | 0 | 0 | 0 | 0 | 3,777 | 3,777 | 0 | 0 | 0 |
| A8081904 | HASTINGS | MI | | 10/31/2008 | | 77,550 | 0 | 0 | 0 | 0 | 0 | 0 | 5,662 | 5,662 | 0 | 0 | 0 |
| B9041909 | HOLLAND | MI | | 07/31/2019 | | 297,960 | 0 | 0 | 0 | 0 | 0 | 0 | 1,656 | 1,656 | 0 | 0 | 0 |
| C4121604 | HOLT | MI | | 03/14/2025 | | 494,400 | 0 | 0 | 0 | 0 | 0 | 0 | 2,212 | 2,212 | 0 | 0 | 0 |
| B4080702 | HOMER | MI | | 10/24/2014 | | 746,328 | 0 | 0 | 0 | 0 | 0 | 0 | 37,294 | 37,294 | 0 | 0 | 0 |
| B4080702-1 | HOMER | MI | | 12/20/2017 | | 1,069,961 | 0 | 0 | 0 | 0 | 0 | 0 | 53,465 | 53,465 | 0 | 0 | 0 |
| C3092122 | HORTON | MI | | 01/12/2024 | | 522,163 | 0 | 0 | 0 | 0 | 0 | 0 | 3,776 | 3,776 | 0 | 0 | 0 |
| C6010202 | HOWELL | MI | | 03/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,114 | 4,114 | 0 | 0 | 0 |
| WC408002 | IMLAY CITY | MI | | 11/12/2024 | | 3,900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1040901 | JACKSON | MI | | 06/24/2021 | | 359,411 | 0 | 0 | 0 | 0 | 0 | 0 | 2,886 | 2,886 | 0 | 0 | 0 |
| C3022201 | JACKSON | MI | | 05/05/2023 | | 1,029,216 | 0 | 0 | 0 | 0 | 0 | 0 | 3,665 | 3,665 | 0 | 0 | 0 |
| WC203001 | JACKSON | MI | | 05/05/2022 | | 1,639,516 | 0 | 0 | 0 | 0 | 0 | 0 | 5,141 | 5,141 | 0 | 0 | 0 |
| B3052002 | KALAMAZOO | MI | | 09/13/2013 | | 117,424 | 0 | 0 | 0 | 0 | 0 | 0 | 2,814 | 2,814 | 0 | 0 | 0 |
| C1093002 | KALAMAZOO | MI | | 12/14/2021 | | 873,257 | 0 | 0 | 0 | 0 | 0 | 0 | 9,822 | 9,822 | 0 | 0 | 0 |
| C1101301 | KALAMAZOO | MI | | 12/14/2021 | | 779,620 | 0 | 0 | 0 | 0 | 0 | 0 | 8,591 | 8,591 | 0 | 0 | 0 |
| C3022807 | KALAMAZOO | MI | | 04/24/2023 | | 9,643,498 | 0 | 0 | 0 | 0 | 0 | 0 | 36,010 | 36,010 | 0 | 0 | 0 |
| C3092121 | KALAMAZOO | MI | | 01/12/2024 | | 545,780 | 0 | 0 | 0 | 0 | 0 | 0 | 3,948 | 3,948 | 0 | 0 | 0 |
| C5050207 | KALAMAZOO | MI | | 07/01/2025 | | 954,729 | 0 | 0 | 0 | 0 | 0 | 0 | 4,158 | 4,158 | 0 | 0 | 0 |
| B7022203 | KENTWOOD | MI | | 04/27/2017 | | 601,958 | 0 | 0 | 0 | 0 | 0 | 0 | 9,814 | 9,814 | 0 | 0 | 0 |
| B8011202 | KENTWOOD | MI | | 03/29/2018 | | 260,282 | 0 | 0 | 0 | 0 | 0 | 0 | 3,940 | 3,940 | 0 | 0 | 0 |
| C2030302 | LAKE ORION | MI | | 04/29/2022 | | 2,833,487 | 0 | 0 | 0 | 0 | 0 | 0 | 20,840 | 20,840 | 0 | 0 | 0 |
| B6030809 | LANSING | MI | | 04/29/2016 | | 2,249,640 | 0 | 0 | 0 | 0 | 0 | 0 | 43,011 | 43,011 | 0 | 0 | 0 |
| B7062602 | LANSING | MI | | 10/18/2017 | | 274,720 | 0 | 0 | 0 | 0 | 0 | 0 | 4,354 | 4,354 | 0 | 0 | 0 |
| B9032801 | LANSING | MI | | 06/04/2019 | | 522,085 | 0 | 0 | 0 | 0 | 0 | 0 | 4,511 | 4,511 | 0 | 0 | 0 |
| C2110101 | LANSING | MI | | 01/18/2023 | | 3,008,826 | 0 | 0 | 0 | 0 | 0 | 0 | 16,351 | 16,351 | 0 | 0 | 0 |
| C6062201 | LANSING | MI | | 09/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3041704 | LINDEN | MI | | 06/29/2023 | | 1,490,416 | 0 | 0 | 0 | 0 | 0 | 0 | 8,369 | 8,369 | 0 | 0 | 0 |
| B9091301 | LIVONIA | MI | | 12/31/2019 | | 1,615,716 | 0 | 0 | 0 | 0 | 0 | 0 | 14,292 | 14,292 | 0 | 0 | 0 |
| C4040906 | LIVONIA | MI | | 07/01/2024 | | 2,656,344 | 0 | 0 | 0 | 0 | 0 | 0 | 11,483 | 11,483 | 0 | 0 | 0 |
| C5050102 | LIVONIA | MI | | 07/11/2025 | | 542,943 | 0 | 0 | 0 | 0 | 0 | 0 | 2,409 | 2,409 | 0 | 0 | 0 |
| C3111002 | MADISON HEIGHTS | MI | | 01/30/2024 | | 651,588 | 0 | 0 | 0 | 0 | 0 | 0 | 2,649 | 2,649 | 0 | 0 | 0 |
| C5043005 | MADISON HEIGHTS | MI | | 07/21/2025 | | 895,153 | 0 | 0 | 0 | 0 | 0 | 0 | 3,827 | 3,827 | 0 | 0 | 0 |
| B1112301 | MARSHALL | MI | | 03/27/2012 | | 306,407 | 0 | 0 | 0 | 0 | 0 | 0 | 10,331 | 10,331 | 0 | 0 | 0 |
| B1112301-1 | MARSHALL | MI | | 10/15/2019 | | 375,007 | 0 | 0 | 0 | 0 | 0 | 0 | 3,116 | 3,116 | 0 | 0 | 0 |
| B4122201 | MARSHALL | MI | | 02/09/2015 | | 270,783 | 0 | 0 | 0 | 0 | 0 | 0 | 5,851 | 5,851 | 0 | 0 | 0 |
| B4122201-1 | MARSHALL | MI | | 10/15/2019 | | 404,947 | 0 | 0 | 0 | 0 | 0 | 0 | 3,408 | 3,408 | 0 | 0 | 0 |
| C3092117 | MIDDLETON | MI | | 01/11/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| C3092115 | NEWBERRY | MI | | 01/11/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| B5090801 | NORTH BRANCH | MI | | 12/02/2015 | | 562,919 | 0 | 0 | 0 | 0 | 0 | 0 | 11,148 | 11,148 | 0 | 0 | 0 |
| C1052003 | NORTON SHORES | MI | | 07/14/2021 | | 1,026,875 | 0 | 0 | 0 | 0 | 0 | 0 | 11,381 | 11,381 | 0 | 0 | 0 |
| C3050205 | NOVI | MI | | 07/11/2023 | | 2,973,588 | 0 | 0 | 0 | 0 | 0 | 0 | 16,556 | 16,556 | 0 | 0 | 0 |
| C3051502 | NOVI | MI | | 07/28/2023 | | 4,113,666 | 0 | 0 | 0 | 0 | 0 | 0 | 33,881 | 33,881 | 0 | 0 | 0 |
| C3092119 | ONSTED | MI | | 01/11/2024 | | 497,717 | 0 | 0 | 0 | 0 | 0 | 0 | 3,601 | 3,601 | 0 | 0 | 0 |
| B1112201 | PETOSKEY | MI | | 04/30/2012 | | 849,604 | 0 | 0 | 0 | 0 | 0 | 0 | 13,466 | 13,466 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B9091202 | PETOSKEY | MI | | 12/19/2019 | | 718,729 | 0 | 0 | 0 | 0 | 0 | 0 | 6,121 | 6,121 | 0 | 0 | 0 |
| B9091203 | PETOSKEY | MI | | 12/19/2019 | | 981,951 | 0 | 0 | 0 | 0 | 0 | 0 | 8,361 | 8,361 | 0 | 0 | 0 |
| B9091204 | PETOSKEY | MI | | 12/19/2019 | | 447,208 | 0 | 0 | 0 | 0 | 0 | 0 | 3,828 | 3,828 | 0 | 0 | 0 |
| B9091205 | PETOSKEY | MI | | 07/22/2020 | | 1,231,210 | 0 | 0 | 0 | 0 | 0 | 0 | 10,024 | 10,024 | 0 | 0 | 0 |
| A9040302 | PLYMOUTH | MI | | 05/27/2009 | | 237,973 | 0 | 0 | 0 | 0 | 0 | 0 | 15,793 | 15,793 | 0 | 0 | 0 |
| B9082103 | PLYMOUTH | MI | | 11/14/2019 | | 657,713 | 0 | 0 | 0 | 0 | 0 | 0 | 5,709 | 5,709 | 0 | 0 | 0 |
| C1021707 | PLYMOUTH | MI | | 05/12/2021 | | 1,267,515 | 0 | 0 | 0 | 0 | 0 | 0 | 15,140 | 15,140 | 0 | 0 | 0 |
| C1092903 | PLYMOUTH | MI | | 12/17/2021 | | 4,979,788 | 0 | 0 | 0 | 0 | 0 | 0 | 40,825 | 40,825 | 0 | 0 | 0 |
| C5122201 | PLYMOUTH | MI | | 03/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,489 | 10,489 | 0 | 0 | 0 |
| A8111203 | PONTIAC | MI | | 01/21/2009 | | 329,212 | 0 | 0 | 0 | 0 | 0 | 0 | 8,503 | 8,503 | 0 | 0 | 0 |
| C5102103 | PONTIAC | MI | | 01/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,294 | 4,294 | 0 | 0 | 0 |
| B7022202 | PORTAGE | MI | | 04/27/2017 | | 605,337 | 0 | 0 | 0 | 0 | 0 | 0 | 9,867 | 9,867 | 0 | 0 | 0 |
| C2090109 | PORTAGE | MI | | 12/22/2022 | | 11,091,214 | 0 | 0 | 0 | 0 | 0 | 0 | 164,869 | 164,869 | 0 | 0 | 0 |
| C3092114 | RAPID RIVER | MI | | 01/11/2024 | | 522,163 | 0 | 0 | 0 | 0 | 0 | 0 | 3,776 | 3,776 | 0 | 0 | 0 |
| C2102703 | REDFORD CHARTER TOWNSHIP | MI | | 01/17/2023 | | 2,009,553 | 0 | 0 | 0 | 0 | 0 | 0 | 16,798 | 16,798 | 0 | 0 | 0 |
| C4100312 | RICHLAND | MI | | 12/04/2024 | | 895,973 | 0 | 0 | 0 | 0 | 0 | 0 | 4,314 | 4,314 | 0 | 0 | 0 |
| C3042003 | RIVERVIEW | MI | | 07/11/2023 | | 3,158,662 | 0 | 0 | 0 | 0 | 0 | 0 | 16,655 | 16,655 | 0 | 0 | 0 |
| B9081901 | ROCHESTER | MI | | 11/07/2019 | | 563,399 | 0 | 0 | 0 | 0 | 0 | 0 | 12,365 | 12,365 | 0 | 0 | 0 |
| C3080901 | ROCHESTER HILLS | MI | | 11/01/2023 | | 3,091,999 | 0 | 0 | 0 | 0 | 0 | 0 | 14,908 | 14,908 | 0 | 0 | 0 |
| C3041103 | ROCKFORD | MI | | 06/15/2023 | | 2,914,089 | 0 | 0 | 0 | 0 | 0 | 0 | 16,067 | 16,067 | 0 | 0 | 0 |
| C5050802 | ROMULUS | MI | | 07/30/2025 | | 389,848 | 0 | 0 | 0 | 0 | 0 | 0 | 1,698 | 1,698 | 0 | 0 | 0 |
| C3061302 | ROSEVILLE | MI | | 08/31/2023 | | 1,881,430 | 0 | 0 | 0 | 0 | 0 | 0 | 9,422 | 9,422 | 0 | 0 | 0 |
| C6031103 | ROSEVILLE | MI | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 434,986 | 434,986 | 0 | 0 | 0 |
| C0021104 | ROYAL OAK | MI | | 03/31/2020 | | 1,724,374 | 0 | 0 | 0 | 0 | 0 | 0 | 15,164 | 15,164 | 0 | 0 | 0 |
| C2050503 | ROYAL OAK | MI | | 07/15/2022 | | 1,392,253 | 0 | 0 | 0 | 0 | 0 | 0 | 13,513 | 13,513 | 0 | 0 | 0 |
| C2072504 | ROYAL OAK | MI | | 09/30/2022 | | 793,280 | 0 | 0 | 0 | 0 | 0 | 0 | 5,021 | 5,021 | 0 | 0 | 0 |
| B8100404 | SALINE | MI | | 01/07/2019 | | 795,561 | 0 | 0 | 0 | 0 | 0 | 0 | 15,029 | 15,029 | 0 | 0 | 0 |
| A4101904 | SHELBY TOWNSHIP | MI | | 12/29/2004 | | 329,607 | 0 | 0 | 0 | 0 | 0 | 0 | 18,359 | 18,359 | 0 | 0 | 0 |
| B9061201 | SHELBY TOWNSHIP | MI | | 08/22/2019 | | 746,461 | 0 | 0 | 0 | 0 | 0 | 0 | 6,356 | 6,356 | 0 | 0 | 0 |
| C3062105 | SOUTH LYON | MI | | 09/08/2023 | | 2,401,204 | 0 | 0 | 0 | 0 | 0 | 0 | 12,350 | 12,350 | 0 | 0 | 0 |
| B1060701 | SOUTHFIELD | MI | | 08/17/2011 | | 1,230,538 | 0 | 0 | 0 | 0 | 0 | 0 | 43,125 | 43,125 | 0 | 0 | 0 |
| B3052302 | SOUTHFIELD | MI | | 07/31/2013 | | 307,060 | 0 | 0 | 0 | 0 | 0 | 0 | 8,414 | 8,414 | 0 | 0 | 0 |
| B9092302 | SOUTHFIELD | MI | | 11/22/2019 | | 861,215 | 0 | 0 | 0 | 0 | 0 | 0 | 11,667 | 11,667 | 0 | 0 | 0 |
| C4040908 | SOUTHFIELD | MI | | 07/01/2024 | | 2,414,850 | 0 | 0 | 0 | 0 | 0 | 0 | 10,441 | 10,441 | 0 | 0 | 0 |
| WC106005 | SOUTHGATE | MI | | 08/26/2021 | | 13,589,033 | 0 | 0 | 0 | 0 | 0 | 0 | 50,559 | 50,559 | 0 | 0 | 0 |
| A8081903 | SPARTA | MI | | 10/31/2008 | | 129,229 | 0 | 0 | 0 | 0 | 0 | 0 | 9,439 | 9,439 | 0 | 0 | 0 |
| A8092301 | ST CLAIR SHORES | MI | | 12/05/2008 | | 989,989 | 0 | 0 | 0 | 0 | 0 | 0 | 12,442 | 12,442 | 0 | 0 | 0 |
| C3092123 | STANTON | MI | | 01/12/2024 | | 524,607 | 0 | 0 | 0 | 0 | 0 | 0 | 3,794 | 3,794 | 0 | 0 | 0 |
| C3051705 | STANWOOD | MI | | 08/07/2023 | | 2,999,862 | 0 | 0 | 0 | 0 | 0 | 0 | 11,163 | 11,163 | 0 | 0 | 0 |
| B3021204 | STERLING HEIGHTS | MI | | 04/23/2013 | | 205,674 | 0 | 0 | 0 | 0 | 0 | 0 | 5,443 | 5,443 | 0 | 0 | 0 |
| B3121602 | STERLING HEIGHTS | MI | | 04/17/2014 | | 231,518 | 0 | 0 | 0 | 0 | 0 | 0 | 14,616 | 14,616 | 0 | 0 | 0 |
| B4081401 | STERLING HEIGHTS | MI | | 11/05/2014 | | 228,567 | 0 | 0 | 0 | 0 | 0 | 0 | 4,768 | 4,768 | 0 | 0 | 0 |
| C2030702 | STERLING HEIGHTS | MI | | 05/17/2022 | | 421,409 | 0 | 0 | 0 | 0 | 0 | 0 | 4,625 | 4,625 | 0 | 0 | 0 |
| WC405002 | STERLING HEIGHTS | MI | | 07/30/2024 | | 9,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,504 | 4,504 | 0 | 0 | 0 |
| WC512002 | STERLING HEIGHTS | MI | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4041604 | STURGIS | MI | | 06/24/2024 | | 1,615,828 | 0 | 0 | 0 | 0 | 0 | 0 | 7,289 | 7,289 | 0 | 0 | 0 |
| C6010201 | TAYLOR | MI | | 03/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,994 | 4,994 | 0 | 0 | 0 |
| C3080302 | TROY | MI | | 10/25/2023 | | 1,657,965 | 0 | 0 | 0 | 0 | 0 | 0 | 12,127 | 12,127 | 0 | 0 | 0 |
| C4040905 | TROY | MI | | 07/01/2024 | | 2,242,360 | 0 | 0 | 0 | 0 | 0 | 0 | 9,695 | 9,695 | 0 | 0 | 0 |
| C3092124 | TWIN LAKE | MI | | 01/12/2024 | | 522,163 | 0 | 0 | 0 | 0 | 0 | 0 | 3,776 | 3,776 | 0 | 0 | 0 |
| C0122803 | WARREN | MI | | 03/24/2021 | | 1,217,282 | 0 | 0 | 0 | 0 | 0 | 0 | 10,363 | 10,363 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C3080301 | WARREN | MI | | 10/27/2023 | | 5,309,965 | 0 | 0 | 0 | 0 | 0 | 0 | 26,668 | 26,668 | 0 | 0 | 0 |
| C5030403 | WARREN | MI | | 05/20/2025 | | 886,851 | 0 | 0 | 0 | 0 | 0 | 0 | 3,986 | 3,986 | 0 | 0 | 0 |
| C6010903 | WASHINGTON | MI | | 03/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,282 | 6,282 | 0 | 0 | 0 |
| C3092125 | WAYLAND | MI | | 01/12/2024 | | 668,102 | 0 | 0 | 0 | 0 | 0 | 0 | 4,831 | 4,831 | 0 | 0 | 0 |
| C5051404 | WAYLAND | MI | | 08/01/2025 | | 3,013,971 | 0 | 0 | 0 | 0 | 0 | 0 | 13,036 | 13,036 | 0 | 0 | 0 |
| C2021101 | WEST BLOOMFIELD | MI | | 04/25/2022 | | 2,222,337 | 0 | 0 | 0 | 0 | 0 | 0 | 16,346 | 16,346 | 0 | 0 | 0 |
| C5043006 | WEST BLOOMFIELD | MI | | 07/10/2025 | | 1,678,909 | 0 | 0 | 0 | 0 | 0 | 0 | 7,177 | 7,177 | 0 | 0 | 0 |
| B9040301 | WOODHAVEN | MI | | 06/26/2019 | | 1,001,032 | 0 | 0 | 0 | 0 | 0 | 0 | 12,453 | 12,453 | 0 | 0 | 0 |
| C2090103 | ZEELAND | MI | | 10/31/2022 | | 679,783 | 0 | 0 | 0 | 0 | 0 | 0 | 3,654 | 3,654 | 0 | 0 | 0 |
| C0070109 | ALEXANDRIA | MN | | 09/18/2020 | | 425,400 | 0 | 0 | 0 | 0 | 0 | 0 | 3,561 | 3,561 | 0 | 0 | 0 |
| C0070107 | APPLE VALLEY | MN | | 09/18/2020 | | 764,032 | 0 | 0 | 0 | 0 | 0 | 0 | 6,392 | 6,392 | 0 | 0 | 0 |
| C3010401 | BLAINE | MN | | 03/17/2023 | | 1,918,137 | 0 | 0 | 0 | 0 | 0 | 0 | 7,209 | 7,209 | 0 | 0 | 0 |
| B3052904 | BLOOMINGTON | MN | | 08/19/2013 | | 217,711 | 0 | 0 | 0 | 0 | 0 | 0 | 5,807 | 5,807 | 0 | 0 | 0 |
| C0061102 | BURNSVILLE | MN | | 08/20/2020 | | 489,320 | 0 | 0 | 0 | 0 | 0 | 0 | 23,063 | 23,063 | 0 | 0 | 0 |
| WC309001 | BURNSVILLE | MN | | 11/17/2023 | | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 13,331 | 13,331 | 0 | 0 | 0 |
| B8110704 | EDEN PRAIRIE | MN | | 01/16/2019 | | 916,400 | 0 | 0 | 0 | 0 | 0 | 0 | 7,062 | 7,062 | 0 | 0 | 0 |
| A4082301 | EDINA | MN | | 10/21/2004 | | 825,566 | 0 | 0 | 0 | 0 | 0 | 0 | 5,399 | 5,399 | 0 | 0 | 0 |
| B2052103 | GOLDEN VALLEY | MN | | 07/27/2012 | | 831,246 | 0 | 0 | 0 | 0 | 0 | 0 | 27,894 | 27,894 | 0 | 0 | 0 |
| C2011902 | MANKATO | MN | | 04/29/2022 | | 7,763,138 | 0 | 0 | 0 | 0 | 0 | 0 | 253,106 | 253,106 | 0 | 0 | 0 |
| C6031203 | MAPLEWOOD | MN | | 06/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,097,844 | 2,097,844 | 0 | 0 | 0 |
| WC209001 | MEDFORD | MN | | 12/21/2022 | | 7,128,970 | 0 | 0 | 0 | 0 | 0 | 0 | 17,301 | 17,301 | 0 | 0 | 0 |
| A6062803 | MINNEAPOLIS | MN | | 12/31/2006 | | 247,673 | 0 | 0 | 0 | 0 | 0 | 0 | 9,938 | 9,938 | 0 | 0 | 0 |
| B3012501 | MINNEAPOLIS | MN | | 04/17/2013 | | 330,976 | 0 | 0 | 0 | 0 | 0 | 0 | 30,068 | 30,068 | 0 | 0 | 0 |
| B3070902 | MINNEAPOLIS | MN | | 09/03/2013 | | 267,880 | 0 | 0 | 0 | 0 | 0 | 0 | 22,686 | 22,686 | 0 | 0 | 0 |
| C5102202 | MINNEAPOLIS | MN | | 12/23/2025 | | 7,950,000 | 0 | 0 | 0 | 0 | 0 | 0 | 26,621 | 26,621 | 0 | 0 | 0 |
| B8092602 | MINNETONKA | MN | | 12/13/2018 | | 1,145,335 | 0 | 0 | 0 | 0 | 0 | 0 | 7,038 | 7,038 | 0 | 0 | 0 |
| A6121103 | PLYMOUTH | MN | | 02/02/2007 | | 182,226 | 0 | 0 | 0 | 0 | 0 | 0 | 13,790 | 13,790 | 0 | 0 | 0 |
| A6062802 | ST LOUIS PARK | MN | | 12/31/2006 | | 250,199 | 0 | 0 | 0 | 0 | 0 | 0 | 10,041 | 10,041 | 0 | 0 | 0 |
| A8032801 | ST LOUIS PARK | MN | | 05/01/2008 | | 117,741 | 0 | 0 | 0 | 0 | 0 | 0 | 3,230 | 3,230 | 0 | 0 | 0 |
| C0070106 | VADNAIS HEIGHTS | MN | | 09/18/2020 | | 764,032 | 0 | 0 | 0 | 0 | 0 | 0 | 6,392 | 6,392 | 0 | 0 | 0 |
| B0030901 | BLUE SPRINGS | MO | | 05/04/2010 | | 1,588,707 | 0 | 0 | 0 | 0 | 0 | 0 | 30,961 | 30,961 | 0 | 0 | 0 |
| B9091705 | BRIDGETON | MO | | 12/06/2019 | | 386,778 | 0 | 0 | 0 | 0 | 0 | 0 | 2,292 | 2,292 | 0 | 0 | 0 |
| B9100301 | BRIDGETON | MO | | 02/06/2020 | | 2,349,157 | 0 | 0 | 0 | 0 | 0 | 0 | 16,860 | 16,860 | 0 | 0 | 0 |
| A6110701 | CLAYTON | MO | | 01/16/2007 | | 67,715 | 0 | 0 | 0 | 0 | 0 | 0 | 14,555 | 14,555 | 0 | 0 | 0 |
| C3092107 | EXCELSIOR SPRINGS | MO | | 12/08/2023 | | 567,392 | 0 | 0 | 0 | 0 | 0 | 0 | 2,581 | 2,581 | 0 | 0 | 0 |
| C1051202 | FARMINGTON | MO | | 06/25/2021 | | 359,904 | 0 | 0 | 0 | 0 | 0 | 0 | 2,930 | 2,930 | 0 | 0 | 0 |
| B6091401 | FENTON | MO | | 12/02/2016 | | 1,367,166 | 0 | 0 | 0 | 0 | 0 | 0 | 23,571 | 23,571 | 0 | 0 | 0 |
| B5080301 | FESTUS | MO | | 11/16/2015 | | 832,715 | 0 | 0 | 0 | 0 | 0 | 0 | 15,313 | 15,313 | 0 | 0 | 0 |
| B9011101 | FLORISSANT | MO | | 04/05/2019 | | 332,740 | 0 | 0 | 0 | 0 | 0 | 0 | 2,442 | 2,442 | 0 | 0 | 0 |
| C1100403 | FLORISSANT | MO | | 12/28/2021 | | 777,979 | 0 | 0 | 0 | 0 | 0 | 0 | 14,211 | 14,211 | 0 | 0 | 0 |
| B9052402 | GLADSTONE | MO | | 07/31/2019 | | 2,538,823 | 0 | 0 | 0 | 0 | 0 | 0 | 22,179 | 22,179 | 0 | 0 | 0 |
| C5011001 | INDEPENDENCE | MO | | 03/06/2025 | | 1,529,415 | 0 | 0 | 0 | 0 | 0 | 0 | 6,361 | 6,361 | 0 | 0 | 0 |
| B1071504 | KANSAS CITY | MO | | 10/14/2011 | | 325,655 | 0 | 0 | 0 | 0 | 0 | 0 | 11,985 | 11,985 | 0 | 0 | 0 |
| B3031201 | KANSAS CITY | MO | | 05/20/2013 | | 479,342 | 0 | 0 | 0 | 0 | 0 | 0 | 13,255 | 13,255 | 0 | 0 | 0 |
| B3031201-1 | KANSAS CITY | MO | | 09/10/2020 | | 272,870 | 0 | 0 | 0 | 0 | 0 | 0 | 7,547 | 7,547 | 0 | 0 | 0 |
| B3052303 | KANSAS CITY | MO | | 08/16/2013 | | 634,003 | 0 | 0 | 0 | 0 | 0 | 0 | 16,836 | 16,836 | 0 | 0 | 0 |
| B9061701 | KANSAS CITY | MO | | 08/15/2019 | | 1,503,730 | 0 | 0 | 0 | 0 | 0 | 0 | 13,312 | 13,312 | 0 | 0 | 0 |
| B9061702 | KANSAS CITY | MO | | 08/14/2019 | | 694,077 | 0 | 0 | 0 | 0 | 0 | 0 | 6,192 | 6,192 | 0 | 0 | 0 |
| C0082801 | KANSAS CITY | MO | | 11/20/2020 | | 4,048,763 | 0 | 0 | 0 | 0 | 0 | 0 | 34,810 | 34,810 | 0 | 0 | 0 |
| C1050501 | KANSAS CITY | MO | | 07/30/2021 | | 4,228,746 | 0 | 0 | 0 | 0 | 0 | 0 | 25,101 | 25,101 | 0 | 0 | 0 |
| WC505001 | KANSAS CITY | MO | | 06/23/2025 | | 9,960,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| WC507002 | KANSAS CITY | MO | | 09/18/2025 | | 10,513,533 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1050502 | LEES SUMMIT | MO | | 07/30/2021 | | 2,695,818 | 0 | 0 | 0 | 0 | 0 | 0 | 16,003 | 16,003 | 0 | 0 | 0 |
| C3101701 | LEES SUMMIT | MO | | 01/24/2024 | | 2,999,468 | 0 | 0 | 0 | 0 | 0 | 0 | 13,308 | 13,308 | 0 | 0 | 0 |
| A8011804 | O'FALLON | MO | | 03/26/2008 | | 243,402 | 0 | 0 | 0 | 0 | 0 | 0 | 6,810 | 6,810 | 0 | 0 | 0 |
| B9050901 | O'FALLON | MO | | 06/21/2019 | | 1,001,625 | 0 | 0 | 0 | 0 | 0 | 0 | 8,588 | 8,588 | 0 | 0 | 0 |
| C1110103 | RAYTOWN | MO | | 01/26/2022 | | 296,616 | 0 | 0 | 0 | 0 | 0 | 0 | 2,419 | 2,419 | 0 | 0 | 0 |
| C6051103 | RAYTOWN | MO | | 08/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 613,125 | 613,125 | 0 | 0 | 0 |
| WC502001 | RAYTOWN | MO | | 05/30/2025 | | 9,632,568 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1070701 | SAINT ANN | MO | | 10/13/2021 | | 653,722 | 0 | 0 | 0 | 0 | 0 | 0 | 5,127 | 5,127 | 0 | 0 | 0 |
| B8062501 | ST LOUIS | MO | | 09/06/2018 | | 930,318 | 0 | 0 | 0 | 0 | 0 | 0 | 8,115 | 8,115 | 0 | 0 | 0 |
| C1042901 | ST LOUIS | MO | | 08/23/2021 | | 556,368 | 0 | 0 | 0 | 0 | 0 | 0 | 3,069 | 3,069 | 0 | 0 | 0 |
| C4100206 | ST LOUIS | MO | | 12/09/2024 | | 858,101 | 0 | 0 | 0 | 0 | 0 | 0 | 4,280 | 4,280 | 0 | 0 | 0 |
| C0070602 | ST. JOSEPH | MO | | 09/09/2020 | | 1,234,027 | 0 | 0 | 0 | 0 | 0 | 0 | 12,890 | 12,890 | 0 | 0 | 0 |
| B6081904 | ST. LOUIS | MO | | 12/01/2016 | | 7,613,154 | 0 | 0 | 0 | 0 | 0 | 0 | 84,744 | 84,744 | 0 | 0 | 0 |
| C0031205 | ST. LOUIS | MO | | 06/19/2020 | | 1,265,681 | 0 | 0 | 0 | 0 | 0 | 0 | 11,213 | 11,213 | 0 | 0 | 0 |
| C2020101 | ST. LOUIS | MO | | 04/20/2022 | | 836,335 | 0 | 0 | 0 | 0 | 0 | 0 | 6,334 | 6,334 | 0 | 0 | 0 |
| C2020102 | ST. LOUIS | MO | | 04/20/2022 | | 654,122 | 0 | 0 | 0 | 0 | 0 | 0 | 4,953 | 4,953 | 0 | 0 | 0 |
| C4091302 | ST. LOUIS | MO | | 11/19/2024 | | 879,130 | 0 | 0 | 0 | 0 | 0 | 0 | 4,492 | 4,492 | 0 | 0 | 0 |
| C4091303 | ST. LOUIS | MO | | 11/18/2024 | | 8,477,399 | 0 | 0 | 0 | 0 | 0 | 0 | 43,294 | 43,294 | 0 | 0 | 0 |
| C0021903 | VALLEY PARK | MO | | 05/07/2020 | | 2,404,396 | 0 | 0 | 0 | 0 | 0 | 0 | 20,613 | 20,613 | 0 | 0 | 0 |
| C3020101 | WASHINGTON | MO | | 04/17/2023 | | 2,092,413 | 0 | 0 | 0 | 0 | 0 | 0 | 11,503 | 11,503 | 0 | 0 | 0 |
| C3100301 | WENTZVILLE | MO | | 01/04/2024 | | 518,379 | 0 | 0 | 0 | 0 | 0 | 0 | 1,376 | 1,376 | 0 | 0 | 0 |
| B0090102 | BYRAM | MS | | 11/10/2010 | | 451,718 | 0 | 0 | 0 | 0 | 0 | 0 | 9,365 | 9,365 | 0 | 0 | 0 |
| C3100201 | CLINTON | MS | | 01/08/2024 | | 1,258,653 | 0 | 0 | 0 | 0 | 0 | 0 | 3,494 | 3,494 | 0 | 0 | 0 |
| C5010902 | COLUMBUS | MS | | 03/26/2025 | | 2,158,741 | 0 | 0 | 0 | 0 | 0 | 0 | 9,142 | 9,142 | 0 | 0 | 0 |
| C3082303 | CORINTH | MS | | 11/08/2023 | | 1,789,796 | 0 | 0 | 0 | 0 | 0 | 0 | 8,341 | 8,341 | 0 | 0 | 0 |
| C5050806 | FLOWOOD | MS | | 07/11/2025 | | 1,580,216 | 0 | 0 | 0 | 0 | 0 | 0 | 4,566 | 4,566 | 0 | 0 | 0 |
| C5072301 | GULFPORT | MS | | 09/24/2025 | | 392,252 | 0 | 0 | 0 | 0 | 0 | 0 | 1,172 | 1,172 | 0 | 0 | 0 |
| C2042102 | HATTIESBURG | MS | | 07/22/2022 | | 1,731,925 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3091103 | HATTIESBURG | MS | | 12/22/2023 | | 2,641,538 | 0 | 0 | 0 | 0 | 0 | 0 | 10,819 | 10,819 | 0 | 0 | 0 |
| C5071001 | HAZLEHURST | MS | | 10/27/2025 | | 1,023,457 | 0 | 0 | 0 | 0 | 0 | 0 | 4,288 | 4,288 | 0 | 0 | 0 |
| C1011104 | JACKSON | MS | | 03/22/2021 | | 2,422,251 | 0 | 0 | 0 | 0 | 0 | 0 | 20,897 | 20,897 | 0 | 0 | 0 |
| C5031402 | JACKSON | MS | | 05/20/2025 | | 1,136,276 | 0 | 0 | 0 | 0 | 0 | 0 | 5,108 | 5,108 | 0 | 0 | 0 |
| WC403001 | JACKSON | MS | | 05/06/2024 | | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 12,046 | 12,046 | 0 | 0 | 0 |
| C3050409 | KOSCIUSKO | MS | | 08/23/2023 | | 957,420 | 0 | 0 | 0 | 0 | 0 | 0 | 5,125 | 5,125 | 0 | 0 | 0 |
| C3050407 | LUCEDALE | MS | | 08/23/2023 | | 1,836,675 | 0 | 0 | 0 | 0 | 0 | 0 | 9,832 | 9,832 | 0 | 0 | 0 |
| B9082302 | OCEAN SPRINGS | MS | | 10/10/2019 | | 1,337,130 | 0 | 0 | 0 | 0 | 0 | 0 | 12,281 | 12,281 | 0 | 0 | 0 |
| C0021802 | PEARL | MS | | 04/27/2020 | | 3,304,729 | 0 | 0 | 0 | 0 | 0 | 0 | 29,627 | 29,627 | 0 | 0 | 0 |
| C3050408 | PEARL | MS | | 08/23/2023 | | 1,586,577 | 0 | 0 | 0 | 0 | 0 | 0 | 2,817 | 2,817 | 0 | 0 | 0 |
| C5120105 | PELAHATCHIE | MS | | 03/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,848 | 13,848 | 0 | 0 | 0 |
| C3082304 | PICAYUNE | MS | | 11/08/2023 | | 2,767,924 | 0 | 0 | 0 | 0 | 0 | 0 | 12,900 | 12,900 | 0 | 0 | 0 |
| B8100408 | RIDGELAND | MS | | 12/28/2018 | | 783,778 | 0 | 0 | 0 | 0 | 0 | 0 | 6,888 | 6,888 | 0 | 0 | 0 |
| C0081915 | SOUTHAVEN | MS | | 11/24/2020 | | 746,913 | 0 | 0 | 0 | 0 | 0 | 0 | 4,546 | 4,546 | 0 | 0 | 0 |
| C3082202 | STARKVILLE | MS | | 10/30/2023 | | 2,939,294 | 0 | 0 | 0 | 0 | 0 | 0 | 13,564 | 13,564 | 0 | 0 | 0 |
| C4081501 | TUPELO | MS | | 10/25/2024 | | 5,824,897 | 0 | 0 | 0 | 0 | 0 | 0 | 18,636 | 18,636 | 0 | 0 | 0 |
| C0043002 | VICKSBURG | MS | | 07/15/2020 | | 881,151 | 0 | 0 | 0 | 0 | 0 | 0 | 7,461 | 7,461 | 0 | 0 | 0 |
| C1031201 | VICKSBURG | MS | | 05/10/2021 | | 2,583,710 | 0 | 0 | 0 | 0 | 0 | 0 | 20,024 | 20,024 | 0 | 0 | 0 |
| C4120501 | BILLINGS | MT | | 02/05/2025 | | 2,334,176 | 0 | 0 | 0 | 0 | 0 | 0 | 6,961 | 6,961 | 0 | 0 | 0 |
| B5022005 | MISSOULA | MT | | 04/23/2015 | | 429,983 | 0 | 0 | 0 | 0 | 0 | 0 | 9,226 | 9,226 | 0 | 0 | 0 |
| B8011105 | ABERDEEN | NC | | 05/10/2018 | | 422,622 | 0 | 0 | 0 | 0 | 0 | 0 | 6,282 | 6,282 | 0 | 0 | 0 |
| C5011503 | ABERDEEN | NC | | 03/20/2025 | | 1,083,362 | 0 | 0 | 0 | 0 | 0 | 0 | 4,262 | 4,262 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5011506 | ABERDEEN | NC | | 03/20/2025 | | 1,454,799 | 0 | 0 | 0 | 0 | 0 | 0 | 5,725 | 5,725 | 0 | 0 | 0 |
| C6040201 | ALBEMARLE | NC | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,095,482 | 2,095,482 | 0 | 0 | 0 |
| C4120302 | ANGIER | NC | | 02/13/2025 | | 1,381,284 | 0 | 0 | 0 | 0 | 0 | 0 | 6,221 | 6,221 | 0 | 0 | 0 |
| C2010510 | APEX | NC | | 04/11/2022 | | 2,267,369 | 0 | 0 | 0 | 0 | 0 | 0 | 8,425 | 8,425 | 0 | 0 | 0 |
| B8061806 | ASHEBORO | NC | | 10/31/2018 | | 300,567 | 0 | 0 | 0 | 0 | 0 | 0 | 4,205 | 4,205 | 0 | 0 | 0 |
| B8061808 | ASHEBORO | NC | | 11/01/2018 | | 580,863 | 0 | 0 | 0 | 0 | 0 | 0 | 8,055 | 8,055 | 0 | 0 | 0 |
| B8061809 | ASHEBORO | NC | | 10/31/2018 | | 666,809 | 0 | 0 | 0 | 0 | 0 | 0 | 9,329 | 9,329 | 0 | 0 | 0 |
| B9081405 | ASHEBORO | NC | | 11/19/2019 | | 1,926,519 | 0 | 0 | 0 | 0 | 0 | 0 | 26,558 | 26,558 | 0 | 0 | 0 |
| B9081407 | ASHEBORO | NC | | 11/19/2019 | | 1,190,158 | 0 | 0 | 0 | 0 | 0 | 0 | 16,407 | 16,407 | 0 | 0 | 0 |
| B2031302 | ASHEVILLE | NC | | 07/19/2012 | | 580,969 | 0 | 0 | 0 | 0 | 0 | 0 | 18,880 | 18,880 | 0 | 0 | 0 |
| B3040202 | ASHEVILLE | NC | | 06/25/2013 | | 614,327 | 0 | 0 | 0 | 0 | 0 | 0 | 9,193 | 9,193 | 0 | 0 | 0 |
| C5072102 | ASHEVILLE | NC | | 10/14/2025 | | 624,132 | 0 | 0 | 0 | 0 | 0 | 0 | 2,714 | 2,714 | 0 | 0 | 0 |
| B7062901 | BELMONT | NC | | 08/29/2017 | | 281,160 | 0 | 0 | 0 | 0 | 0 | 0 | 4,605 | 4,605 | 0 | 0 | 0 |
| A8031904 | BOONE | NC | | 06/12/2008 | | 172,865 | 0 | 0 | 0 | 0 | 0 | 0 | 4,674 | 4,674 | 0 | 0 | 0 |
| C1101801 | BURLINGTON | NC | | 01/31/2022 | | 1,150,300 | 0 | 0 | 0 | 0 | 0 | 0 | 8,613 | 8,613 | 0 | 0 | 0 |
| B7100903 | CANDLER | NC | | 12/18/2017 | | 799,913 | 0 | 0 | 0 | 0 | 0 | 0 | 24,473 | 24,473 | 0 | 0 | 0 |
| C4090502 | CARRBORO | NC | | 11/21/2024 | | 1,407,311 | 0 | 0 | 0 | 0 | 0 | 0 | 4,475 | 4,475 | 0 | 0 | 0 |
| C4121302 | CARY | NC | | 04/30/2025 | | 940,626 | 0 | 0 | 0 | 0 | 0 | 0 | 4,104 | 4,104 | 0 | 0 | 0 |
| C6070604 | CARY | NC | | 09/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B8122101 | CHAPEL HILL | NC | | 03/06/2019 | | 911,978 | 0 | 0 | 0 | 0 | 0 | 0 | 5,226 | 5,226 | 0 | 0 | 0 |
| A6102001 | CHARLOTTE | NC | | 12/18/2006 | | 219,944 | 0 | 0 | 0 | 0 | 0 | 0 | 8,136 | 8,136 | 0 | 0 | 0 |
| B0052006 | CHARLOTTE | NC | | 08/12/2010 | | 808,905 | 0 | 0 | 0 | 0 | 0 | 0 | 8,028 | 8,028 | 0 | 0 | 0 |
| B1120901 | CHARLOTTE | NC | | 02/13/2012 | | 360,186 | 0 | 0 | 0 | 0 | 0 | 0 | 6,031 | 6,031 | 0 | 0 | 0 |
| B1120902 | CHARLOTTE | NC | | 02/13/2012 | | 737,514 | 0 | 0 | 0 | 0 | 0 | 0 | 12,264 | 12,264 | 0 | 0 | 0 |
| B3051402 | CHARLOTTE | NC | | 07/19/2013 | | 159,472 | 0 | 0 | 0 | 0 | 0 | 0 | 4,406 | 4,406 | 0 | 0 | 0 |
| B3060701 | CHARLOTTE | NC | | 08/23/2013 | | 132,071 | 0 | 0 | 0 | 0 | 0 | 0 | 11,581 | 11,581 | 0 | 0 | 0 |
| B3080203 | CHARLOTTE | NC | | 10/15/2013 | | 495,745 | 0 | 0 | 0 | 0 | 0 | 0 | 6,588 | 6,588 | 0 | 0 | 0 |
| B4021001 | CHARLOTTE | NC | | 05/01/2014 | | 774,049 | 0 | 0 | 0 | 0 | 0 | 0 | 9,421 | 9,421 | 0 | 0 | 0 |
| B5101601 | CHARLOTTE | NC | | 01/11/2016 | | 704,766 | 0 | 0 | 0 | 0 | 0 | 0 | 7,162 | 7,162 | 0 | 0 | 0 |
| B9112002 | CHARLOTTE | NC | | 01/22/2020 | | 2,898,284 | 0 | 0 | 0 | 0 | 0 | 0 | 22,643 | 22,643 | 0 | 0 | 0 |
| C0051405 | CHARLOTTE | NC | | 07/30/2020 | | 639,546 | 0 | 0 | 0 | 0 | 0 | 0 | 13,740 | 13,740 | 0 | 0 | 0 |
| C1080502 | CHARLOTTE | NC | | 11/29/2021 | | 595,541 | 0 | 0 | 0 | 0 | 0 | 0 | 4,642 | 4,642 | 0 | 0 | 0 |
| C2080301 | CHARLOTTE | NC | | 10/21/2022 | | 14,035,260 | 0 | 0 | 0 | 0 | 0 | 0 | 36,626 | 36,626 | 0 | 0 | 0 |
| C2111001 | CHARLOTTE | NC | | 01/31/2023 | | 2,013,569 | 0 | 0 | 0 | 0 | 0 | 0 | 7,663 | 7,663 | 0 | 0 | 0 |
| C2111101 | CHARLOTTE | NC | | 01/31/2023 | | 4,133,885 | 0 | 0 | 0 | 0 | 0 | 0 | 15,726 | 15,726 | 0 | 0 | 0 |
| C2111101-1 | CHARLOTTE | NC | | 10/06/2023 | | 3,554,153 | 0 | 0 | 0 | 0 | 0 | 0 | 12,711 | 12,711 | 0 | 0 | 0 |
| C4011102 | CHARLOTTE | NC | | 04/22/2024 | | 2,108,891 | 0 | 0 | 0 | 0 | 0 | 0 | 6,557 | 6,557 | 0 | 0 | 0 |
| C4012605 | CHARLOTTE | NC | | 04/19/2024 | | 1,049,117 | 0 | 0 | 0 | 0 | 0 | 0 | 4,801 | 4,801 | 0 | 0 | 0 |
| B4092402 | CLAYTON | NC | | 11/24/2014 | | 118,751 | 0 | 0 | 0 | 0 | 0 | 0 | 4,409 | 4,409 | 0 | 0 | 0 |
| B3062103 | CONCORD | NC | | 09/11/2013 | | 308,513 | 0 | 0 | 0 | 0 | 0 | 0 | 4,755 | 4,755 | 0 | 0 | 0 |
| B6050203 | CONCORD | NC | | 06/27/2016 | | 1,075,702 | 0 | 0 | 0 | 0 | 0 | 0 | 11,022 | 11,022 | 0 | 0 | 0 |
| C0073002 | CONCORD | NC | | 09/22/2020 | | 3,403,533 | 0 | 0 | 0 | 0 | 0 | 0 | 28,466 | 28,466 | 0 | 0 | 0 |
| C0073002-1 | CONCORD | NC | | 06/16/2022 | | 835,884 | 0 | 0 | 0 | 0 | 0 | 0 | 6,809 | 6,809 | 0 | 0 | 0 |
| B8061804 | CONOVER | NC | | 10/31/2018 | | 305,013 | 0 | 0 | 0 | 0 | 0 | 0 | 4,268 | 4,268 | 0 | 0 | 0 |
| C1083003 | CONOVER | NC | | 11/22/2021 | | 861,220 | 0 | 0 | 0 | 0 | 0 | 0 | 7,104 | 7,104 | 0 | 0 | 0 |
| A8072501 | DURHAM | NC | | 09/19/2008 | | 248,261 | 0 | 0 | 0 | 0 | 0 | 0 | 6,294 | 6,294 | 0 | 0 | 0 |
| B5092303 | DURHAM | NC | | 11/20/2015 | | 573,270 | 0 | 0 | 0 | 0 | 0 | 0 | 6,004 | 6,004 | 0 | 0 | 0 |
| C4083001 | DURHAM | NC | | 11/06/2024 | | 6,640,554 | 0 | 0 | 0 | 0 | 0 | 0 | 31,061 | 31,061 | 0 | 0 | 0 |
| C5080804 | DURHAM | NC | | 12/19/2025 | | 17,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 35,211 | 35,211 | 0 | 0 | 0 |
| C5101502 | DURHAM | NC | | 12/19/2025 | | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,473 | 4,473 | 0 | 0 | 0 |
| B4112502 | EDEN | NC | | 02/27/2015 | | 1,753,000 | 0 | 0 | 0 | 0 | 0 | 0 | 16,111 | 16,111 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5090503 | EMERALD ISLE | NC | | 11/14/2025 | | 3,264,800 | 0 | 0 | 0 | 0 | 0 | 0 | 10,097 | 10,097 | 0 | 0 | 0 |
| C5122203 | FAIRMONT | NC | | 06/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 539,046 | 539,046 | 0 | 0 | 0 |
| A8041002 | FAIRVIEW | NC | | 06/02/2008 | | 432,725 | 0 | 0 | 0 | 0 | 0 | 0 | 11,702 | 11,702 | 0 | 0 | 0 |
| A3062003 | FAYETTEVILLE | NC | | 09/08/2003 | | 288,927 | 0 | 0 | 0 | 0 | 0 | 0 | 6,004 | 6,004 | 0 | 0 | 0 |
| A8022001 | FAYETTEVILLE | NC | | 05/09/2008 | | 68,197 | 0 | 0 | 0 | 0 | 0 | 0 | 6,553 | 6,553 | 0 | 0 | 0 |
| B2121803 | FAYETTEVILLE | NC | | 03/07/2013 | | 984,699 | 0 | 0 | 0 | 0 | 0 | 0 | 14,609 | 14,609 | 0 | 0 | 0 |
| B6030804 | FAYETTEVILLE | NC | | 06/01/2016 | | 542,776 | 0 | 0 | 0 | 0 | 0 | 0 | 21,997 | 21,997 | 0 | 0 | 0 |
| B9071601 | FAYETTEVILLE | NC | | 09/27/2019 | | 359,657 | 0 | 0 | 0 | 0 | 0 | 0 | 3,122 | 3,122 | 0 | 0 | 0 |
| C4052301 | FAYETTEVILLE | NC | | 08/14/2024 | | 1,545,333 | 0 | 0 | 0 | 0 | 0 | 0 | 6,997 | 6,997 | 0 | 0 | 0 |
| C4120502 | FAYETTEVILLE | NC | | 02/06/2025 | | 1,664,076 | 0 | 0 | 0 | 0 | 0 | 0 | 4,741 | 4,741 | 0 | 0 | 0 |
| C0030602 | FUQUAY-VARINA | NC | | 07/31/2020 | | 2,071,191 | 0 | 0 | 0 | 0 | 0 | 0 | 18,237 | 18,237 | 0 | 0 | 0 |
| A7092112 | GARNER | NC | | 12/12/2007 | | 95,951 | 0 | 0 | 0 | 0 | 0 | 0 | 2,925 | 2,925 | 0 | 0 | 0 |
| B9061704 | GARNER | NC | | 09/06/2019 | | 211,512 | 0 | 0 | 0 | 0 | 0 | 0 | 1,837 | 1,837 | 0 | 0 | 0 |
| B8052304 | GASTONIA | NC | | 08/16/2018 | | 1,240,235 | 0 | 0 | 0 | 0 | 0 | 0 | 10,503 | 10,503 | 0 | 0 | 0 |
| C0031303 | GASTONIA | NC | | 05/22/2020 | | 693,398 | 0 | 0 | 0 | 0 | 0 | 0 | 9,136 | 9,136 | 0 | 0 | 0 |
| B8020805 | GOLDSBORO | NC | | 03/29/2018 | | 5,961,398 | 0 | 0 | 0 | 0 | 0 | 0 | 169,746 | 169,746 | 0 | 0 | 0 |
| B8020805-1 | GOLDSBORO | NC | | 04/30/2024 | | 7,227,643 | 0 | 0 | 0 | 0 | 0 | 0 | 47,781 | 47,781 | 0 | 0 | 0 |
| B0032901 | GREENSBORO | NC | | 07/22/2010 | | 612,747 | 0 | 0 | 0 | 0 | 0 | 0 | 20,272 | 20,272 | 0 | 0 | 0 |
| B0072605 | GREENSBORO | NC | | 10/27/2010 | | 1,148,937 | 0 | 0 | 0 | 0 | 0 | 0 | 21,243 | 21,243 | 0 | 0 | 0 |
| B4073001 | GREENSBORO | NC | | 10/22/2014 | | 1,286,166 | 0 | 0 | 0 | 0 | 0 | 0 | 28,782 | 28,782 | 0 | 0 | 0 |
| B4111403 | GREENSBORO | NC | | 01/28/2015 | | 343,959 | 0 | 0 | 0 | 0 | 0 | 0 | 3,967 | 3,967 | 0 | 0 | 0 |
| B8061813 | GREENSBORO | NC | | 10/31/2018 | | 459,757 | 0 | 0 | 0 | 0 | 0 | 0 | 6,432 | 6,432 | 0 | 0 | 0 |
| B9081404 | GREENSBORO | NC | | 11/19/2019 | | 631,447 | 0 | 0 | 0 | 0 | 0 | 0 | 8,706 | 8,706 | 0 | 0 | 0 |
| C1042904 | GREENSBORO | NC | | 08/27/2021 | | 367,817 | 0 | 0 | 0 | 0 | 0 | 0 | 2,029 | 2,029 | 0 | 0 | 0 |
| C1100404 | GREENSBORO | NC | | 12/21/2021 | | 1,094,128 | 0 | 0 | 0 | 0 | 0 | 0 | 8,481 | 8,481 | 0 | 0 | 0 |
| C2081001 | GREENSBORO | NC | | 10/05/2022 | | 17,131,181 | 0 | 0 | 0 | 0 | 0 | 0 | 28,616 | 28,616 | 0 | 0 | 0 |
| C3122103 | GREENSBORO | NC | | 02/28/2024 | | 2,103,085 | 0 | 0 | 0 | 0 | 0 | 0 | 9,759 | 9,759 | 0 | 0 | 0 |
| C4092005 | GREENSBORO | NC | | 12/18/2024 | | 765,776 | 0 | 0 | 0 | 0 | 0 | 0 | 3,559 | 3,559 | 0 | 0 | 0 |
| B5042302 | GREENVILLE | NC | | 07/21/2015 | | 1,940,539 | 0 | 0 | 0 | 0 | 0 | 0 | 20,628 | 20,628 | 0 | 0 | 0 |
| B7091202 | GREENVILLE | NC | | 11/30/2017 | | 2,622,891 | 0 | 0 | 0 | 0 | 0 | 0 | 17,641 | 17,641 | 0 | 0 | 0 |
| C2111405 | GREENVILLE | NC | | 02/01/2023 | | 1,190,813 | 0 | 0 | 0 | 0 | 0 | 0 | 4,502 | 4,502 | 0 | 0 | 0 |
| C2022601 | HENDERSON | NC | | 05/12/2022 | | 1,972,050 | 0 | 0 | 0 | 0 | 0 | 0 | 15,062 | 15,062 | 0 | 0 | 0 |
| B9090402 | HICKORY | NC | | 11/21/2019 | | 2,226,197 | 0 | 0 | 0 | 0 | 0 | 0 | 30,689 | 30,689 | 0 | 0 | 0 |
| C3041202 | HICKORY | NC | | 06/29/2023 | | 1,651,314 | 0 | 0 | 0 | 0 | 0 | 0 | 9,105 | 9,105 | 0 | 0 | 0 |
| B8061802 | HIGH POINT | NC | | 10/31/2018 | | 503,173 | 0 | 0 | 0 | 0 | 0 | 0 | 7,040 | 7,040 | 0 | 0 | 0 |
| B8061811 | HIGH POINT | NC | | 10/31/2018 | | 407,420 | 0 | 0 | 0 | 0 | 0 | 0 | 5,701 | 5,701 | 0 | 0 | 0 |
| B8061812 | HIGH POINT | NC | | 10/31/2018 | | 467,545 | 0 | 0 | 0 | 0 | 0 | 0 | 6,542 | 6,542 | 0 | 0 | 0 |
| C2070702 | HIGH POINT | NC | | 09/09/2022 | | 1,677,207 | 0 | 0 | 0 | 0 | 0 | 0 | 7,374 | 7,374 | 0 | 0 | 0 |
| C2070702-1 | HIGH POINT | NC | | 10/20/2023 | | 789,107 | 0 | 0 | 0 | 0 | 0 | 0 | 2,612 | 2,612 | 0 | 0 | 0 |
| C5051401 | HIGH POINT | NC | | 08/29/2025 | | 2,521,302 | 0 | 0 | 0 | 0 | 0 | 0 | 10,906 | 10,906 | 0 | 0 | 0 |
| B4012402 | HOLLY SPRINGS | NC | | 06/02/2014 | | 807,296 | 0 | 0 | 0 | 0 | 0 | 0 | 17,296 | 17,296 | 0 | 0 | 0 |
| B6080403 | HUNTERSVILLE | NC | | 10/21/2016 | | 808,485 | 0 | 0 | 0 | 0 | 0 | 0 | 8,939 | 8,939 | 0 | 0 | 0 |
| B9041703 | HUNTERSVILLE | NC | | 06/26/2019 | | 591,066 | 0 | 0 | 0 | 0 | 0 | 0 | 2,761 | 2,761 | 0 | 0 | 0 |
| B2121804 | JACKSONVILLE | NC | | 04/30/2013 | | 141,181 | 0 | 0 | 0 | 0 | 0 | 0 | 12,818 | 12,818 | 0 | 0 | 0 |
| B5020508 | JAMESTOWN | NC | | 09/01/2015 | | 288,112 | 0 | 0 | 0 | 0 | 0 | 0 | 3,383 | 3,383 | 0 | 0 | 0 |
| C1061402 | JAMESTOWN | NC | | 07/16/2021 | | 621,780 | 0 | 0 | 0 | 0 | 0 | 0 | 4,894 | 4,894 | 0 | 0 | 0 |
| C4031505 | JEFFERSON | NC | | 06/25/2024 | | 1,055,556 | 0 | 0 | 0 | 0 | 0 | 0 | 4,932 | 4,932 | 0 | 0 | 0 |
| A7100202 | KANNAPOLIS | NC | | 12/14/2007 | | 273,828 | 0 | 0 | 0 | 0 | 0 | 0 | 4,324 | 4,324 | 0 | 0 | 0 |
| B2050204 | MATTHEWS | NC | | 07/31/2012 | | 1,574,853 | 0 | 0 | 0 | 0 | 0 | 0 | 25,664 | 25,664 | 0 | 0 | 0 |
| B2050204-1 | MATTHEWS | NC | | 11/30/2018 | | 683,653 | 0 | 0 | 0 | 0 | 0 | 0 | 9,561 | 9,561 | 0 | 0 | 0 |
| B3040503 | MATTHEWS | NC | | 06/03/2013 | | 739,592 | 0 | 0 | 0 | 0 | 0 | 0 | 11,073 | 11,073 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B8020209 | MATTHEWS | NC | | 03/29/2018 | | 5,230,099 | 0 | 0 | 0 | 0 | 0 | 0 | 75,763 | 75,763 | 0 | 0 | 0 |
| B7051502 | MAXTON | NC | | 08/11/2017 | | 374,786 | 0 | 0 | 0 | 0 | 0 | 0 | 6,139 | 6,139 | 0 | 0 | 0 |
| C1081104 | MEBANE | NC | | 12/07/2021 | | 7,470,924 | 0 | 0 | 0 | 0 | 0 | 0 | 59,554 | 59,554 | 0 | 0 | 0 |
| C4040806 | MILLS RIVER | NC | | 06/28/2024 | | 1,103,112 | 0 | 0 | 0 | 0 | 0 | 0 | 4,976 | 4,976 | 0 | 0 | 0 |
| B5121403 | MONROE | NC | | 02/25/2016 | | 461,034 | 0 | 0 | 0 | 0 | 0 | 0 | 4,650 | 4,650 | 0 | 0 | 0 |
| B8090501 | MORGANTON | NC | | 10/31/2018 | | 1,129,145 | 0 | 0 | 0 | 0 | 0 | 0 | 9,542 | 9,542 | 0 | 0 | 0 |
| C1080503 | MORGANTON | NC | | 10/19/2021 | | 851,793 | 0 | 0 | 0 | 0 | 0 | 0 | 6,681 | 6,681 | 0 | 0 | 0 |
| C3050801 | MORRISVILLE | NC | | 07/27/2023 | | 6,851,059 | 0 | 0 | 0 | 0 | 0 | 0 | 38,766 | 38,766 | 0 | 0 | 0 |
| C6032003 | MORRISVILLE | NC | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,023,811 | 2,023,811 | 0 | 0 | 0 |
| B7072602 | NAGS HEAD | NC | | 10/17/2017 | | 316,972 | 0 | 0 | 0 | 0 | 0 | 0 | 9,378 | 9,378 | 0 | 0 | 0 |
| C4080801 | NEWTON | NC | | 10/11/2024 | | 1,486,839 | 0 | 0 | 0 | 0 | 0 | 0 | 6,758 | 6,758 | 0 | 0 | 0 |
| C4092004 | OAK CITY | NC | | 12/18/2024 | | 594,230 | 0 | 0 | 0 | 0 | 0 | 0 | 2,861 | 2,861 | 0 | 0 | 0 |
| B6042203 | PEMBROKE | NC | | 10/04/2016 | | 1,147,550 | 0 | 0 | 0 | 0 | 0 | 0 | 127,128 | 127,128 | 0 | 0 | 0 |
| C5011504 | PINEHURST | NC | | 03/20/2025 | | 1,454,799 | 0 | 0 | 0 | 0 | 0 | 0 | 5,725 | 5,725 | 0 | 0 | 0 |
| B9012402 | PINK HILL | NC | | 03/20/2019 | | 308,157 | 0 | 0 | 0 | 0 | 0 | 0 | 7,331 | 7,331 | 0 | 0 | 0 |
| A7060805 | RALEIGH | NC | | 07/23/2007 | | 210,053 | 0 | 0 | 0 | 0 | 0 | 0 | 6,469 | 6,469 | 0 | 0 | 0 |
| A8121002 | RALEIGH | NC | | 02/20/2009 | | 155,973 | 0 | 0 | 0 | 0 | 0 | 0 | 3,564 | 3,564 | 0 | 0 | 0 |
| B4120802 | RALEIGH | NC | | 03/16/2015 | | 252,757 | 0 | 0 | 0 | 0 | 0 | 0 | 2,785 | 2,785 | 0 | 0 | 0 |
| B7071901 | RALEIGH | NC | | 10/27/2017 | | 5,596,755 | 0 | 0 | 0 | 0 | 0 | 0 | 52,171 | 52,171 | 0 | 0 | 0 |
| B8011701 | RALEIGH | NC | | 03/29/2018 | | 1,123,125 | 0 | 0 | 0 | 0 | 0 | 0 | 17,392 | 17,392 | 0 | 0 | 0 |
| B9062405 | RALEIGH | NC | | 08/29/2019 | | 707,270 | 0 | 0 | 0 | 0 | 0 | 0 | 5,944 | 5,944 | 0 | 0 | 0 |
| C2051301 | RALEIGH | NC | | 08/19/2022 | | 11,887,229 | 0 | 0 | 0 | 0 | 0 | 0 | 185,011 | 185,011 | 0 | 0 | 0 |
| C2102601 | RALEIGH | NC | | 01/17/2023 | | 690,915 | 0 | 0 | 0 | 0 | 0 | 0 | 3,695 | 3,695 | 0 | 0 | 0 |
| C3030302 | RALEIGH | NC | | 05/30/2023 | | 11,990,889 | 0 | 0 | 0 | 0 | 0 | 0 | 62,348 | 62,348 | 0 | 0 | 0 |
| C3050102 | RALEIGH | NC | | 08/14/2023 | | 15,820,399 | 0 | 0 | 0 | 0 | 0 | 0 | 60,103 | 60,103 | 0 | 0 | 0 |
| C3072103 | RALEIGH | NC | | 10/06/2023 | | 5,939,901 | 0 | 0 | 0 | 0 | 0 | 0 | 18,793 | 18,793 | 0 | 0 | 0 |
| C3080801 | RALEIGH | NC | | 10/20/2023 | | 3,710,379 | 0 | 0 | 0 | 0 | 0 | 0 | 11,997 | 11,997 | 0 | 0 | 0 |
| C3111701 | RALEIGH | NC | | 01/26/2024 | | 2,118,452 | 0 | 0 | 0 | 0 | 0 | 0 | 6,429 | 6,429 | 0 | 0 | 0 |
| C5042901 | RALEIGH | NC | | 07/09/2025 | | 4,617,336 | 0 | 0 | 0 | 0 | 0 | 0 | 17,981 | 17,981 | 0 | 0 | 0 |
| C5050807 | RALEIGH | NC | | 07/11/2025 | | 4,041,212 | 0 | 0 | 0 | 0 | 0 | 0 | 11,675 | 11,675 | 0 | 0 | 0 |
| C6021701 | RALEIGH | NC | | 04/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,118 | 31,118 | 0 | 0 | 0 |
| B9081406 | RAMSEUR | NC | | 11/19/2019 | | 1,389,245 | 0 | 0 | 0 | 0 | 0 | 0 | 19,151 | 19,151 | 0 | 0 | 0 |
| B8061801 | RANDLEMAN | NC | | 10/31/2018 | | 667,913 | 0 | 0 | 0 | 0 | 0 | 0 | 9,345 | 9,345 | 0 | 0 | 0 |
| C2083105 | ROANOKE RAPIDS | NC | | 10/21/2022 | | 11,120,732 | 0 | 0 | 0 | 0 | 0 | 0 | 3,611 | 3,611 | 0 | 0 | 0 |
| C3092001 | ROCKINGHAM | NC | | 02/09/2024 | | 5,844,624 | 0 | 0 | 0 | 0 | 0 | 0 | 18,410 | 18,410 | 0 | 0 | 0 |
| C3041003 | ROCKY MOUNT | NC | | 06/12/2023 | | 6,361,849 | 0 | 0 | 0 | 0 | 0 | 0 | 33,948 | 33,948 | 0 | 0 | 0 |
| C3051503 | ROCKY MOUNT | NC | | 08/04/2023 | | 2,289,690 | 0 | 0 | 0 | 0 | 0 | 0 | 19,250 | 19,250 | 0 | 0 | 0 |
| C5030704 | ROXBORO | NC | | 05/06/2025 | | 1,441,132 | 0 | 0 | 0 | 0 | 0 | 0 | 6,478 | 6,478 | 0 | 0 | 0 |
| B2111605 | RUTHERFORDTON | NC | | 01/25/2013 | | 252,563 | 0 | 0 | 0 | 0 | 0 | 0 | 7,325 | 7,325 | 0 | 0 | 0 |
| B9052204 | SANFORD | NC | | 12/13/2019 | | 512,889 | 0 | 0 | 0 | 0 | 0 | 0 | 4,201 | 4,201 | 0 | 0 | 0 |
| B7021702 | SEVEN LAKES | NC | | 05/01/2017 | | 772,385 | 0 | 0 | 0 | 0 | 0 | 0 | 8,038 | 8,038 | 0 | 0 | 0 |
| C5021408 | SHELBY | NC | | 04/21/2025 | | 965,265 | 0 | 0 | 0 | 0 | 0 | 0 | 3,986 | 3,986 | 0 | 0 | 0 |
| B8061803 | SILER CITY | NC | | 11/01/2018 | | 348,871 | 0 | 0 | 0 | 0 | 0 | 0 | 4,838 | 4,838 | 0 | 0 | 0 |
| C3102001 | SMITHFIELD | NC | | 02/02/2024 | | 8,429,292 | 0 | 0 | 0 | 0 | 0 | 0 | 32,805 | 32,805 | 0 | 0 | 0 |
| A7010501 | SOUTHERN PINES | NC | | 04/11/2007 | | 137,422 | 0 | 0 | 0 | 0 | 0 | 0 | 4,245 | 4,245 | 0 | 0 | 0 |
| C5011505 | SOUTHERN PINES | NC | | 03/20/2025 | | 1,454,799 | 0 | 0 | 0 | 0 | 0 | 0 | 5,725 | 5,725 | 0 | 0 | 0 |
| C5031403 | SPRING LAKE | NC | | 05/20/2025 | | 1,313,646 | 0 | 0 | 0 | 0 | 0 | 0 | 5,905 | 5,905 | 0 | 0 | 0 |
| C3022101 | STANLEY | NC | | 05/31/2023 | | 2,662,413 | 0 | 0 | 0 | 0 | 0 | 0 | 14,074 | 14,074 | 0 | 0 | 0 |
| B8061805 | THOMASVILLE | NC | | 11/01/2018 | | 491,492 | 0 | 0 | 0 | 0 | 0 | 0 | 6,816 | 6,816 | 0 | 0 | 0 |
| B8061810 | TRINITY | NC | | 10/31/2018 | | 490,909 | 0 | 0 | 0 | 0 | 0 | 0 | 6,869 | 6,869 | 0 | 0 | 0 |
| C5032503 | WADESBORO | NC | | 08/08/2025 | | 3,144,382 | 0 | 0 | 0 | 0 | 0 | 0 | 13,601 | 13,601 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B6030805 | WAKE FOREST | NC | | 06/01/2016 | | 262,606 | 0 | 0 | 0 | 0 | 0 | 0 | 10,645 | 10,645 | 0 | 0 | 0 |
| C2032102 | WESLEY CHAPEL | NC | | 06/13/2022 | | 6,002,850 | 0 | 0 | 0 | 0 | 0 | 0 | 42,994 | 42,994 | 0 | 0 | 0 |
| B8050202 | WILKESBORO | NC | | 08/24/2018 | | 1,013,269 | 0 | 0 | 0 | 0 | 0 | 0 | 5,885 | 5,885 | 0 | 0 | 0 |
| B9060601 | WILSON | NC | | 07/31/2019 | | 988,399 | 0 | 0 | 0 | 0 | 0 | 0 | 5,593 | 5,593 | 0 | 0 | 0 |
| C3091105 | WILSON | NC | | 12/22/2023 | | 3,434,000 | 0 | 0 | 0 | 0 | 0 | 0 | 14,065 | 14,065 | 0 | 0 | 0 |
| B7012601 | WINSTON-SALEM | NC | | 04/06/2017 | | 2,660,136 | 0 | 0 | 0 | 0 | 0 | 0 | 41,978 | 41,978 | 0 | 0 | 0 |
| B9022802 | WINSTON-SALEM | NC | | 05/03/2019 | | 692,107 | 0 | 0 | 0 | 0 | 0 | 0 | 10,720 | 10,720 | 0 | 0 | 0 |
| WC311001 | WATFORD CITY | ND | | 02/01/2024 | | 3,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,076 | 4,076 | 0 | 0 | 0 |
| B7101001 | BELLEVUE | NE | | 12/15/2017 | | 279,663 | 0 | 0 | 0 | 0 | 0 | 0 | 2,801 | 2,801 | 0 | 0 | 0 |
| WC302006 | BELLEVUE | NE | | 06/20/2023 | | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,189 | 9,189 | 0 | 0 | 0 |
| C4092001 | LA VISTA | NE | | 11/18/2024 | | 2,515,271 | 0 | 0 | 0 | 0 | 0 | 0 | 11,976 | 11,976 | 0 | 0 | 0 |
| C2111705 | LINCOLN | NE | | 02/13/2023 | | 929,433 | 0 | 0 | 0 | 0 | 0 | 0 | 3,373 | 3,373 | 0 | 0 | 0 |
| A9020601 | OMAHA | NE | | 04/02/2009 | | 125,457 | 0 | 0 | 0 | 0 | 0 | 0 | 8,505 | 8,505 | 0 | 0 | 0 |
| B2012902 | OMAHA | NE | | 03/30/2012 | | 946,106 | 0 | 0 | 0 | 0 | 0 | 0 | 33,993 | 33,993 | 0 | 0 | 0 |
| B2031308 | OMAHA | NE | | 05/22/2012 | | 422,642 | 0 | 0 | 0 | 0 | 0 | 0 | 14,650 | 14,650 | 0 | 0 | 0 |
| B2082701 | OMAHA | NE | | 10/30/2012 | | 276,662 | 0 | 0 | 0 | 0 | 0 | 0 | 8,413 | 8,413 | 0 | 0 | 0 |
| B3072304 | OMAHA | NE | | 10/11/2013 | | 55,786 | 0 | 0 | 0 | 0 | 0 | 0 | 11,982 | 11,982 | 0 | 0 | 0 |
| B3072305 | OMAHA | NE | | 10/11/2013 | | 54,184 | 0 | 0 | 0 | 0 | 0 | 0 | 11,644 | 11,644 | 0 | 0 | 0 |
| B3072306 | OMAHA | NE | | 10/11/2013 | | 68,857 | 0 | 0 | 0 | 0 | 0 | 0 | 14,792 | 14,792 | 0 | 0 | 0 |
| A7040302 | NASHUA | NH | | 06/27/2007 | | 12,301 | 0 | 0 | 0 | 0 | 0 | 0 | 1,929 | 1,929 | 0 | 0 | 0 |
| B8061503 | BELLEVILLE | NJ | | 08/27/2018 | | 658,470 | 0 | 0 | 0 | 0 | 0 | 0 | 7,519 | 7,519 | 0 | 0 | 0 |
| B8061503-1 | BELLEVILLE | NJ | | 12/22/2025 | | 3,385,000 | 0 | 0 | 0 | 0 | 0 | 0 | 24,402 | 24,402 | 0 | 0 | 0 |
| C3041004 | BORDENTOWN | NJ | | 06/14/2023 | | 1,531,769 | 0 | 0 | 0 | 0 | 0 | 0 | 8,445 | 8,445 | 0 | 0 | 0 |
| C4022204 | CAPE MAY COURT HOUSE | NJ | | 04/30/2024 | | 5,773,953 | 0 | 0 | 0 | 0 | 0 | 0 | 26,880 | 26,880 | 0 | 0 | 0 |
| C6041302 | CAPE MAY COURT HOUSE | NJ | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,649,183 | 1,649,183 | 0 | 0 | 0 |
| WC301001 | CAPE MAY COURT HOUSE | NJ | | 03/23/2023 | | 6,645,387 | 0 | 0 | 0 | 0 | 0 | 0 | 12,654 | 12,654 | 0 | 0 | 0 |
| C1062802 | CARLSTADT | NJ | | 09/03/2021 | | 2,415,083 | 0 | 0 | 0 | 0 | 0 | 0 | 28,602 | 28,602 | 0 | 0 | 0 |
| C4121305 | CLIFFSIDE PARK | NJ | | 03/25/2025 | | 712,005 | 0 | 0 | 0 | 0 | 0 | 0 | 3,186 | 3,186 | 0 | 0 | 0 |
| C4030101 | DEPTFORD | NJ | | 06/25/2024 | | 4,115,042 | 0 | 0 | 0 | 0 | 0 | 0 | 38,944 | 38,944 | 0 | 0 | 0 |
| C4043001 | EAST BRUNSWICK | NJ | | 07/19/2024 | | 15,595,647 | 0 | 0 | 0 | 0 | 0 | 0 | 66,226 | 66,226 | 0 | 0 | 0 |
| C5090301 | ELIZABETH | NJ | | 11/24/2025 | | 342,513 | 0 | 0 | 0 | 0 | 0 | 0 | 943 | 943 | 0 | 0 | 0 |
| C3040402 | EWING | NJ | | 06/02/2023 | | 10,271,283 | 0 | 0 | 0 | 0 | 0 | 0 | 34,823 | 34,823 | 0 | 0 | 0 |
| C3110802 | FLORHAM PARK | NJ | | 01/26/2024 | | 12,878,985 | 0 | 0 | 0 | 0 | 0 | 0 | 52,341 | 52,341 | 0 | 0 | 0 |
| C3110802-1 | FLORHAM PARK | NJ | | 12/15/2025 | | 5,490,832 | 0 | 0 | 0 | 0 | 0 | 0 | 16,179 | 16,179 | 0 | 0 | 0 |
| C6070205 | FREEHOLD | NJ | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3022803 | GARWOOD | NJ | | 04/28/2023 | | 6,631,978 | 0 | 0 | 0 | 0 | 0 | 0 | 36,462 | 36,462 | 0 | 0 | 0 |
| C4080502 | GLASSBORO | NJ | | 10/16/2024 | | 1,109,171 | 0 | 0 | 0 | 0 | 0 | 0 | 5,223 | 5,223 | 0 | 0 | 0 |
| WC304002 | HAWTHORNE | NJ | | 06/09/2023 | | 2,741,955 | 0 | 0 | 0 | 0 | 0 | 0 | 5,576 | 5,576 | 0 | 0 | 0 |
| B3021903 | HILLSIDE | NJ | | 05/15/2013 | | 207,113 | 0 | 0 | 0 | 0 | 0 | 0 | 20,129 | 20,129 | 0 | 0 | 0 |
| B1112501 | HOBOKEN | NJ | | 12/29/2011 | | 795,472 | 0 | 0 | 0 | 0 | 0 | 0 | 14,921 | 14,921 | 0 | 0 | 0 |
| C3121302 | HOBOKEN | NJ | | 02/27/2024 | | 1,129,376 | 0 | 0 | 0 | 0 | 0 | 0 | 5,333 | 5,333 | 0 | 0 | 0 |
| C0033101 | JERSEY CITY | NJ | | 06/22/2020 | | 951,524 | 0 | 0 | 0 | 0 | 0 | 0 | 7,897 | 7,897 | 0 | 0 | 0 |
| C5032504 | JERSEY CITY | NJ | | 06/20/2025 | | 963,450 | 0 | 0 | 0 | 0 | 0 | 0 | 4,148 | 4,148 | 0 | 0 | 0 |
| C5051302 | JERSEY CITY | NJ | | 08/07/2025 | | 3,032,454 | 0 | 0 | 0 | 0 | 0 | 0 | 8,911 | 8,911 | 0 | 0 | 0 |
| B5020506 | KEARNY | NJ | | 05/12/2015 | | 256,318 | 0 | 0 | 0 | 0 | 0 | 0 | 3,852 | 3,852 | 0 | 0 | 0 |
| B5111711 | LAKEWOOD | NJ | | 01/06/2016 | | 636,093 | 0 | 0 | 0 | 0 | 0 | 0 | 12,317 | 12,317 | 0 | 0 | 0 |
| B5022501 | LAWRENCEVILLE TOWNSHIP | NJ | | 08/03/2015 | | 1,225,191 | 0 | 0 | 0 | 0 | 0 | 0 | 12,784 | 12,784 | 0 | 0 | 0 |
| C6041401 | LINDEN | NJ | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,550,466 | 1,550,466 | 0 | 0 | 0 |
| C5072303 | LIVINGSTON | NJ | | 10/01/2025 | | 1,123,555 | 0 | 0 | 0 | 0 | 0 | 0 | 4,534 | 4,534 | 0 | 0 | 0 |
| C1040801 | MAYS LANDING | NJ | | 08/05/2021 | | 5,798,341 | 0 | 0 | 0 | 0 | 0 | 0 | 104,446 | 104,446 | 0 | 0 | 0 |
| A7041004 | NEW BRUNSWICK | NJ | | 07/02/2007 | | 363,493 | 0 | 0 | 0 | 0 | 0 | 0 | 12,242 | 12,242 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5060606 | NEW PROVIDENCE | NJ | | 08/26/2025 | | 826,009 | 0 | 0 | 0 | 0 | 0 | 0 | 3,508 | 3,508 | 0 | 0 | 0 |
| C5050504 | NEWARK | NJ | | 08/05/2025 | | 2,086,426 | 0 | 0 | 0 | 0 | 0 | 0 | 9,194 | 9,194 | 0 | 0 | 0 |
| C5072403 | NEWARK | NJ | | 09/30/2025 | | 839,495 | 0 | 0 | 0 | 0 | 0 | 0 | 2,395 | 2,395 | 0 | 0 | 0 |
| C6010802 | NEWARK | NJ | | 03/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,771 | 5,771 | 0 | 0 | 0 |
| C6050502 | NEWARK | NJ | | 09/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1011204 | PARSIPPANY | NJ | | 03/24/2021 | | 1,459,543 | 0 | 0 | 0 | 0 | 0 | 0 | 12,259 | 12,259 | 0 | 0 | 0 |
| C5090302 | PASSAIC | NJ | | 11/24/2025 | | 342,513 | 0 | 0 | 0 | 0 | 0 | 0 | 943 | 943 | 0 | 0 | 0 |
| C4030404 | PATERSON | NJ | | 05/23/2024 | | 1,239,676 | 0 | 0 | 0 | 0 | 0 | 0 | 5,633 | 5,633 | 0 | 0 | 0 |
| C4121306 | PATERSON | NJ | | 03/25/2025 | | 870,228 | 0 | 0 | 0 | 0 | 0 | 0 | 3,895 | 3,895 | 0 | 0 | 0 |
| C4111205 | PERTH AMBOY | NJ | | 01/31/2025 | | 1,070,840 | 0 | 0 | 0 | 0 | 0 | 0 | 4,683 | 4,683 | 0 | 0 | 0 |
| C5120403 | PHILLIPSBURG | NJ | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,090 | 36,090 | 0 | 0 | 0 |
| C2060701 | PINE BROOK, TOWNSHIP OF M | NJ | | 09/21/2022 | | 501,768 | 0 | 0 | 0 | 0 | 0 | 0 | 8,024 | 8,024 | 0 | 0 | 0 |
| C6031703 | PLAINFIELD | NJ | | 06/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,859,027 | 1,859,027 | 0 | 0 | 0 |
| B3021904 | POINT PLEASANT BEACH | NJ | | 05/22/2013 | | 435,615 | 0 | 0 | 0 | 0 | 0 | 0 | 11,895 | 11,895 | 0 | 0 | 0 |
| C5102104 | SAYREVILLE | NJ | | 02/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,851 | 13,851 | 0 | 0 | 0 |
| B5111601 | VINELAND | NJ | | 02/26/2016 | | 182,775 | 0 | 0 | 0 | 0 | 0 | 0 | 1,862 | 1,862 | 0 | 0 | 0 |
| B8101201 | VOORHEES TOWNSHIP | NJ | | 12/10/2018 | | 627,115 | 0 | 0 | 0 | 0 | 0 | 0 | 7,792 | 7,792 | 0 | 0 | 0 |
| C2082603 | WARREN | NJ | | 11/29/2022 | | 14,735,340 | 0 | 0 | 0 | 0 | 0 | 0 | 26,915 | 26,915 | 0 | 0 | 0 |
| C3070601 | WAYNE | NJ | | 09/21/2023 | | 12,343,876 | 0 | 0 | 0 | 0 | 0 | 0 | 61,386 | 61,386 | 0 | 0 | 0 |
| WC211002 | WAYNE | NJ | | 01/27/2023 | | 10,778,627 | 0 | 0 | 0 | 0 | 0 | 0 | 23,322 | 23,322 | 0 | 0 | 0 |
| C4121304 | WEST NEW YORK | NJ | | 03/26/2025 | | 1,022,511 | 0 | 0 | 0 | 0 | 0 | 0 | 4,574 | 4,574 | 0 | 0 | 0 |
| C3031503 | WOODLAND PARK | NJ | | 05/03/2023 | | 12,923,741 | 0 | 0 | 0 | 0 | 0 | 0 | 46,000 | 46,000 | 0 | 0 | 0 |
| B9082604 | ALAMOGORDO | NM | | 10/11/2019 | | 1,861,921 | 0 | 0 | 0 | 0 | 0 | 0 | 16,890 | 16,890 | 0 | 0 | 0 |
| A7091704 | ALBUQUERQUE | NM | | 12/14/2007 | | 105,923 | 0 | 0 | 0 | 0 | 0 | 0 | 3,229 | 3,229 | 0 | 0 | 0 |
| A7120403 | ALBUQUERQUE | NM | | 02/25/2008 | | 195,499 | 0 | 0 | 0 | 0 | 0 | 0 | 5,379 | 5,379 | 0 | 0 | 0 |
| A7120409 | ALBUQUERQUE | NM | | 02/25/2008 | | 222,794 | 0 | 0 | 0 | 0 | 0 | 0 | 6,129 | 6,129 | 0 | 0 | 0 |
| B0050701 | ALBUQUERQUE | NM | | 07/15/2010 | | 134,835 | 0 | 0 | 0 | 0 | 0 | 0 | 2,628 | 2,628 | 0 | 0 | 0 |
| B2022701 | ALBUQUERQUE | NM | | 04/30/2012 | | 1,089,968 | 0 | 0 | 0 | 0 | 0 | 0 | 36,920 | 36,920 | 0 | 0 | 0 |
| B3050906 | ALBUQUERQUE | NM | | 07/24/2013 | | 740,527 | 0 | 0 | 0 | 0 | 0 | 0 | 20,717 | 20,717 | 0 | 0 | 0 |
| B6060801 | ALBUQUERQUE | NM | | 08/23/2016 | | 3,243,290 | 0 | 0 | 0 | 0 | 0 | 0 | 32,497 | 32,497 | 0 | 0 | 0 |
| B6091601 | ALBUQUERQUE | NM | | 10/31/2016 | | 2,124,118 | 0 | 0 | 0 | 0 | 0 | 0 | 24,233 | 24,233 | 0 | 0 | 0 |
| B8051009 | ALBUQUERQUE | NM | | 07/10/2018 | | 376,105 | 0 | 0 | 0 | 0 | 0 | 0 | 3,385 | 3,385 | 0 | 0 | 0 |
| C0101903 | ALBUQUERQUE | NM | | 12/18/2020 | | 1,618,301 | 0 | 0 | 0 | 0 | 0 | 0 | 14,204 | 14,204 | 0 | 0 | 0 |
| C1091004 | ALBUQUERQUE | NM | | 11/24/2021 | | 783,769 | 0 | 0 | 0 | 0 | 0 | 0 | 6,285 | 6,285 | 0 | 0 | 0 |
| C1110301 | ALBUQUERQUE | NM | | 01/31/2022 | | 1,142,630 | 0 | 0 | 0 | 0 | 0 | 0 | 9,057 | 9,057 | 0 | 0 | 0 |
| C2031502 | ALBUQUERQUE | NM | | 05/13/2022 | | 1,556,339 | 0 | 0 | 0 | 0 | 0 | 0 | 8,014 | 8,014 | 0 | 0 | 0 |
| C2060901 | ALBUQUERQUE | NM | | 08/30/2022 | | 808,624 | 0 | 0 | 0 | 0 | 0 | 0 | 7,877 | 7,877 | 0 | 0 | 0 |
| C3100205 | ALBUQUERQUE | NM | | 03/08/2024 | | 1,387,853 | 0 | 0 | 0 | 0 | 0 | 0 | 3,976 | 3,976 | 0 | 0 | 0 |
| C4042401 | ALBUQUERQUE | NM | | 08/21/2024 | | 2,165,640 | 0 | 0 | 0 | 0 | 0 | 0 | 9,296 | 9,296 | 0 | 0 | 0 |
| C5061304 | ALBUQUERQUE | NM | | 09/08/2025 | | 313,574 | 0 | 0 | 0 | 0 | 0 | 0 | 1,298 | 1,298 | 0 | 0 | 0 |
| C5101601 | ALBUQUERQUE | NM | | 01/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,089 | 1,089 | 0 | 0 | 0 |
| C5103104 | ALBUQUERQUE | NM | | 02/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,872 | 2,872 | 0 | 0 | 0 |
| C5121001 | ALBUQUERQUE | NM | | 03/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,546 | 7,546 | 0 | 0 | 0 |
| WC510002 | ALBUQUERQUE | NM | | 01/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3040301 | FARMINGTON | NM | | 05/17/2023 | | 11,040,129 | 0 | 0 | 0 | 0 | 0 | 0 | 295,044 | 295,044 | 0 | 0 | 0 |
| B2062906 | LAS CRUCES | NM | | 09/13/2012 | | 1,447,087 | 0 | 0 | 0 | 0 | 0 | 0 | 22,344 | 22,344 | 0 | 0 | 0 |
| B2113001 | LAS CRUCES | NM | | 01/30/2013 | | 531,981 | 0 | 0 | 0 | 0 | 0 | 0 | 7,834 | 7,834 | 0 | 0 | 0 |
| B7082502 | LAS CRUCES | NM | | 10/20/2017 | | 686,349 | 0 | 0 | 0 | 0 | 0 | 0 | 6,813 | 6,813 | 0 | 0 | 0 |
| B9082606 | LAS CRUCES | NM | | 10/11/2019 | | 576,912 | 0 | 0 | 0 | 0 | 0 | 0 | 5,235 | 5,235 | 0 | 0 | 0 |
| C0013002 | LAS CRUCES | NM | | 03/24/2020 | | 1,057,505 | 0 | 0 | 0 | 0 | 0 | 0 | 23,583 | 23,583 | 0 | 0 | 0 |
| C1050603 | LAS CRUCES | NM | | 06/30/2021 | | 264,072 | 0 | 0 | 0 | 0 | 0 | 0 | 2,092 | 2,092 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C1102602 | LAS CRUCES | NM | | 12/29/2021 | | 1,517,051 | 0 | 0 | 0 | 0 | 0 | 0 | 11,924 | 11,924 | 0 | 0 | 0 |
| C2010702 | LAS CRUCES | NM | | 03/31/2022 | | 847,921 | 0 | 0 | 0 | 0 | 0 | 0 | 6,837 | 6,837 | 0 | 0 | 0 |
| C4060706 | LAS CRUCES | NM | | 10/07/2024 | | 946,543 | 0 | 0 | 0 | 0 | 0 | 0 | 4,006 | 4,006 | 0 | 0 | 0 |
| C4092002 | LAS CRUCES | NM | | 12/04/2024 | | 5,598,095 | 0 | 0 | 0 | 0 | 0 | 0 | 27,431 | 27,431 | 0 | 0 | 0 |
| C6011404 | LAS CRUCES | NM | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,921 | 4,921 | 0 | 0 | 0 |
| B4060901 | RIO RANCHO | NM | | 07/23/2014 | | 557,146 | 0 | 0 | 0 | 0 | 0 | 0 | 6,480 | 6,480 | 0 | 0 | 0 |
| B9050201 | RIO RANCHO | NM | | 06/28/2019 | | 859,145 | 0 | 0 | 0 | 0 | 0 | 0 | 7,516 | 7,516 | 0 | 0 | 0 |
| B9082605 | RUIDOSO | NM | | 10/11/2019 | | 522,068 | 0 | 0 | 0 | 0 | 0 | 0 | 4,737 | 4,737 | 0 | 0 | 0 |
| A7091701 | SANTA FE | NM | | 12/17/2007 | | 50,240 | 0 | 0 | 0 | 0 | 0 | 0 | 5,909 | 5,909 | 0 | 0 | 0 |
| B2062203 | SANTA FE | NM | | 09/28/2012 | | 1,197,200 | 0 | 0 | 0 | 0 | 0 | 0 | 19,147 | 19,147 | 0 | 0 | 0 |
| B2103110 | SANTA FE | NM | | 03/07/2013 | | 509,423 | 0 | 0 | 0 | 0 | 0 | 0 | 14,781 | 14,781 | 0 | 0 | 0 |
| B3030104 | SANTA FE | NM | | 06/14/2013 | | 2,106,287 | 0 | 0 | 0 | 0 | 0 | 0 | 31,520 | 31,520 | 0 | 0 | 0 |
| B3090303 | SANTA FE | NM | | 11/08/2013 | | 395,158 | 0 | 0 | 0 | 0 | 0 | 0 | 8,339 | 8,339 | 0 | 0 | 0 |
| B6082505 | SANTA FE | NM | | 11/15/2016 | | 1,132,795 | 0 | 0 | 0 | 0 | 0 | 0 | 6,307 | 6,307 | 0 | 0 | 0 |
| B6091901 | SANTA FE | NM | | 11/15/2016 | | 1,077,342 | 0 | 0 | 0 | 0 | 0 | 0 | 5,827 | 5,827 | 0 | 0 | 0 |
| B8100409 | SANTA FE | NM | | 01/11/2019 | | 217,421 | 0 | 0 | 0 | 0 | 0 | 0 | 1,897 | 1,897 | 0 | 0 | 0 |
| C3061503 | CARSON CITY | NV | | 08/31/2023 | | 3,916,760 | 0 | 0 | 0 | 0 | 0 | 0 | 19,945 | 19,945 | 0 | 0 | 0 |
| C4070903 | CARSON CITY | NV | | 10/21/2024 | | 1,525,689 | 0 | 0 | 0 | 0 | 0 | 0 | 6,691 | 6,691 | 0 | 0 | 0 |
| C5091203 | CARSON CITY | NV | | 12/16/2025 | | 1,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 5,776 | 5,776 | 0 | 0 | 0 |
| WC303005 | CARSON CITY | NV | | 05/31/2023 | | 4,980,534 | 0 | 0 | 0 | 0 | 0 | 0 | 10,458 | 10,458 | 0 | 0 | 0 |
| C0021908 | ENTERPRISE | NV | | 04/22/2020 | | 5,144,399 | 0 | 0 | 0 | 0 | 0 | 0 | 57,411 | 57,411 | 0 | 0 | 0 |
| C4031204 | GARDNERVILLE | NV | | 05/20/2024 | | 2,533,315 | 0 | 0 | 0 | 0 | 0 | 0 | 11,918 | 11,918 | 0 | 0 | 0 |
| B1081001 | HENDERSON | NV | | 10/06/2011 | | 49,062 | 0 | 0 | 0 | 0 | 0 | 0 | 13,534 | 13,534 | 0 | 0 | 0 |
| B4020504 | HENDERSON | NV | | 03/31/2014 | | 196,817 | 0 | 0 | 0 | 0 | 0 | 0 | 13,967 | 13,967 | 0 | 0 | 0 |
| B4050105 | HENDERSON | NV | | 07/11/2014 | | 136,075 | 0 | 0 | 0 | 0 | 0 | 0 | 3,246 | 3,246 | 0 | 0 | 0 |
| B6110302 | HENDERSON | NV | | 02/10/2017 | | 1,611,641 | 0 | 0 | 0 | 0 | 0 | 0 | 18,441 | 18,441 | 0 | 0 | 0 |
| B7030803 | HENDERSON | NV | | 06/08/2017 | | 639,092 | 0 | 0 | 0 | 0 | 0 | 0 | 6,390 | 6,390 | 0 | 0 | 0 |
| B7030805 | HENDERSON | NV | | 06/08/2017 | | 551,390 | 0 | 0 | 0 | 0 | 0 | 0 | 5,515 | 5,515 | 0 | 0 | 0 |
| B8022601 | HENDERSON | NV | | 04/30/2018 | | 390,284 | 0 | 0 | 0 | 0 | 0 | 0 | 3,303 | 3,303 | 0 | 0 | 0 |
| B9040403 | HENDERSON | NV | | 07/02/2019 | | 710,850 | 0 | 0 | 0 | 0 | 0 | 0 | 4,900 | 4,900 | 0 | 0 | 0 |
| B9040501 | HENDERSON | NV | | 06/07/2019 | | 736,783 | 0 | 0 | 0 | 0 | 0 | 0 | 6,445 | 6,445 | 0 | 0 | 0 |
| C0121804 | HENDERSON | NV | | 05/28/2021 | | 1,799,955 | 0 | 0 | 0 | 0 | 0 | 0 | 11,552 | 11,552 | 0 | 0 | 0 |
| C1120701 | HENDERSON | NV | | 02/07/2022 | | 2,242,880 | 0 | 0 | 0 | 0 | 0 | 0 | 18,184 | 18,184 | 0 | 0 | 0 |
| C3040502 | HENDERSON | NV | | 06/30/2023 | | 3,882,140 | 0 | 0 | 0 | 0 | 0 | 0 | 21,756 | 21,756 | 0 | 0 | 0 |
| C4011001 | HENDERSON | NV | | 03/07/2024 | | 1,729,329 | 0 | 0 | 0 | 0 | 0 | 0 | 7,832 | 7,832 | 0 | 0 | 0 |
| C4070203 | HENDERSON | NV | | 10/31/2024 | | 641,410 | 0 | 0 | 0 | 0 | 0 | 0 | 2,667 | 2,667 | 0 | 0 | 0 |
| C4082903 | HENDERSON | NV | | 11/01/2024 | | 3,745,585 | 0 | 0 | 0 | 0 | 0 | 0 | 11,909 | 11,909 | 0 | 0 | 0 |
| C5032604 | HENDERSON | NV | | 06/27/2025 | | 8,872,796 | 0 | 0 | 0 | 0 | 0 | 0 | 54,557 | 54,557 | 0 | 0 | 0 |
| B1050901 | INCLINE VILLAGE | NV | | 07/28/2011 | | 347,800 | 0 | 0 | 0 | 0 | 0 | 0 | 13,158 | 13,158 | 0 | 0 | 0 |
| A6100502 | LAS VEGAS | NV | | 12/21/2006 | | 422,879 | 0 | 0 | 0 | 0 | 0 | 0 | 15,595 | 15,595 | 0 | 0 | 0 |
| A8020812 | LAS VEGAS | NV | | 04/28/2008 | | 928,178 | 0 | 0 | 0 | 0 | 0 | 0 | 25,856 | 25,856 | 0 | 0 | 0 |
| A8040901 | LAS VEGAS | NV | | 07/31/2008 | | 423,471 | 0 | 0 | 0 | 0 | 0 | 0 | 11,249 | 11,249 | 0 | 0 | 0 |
| B0080609 | LAS VEGAS | NV | | 10/06/2010 | | 385,677 | 0 | 0 | 0 | 0 | 0 | 0 | 8,090 | 8,090 | 0 | 0 | 0 |
| B1022401 | LAS VEGAS | NV | | 04/28/2011 | | 490,469 | 0 | 0 | 0 | 0 | 0 | 0 | 9,856 | 9,856 | 0 | 0 | 0 |
| B1033001 | LAS VEGAS | NV | | 06/14/2011 | | 357,337 | 0 | 0 | 0 | 0 | 0 | 0 | 14,648 | 14,648 | 0 | 0 | 0 |
| B1033106 | LAS VEGAS | NV | | 07/27/2011 | | 431,021 | 0 | 0 | 0 | 0 | 0 | 0 | 8,100 | 8,100 | 0 | 0 | 0 |
| B3071502 | LAS VEGAS | NV | | 10/08/2013 | | 386,021 | 0 | 0 | 0 | 0 | 0 | 0 | 10,119 | 10,119 | 0 | 0 | 0 |
| B4050104 | LAS VEGAS | NV | | 07/25/2014 | | 157,094 | 0 | 0 | 0 | 0 | 0 | 0 | 3,748 | 3,748 | 0 | 0 | 0 |
| B4071402 | LAS VEGAS | NV | | 08/19/2014 | | 259,050 | 0 | 0 | 0 | 0 | 0 | 0 | 2,959 | 2,959 | 0 | 0 | 0 |
| B4100903 | LAS VEGAS | NV | | 01/20/2015 | | 455,353 | 0 | 0 | 0 | 0 | 0 | 0 | 10,769 | 10,769 | 0 | 0 | 0 |
| B5020905 | LAS VEGAS | NV | | 04/01/2015 | | 473,249 | 0 | 0 | 0 | 0 | 0 | 0 | 5,167 | 5,167 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5090401 | LAS VEGAS | NV | | 11/05/2015 | | 529,596 | 0 | 0 | 0 | 0 | 0 | 0 | 5,547 | 5,547 | 0 | 0 | 0 |
| B5101501 | LAS VEGAS | NV | | 12/18/2015 | | 2,092,836 | 0 | 0 | 0 | 0 | 0 | 0 | 20,451 | 20,451 | 0 | 0 | 0 |
| B6012802 | LAS VEGAS | NV | | 04/04/2016 | | 1,459,109 | 0 | 0 | 0 | 0 | 0 | 0 | 14,495 | 14,495 | 0 | 0 | 0 |
| B6022402 | LAS VEGAS | NV | | 06/09/2016 | | 878,309 | 0 | 0 | 0 | 0 | 0 | 0 | 8,489 | 8,489 | 0 | 0 | 0 |
| B6030701 | LAS VEGAS | NV | | 06/09/2016 | | 4,464,991 | 0 | 0 | 0 | 0 | 0 | 0 | 45,767 | 45,767 | 0 | 0 | 0 |
| B6032401 | LAS VEGAS | NV | | 05/12/2016 | | 836,711 | 0 | 0 | 0 | 0 | 0 | 0 | 8,307 | 8,307 | 0 | 0 | 0 |
| B6040502 | LAS VEGAS | NV | | 06/22/2016 | | 2,092,176 | 0 | 0 | 0 | 0 | 0 | 0 | 20,652 | 20,652 | 0 | 0 | 0 |
| B6092002 | LAS VEGAS | NV | | 11/30/2016 | | 148,835 | 0 | 0 | 0 | 0 | 0 | 0 | 1,652 | 1,652 | 0 | 0 | 0 |
| B6111007 | LAS VEGAS | NV | | 03/06/2017 | | 3,173,710 | 0 | 0 | 0 | 0 | 0 | 0 | 34,218 | 34,218 | 0 | 0 | 0 |
| B6112801 | LAS VEGAS | NV | | 02/01/2017 | | 1,171,318 | 0 | 0 | 0 | 0 | 0 | 0 | 12,587 | 12,587 | 0 | 0 | 0 |
| B7041702 | LAS VEGAS | NV | | 06/09/2017 | | 1,940,940 | 0 | 0 | 0 | 0 | 0 | 0 | 20,930 | 20,930 | 0 | 0 | 0 |
| B7102702 | LAS VEGAS | NV | | 12/21/2017 | | 611,773 | 0 | 0 | 0 | 0 | 0 | 0 | 5,889 | 5,889 | 0 | 0 | 0 |
| B8010208 | LAS VEGAS | NV | | 03/07/2018 | | 1,005,820 | 0 | 0 | 0 | 0 | 0 | 0 | 8,178 | 8,178 | 0 | 0 | 0 |
| B8030203 | LAS VEGAS | NV | | 05/15/2018 | | 674,083 | 0 | 0 | 0 | 0 | 0 | 0 | 6,221 | 6,221 | 0 | 0 | 0 |
| B8031501 | LAS VEGAS | NV | | 05/23/2018 | | 422,622 | 0 | 0 | 0 | 0 | 0 | 0 | 6,282 | 6,282 | 0 | 0 | 0 |
| B8042301 | LAS VEGAS | NV | | 07/17/2018 | | 435,344 | 0 | 0 | 0 | 0 | 0 | 0 | 3,823 | 3,823 | 0 | 0 | 0 |
| B8052302 | LAS VEGAS | NV | | 07/30/2018 | | 714,267 | 0 | 0 | 0 | 0 | 0 | 0 | 10,102 | 10,102 | 0 | 0 | 0 |
| B8083103 | LAS VEGAS | NV | | 11/14/2018 | | 635,408 | 0 | 0 | 0 | 0 | 0 | 0 | 5,553 | 5,553 | 0 | 0 | 0 |
| B8091802 | LAS VEGAS | NV | | 11/28/2018 | | 500,154 | 0 | 0 | 0 | 0 | 0 | 0 | 4,479 | 4,479 | 0 | 0 | 0 |
| B8111201 | LAS VEGAS | NV | | 01/29/2019 | | 413,580 | 0 | 0 | 0 | 0 | 0 | 0 | 3,318 | 3,318 | 0 | 0 | 0 |
| B9022803 | LAS VEGAS | NV | | 05/31/2019 | | 788,518 | 0 | 0 | 0 | 0 | 0 | 0 | 6,858 | 6,858 | 0 | 0 | 0 |
| B9030404 | LAS VEGAS | NV | | 05/17/2019 | | 357,468 | 0 | 0 | 0 | 0 | 0 | 0 | 3,109 | 3,109 | 0 | 0 | 0 |
| B9060403 | LAS VEGAS | NV | | 07/30/2019 | | 365,151 | 0 | 0 | 0 | 0 | 0 | 0 | 3,253 | 3,253 | 0 | 0 | 0 |
| B9092004 | LAS VEGAS | NV | | 12/05/2019 | | 1,346,355 | 0 | 0 | 0 | 0 | 0 | 0 | 11,611 | 11,611 | 0 | 0 | 0 |
| B9092004-1 | LAS VEGAS | NV | | 09/20/2023 | | 760,964 | 0 | 0 | 0 | 0 | 0 | 0 | 5,043 | 5,043 | 0 | 0 | 0 |
| B9111201 | LAS VEGAS | NV | | 01/22/2020 | | 1,092,831 | 0 | 0 | 0 | 0 | 0 | 0 | 5,415 | 5,415 | 0 | 0 | 0 |
| C0033001 | LAS VEGAS | NV | | 05/21/2020 | | 745,041 | 0 | 0 | 0 | 0 | 0 | 0 | 6,144 | 6,144 | 0 | 0 | 0 |
| C0050402 | LAS VEGAS | NV | | 07/06/2020 | | 3,334,511 | 0 | 0 | 0 | 0 | 0 | 0 | 27,867 | 27,867 | 0 | 0 | 0 |
| C0121004 | LAS VEGAS | NV | | 02/26/2021 | | 4,547,651 | 0 | 0 | 0 | 0 | 0 | 0 | 24,757 | 24,757 | 0 | 0 | 0 |
| C1012802 | LAS VEGAS | NV | | 03/31/2021 | | 2,409,595 | 0 | 0 | 0 | 0 | 0 | 0 | 15,705 | 15,705 | 0 | 0 | 0 |
| C1021701 | LAS VEGAS | NV | | 04/09/2021 | | 1,355,019 | 0 | 0 | 0 | 0 | 0 | 0 | 11,467 | 11,467 | 0 | 0 | 0 |
| C1051203 | LAS VEGAS | NV | | 07/15/2021 | | 549,549 | 0 | 0 | 0 | 0 | 0 | 0 | 4,206 | 4,206 | 0 | 0 | 0 |
| C1072801 | LAS VEGAS | NV | | 11/30/2021 | | 1,791,494 | 0 | 0 | 0 | 0 | 0 | 0 | 14,364 | 14,364 | 0 | 0 | 0 |
| C1081807 | LAS VEGAS | NV | | 11/10/2021 | | 446,234 | 0 | 0 | 0 | 0 | 0 | 0 | 3,680 | 3,680 | 0 | 0 | 0 |
| C1092908 | LAS VEGAS | NV | | 11/23/2021 | | 1,280,747 | 0 | 0 | 0 | 0 | 0 | 0 | 10,559 | 10,559 | 0 | 0 | 0 |
| C1102701 | LAS VEGAS | NV | | 12/21/2021 | | 4,535,182 | 0 | 0 | 0 | 0 | 0 | 0 | 36,664 | 36,664 | 0 | 0 | 0 |
| C1111802 | LAS VEGAS | NV | | 02/22/2022 | | 1,106,409 | 0 | 0 | 0 | 0 | 0 | 0 | 8,476 | 8,476 | 0 | 0 | 0 |
| C1120702 | LAS VEGAS | NV | | 03/03/2022 | | 1,778,911 | 0 | 0 | 0 | 0 | 0 | 0 | 14,344 | 14,344 | 0 | 0 | 0 |
| C2011002 | LAS VEGAS | NV | | 05/31/2022 | | 558,822 | 0 | 0 | 0 | 0 | 0 | 0 | 4,268 | 4,268 | 0 | 0 | 0 |
| C2022501 | LAS VEGAS | NV | | 04/15/2022 | | 1,085,573 | 0 | 0 | 0 | 0 | 0 | 0 | 7,870 | 7,870 | 0 | 0 | 0 |
| C2040802 | LAS VEGAS | NV | | 05/18/2022 | | 1,405,488 | 0 | 0 | 0 | 0 | 0 | 0 | 10,127 | 10,127 | 0 | 0 | 0 |
| C2081601 | LAS VEGAS | NV | | 10/12/2022 | | 4,440,511 | 0 | 0 | 0 | 0 | 0 | 0 | 29,236 | 29,236 | 0 | 0 | 0 |
| C2111701 | LAS VEGAS | NV | | 02/07/2023 | | 4,208,325 | 0 | 0 | 0 | 0 | 0 | 0 | 15,592 | 15,592 | 0 | 0 | 0 |
| C3040503 | LAS VEGAS | NV | | 06/30/2023 | | 5,225,960 | 0 | 0 | 0 | 0 | 0 | 0 | 29,286 | 29,286 | 0 | 0 | 0 |
| C3040504 | LAS VEGAS | NV | | 06/30/2023 | | 5,225,960 | 0 | 0 | 0 | 0 | 0 | 0 | 29,286 | 29,286 | 0 | 0 | 0 |
| C3050901 | LAS VEGAS | NV | | 07/28/2023 | | 5,408,204 | 0 | 0 | 0 | 0 | 0 | 0 | 19,008 | 19,008 | 0 | 0 | 0 |
| C3051904 | LAS VEGAS | NV | | 07/25/2023 | | 3,420,005 | 0 | 0 | 0 | 0 | 0 | 0 | 18,732 | 18,732 | 0 | 0 | 0 |
| C3082501 | LAS VEGAS | NV | | 11/30/2023 | | 1,186,450 | 0 | 0 | 0 | 0 | 0 | 0 | 5,073 | 5,073 | 0 | 0 | 0 |
| C3101102 | LAS VEGAS | NV | | 01/02/2024 | | 1,501,346 | 0 | 0 | 0 | 0 | 0 | 0 | 6,433 | 6,433 | 0 | 0 | 0 |
| C3121801 | LAS VEGAS | NV | | 02/26/2024 | | 2,805,643 | 0 | 0 | 0 | 0 | 0 | 0 | 12,795 | 12,795 | 0 | 0 | 0 |
| C4031403 | LAS VEGAS | NV | | 06/27/2024 | | 12,791,314 | 0 | 0 | 0 | 0 | 0 | 0 | 40,138 | 40,138 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C4031404 | LAS VEGAS | NV | | 06/07/2024 | | 1,118,153 | 0 | 0 | 0 | 0 | 0 | 0 | 5,134 | 5,134 | 0 | 0 | 0 |
| C4041704 | LAS VEGAS | NV | | 07/09/2024 | | 746,025 | 0 | 0 | 0 | 0 | 0 | 0 | 3,058 | 3,058 | 0 | 0 | 0 |
| C4052910 | LAS VEGAS | NV | | 08/12/2024 | | 6,523,488 | 0 | 0 | 0 | 0 | 0 | 0 | 20,211 | 20,211 | 0 | 0 | 0 |
| C4060731 | LAS VEGAS | NV | | 10/24/2024 | | 564,279 | 0 | 0 | 0 | 0 | 0 | 0 | 2,660 | 2,660 | 0 | 0 | 0 |
| C4070202 | LAS VEGAS | NV | | 10/18/2024 | | 891,521 | 0 | 0 | 0 | 0 | 0 | 0 | 9,992 | 9,992 | 0 | 0 | 0 |
| C4102214 | LAS VEGAS | NV | | 02/07/2025 | | 6,098,383 | 0 | 0 | 0 | 0 | 0 | 0 | 28,979 | 28,979 | 0 | 0 | 0 |
| C4102252 | LAS VEGAS | NV | | 02/07/2025 | | 2,704,122 | 0 | 0 | 0 | 0 | 0 | 0 | 12,851 | 12,851 | 0 | 0 | 0 |
| C5022807 | LAS VEGAS | NV | | 05/01/2025 | | 11,617,306 | 0 | 0 | 0 | 0 | 0 | 0 | 34,778 | 34,778 | 0 | 0 | 0 |
| C5030703 | LAS VEGAS | NV | | 05/15/2025 | | 2,438,441 | 0 | 0 | 0 | 0 | 0 | 0 | 11,160 | 11,160 | 0 | 0 | 0 |
| C5031101 | LAS VEGAS | NV | | 05/30/2025 | | 2,272,184 | 0 | 0 | 0 | 0 | 0 | 0 | 10,399 | 10,399 | 0 | 0 | 0 |
| C5080102 | LAS VEGAS | NV | | 10/15/2025 | | 3,237,424 | 0 | 0 | 0 | 0 | 0 | 0 | 14,076 | 14,076 | 0 | 0 | 0 |
| C5092303 | LAS VEGAS | NV | | 11/20/2025 | | 5,028,375 | 0 | 0 | 0 | 0 | 0 | 0 | 22,962 | 22,962 | 0 | 0 | 0 |
| C5100104 | LAS VEGAS | NV | | 12/05/2025 | | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,574 | 6,574 | 0 | 0 | 0 |
| C5100701 | LAS VEGAS | NV | | 12/19/2025 | | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,467 | 4,467 | 0 | 0 | 0 |
| C5111802 | LAS VEGAS | NV | | 02/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,066 | 11,066 | 0 | 0 | 0 |
| C6050501 | LAS VEGAS | NV | | 07/01/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,220 | 7,220 | 0 | 0 | 0 |
| A6122302 | NORTH LAS VEGAS | NV | | 03/29/2007 | | 706,449 | 0 | 0 | 0 | 0 | 0 | 0 | 23,411 | 23,411 | 0 | 0 | 0 |
| B5010901 | NORTH LAS VEGAS | NV | | 03/30/2015 | | 357,185 | 0 | 0 | 0 | 0 | 0 | 0 | 4,777 | 4,777 | 0 | 0 | 0 |
| B5012807 | NORTH LAS VEGAS | NV | | 03/30/2015 | | 592,506 | 0 | 0 | 0 | 0 | 0 | 0 | 6,403 | 6,403 | 0 | 0 | 0 |
| B5050701 | NORTH LAS VEGAS | NV | | 07/31/2015 | | 896,418 | 0 | 0 | 0 | 0 | 0 | 0 | 18,617 | 18,617 | 0 | 0 | 0 |
| B7011202 | NORTH LAS VEGAS | NV | | 03/17/2017 | | 368,381 | 0 | 0 | 0 | 0 | 0 | 0 | 3,087 | 3,087 | 0 | 0 | 0 |
| B8092008 | NORTH LAS VEGAS | NV | | 11/29/2018 | | 380,596 | 0 | 0 | 0 | 0 | 0 | 0 | 3,449 | 3,449 | 0 | 0 | 0 |
| C3041002 | NORTH LAS VEGAS | NV | | 07/10/2023 | | 2,733,180 | 0 | 0 | 0 | 0 | 0 | 0 | 14,726 | 14,726 | 0 | 0 | 0 |
| C5022723 | NORTH LAS VEGAS | NV | | 04/24/2025 | | 1,109,041 | 0 | 0 | 0 | 0 | 0 | 0 | 5,018 | 5,018 | 0 | 0 | 0 |
| C4052001 | PAHRUMP | NV | | 08/12/2024 | | 581,966 | 0 | 0 | 0 | 0 | 0 | 0 | 2,589 | 2,589 | 0 | 0 | 0 |
| C5112003 | PAHRUMP | NV | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,866 | 1,866 | 0 | 0 | 0 |
| A3070704 | RENO | NV | | 12/31/2006 | | 209,203 | 0 | 0 | 0 | 0 | 0 | 0 | 6,228 | 6,228 | 0 | 0 | 0 |
| B6122202 | RENO | NV | | 02/23/2017 | | 1,453,124 | 0 | 0 | 0 | 0 | 0 | 0 | 9,766 | 9,766 | 0 | 0 | 0 |
| B9013107 | RENO | NV | | 02/28/2019 | | 253,445 | 0 | 0 | 0 | 0 | 0 | 0 | 1,704 | 1,704 | 0 | 0 | 0 |
| C0051101 | RENO | NV | | 06/30/2020 | | 4,386,434 | 0 | 0 | 0 | 0 | 0 | 0 | 38,358 | 38,358 | 0 | 0 | 0 |
| C0090303 | RENO | NV | | 11/18/2020 | | 671,496 | 0 | 0 | 0 | 0 | 0 | 0 | 8,067 | 8,067 | 0 | 0 | 0 |
| C1021901 | RENO | NV | | 05/05/2021 | | 2,234,704 | 0 | 0 | 0 | 0 | 0 | 0 | 18,802 | 18,802 | 0 | 0 | 0 |
| C1021904 | RENO | NV | | 05/27/2021 | | 2,741,471 | 0 | 0 | 0 | 0 | 0 | 0 | 23,065 | 23,065 | 0 | 0 | 0 |
| C1092906 | RENO | NV | | 12/09/2021 | | 1,057,590 | 0 | 0 | 0 | 0 | 0 | 0 | 12,018 | 12,018 | 0 | 0 | 0 |
| C1111003 | RENO | NV | | 01/28/2022 | | 1,568,823 | 0 | 0 | 0 | 0 | 0 | 0 | 12,790 | 12,790 | 0 | 0 | 0 |
| C2011003 | RENO | NV | | 03/31/2022 | | 998,747 | 0 | 0 | 0 | 0 | 0 | 0 | 7,717 | 7,717 | 0 | 0 | 0 |
| C2041102 | RENO | NV | | 09/02/2022 | | 19,360,973 | 0 | 0 | 0 | 0 | 0 | 0 | 48,148 | 48,148 | 0 | 0 | 0 |
| C3081105 | RENO | NV | | 11/02/2023 | | 2,256,008 | 0 | 0 | 0 | 0 | 0 | 0 | 10,694 | 10,694 | 0 | 0 | 0 |
| C4070302 | RENO | NV | | 09/13/2024 | | 1,790,706 | 0 | 0 | 0 | 0 | 0 | 0 | 19,706 | 19,706 | 0 | 0 | 0 |
| C4100405 | RENO | NV | | 01/14/2025 | | 2,950,437 | 0 | 0 | 0 | 0 | 0 | 0 | 14,621 | 14,621 | 0 | 0 | 0 |
| C5040707 | RENO | NV | | 06/25/2025 | | 1,372,886 | 0 | 0 | 0 | 0 | 0 | 0 | 6,019 | 6,019 | 0 | 0 | 0 |
| C5070102 | RENO | NV | | 09/18/2025 | | 2,782,347 | 0 | 0 | 0 | 0 | 0 | 0 | 7,936 | 7,936 | 0 | 0 | 0 |
| C5082803 | RENO | NV | | 10/30/2025 | | 419,582 | 0 | 0 | 0 | 0 | 0 | 0 | 1,306 | 1,306 | 0 | 0 | 0 |
| A2092704 | SPARKS | NV | | 12/19/2002 | | 211,599 | 0 | 0 | 0 | 0 | 0 | 0 | 6,299 | 6,299 | 0 | 0 | 0 |
| A7111504 | SPARKS | NV | | 02/01/2008 | | 345,752 | 0 | 0 | 0 | 0 | 0 | 0 | 10,251 | 10,251 | 0 | 0 | 0 |
| B8073002 | SPARKS | NV | | 10/04/2018 | | 496,051 | 0 | 0 | 0 | 0 | 0 | 0 | 4,419 | 4,419 | 0 | 0 | 0 |
| C2031404 | SPARKS | NV | | 05/25/2022 | | 821,202 | 0 | 0 | 0 | 0 | 0 | 0 | 6,183 | 6,183 | 0 | 0 | 0 |
| C6060803 | SPARKS | NV | | 09/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2012005 | ALBANY | NY | | 05/11/2022 | | 816,342 | 0 | 0 | 0 | 0 | 0 | 0 | 6,236 | 6,236 | 0 | 0 | 0 |
| C5021903 | ASTORIA | NY | | 05/29/2025 | | 972,869 | 0 | 0 | 0 | 0 | 0 | 0 | 2,848 | 2,848 | 0 | 0 | 0 |
| C4121804 | AUBURN | NY | | 04/28/2025 | | 2,412,305 | 0 | 0 | 0 | 0 | 0 | 0 | 10,333 | 10,333 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| A4072702 | BATAVIA | NY | | 12/31/2006 | | 187,242 | 0 | 0 | 0 | 0 | 0 | 0 | 3,311 | 3,311 | 0 | 0 | 0 |
| C1090101 | BAY SHORE | NY | | 11/19/2021 | | 620,247 | 0 | 0 | 0 | 0 | 0 | 0 | 8,853 | 8,853 | 0 | 0 | 0 |
| C4111501 | BAY SHORE | NY | | 03/31/2025 | | 2,247,755 | 0 | 0 | 0 | 0 | 0 | 0 | 9,874 | 9,874 | 0 | 0 | 0 |
| C3091201 | BAYVILLE | NY | | 12/12/2023 | | 1,436,447 | 0 | 0 | 0 | 0 | 0 | 0 | 10,657 | 10,657 | 0 | 0 | 0 |
| B9041908 | BINGHAMTON | NY | | 07/31/2019 | | 512,027 | 0 | 0 | 0 | 0 | 0 | 0 | 2,847 | 2,847 | 0 | 0 | 0 |
| C4041902 | BOONVILLE | NY | | 07/26/2024 | | 6,074,529 | 0 | 0 | 0 | 0 | 0 | 0 | 40,233 | 40,233 | 0 | 0 | 0 |
| B0051302 | BOWMANSVILLE | NY | | 07/26/2010 | | 365,342 | 0 | 0 | 0 | 0 | 0 | 0 | 17,496 | 17,496 | 0 | 0 | 0 |
| B2020102 | BOWMANSVILLE | NY | | 05/31/2012 | | 446,269 | 0 | 0 | 0 | 0 | 0 | 0 | 37,596 | 37,596 | 0 | 0 | 0 |
| A9032001 | BRONX | NY | | 06/16/2009 | | 252,261 | 0 | 0 | 0 | 0 | 0 | 0 | 5,721 | 5,721 | 0 | 0 | 0 |
| C1010804 | BRONX | NY | | 03/25/2021 | | 2,867,882 | 0 | 0 | 0 | 0 | 0 | 0 | 23,762 | 23,762 | 0 | 0 | 0 |
| C1022502 | BRONX | NY | | 05/11/2021 | | 1,400,529 | 0 | 0 | 0 | 0 | 0 | 0 | 5,574 | 5,574 | 0 | 0 | 0 |
| C4041603 | BRONX | NY | | 07/12/2024 | | 3,367,705 | 0 | 0 | 0 | 0 | 0 | 0 | 10,043 | 10,043 | 0 | 0 | 0 |
| C4100418 | BRONX | NY | | 12/17/2024 | | 2,872,779 | 0 | 0 | 0 | 0 | 0 | 0 | 14,327 | 14,327 | 0 | 0 | 0 |
| C4101602 | BRONX | NY | | 01/13/2025 | | 1,513,899 | 0 | 0 | 0 | 0 | 0 | 0 | 4,754 | 4,754 | 0 | 0 | 0 |
| C4101603 | BRONX | NY | | 01/13/2025 | | 1,513,899 | 0 | 0 | 0 | 0 | 0 | 0 | 4,754 | 4,754 | 0 | 0 | 0 |
| C4121104 | BRONX | NY | | 02/25/2025 | | 1,733,609 | 0 | 0 | 0 | 0 | 0 | 0 | 5,289 | 5,289 | 0 | 0 | 0 |
| C4121601 | BRONX | NY | | 02/27/2025 | | 1,600,256 | 0 | 0 | 0 | 0 | 0 | 0 | 4,882 | 4,882 | 0 | 0 | 0 |
| C4121801 | BRONX | NY | | 03/07/2025 | | 1,105,316 | 0 | 0 | 0 | 0 | 0 | 0 | 3,275 | 3,275 | 0 | 0 | 0 |
| C4121803 | BRONX | NY | | 03/12/2025 | | 2,143,339 | 0 | 0 | 0 | 0 | 0 | 0 | 6,207 | 6,207 | 0 | 0 | 0 |
| C4121903 | BRONX | NY | | 03/10/2025 | | 2,932,988 | 0 | 0 | 0 | 0 | 0 | 0 | 8,494 | 8,494 | 0 | 0 | 0 |
| C5022002 | BRONX | NY | | 05/22/2025 | | 1,306,597 | 0 | 0 | 0 | 0 | 0 | 0 | 3,736 | 3,736 | 0 | 0 | 0 |
| C5022104 | BRONX | NY | | 05/07/2025 | | 1,362,198 | 0 | 0 | 0 | 0 | 0 | 0 | 3,895 | 3,895 | 0 | 0 | 0 |
| C5022801 | BRONX | NY | | 04/25/2025 | | 857,647 | 0 | 0 | 0 | 0 | 0 | 0 | 2,525 | 2,525 | 0 | 0 | 0 |
| C5030302 | BRONX | NY | | 05/23/2025 | | 1,191,898 | 0 | 0 | 0 | 0 | 0 | 0 | 5,261 | 5,261 | 0 | 0 | 0 |
| C5030401 | BRONX | NY | | 06/11/2025 | | 1,139,441 | 0 | 0 | 0 | 0 | 0 | 0 | 3,390 | 3,390 | 0 | 0 | 0 |
| C5031001 | BRONX | NY | | 06/06/2025 | | 999,699 | 0 | 0 | 0 | 0 | 0 | 0 | 2,974 | 2,974 | 0 | 0 | 0 |
| C5031002 | BRONX | NY | | 06/11/2025 | | 1,805,907 | 0 | 0 | 0 | 0 | 0 | 0 | 5,373 | 5,373 | 0 | 0 | 0 |
| C5031201 | BRONX | NY | | 05/29/2025 | | 1,361,837 | 0 | 0 | 0 | 0 | 0 | 0 | 4,077 | 4,077 | 0 | 0 | 0 |
| C5032702 | BRONX | NY | | 06/10/2025 | | 1,010,670 | 0 | 0 | 0 | 0 | 0 | 0 | 2,872 | 2,872 | 0 | 0 | 0 |
| C5040403 | BRONX | NY | | 06/24/2025 | | 1,075,064 | 0 | 0 | 0 | 0 | 0 | 0 | 3,126 | 3,126 | 0 | 0 | 0 |
| C5041006 | BRONX | NY | | 07/10/2025 | | 749,387 | 0 | 0 | 0 | 0 | 0 | 0 | 2,067 | 2,067 | 0 | 0 | 0 |
| C5041007 | BRONX | NY | | 07/10/2025 | | 797,221 | 0 | 0 | 0 | 0 | 0 | 0 | 2,198 | 2,198 | 0 | 0 | 0 |
| C5042802 | BRONX | NY | | 07/18/2025 | | 701,495 | 0 | 0 | 0 | 0 | 0 | 0 | 1,980 | 1,980 | 0 | 0 | 0 |
| C5050104 | BRONX | NY | | 07/25/2025 | | 797,083 | 0 | 0 | 0 | 0 | 0 | 0 | 2,303 | 2,303 | 0 | 0 | 0 |
| C5051204 | BRONX | NY | | 07/29/2025 | | 765,132 | 0 | 0 | 0 | 0 | 0 | 0 | 2,262 | 2,262 | 0 | 0 | 0 |
| C5051901 | BRONX | NY | | 08/19/2025 | | 1,799,398 | 0 | 0 | 0 | 0 | 0 | 0 | 5,046 | 5,046 | 0 | 0 | 0 |
| C5051902 | BRONX | NY | | 08/19/2025 | | 2,147,668 | 0 | 0 | 0 | 0 | 0 | 0 | 6,023 | 6,023 | 0 | 0 | 0 |
| C5052802 | BRONX | NY | | 08/22/2025 | | 1,335,123 | 0 | 0 | 0 | 0 | 0 | 0 | 3,658 | 3,658 | 0 | 0 | 0 |
| C5060402 | BRONX | NY | | 09/12/2025 | | 640,736 | 0 | 0 | 0 | 0 | 0 | 0 | 1,828 | 1,828 | 0 | 0 | 0 |
| C5060404 | BRONX | NY | | 09/10/2025 | | 609,353 | 0 | 0 | 0 | 0 | 0 | 0 | 1,739 | 1,739 | 0 | 0 | 0 |
| C5080401 | BRONX | NY | | 10/28/2025 | | 599,458 | 0 | 0 | 0 | 0 | 0 | 0 | 1,699 | 1,699 | 0 | 0 | 0 |
| C5082102 | BRONX | NY | | 11/07/2025 | | 6,413,000 | 0 | 0 | 0 | 0 | 0 | 0 | 18,931 | 18,931 | 0 | 0 | 0 |
| C5091503 | BRONX | NY | | 11/24/2025 | | 641,300 | 0 | 0 | 0 | 0 | 0 | 0 | 1,850 | 1,850 | 0 | 0 | 0 |
| C5092901 | BRONX | NY | | 12/15/2025 | | 2,450,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,518 | 3,518 | 0 | 0 | 0 |
| C5100601 | BRONX | NY | | 12/15/2025 | | 2,050,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,944 | 2,944 | 0 | 0 | 0 |
| C5102701 | BRONX | NY | | 01/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,914 | 1,914 | 0 | 0 | 0 |
| C5103002 | BRONX | NY | | 01/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,569 | 1,569 | 0 | 0 | 0 |
| C5103102 | BRONX | NY | | 01/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,644 | 1,644 | 0 | 0 | 0 |
| C5103103 | BRONX | NY | | 01/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,644 | 1,644 | 0 | 0 | 0 |
| C5111003 | BRONX | NY | | 01/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,608 | 1,608 | 0 | 0 | 0 |
| C5111202 | BRONX | NY | | 01/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,461 | 1,461 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C5111703 | BRONX | NY | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,712 | 1,712 | 0 | 0 | 0 |
| C5120101 | BRONX | NY | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,709 | 2,709 | 0 | 0 | 0 |
| C5120102 | BRONX | NY | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,093 | 4,093 | 0 | 0 | 0 |
| C5120103 | BRONX | NY | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,741 | 20,741 | 0 | 0 | 0 |
| C6012005 | BRONX | NY | | 03/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,973 | 7,973 | 0 | 0 | 0 |
| C6012006 | BRONX | NY | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,307 | 6,307 | 0 | 0 | 0 |
| C6012007 | BRONX | NY | | 03/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,377 | 6,377 | 0 | 0 | 0 |
| C6020301 | BRONX | NY | | 04/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,011 | 3,011 | 0 | 0 | 0 |
| C6021302 | BRONX | NY | | 04/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,212 | 2,212 | 0 | 0 | 0 |
| C6031601 | BRONX | NY | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,928 | 3,928 | 0 | 0 | 0 |
| C6032004 | BRONX | NY | | 06/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,075,888 | 1,075,888 | 0 | 0 | 0 |
| C6032501 | BRONX | NY | | 06/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 935,412 | 935,412 | 0 | 0 | 0 |
| C6041602 | BRONX | NY | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 935,482 | 935,482 | 0 | 0 | 0 |
| C6042203 | BRONX | NY | | 07/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,519,996 | 1,519,996 | 0 | 0 | 0 |
| C6042301 | BRONX | NY | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,021,247 | 1,021,247 | 0 | 0 | 0 |
| C6051203 | BRONX | NY | | 07/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,093,028 | 1,093,028 | 0 | 0 | 0 |
| C6051204 | BRONX | NY | | 07/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,093,028 | 1,093,028 | 0 | 0 | 0 |
| C6051402 | BRONX | NY | | 08/07/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 956,250 | 956,250 | 0 | 0 | 0 |
| C6052002 | BRONX | NY | | 08/07/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,406,250 | 1,406,250 | 0 | 0 | 0 |
| C6060402 | BRONX | NY | | 08/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,181,250 | 1,181,250 | 0 | 0 | 0 |
| C6062502 | BRONX | NY | | 09/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6070201 | BRONX | NY | | 09/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6071501 | BRONX | NY | | 09/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9032902 | BROOKLYN | NY | | 06/11/2019 | | 857,486 | 0 | 0 | 0 | 0 | 0 | 0 | 4,969 | 4,969 | 0 | 0 | 0 |
| B9081202 | BROOKLYN | NY | | 10/31/2019 | | 1,022,784 | 0 | 0 | 0 | 0 | 0 | 0 | 4,486 | 4,486 | 0 | 0 | 0 |
| C1092801 | BROOKLYN | NY | | 12/20/2021 | | 1,999,704 | 0 | 0 | 0 | 0 | 0 | 0 | 12,216 | 12,216 | 0 | 0 | 0 |
| C1112901 | BROOKLYN | NY | | 02/28/2022 | | 2,224,220 | 0 | 0 | 0 | 0 | 0 | 0 | 13,458 | 13,458 | 0 | 0 | 0 |
| C1112902 | BROOKLYN | NY | | 02/28/2022 | | 1,077,598 | 0 | 0 | 0 | 0 | 0 | 0 | 6,520 | 6,520 | 0 | 0 | 0 |
| C2072604 | BROOKLYN | NY | | 11/04/2022 | | 6,517,053 | 0 | 0 | 0 | 0 | 0 | 0 | 23,125 | 23,125 | 0 | 0 | 0 |
| C2082401 | BROOKLYN | NY | | 10/28/2022 | | 8,345,150 | 0 | 0 | 0 | 0 | 0 | 0 | 38,691 | 38,691 | 0 | 0 | 0 |
| C3041804 | BROOKLYN | NY | | 07/31/2023 | | 3,232,820 | 0 | 0 | 0 | 46,861 | 46,861 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3081101 | BROOKLYN | NY | | 11/01/2023 | | 3,897,208 | 0 | 0 | 0 | 0 | 0 | 0 | 18,790 | 18,790 | 0 | 0 | 0 |
| C3112701 | BROOKLYN | NY | | 02/09/2024 | | 2,402,571 | 0 | 0 | 0 | 0 | 0 | 0 | 7,083 | 7,083 | 0 | 0 | 0 |
| C4020801 | BROOKLYN | NY | | 05/31/2024 | | 1,901,644 | 0 | 0 | 0 | 0 | 0 | 0 | 3,994 | 3,994 | 0 | 0 | 0 |
| C4101601 | BROOKLYN | NY | | 01/13/2025 | | 1,347,369 | 0 | 0 | 0 | 0 | 0 | 0 | 4,231 | 4,231 | 0 | 0 | 0 |
| C4121002 | BROOKLYN | NY | | 02/25/2025 | | 1,466,897 | 0 | 0 | 0 | 0 | 0 | 0 | 4,477 | 4,477 | 0 | 0 | 0 |
| C5031308 | BROOKLYN | NY | | 05/30/2025 | | 2,445,746 | 0 | 0 | 0 | 0 | 0 | 0 | 7,323 | 7,323 | 0 | 0 | 0 |
| C5032003 | BROOKLYN | NY | | 06/12/2025 | | 1,074,822 | 0 | 0 | 0 | 0 | 0 | 0 | 3,272 | 3,272 | 0 | 0 | 0 |
| C5040703 | BROOKLYN | NY | | 06/24/2025 | | 497,670 | 0 | 0 | 0 | 0 | 0 | 0 | 2,183 | 2,183 | 0 | 0 | 0 |
| C5042801 | BROOKLYN | NY | | 07/25/2025 | | 844,981 | 0 | 0 | 0 | 0 | 0 | 0 | 2,385 | 2,385 | 0 | 0 | 0 |
| C5052704 | BROOKLYN | NY | | 09/17/2025 | | 411,523 | 0 | 0 | 0 | 0 | 0 | 0 | 1,768 | 1,768 | 0 | 0 | 0 |
| C5061602 | BROOKLYN | NY | | 09/19/2025 | | 706,148 | 0 | 0 | 0 | 0 | 0 | 0 | 1,968 | 1,968 | 0 | 0 | 0 |
| C5062304 | BROOKLYN | NY | | 09/19/2025 | | 967,726 | 0 | 0 | 0 | 0 | 0 | 0 | 2,634 | 2,634 | 0 | 0 | 0 |
| C5100602 | BROOKLYN | NY | | 01/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,534 | 1,534 | 0 | 0 | 0 |
| C6010503 | BROOKLYN | NY | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,335 | 10,335 | 0 | 0 | 0 |
| C6031602 | BROOKLYN | NY | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,633 | 3,633 | 0 | 0 | 0 |
| C6032601 | BROOKLYN | NY | | 06/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 823,163 | 823,163 | 0 | 0 | 0 |
| C6042303 | BROOKLYN | NY | | 07/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 950,022 | 950,022 | 0 | 0 | 0 |
| C6042701 | BROOKLYN | NY | | 07/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,033,122 | 1,033,122 | 0 | 0 | 0 |
| C6042905 | BROOKLYN | NY | | 07/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,140,586 | 1,140,586 | 0 | 0 | 0 |
| C6050403 | BROOKLYN | NY | | 07/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 938,099 | 938,099 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C6050601 | BROOKLYN | NY | | 06/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,118,264 | 2,118,264 | 0 | 0 | 0 |
| C6051401 | BROOKLYN | NY | | 08/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,137,500 | 2,137,500 | 0 | 0 | 0 |
| C6051501 | BROOKLYN | NY | | 08/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,515,625 | 3,515,625 | 0 | 0 | 0 |
| C6061101 | BROOKLYN | NY | | 09/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C6061201 | BROOKLYN | NY | | 09/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC106004 | BROOKLYN | NY | | 09/20/2021 | | 9,754,031 | 0 | 0 | 0 | 0 | 0 | 0 | 31,745 | 31,745 | 0 | 0 | 0 |
| C4111203 | BROOKLYN, NEW YORK | NY | | 01/31/2025 | | 1,095,535 | 0 | 0 | 0 | 0 | 0 | 0 | 4,793 | 4,793 | 0 | 0 | 0 |
| B2022702 | BUFFALO | NY | | 05/16/2012 | | 75,367 | 0 | 0 | 0 | 0 | 0 | 0 | 12,506 | 12,506 | 0 | 0 | 0 |
| B4030601 | BUFFALO | NY | | 05/30/2014 | | 100,152 | 0 | 0 | 0 | 0 | 0 | 0 | 2,278 | 2,278 | 0 | 0 | 0 |
| C0030603 | BUFFALO | NY | | 05/18/2020 | | 735,097 | 0 | 0 | 0 | 0 | 0 | 0 | 9,598 | 9,598 | 0 | 0 | 0 |
| C4012205 | BUFFALO | NY | | 04/08/2024 | | 1,604,703 | 0 | 0 | 0 | 0 | 0 | 0 | 7,343 | 7,343 | 0 | 0 | 0 |
| C4031302 | BUFFALO | NY | | 06/03/2024 | | 844,630 | 0 | 0 | 0 | 0 | 0 | 0 | 5,870 | 5,870 | 0 | 0 | 0 |
| C4031303 | BUFFALO | NY | | 06/03/2024 | | 2,027,123 | 0 | 0 | 0 | 0 | 0 | 0 | 14,086 | 14,086 | 0 | 0 | 0 |
| C5050809 | BUFFALO | NY | | 07/31/2025 | | 892,075 | 0 | 0 | 0 | 0 | 0 | 0 | 3,884 | 3,884 | 0 | 0 | 0 |
| C6062404 | CHESTER | NY | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5061203 | CITY OF NEW YORK | NY | | 10/03/2025 | | 761,501 | 0 | 0 | 0 | 0 | 0 | 0 | 3,131 | 3,131 | 0 | 0 | 0 |
| C5030503 | COBLESKILL | NY | | 05/01/2025 | | 685,039 | 0 | 0 | 0 | 0 | 0 | 0 | 7,271 | 7,271 | 0 | 0 | 0 |
| C2012004 | COLONIE | NY | | 05/11/2022 | | 530,194 | 0 | 0 | 0 | 0 | 0 | 0 | 4,051 | 4,051 | 0 | 0 | 0 |
| C4090603 | DOBBS FERRY | NY | | 12/04/2024 | | 5,750,938 | 0 | 0 | 0 | 0 | 0 | 0 | 27,201 | 27,201 | 0 | 0 | 0 |
| C4120201 | FAR ROCKAWAY | NY | | 02/25/2025 | | 3,002,836 | 0 | 0 | 0 | 0 | 0 | 0 | 8,358 | 8,358 | 0 | 0 | 0 |
| C1082701 | FARMINGTON | NY | | 11/24/2021 | | 1,304,652 | 0 | 0 | 0 | 0 | 0 | 0 | 14,931 | 14,931 | 0 | 0 | 0 |
| B8032604 | GREECE | NY | | 06/21/2018 | | 233,864 | 0 | 0 | 0 | 0 | 0 | 0 | 2,058 | 2,058 | 0 | 0 | 0 |
| B1111402 | GREENLAWN | NY | | 03/20/2012 | | 982,540 | 0 | 0 | 0 | 0 | 0 | 0 | 17,813 | 17,813 | 0 | 0 | 0 |
| A8072401 | HAMBURG | NY | | 10/01/2008 | | 187,129 | 0 | 0 | 0 | 0 | 0 | 0 | 4,481 | 4,481 | 0 | 0 | 0 |
| B2112705 | HAMBURG | NY | | 01/31/2013 | | 206,732 | 0 | 0 | 0 | 0 | 0 | 0 | 6,121 | 6,121 | 0 | 0 | 0 |
| C2042903 | HAMBURG | NY | | 07/15/2022 | | 811,922 | 0 | 0 | 0 | 0 | 0 | 0 | 8,145 | 8,145 | 0 | 0 | 0 |
| C4030405 | HAUPPAUGE | NY | | 05/24/2024 | | 762,673 | 0 | 0 | 0 | 0 | 0 | 0 | 3,526 | 3,526 | 0 | 0 | 0 |
| C3051103 | HENRIETTA | NY | | 08/04/2023 | | 1,171,426 | 0 | 0 | 0 | 0 | 0 | 0 | 6,376 | 6,376 | 0 | 0 | 0 |
| B9052802 | ITHACA | NY | | 08/16/2019 | | 748,326 | 0 | 0 | 0 | 0 | 0 | 0 | 6,291 | 6,291 | 0 | 0 | 0 |
| C3012501 | KINGSTON | NY | | 03/30/2023 | | 2,768,222 | 0 | 0 | 0 | 0 | 0 | 0 | 15,324 | 15,324 | 0 | 0 | 0 |
| A7022201 | LAKE PLACID | NY | | 05/17/2007 | | 281,373 | 0 | 0 | 0 | 0 | 0 | 0 | 4,291 | 4,291 | 0 | 0 | 0 |
| A9040802 | LATHAM | NY | | 06/24/2009 | | 52,920 | 0 | 0 | 0 | 0 | 0 | 0 | 3,400 | 3,400 | 0 | 0 | 0 |
| C5053001 | LIBERTY | NY | | 09/12/2025 | | 653,812 | 0 | 0 | 0 | 0 | 0 | 0 | 1,865 | 1,865 | 0 | 0 | 0 |
| A8022604 | LOCKPORT | NY | | 07/21/2008 | | 60,526 | 0 | 0 | 0 | 0 | 0 | 0 | 5,456 | 5,456 | 0 | 0 | 0 |
| C4030601 | LONG BEACH | NY | | 05/31/2024 | | 1,248,841 | 0 | 0 | 0 | 0 | 0 | 0 | 3,945 | 3,945 | 0 | 0 | 0 |
| C4022303 | MEDFORD | NY | | 05/09/2024 | | 2,308,496 | 0 | 0 | 0 | 0 | 0 | 0 | 10,674 | 10,674 | 0 | 0 | 0 |
| A6121201 | MENDON | NY | | 03/08/2007 | | 87,538 | 0 | 0 | 0 | 0 | 0 | 0 | 6,245 | 6,245 | 0 | 0 | 0 |
| A7121002 | MIDDLETOWN | NY | | 03/06/2008 | | 174,151 | 0 | 0 | 0 | 0 | 0 | 0 | 18,183 | 18,183 | 0 | 0 | 0 |
| C4053007 | NEW HARTFORD | NY | | 08/14/2024 | | 1,087,190 | 0 | 0 | 0 | 0 | 0 | 0 | 4,751 | 4,751 | 0 | 0 | 0 |
| B2010401 | NEW ROCHELLE | NY | | 03/29/2012 | | 3,820,250 | 0 | 0 | 0 | 0 | 0 | 0 | 69,726 | 69,726 | 0 | 0 | 0 |
| C3021001 | NEW YORK | NY | | 05/10/2023 | | 5,966,756 | 0 | 0 | 0 | 0 | 0 | 0 | 22,609 | 22,609 | 0 | 0 | 0 |
| C4111204 | NEW YORK | NY | | 01/31/2025 | | 950,181 | 0 | 0 | 0 | 0 | 0 | 0 | 4,155 | 4,155 | 0 | 0 | 0 |
| C5012703 | NEW YORK | NY | | 05/23/2025 | | 2,229,324 | 0 | 0 | 0 | 0 | 0 | 0 | 6,522 | 6,522 | 0 | 0 | 0 |
| C5012704 | NEW YORK | NY | | 05/08/2025 | | 5,949,194 | 0 | 0 | 0 | 0 | 0 | 0 | 5,607 | 5,607 | 0 | 0 | 0 |
| C5032705 | NEW YORK | NY | | 09/30/2025 | | 3,123,450 | 0 | 0 | 0 | 0 | 0 | 0 | 32,302 | 32,302 | 0 | 0 | 0 |
| C5042803 | NEW YORK | NY | | 07/31/2025 | | 1,813,036 | 0 | 0 | 0 | 0 | 0 | 0 | 5,487 | 5,487 | 0 | 0 | 0 |
| C5110501 | NEW YORK | NY | | 01/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,261 | 2,261 | 0 | 0 | 0 |
| C6031209 | NEW YORK | NY | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44,300 | 44,300 | 0 | 0 | 0 |
| C6031210 | NEW YORK | NY | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,353 | 28,353 | 0 | 0 | 0 |
| WC410001 | NEW YORK | NY | | 11/27/2024 | | 8,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A8051901 | NIAGARA FALLS | NY | | 08/18/2008 | | 84,279 | 0 | 0 | 0 | 0 | 0 | 0 | 7,370 | 7,370 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B2061102 | NIAGARA FALLS | NY | | 09/28/2012 | | 489,521 | 0 | 0 | 0 | 0 | 0 | 0 | 15,344 | 15,344 | 0 | 0 | 0 |
| B7061501 | NIAGARA FALLS | NY | | 09/01/2017 | | 305,916 | 0 | 0 | 0 | 0 | 0 | 0 | 2,979 | 2,979 | 0 | 0 | 0 |
| C5013001 | NORTHPORT | NY | | 03/31/2025 | | 5,898,436 | 0 | 0 | 0 | 0 | 0 | 0 | 24,080 | 24,080 | 0 | 0 | 0 |
| A6111002 | PITTSFORD | NY | | 01/30/2007 | | 76,700 | 0 | 0 | 0 | 0 | 0 | 0 | 5,797 | 5,797 | 0 | 0 | 0 |
| A6111003 | PITTSFORD | NY | | 01/30/2007 | | 33,771 | 0 | 0 | 0 | 0 | 0 | 0 | 2,553 | 2,553 | 0 | 0 | 0 |
| C4012604 | PLAINVIEW | NY | | 04/19/2024 | | 927,502 | 0 | 0 | 0 | 0 | 0 | 0 | 4,394 | 4,394 | 0 | 0 | 0 |
| A8061207 | PLATTSBURGH | NY | | 08/14/2008 | | 710,264 | 0 | 0 | 0 | 0 | 0 | 0 | 19,364 | 19,364 | 0 | 0 | 0 |
| C2102702 | QUEENS | NY | | 02/15/2023 | | 1,787,662 | 0 | 0 | 0 | 0 | 0 | 0 | 6,761 | 6,761 | 0 | 0 | 0 |
| C6071502 | QUEENS | NY | | 09/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0122103 | RIDGEWOOD | NY | | 03/10/2021 | | 1,918,762 | 0 | 0 | 0 | 0 | 0 | 0 | 12,037 | 12,037 | 0 | 0 | 0 |
| C5031102 | RIDGEWOOD | NY | | 05/13/2025 | | 972,605 | 0 | 0 | 0 | 0 | 0 | 0 | 2,981 | 2,981 | 0 | 0 | 0 |
| B3020702 | ROCHESTER | NY | | 04/30/2013 | | 99,789 | 0 | 0 | 0 | 0 | 0 | 0 | 10,026 | 10,026 | 0 | 0 | 0 |
| C2041510 | ROCHESTER | NY | | 08/11/2022 | | 3,243,426 | 0 | 0 | 0 | 0 | 0 | 0 | 21,620 | 21,620 | 0 | 0 | 0 |
| C3051104 | ROCHESTER | NY | | 08/04/2023 | | 1,952,385 | 0 | 0 | 0 | 0 | 0 | 0 | 10,625 | 10,625 | 0 | 0 | 0 |
| C4072402 | ROCHESTER | NY | | 10/28/2024 | | 1,308,595 | 0 | 0 | 0 | 0 | 0 | 0 | 5,844 | 5,844 | 0 | 0 | 0 |
| A6053108 | SALINA | NY | | 09/20/2006 | | 26,993 | 0 | 0 | 0 | 0 | 0 | 0 | 8,198 | 8,198 | 0 | 0 | 0 |
| C6061002 | SCHENECTADY | NY | | 09/01/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,012,500 | 1,012,500 | 0 | 0 | 0 |
| B7112901 | SELDEN | NY | | 02/05/2018 | | 249,507 | 0 | 0 | 0 | 0 | 0 | 0 | 2,463 | 2,463 | 0 | 0 | 0 |
| C5050103 | SENECA FALLS | NY | | 09/05/2025 | | 713,344 | 0 | 0 | 0 | 0 | 0 | 0 | 3,009 | 3,009 | 0 | 0 | 0 |
| C3120501 | SOUTHAMPTON | NY | | 02/21/2024 | | 1,830,735 | 0 | 0 | 0 | 0 | 0 | 0 | 8,206 | 8,206 | 0 | 0 | 0 |
| C4040104 | SPENCERPORT | NY | | 06/21/2024 | | 4,012,535 | 0 | 0 | 0 | 0 | 0 | 0 | 18,422 | 18,422 | 0 | 0 | 0 |
| B9091701 | SYRACUSE | NY | | 12/20/2019 | | 772,189 | 0 | 0 | 0 | 0 | 0 | 0 | 6,744 | 6,744 | 0 | 0 | 0 |
| C5012302 | SYRACUSE | NY | | 04/11/2025 | | 2,532,919 | 0 | 0 | 0 | 0 | 0 | 0 | 10,850 | 10,850 | 0 | 0 | 0 |
| C4100202 | THE BRONX | NY | | 12/12/2024 | | 1,790,822 | 0 | 0 | 0 | 0 | 0 | 0 | 8,931 | 8,931 | 0 | 0 | 0 |
| C4100203 | THE BRONX | NY | | 12/12/2024 | | 1,790,822 | 0 | 0 | 0 | 0 | 0 | 0 | 8,931 | 8,931 | 0 | 0 | 0 |
| C4100204 | THE BRONX | NY | | 12/17/2024 | | 4,477,058 | 0 | 0 | 0 | 0 | 0 | 0 | 22,327 | 22,327 | 0 | 0 | 0 |
| C5020501 | THE BRONX | NY | | 04/24/2025 | | 2,170,676 | 0 | 0 | 0 | 0 | 0 | 0 | 9,471 | 9,471 | 0 | 0 | 0 |
| C5060501 | THE BRONX | NY | | 08/26/2025 | | 1,494,563 | 0 | 0 | 0 | 0 | 0 | 0 | 4,291 | 4,291 | 0 | 0 | 0 |
| C0072205 | WATERTOWN | NY | | 09/22/2020 | | 732,139 | 0 | 0 | 0 | 0 | 0 | 0 | 4,723 | 4,723 | 0 | 0 | 0 |
| C6021201 | WATERTOWN | NY | | 05/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,384 | 3,384 | 0 | 0 | 0 |
| C1020902 | WEBSTER | NY | | 05/14/2021 | | 1,750,295 | 0 | 0 | 0 | 0 | 0 | 0 | 20,496 | 20,496 | 0 | 0 | 0 |
| B8042004 | WEST HARRISON | NY | | 07/30/2018 | | 446,491 | 0 | 0 | 0 | 0 | 0 | 0 | 3,389 | 3,389 | 0 | 0 | 0 |
| A6120708 | WEST SENECA | NY | | 02/27/2007 | | 233,212 | 0 | 0 | 0 | 0 | 0 | 0 | 8,345 | 8,345 | 0 | 0 | 0 |
| B3102801 | WHEATFIELD | NY | | 02/14/2014 | | 207,268 | 0 | 0 | 0 | 0 | 0 | 0 | 5,116 | 5,116 | 0 | 0 | 0 |
| B4100701 | WILLIAMSVILLE | NY | | 12/16/2014 | | 311,078 | 0 | 0 | 0 | 0 | 0 | 0 | 6,548 | 6,548 | 0 | 0 | 0 |
| B4040701 | YONKERS | NY | | 07/10/2014 | | 889,332 | 0 | 0 | 0 | 0 | 0 | 0 | 11,506 | 11,506 | 0 | 0 | 0 |
| C5092305 | AKRON | OH | | 12/11/2025 | | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 46,961 | 46,961 | 0 | 0 | 0 |
| C6050701 | ASHLAND | OH | | 07/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 974,221 | 974,221 | 0 | 0 | 0 |
| B5071002 | AVON | OH | | 09/29/2015 | | 322,820 | 0 | 0 | 0 | 0 | 0 | 0 | 6,560 | 6,560 | 0 | 0 | 0 |
| B6101903 | BAINBRIDGE | OH | | 01/11/2017 | | 623,574 | 0 | 0 | 0 | 0 | 0 | 0 | 15,420 | 15,420 | 0 | 0 | 0 |
| B5092403 | BEACHWOOD | OH | | 12/09/2015 | | 613,294 | 0 | 0 | 0 | 0 | 0 | 0 | 17,865 | 17,865 | 0 | 0 | 0 |
| C2010509 | BEACHWOOD | OH | | 02/15/2022 | | 722,657 | 0 | 0 | 0 | 0 | 0 | 0 | 8,355 | 8,355 | 0 | 0 | 0 |
| C2110402 | BEACHWOOD | OH | | 01/27/2023 | | 4,950,384 | 0 | 0 | 0 | 0 | 0 | 0 | 10,393 | 10,393 | 0 | 0 | 0 |
| C4112001 | BEACHWOOD | OH | | 02/07/2025 | | 5,964,699 | 0 | 0 | 0 | 0 | 0 | 0 | 31,419 | 31,419 | 0 | 0 | 0 |
| C6040301 | BEACHWOOD | OH | | 06/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,834,218 | 4,834,218 | 0 | 0 | 0 |
| C0052801 | BEAVERCREEK | OH | | 08/31/2020 | | 9,289,750 | 0 | 0 | 0 | 0 | 0 | 0 | 81,307 | 81,307 | 0 | 0 | 0 |
| C0052801-1 | BEAVERCREEK | OH | | 06/09/2023 | | 5,216,095 | 0 | 0 | 0 | 0 | 0 | 0 | 26,934 | 26,934 | 0 | 0 | 0 |
| C3100501 | BEAVERCREEK | OH | | 01/02/2024 | | 7,693,173 | 0 | 0 | 0 | 0 | 0 | 0 | 32,390 | 32,390 | 0 | 0 | 0 |
| C5031801 | BEAVERCREEK AKA DAYTON | OH | | 06/09/2025 | | 3,217,271 | 0 | 0 | 0 | 0 | 0 | 0 | 14,364 | 14,364 | 0 | 0 | 0 |
| B9071617 | BEDFORD | OH | | 10/30/2019 | | 485,086 | 0 | 0 | 0 | 0 | 0 | 0 | 3,978 | 3,978 | 0 | 0 | 0 |
| C0120101 | BELLAFONTAINE | OH | | 02/12/2021 | | 4,542,188 | 0 | 0 | 0 | 0 | 0 | 0 | 26,705 | 26,705 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C1061603 | BELLEFONTAINE | OH | | 09/15/2021 | | 856,972 | 0 | 0 | 0 | 0 | 0 | 0 | 6,857 | 6,857 | 0 | 0 | 0 |
| C3050203 | BROADVIEW HEIGHTS | OH | | 07/13/2023 | | 394,317 | 0 | 0 | 0 | 0 | 0 | 0 | 2,162 | 2,162 | 0 | 0 | 0 |
| B1112303 | BROOKLYN HEIGHTS | OH | | 01/31/2012 | | 476,277 | 0 | 0 | 0 | 0 | 0 | 0 | 17,689 | 17,689 | 0 | 0 | 0 |
| WC501001 | BURBANK | OH | | 03/28/2025 | | 5,389,802 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B8111901 | CANTON | OH | | 02/07/2019 | | 952,165 | 0 | 0 | 0 | 0 | 0 | 0 | 10,642 | 10,642 | 0 | 0 | 0 |
| C0110403 | CANTON | OH | | 12/28/2020 | | 757,755 | 0 | 0 | 0 | 0 | 0 | 0 | 4,844 | 4,844 | 0 | 0 | 0 |
| C0111902 | CANTON | OH | | 01/26/2021 | | 1,595,374 | 0 | 0 | 0 | 0 | 0 | 0 | 32,804 | 32,804 | 0 | 0 | 0 |
| C5012801 | CANTON | OH | | 04/23/2025 | | 854,557 | 0 | 0 | 0 | 0 | 0 | 0 | 3,662 | 3,662 | 0 | 0 | 0 |
| C5022502 | CANTON | OH | | 05/16/2025 | | 6,240,655 | 0 | 0 | 0 | 0 | 0 | 0 | 18,683 | 18,683 | 0 | 0 | 0 |
| WC301002 | CANTON | OH | | 03/30/2023 | | 4,277,525 | 0 | 0 | 0 | 0 | 0 | 0 | 9,118 | 9,118 | 0 | 0 | 0 |
| C4040910 | CENTERVILLE | OH | | 07/16/2024 | | 1,860,590 | 0 | 0 | 0 | 0 | 0 | 0 | 8,484 | 8,484 | 0 | 0 | 0 |
| C5050206 | CHAGRIN FALLS | OH | | 08/01/2025 | | 946,172 | 0 | 0 | 0 | 0 | 0 | 0 | 4,019 | 4,019 | 0 | 0 | 0 |
| C6020601 | CHAGRIN FALLS (AKA BAINBR | OH | | 04/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,606 | 4,606 | 0 | 0 | 0 |
| C1071606 | CHARDON | OH | | 10/06/2021 | | 2,317,957 | 0 | 0 | 0 | 0 | 0 | 0 | 18,433 | 18,433 | 0 | 0 | 0 |
| C4112504 | CHARDON | OH | | 02/25/2025 | | 6,816,854 | 0 | 0 | 0 | 0 | 0 | 0 | 29,605 | 29,605 | 0 | 0 | 0 |
| C2120703 | CHILLICOTHE | OH | | 02/28/2023 | | 859,496 | 0 | 0 | 0 | 0 | 0 | 0 | 5,025 | 5,025 | 0 | 0 | 0 |
| C2120704 | CHILLICOTHE | OH | | 02/28/2023 | | 1,151,403 | 0 | 0 | 0 | 0 | 0 | 0 | 6,731 | 6,731 | 0 | 0 | 0 |
| A7030804 | CINCINNATI | OH | | 05/16/2007 | | 182,965 | 0 | 0 | 0 | 0 | 0 | 0 | 6,170 | 6,170 | 0 | 0 | 0 |
| A7031201 | CINCINNATI | OH | | 05/29/2007 | | 90,094 | 0 | 0 | 0 | 0 | 0 | 0 | 14,922 | 14,922 | 0 | 0 | 0 |
| A7040301 | CINCINNATI | OH | | 06/20/2007 | | 48,323 | 0 | 0 | 0 | 0 | 0 | 0 | 7,571 | 7,571 | 0 | 0 | 0 |
| A7040311 | CINCINNATI | OH | | 06/18/2007 | | 111,111 | 0 | 0 | 0 | 0 | 0 | 0 | 3,666 | 3,666 | 0 | 0 | 0 |
| A7041701 | CINCINNATI | OH | | 06/28/2007 | | 964,068 | 0 | 0 | 0 | 0 | 0 | 0 | 30,684 | 30,684 | 0 | 0 | 0 |
| A7080107 | CINCINNATI | OH | | 01/28/2008 | | 150,848 | 0 | 0 | 0 | 0 | 0 | 0 | 4,591 | 4,591 | 0 | 0 | 0 |
| A9111801 | CINCINNATI | OH | | 01/29/2010 | | 1,274,549 | 0 | 0 | 0 | 0 | 0 | 0 | 25,928 | 25,928 | 0 | 0 | 0 |
| B1090703 | CINCINNATI | OH | | 12/13/2011 | | 476,923 | 0 | 0 | 0 | 0 | 0 | 0 | 8,888 | 8,888 | 0 | 0 | 0 |
| B3021501 | CINCINNATI | OH | | 07/17/2013 | | 489,086 | 0 | 0 | 0 | 0 | 0 | 0 | 18,763 | 18,763 | 0 | 0 | 0 |
| B3030501 | CINCINNATI | OH | | 05/20/2013 | | 134,888 | 0 | 0 | 0 | 0 | 0 | 0 | 13,096 | 13,096 | 0 | 0 | 0 |
| B4061001 | CINCINNATI | OH | | 08/08/2014 | | 688,355 | 0 | 0 | 0 | 0 | 0 | 0 | 15,063 | 15,063 | 0 | 0 | 0 |
| B6061604 | CINCINNATI | OH | | 12/19/2016 | | 537,732 | 0 | 0 | 0 | 0 | 0 | 0 | 19,892 | 19,892 | 0 | 0 | 0 |
| B6102102 | CINCINNATI | OH | | 01/13/2017 | | 640,259 | 0 | 0 | 0 | 0 | 0 | 0 | 5,646 | 5,646 | 0 | 0 | 0 |
| B7110302 | CINCINNATI | OH | | 02/28/2018 | | 2,064,021 | 0 | 0 | 0 | 0 | 0 | 0 | 20,142 | 20,142 | 0 | 0 | 0 |
| B8020401 | CINCINNATI | OH | | 05/03/2018 | | 575,423 | 0 | 0 | 0 | 0 | 0 | 0 | 8,355 | 8,355 | 0 | 0 | 0 |
| B8020405 | CINCINNATI | OH | | 05/03/2018 | | 761,063 | 0 | 0 | 0 | 0 | 0 | 0 | 11,050 | 11,050 | 0 | 0 | 0 |
| B8040417 | CINCINNATI | OH | | 07/20/2018 | | 527,798 | 0 | 0 | 0 | 0 | 0 | 0 | 7,317 | 7,317 | 0 | 0 | 0 |
| B9083005 | CINCINNATI | OH | | 11/20/2019 | | 1,513,557 | 0 | 0 | 0 | 0 | 0 | 0 | 13,479 | 13,479 | 0 | 0 | 0 |
| C0012806 | CINCINNATI | OH | | 04/29/2020 | | 1,872,641 | 0 | 0 | 0 | 0 | 0 | 0 | 16,791 | 16,791 | 0 | 0 | 0 |
| C0061702 | CINCINNATI | OH | | 09/02/2020 | | 4,019,553 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1012801 | CINCINNATI | OH | | 04/14/2021 | | 2,155,701 | 0 | 0 | 0 | 0 | 0 | 0 | 18,244 | 18,244 | 0 | 0 | 0 |
| C3021302 | CINCINNATI | OH | | 04/25/2023 | | 3,493,600 | 0 | 0 | 0 | 0 | 0 | 0 | 18,898 | 18,898 | 0 | 0 | 0 |
| C5012702 | CINCINNATI | OH | | 04/25/2025 | | 8,980,606 | 0 | 0 | 0 | 0 | 0 | 0 | 54,547 | 54,547 | 0 | 0 | 0 |
| C6011201 | CINCINNATI | OH | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,021 | 4,021 | 0 | 0 | 0 |
| WC306004 | CINCINNATI | OH | | 09/12/2023 | | 4,595,455 | 0 | 0 | 0 | 0 | 0 | 0 | 7,290 | 7,290 | 0 | 0 | 0 |
| A9090201 | CLEVELAND | OH | | 12/30/2009 | | 183,917 | 0 | 0 | 0 | 0 | 0 | 0 | 10,223 | 10,223 | 0 | 0 | 0 |
| A9090201-1 | CLEVELAND | OH | | 05/25/2021 | | 110,966 | 0 | 0 | 0 | 0 | 0 | 0 | 1,071 | 1,071 | 0 | 0 | 0 |
| B3041605 | CLEVELAND | OH | | 07/09/2013 | | 641,314 | 0 | 0 | 0 | 0 | 0 | 0 | 9,272 | 9,272 | 0 | 0 | 0 |
| B3060302 | CLEVELAND | OH | | 08/20/2013 | | 148,434 | 0 | 0 | 0 | 0 | 0 | 0 | 3,909 | 3,909 | 0 | 0 | 0 |
| B3060303 | CLEVELAND | OH | | 08/20/2013 | | 133,690 | 0 | 0 | 0 | 0 | 0 | 0 | 3,519 | 3,519 | 0 | 0 | 0 |
| B4031703 | CLEVELAND | OH | | 05/15/2014 | | 585,329 | 0 | 0 | 0 | 0 | 0 | 0 | 1,993 | 1,993 | 0 | 0 | 0 |
| B8110501 | CLEVELAND | OH | | 01/23/2019 | | 300,421 | 0 | 0 | 0 | 0 | 0 | 0 | 7,248 | 7,248 | 0 | 0 | 0 |
| B9071614 | CLEVELAND | OH | | 10/30/2019 | | 741,908 | 0 | 0 | 0 | 0 | 0 | 0 | 6,082 | 6,082 | 0 | 0 | 0 |
| C2031501 | CLEVELAND | OH | | 06/08/2022 | | 8,939,165 | 0 | 0 | 0 | 0 | 0 | 0 | 65,933 | 65,933 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C2100705 | CLEVELAND | OH | | 12/20/2022 | | 15,611,071 | 0 | 0 | 0 | 0 | 0 | 0 | 17,916 | 17,916 | 0 | 0 | 0 |
| C3051903 | CLEVELAND | OH | | 08/11/2023 | | 5,944,623 | 0 | 0 | 0 | 0 | 0 | 0 | 21,205 | 21,205 | 0 | 0 | 0 |
| C3070301 | CLEVELAND | OH | | 09/13/2023 | | 1,299,240 | 0 | 0 | 0 | 0 | 0 | 0 | 4,228 | 4,228 | 0 | 0 | 0 |
| C4100101 | CLEVELAND | OH | | 12/11/2024 | | 992,729 | 0 | 0 | 0 | 0 | 0 | 0 | 4,864 | 4,864 | 0 | 0 | 0 |
| C4100208 | CLEVELAND | OH | | 12/17/2024 | | 1,775,839 | 0 | 0 | 0 | 0 | 0 | 0 | 13,279 | 13,279 | 0 | 0 | 0 |
| C5031004 | CLEVELAND | OH | | 05/13/2025 | | 956,135 | 0 | 0 | 0 | 0 | 0 | 0 | 4,298 | 4,298 | 0 | 0 | 0 |
| C5052305 | CLEVELAND | OH | | 08/04/2025 | | 1,785,339 | 0 | 0 | 0 | 0 | 0 | 0 | 7,581 | 7,581 | 0 | 0 | 0 |
| C5080601 | CLEVELAND | OH | | 10/29/2025 | | 423,659 | 0 | 0 | 0 | 0 | 0 | 0 | 4,215 | 4,215 | 0 | 0 | 0 |
| C6011302 | CLEVELAND | OH | | 03/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,352 | 11,352 | 0 | 0 | 0 |
| C6031206 | CLEVELAND | OH | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,930,474 | 1,930,474 | 0 | 0 | 0 |
| C6032011 | CLEVELAND | OH | | 06/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 899,472 | 899,472 | 0 | 0 | 0 |
| WC310005 | CLEVELAND | OH | | 01/31/2024 | | 12,998,000 | 0 | 0 | 0 | 0 | 0 | 0 | 16,187 | 16,187 | 0 | 0 | 0 |
| A9051301 | COLUMBUS | OH | | 07/31/2009 | | 919,684 | 0 | 0 | 0 | 0 | 0 | 0 | 20,277 | 20,277 | 0 | 0 | 0 |
| B3070907 | COLUMBUS | OH | | 10/01/2013 | | 831,978 | 0 | 0 | 0 | 0 | 0 | 0 | 7,237 | 7,237 | 0 | 0 | 0 |
| B8040402 | COLUMBUS | OH | | 07/20/2018 | | 319,987 | 0 | 0 | 0 | 0 | 0 | 0 | 4,435 | 4,435 | 0 | 0 | 0 |
| B8040405 | COLUMBUS | OH | | 07/20/2018 | | 259,718 | 0 | 0 | 0 | 0 | 0 | 0 | 3,600 | 3,600 | 0 | 0 | 0 |
| B8040406 | COLUMBUS | OH | | 07/20/2018 | | 297,430 | 0 | 0 | 0 | 0 | 0 | 0 | 4,122 | 4,122 | 0 | 0 | 0 |
| B8040410 | COLUMBUS | OH | | 07/20/2018 | | 276,442 | 0 | 0 | 0 | 0 | 0 | 0 | 3,834 | 3,834 | 0 | 0 | 0 |
| B8040420 | COLUMBUS | OH | | 07/20/2018 | | 425,372 | 0 | 0 | 0 | 0 | 0 | 0 | 5,894 | 5,894 | 0 | 0 | 0 |
| B8040421 | COLUMBUS | OH | | 07/20/2018 | | 259,718 | 0 | 0 | 0 | 0 | 0 | 0 | 3,600 | 3,600 | 0 | 0 | 0 |
| B8050801 | COLUMBUS | OH | | 07/17/2018 | | 523,527 | 0 | 0 | 0 | 0 | 0 | 0 | 4,652 | 4,652 | 0 | 0 | 0 |
| C0092304 | COLUMBUS | OH | | 10/30/2020 | | 3,180,893 | 0 | 0 | 0 | 0 | 0 | 0 | 19,508 | 19,508 | 0 | 0 | 0 |
| C0092304-1 | COLUMBUS | OH | | 07/03/2025 | | 992,544 | 0 | 0 | 0 | 0 | 0 | 0 | 5,916 | 5,916 | 0 | 0 | 0 |
| C2052001 | COLUMBUS | OH | | 07/19/2022 | | 19,765,690 | 0 | 0 | 0 | 0 | 0 | 0 | 47,590 | 47,590 | 0 | 0 | 0 |
| C2072801 | COLUMBUS | OH | | 09/29/2022 | | 2,505,400 | 0 | 0 | 0 | 0 | 0 | 0 | 16,347 | 16,347 | 0 | 0 | 0 |
| C2090203 | COLUMBUS | OH | | 11/10/2022 | | 1,971,536 | 0 | 0 | 0 | 0 | 0 | 0 | 9,091 | 9,091 | 0 | 0 | 0 |
| C3110101 | COLUMBUS | OH | | 01/10/2024 | | 738,928 | 0 | 0 | 0 | 0 | 0 | 0 | 3,058 | 3,058 | 0 | 0 | 0 |
| C3110102 | COLUMBUS | OH | | 01/10/2024 | | 851,647 | 0 | 0 | 0 | 0 | 0 | 0 | 3,524 | 3,524 | 0 | 0 | 0 |
| C4010906 | COLUMBUS | OH | | 03/28/2024 | | 2,686,654 | 0 | 0 | 0 | 0 | 0 | 0 | 12,165 | 12,165 | 0 | 0 | 0 |
| C4041701 | COLUMBUS | OH | | 07/31/2024 | | 2,690,835 | 0 | 0 | 0 | 0 | 0 | 0 | 11,633 | 11,633 | 0 | 0 | 0 |
| C4071704 | COLUMBUS | OH | | 09/05/2024 | | 20,315,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5042501 | COLUMBUS | OH | | 07/31/2025 | | 2,508,418 | 0 | 0 | 0 | 0 | 0 | 0 | 10,723 | 10,723 | 0 | 0 | 0 |
| C5110301 | COLUMBUS | OH | | 01/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,117 | 34,117 | 0 | 0 | 0 |
| C5110302 | COLUMBUS | OH | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,977 | 13,977 | 0 | 0 | 0 |
| C5111702 | COLUMBUS | OH | | 02/19/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,044 | 10,044 | 0 | 0 | 0 |
| C6020901 | COLUMBUS | OH | | 04/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,803 | 14,803 | 0 | 0 | 0 |
| C3101601 | COPLEY | OH | | 12/01/2023 | | 688,293 | 0 | 0 | 0 | 0 | 0 | 0 | 2,869 | 2,869 | 0 | 0 | 0 |
| C3032402 | CUYAHOGA FALLS | OH | | 05/31/2023 | | 1,852,128 | 0 | 0 | 0 | 0 | 0 | 0 | 15,550 | 15,550 | 0 | 0 | 0 |
| B8080804 | DAYTON | OH | | 11/07/2018 | | 488,895 | 0 | 0 | 0 | 0 | 0 | 0 | 6,951 | 6,951 | 0 | 0 | 0 |
| C2011101 | DAYTON | OH | | 03/23/2022 | | 713,769 | 0 | 0 | 0 | 0 | 0 | 0 | 5,677 | 5,677 | 0 | 0 | 0 |
| C5011002 | DAYTON | OH | | 03/31/2025 | | 6,054,808 | 0 | 0 | 0 | 0 | 0 | 0 | 17,534 | 17,534 | 0 | 0 | 0 |
| C2072603-1 | DAYTON (AKA CENTERVILLE) | OH | | 07/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,276,141 | 1,276,141 | 0 | 0 | 0 |
| C3091803 | DELAWARE | OH | | 01/30/2024 | | 923,812 | 0 | 0 | 0 | 0 | 0 | 0 | 4,245 | 4,245 | 0 | 0 | 0 |
| B4102301 | DOVER | OH | | 01/28/2015 | | 2,470,388 | 0 | 0 | 0 | 0 | 0 | 0 | 22,839 | 22,839 | 0 | 0 | 0 |
| B4091504 | DUBLIN | OH | | 01/30/2015 | | 901,595 | 0 | 0 | 0 | 0 | 0 | 0 | 10,494 | 10,494 | 0 | 0 | 0 |
| B8091101 | DUBLIN | OH | | 01/31/2019 | | 678,253 | 0 | 0 | 0 | 0 | 0 | 0 | 5,683 | 5,683 | 0 | 0 | 0 |
| C5022401 | DUBLIN | OH | | 05/07/2025 | | 4,841,820 | 0 | 0 | 0 | 0 | 0 | 0 | 20,980 | 20,980 | 0 | 0 | 0 |
| C5033103 | DUBLIN | OH | | 06/18/2025 | | 3,594,085 | 0 | 0 | 0 | 0 | 0 | 0 | 22,099 | 22,099 | 0 | 0 | 0 |
| B9050303 | EAST CLEVELAND | OH | | 09/26/2019 | | 722,310 | 0 | 0 | 0 | 0 | 0 | 0 | 8,025 | 8,025 | 0 | 0 | 0 |
| B9071618 | ELYRIA | OH | | 10/30/2019 | | 257,103 | 0 | 0 | 0 | 0 | 0 | 0 | 2,109 | 2,109 | 0 | 0 | 0 |
| B9071001 | FAIRBORN | OH | | 09/19/2019 | | 1,232,924 | 0 | 0 | 0 | 0 | 0 | 0 | 13,881 | 13,881 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2092202 | FAIRBORN | OH | | 12/06/2022 | | 1,594,957 | 0 | 0 | 0 | 0 | 0 | 0 | 8,451 | 8,451 | 0 | 0 | 0 |
| A7082002 | FAIRFIELD | OH | | 02/29/2008 | | 158,691 | 0 | 0 | 0 | 0 | 0 | 0 | 4,724 | 4,724 | 0 | 0 | 0 |
| B6102404 | FAIRFIELD | OH | | 01/24/2017 | | 129,098 | 0 | 0 | 0 | 0 | 0 | 0 | 4,642 | 4,642 | 0 | 0 | 0 |
| B8040411 | FAIRFIELD | OH | | 07/20/2018 | | 206,322 | 0 | 0 | 0 | 0 | 0 | 0 | 2,859 | 2,859 | 0 | 0 | 0 |
| C1061602 | FINDLAY | OH | | 09/15/2021 | | 473,094 | 0 | 0 | 0 | 0 | 0 | 0 | 3,787 | 3,787 | 0 | 0 | 0 |
| C1072901 | FINDLAY | OH | | 11/12/2021 | | 692,958 | 0 | 0 | 0 | 0 | 0 | 0 | 5,634 | 5,634 | 0 | 0 | 0 |
| C5041501 | FINDLAY | OH | | 06/27/2025 | | 1,147,800 | 0 | 0 | 0 | 0 | 0 | 0 | 4,940 | 4,940 | 0 | 0 | 0 |
| C4103103 | FRANKLIN | OH | | 01/14/2025 | | 844,384 | 0 | 0 | 0 | 0 | 0 | 0 | 3,760 | 3,760 | 0 | 0 | 0 |
| B8040404 | GAHANNA | OH | | 07/20/2018 | | 284,804 | 0 | 0 | 0 | 0 | 0 | 0 | 3,950 | 3,950 | 0 | 0 | 0 |
| C3102302 | GAHANNA | OH | | 01/25/2024 | | 2,682,041 | 0 | 0 | 0 | 0 | 0 | 0 | 10,901 | 10,901 | 0 | 0 | 0 |
| C2041401 | GENEVA | OH | | 06/22/2022 | | 445,903 | 0 | 0 | 0 | 0 | 0 | 0 | 3,101 | 3,101 | 0 | 0 | 0 |
| WC202003 | GENEVA | OH | | 03/29/2022 | | 3,983,350 | 0 | 0 | 0 | 0 | 0 | 0 | 13,519 | 13,519 | 0 | 0 | 0 |
| B8040407 | GROVE CITY | OH | | 07/20/2018 | | 259,718 | 0 | 0 | 0 | 0 | 0 | 0 | 3,600 | 3,600 | 0 | 0 | 0 |
| B7101901 | HAMILTON | OH | | 12/19/2017 | | 1,465,886 | 0 | 0 | 0 | 0 | 0 | 0 | 14,507 | 14,507 | 0 | 0 | 0 |
| C6032502 | HEATH | OH | | 06/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 468,390 | 468,390 | 0 | 0 | 0 |
| B8040401 | HILLIARD | OH | | 07/20/2018 | | 265,743 | 0 | 0 | 0 | 0 | 0 | 0 | 3,682 | 3,682 | 0 | 0 | 0 |
| B8040403 | HILLIARD | OH | | 07/20/2018 | | 247,175 | 0 | 0 | 0 | 0 | 0 | 0 | 3,425 | 3,425 | 0 | 0 | 0 |
| B8051401 | HILLIARD | OH | | 07/20/2018 | | 305,235 | 0 | 0 | 0 | 0 | 0 | 0 | 4,195 | 4,195 | 0 | 0 | 0 |
| C5042201 | HILLIARD | OH | | 06/23/2025 | | 1,973,786 | 0 | 0 | 0 | 0 | 0 | 0 | 8,495 | 8,495 | 0 | 0 | 0 |
| B2050802 | HUDSON | OH | | 07/24/2012 | | 1,023,231 | 0 | 0 | 0 | 0 | 0 | 0 | 17,280 | 17,280 | 0 | 0 | 0 |
| C4100209 | INDEPENDENCE | OH | | 12/17/2024 | | 2,367,793 | 0 | 0 | 0 | 0 | 0 | 0 | 17,703 | 17,703 | 0 | 0 | 0 |
| WC206003 | INDEPENDENCE | OH | | 08/11/2022 | | 5,858,765 | 0 | 0 | 0 | 0 | 0 | 0 | 16,048 | 16,048 | 0 | 0 | 0 |
| WC606001 | INDEPENDENCE | OH | | 09/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9071613 | KENT | OH | | 10/30/2019 | | 750,398 | 0 | 0 | 0 | 0 | 0 | 0 | 6,152 | 6,152 | 0 | 0 | 0 |
| C4102301 | KENT | OH | | 01/28/2025 | | 907,713 | 0 | 0 | 0 | 0 | 0 | 0 | 4,042 | 4,042 | 0 | 0 | 0 |
| C1030302 | KETTERING | OH | | 05/20/2021 | | 1,905,343 | 0 | 0 | 0 | 0 | 0 | 0 | 22,535 | 22,535 | 0 | 0 | 0 |
| C2041201 | KETTERING | OH | | 07/29/2022 | | 2,189,895 | 0 | 0 | 0 | 0 | 0 | 0 | 14,690 | 14,690 | 0 | 0 | 0 |
| C2120702 | KINGSTON | OH | | 02/28/2023 | | 765,431 | 0 | 0 | 0 | 0 | 0 | 0 | 4,476 | 4,476 | 0 | 0 | 0 |
| C2033001 | KIRTLAND | OH | | 05/27/2022 | | 594,391 | 0 | 0 | 0 | 0 | 0 | 0 | 4,159 | 4,159 | 0 | 0 | 0 |
| C3092702 | LAKEWOOD | OH | | 01/26/2024 | | 4,384,668 | 0 | 0 | 0 | 0 | 0 | 0 | 29,722 | 29,722 | 0 | 0 | 0 |
| C5101604 | LAKEWOOD | OH | | 01/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,440 | 3,440 | 0 | 0 | 0 |
| C1061604 | LANCASTER | OH | | 09/15/2021 | | 754,303 | 0 | 0 | 0 | 0 | 0 | 0 | 6,036 | 6,036 | 0 | 0 | 0 |
| C5051501 | LEWIS CENTER | OH | | 09/10/2025 | | 653,313 | 0 | 0 | 0 | 0 | 0 | 0 | 2,654 | 2,654 | 0 | 0 | 0 |
| B9041913 | LIMA | OH | | 07/31/2019 | | 601,784 | 0 | 0 | 0 | 0 | 0 | 0 | 2,744 | 2,744 | 0 | 0 | 0 |
| B9071612 | LORAIN | OH | | 10/30/2019 | | 698,107 | 0 | 0 | 0 | 0 | 0 | 0 | 5,725 | 5,725 | 0 | 0 | 0 |
| C4053006 | LORAIN | OH | | 08/21/2024 | | 1,224,364 | 0 | 0 | 0 | 0 | 0 | 0 | 5,255 | 5,255 | 0 | 0 | 0 |
| C5061204 | LORAIN | OH | | 10/30/2025 | | 1,073,619 | 0 | 0 | 0 | 0 | 0 | 0 | 4,332 | 4,332 | 0 | 0 | 0 |
| B3061702 | LOVELAND | OH | | 09/03/2013 | | 176,205 | 0 | 0 | 0 | 0 | 0 | 0 | 4,578 | 4,578 | 0 | 0 | 0 |
| B8040413 | LOVELAND | OH | | 07/20/2018 | | 511,074 | 0 | 0 | 0 | 0 | 0 | 0 | 7,083 | 7,083 | 0 | 0 | 0 |
| C4010519 | MADISON | OH | | 03/20/2024 | | 1,294,962 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178 | 6,178 | 0 | 0 | 0 |
| C6030502 | MAINEVILLE | OH | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,432,831 | 2,432,831 | 0 | 0 | 0 |
| C4090403 | MARION | OH | | 11/18/2024 | | 4,725,438 | 0 | 0 | 0 | 0 | 0 | 0 | 15,364 | 15,364 | 0 | 0 | 0 |
| C6011202 | MASSILLON | OH | | 03/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,863 | 6,863 | 0 | 0 | 0 |
| C6042906 | MASSILLON | OH | | 07/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 879,201 | 879,201 | 0 | 0 | 0 |
| B2110903 | MAYFIELD HEIGHTS | OH | | 01/22/2013 | | 556,240 | 0 | 0 | 0 | 0 | 0 | 0 | 8,704 | 8,704 | 0 | 0 | 0 |
| C4010202 | MAYFIELD HEIGHTS | OH | | 03/21/2024 | | 1,120,099 | 0 | 0 | 0 | 0 | 0 | 0 | 13,645 | 13,645 | 0 | 0 | 0 |
| B7121302 | MEDINA | OH | | 04/02/2018 | | 1,814,316 | 0 | 0 | 0 | 0 | 0 | 0 | 26,682 | 26,682 | 0 | 0 | 0 |
| B9120902 | MENTOR | OH | | 02/20/2020 | | 553,812 | 0 | 0 | 0 | 0 | 0 | 0 | 4,837 | 4,837 | 0 | 0 | 0 |
| C1092201 | MENTOR | OH | | 12/06/2021 | | 905,398 | 0 | 0 | 0 | 0 | 0 | 0 | 7,424 | 7,424 | 0 | 0 | 0 |
| B9062004 | MIAMI TOWNSHIP | OH | | 09/05/2019 | | 295,164 | 0 | 0 | 0 | 0 | 0 | 0 | 7,036 | 7,036 | 0 | 0 | 0 |
| B6092601 | MIAMISBURG | OH | | 11/18/2016 | | 1,194,440 | 0 | 0 | 0 | 0 | 0 | 0 | 13,118 | 13,118 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B9082003 | MIDDLEBURG HEIGHTS | OH | | 10/11/2019 | | 582,127 | 0 | 0 | 0 | 0 | 0 | 0 | 4,814 | 4,814 | 0 | 0 | 0 |
| C2051802 | MIDDLETOWN | OH | | 08/11/2022 | | 854,437 | 0 | 0 | 0 | 0 | 0 | 0 | 4,659 | 4,659 | 0 | 0 | 0 |
| B4122908 | MILFORD | OH | | 02/09/2015 | | 1,061,799 | 0 | 0 | 0 | 0 | 0 | 0 | 10,934 | 10,934 | 0 | 0 | 0 |
| B8040415 | MILFORD | OH | | 07/20/2018 | | 247,175 | 0 | 0 | 0 | 0 | 0 | 0 | 3,425 | 3,425 | 0 | 0 | 0 |
| B9071615 | MILLBURY | OH | | 10/30/2019 | | 1,123,956 | 0 | 0 | 0 | 0 | 0 | 0 | 9,214 | 9,214 | 0 | 0 | 0 |
| B5102602 | MONROE | OH | | 12/16/2015 | | 713,237 | 0 | 0 | 0 | 0 | 0 | 0 | 14,128 | 14,128 | 0 | 0 | 0 |
| C3062007 | MOUNT VERNON | OH | | 09/05/2023 | | 7,213,166 | 0 | 0 | 0 | 0 | 0 | 0 | 25,033 | 25,033 | 0 | 0 | 0 |
| C4062407-1 | NILES | OH | | 06/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 918,211 | 918,211 | 0 | 0 | 0 |
| C5012701 | NORTH LIMA | OH | | 04/25/2025 | | 7,690,111 | 0 | 0 | 0 | 0 | 0 | 0 | 46,708 | 46,708 | 0 | 0 | 0 |
| B3081301 | NORTH OLMSTED | OH | | 10/23/2013 | | 254,578 | 0 | 0 | 0 | 0 | 0 | 0 | 3,394 | 3,394 | 0 | 0 | 0 |
| B9050302 | NORTH RANDALL | OH | | 09/26/2019 | | 651,244 | 0 | 0 | 0 | 0 | 0 | 0 | 7,233 | 7,233 | 0 | 0 | 0 |
| B6050902 | NORTHFIELD | OH | | 09/16/2016 | | 1,361,950 | 0 | 0 | 0 | 0 | 0 | 0 | 14,543 | 14,543 | 0 | 0 | 0 |
| C4010520 | NORTHFIELD | OH | | 03/01/2024 | | 3,988,519 | 0 | 0 | 0 | 0 | 0 | 0 | 13,043 | 13,043 | 0 | 0 | 0 |
| C2050210 | PAINESVILLE | OH | | 07/18/2022 | | 3,018,365 | 0 | 0 | 0 | 0 | 0 | 0 | 16,639 | 16,639 | 0 | 0 | 0 |
| B8040412 | PIERCE TOWNSHIP | OH | | 07/20/2018 | | 414,746 | 0 | 0 | 0 | 0 | 0 | 0 | 5,747 | 5,747 | 0 | 0 | 0 |
| C5090901 | PIQUA | OH | | 01/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,514 | 10,514 | 0 | 0 | 0 |
| B8040418 | POWELL | OH | | 07/20/2018 | | 293,249 | 0 | 0 | 0 | 0 | 0 | 0 | 4,064 | 4,064 | 0 | 0 | 0 |
| B1072201 | RAVENNA | OH | | 09/23/2011 | | 344,447 | 0 | 0 | 0 | 0 | 0 | 0 | 13,484 | 13,484 | 0 | 0 | 0 |
| B8010301 | RAVENNA | OH | | 02/28/2018 | | 941,299 | 0 | 0 | 0 | 0 | 0 | 0 | 20,654 | 20,654 | 0 | 0 | 0 |
| B8040414 | REYNOLDSBURG | OH | | 07/20/2018 | | 365,729 | 0 | 0 | 0 | 0 | 0 | 0 | 5,396 | 5,396 | 0 | 0 | 0 |
| B9020101 | RICHMOND HEIGHTS | OH | | 04/09/2019 | | 251,892 | 0 | 0 | 0 | 0 | 0 | 0 | 3,115 | 3,115 | 0 | 0 | 0 |
| B9071616 | RICHMOND HEIGHTS | OH | | 10/30/2019 | | 394,179 | 0 | 0 | 0 | 0 | 0 | 0 | 3,236 | 3,236 | 0 | 0 | 0 |
| B7110703 | SEVEN HILLS | OH | | 12/14/2017 | | 1,030,550 | 0 | 0 | 0 | 0 | 0 | 0 | 10,199 | 10,199 | 0 | 0 | 0 |
| B7110703-1 | SEVEN HILLS | OH | | 08/18/2023 | | 578,360 | 0 | 0 | 0 | 0 | 0 | 0 | 2,946 | 2,946 | 0 | 0 | 0 |
| B5081202 | SOLON | OH | | 10/28/2015 | | 262,464 | 0 | 0 | 0 | 0 | 0 | 0 | 2,559 | 2,559 | 0 | 0 | 0 |
| B5101902 | SOLON | OH | | 02/24/2016 | | 470,029 | 0 | 0 | 0 | 0 | 0 | 0 | 4,695 | 4,695 | 0 | 0 | 0 |
| B6060303 | SOLON | OH | | 08/18/2016 | | 931,471 | 0 | 0 | 0 | 0 | 0 | 0 | 9,236 | 9,236 | 0 | 0 | 0 |
| B8050203 | SOLON | OH | | 08/31/2018 | | 1,243,618 | 0 | 0 | 0 | 0 | 0 | 0 | 10,401 | 10,401 | 0 | 0 | 0 |
| WC206004 | SOLON | OH | | 08/19/2022 | | 8,882,151 | 0 | 0 | 0 | 0 | 0 | 0 | 25,146 | 25,146 | 0 | 0 | 0 |
| C3052205 | SPRINGBORO | OH | | 08/21/2023 | | 5,194,690 | 0 | 0 | 0 | 0 | 0 | 0 | 43,146 | 43,146 | 0 | 0 | 0 |
| B9053101 | SPRINGFIELD | OH | | 08/15/2019 | | 550,897 | 0 | 0 | 0 | 0 | 0 | 0 | 7,382 | 7,382 | 0 | 0 | 0 |
| B9053102 | SPRINGFIELD | OH | | 08/15/2019 | | 643,099 | 0 | 0 | 0 | 0 | 0 | 0 | 8,621 | 8,621 | 0 | 0 | 0 |
| C4050102 | SPRINGFIELD | OH | | 07/15/2024 | | 3,416,648 | 0 | 0 | 0 | 0 | 0 | 0 | 14,510 | 14,510 | 0 | 0 | 0 |
| WC507004 | SPRINGFIELD | OH | | 09/24/2025 | | 11,932,790 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B1120101 | STRONGSVILLE | OH | | 01/27/2012 | | 438,703 | 0 | 0 | 0 | 0 | 0 | 0 | 16,186 | 16,186 | 0 | 0 | 0 |
| B6102403 | STRONGSVILLE | OH | | 12/29/2016 | | 4,507,064 | 0 | 0 | 0 | 0 | 0 | 0 | 114,661 | 114,661 | 0 | 0 | 0 |
| B6102403-1 | STRONGSVILLE | OH | | 11/15/2023 | | 830,320 | 0 | 0 | 0 | 0 | 0 | 0 | 3,677 | 3,677 | 0 | 0 | 0 |
| B7010402 | STRONGSVILLE | OH | | 03/17/2017 | | 708,809 | 0 | 0 | 0 | 0 | 0 | 0 | 7,402 | 7,402 | 0 | 0 | 0 |
| C4100102 | SUNBURY | OH | | 12/20/2024 | | 3,510,198 | 0 | 0 | 0 | 0 | 0 | 0 | 6,752 | 6,752 | 0 | 0 | 0 |
| B9071606 | TOLEDO | OH | | 10/30/2019 | | 740,557 | 0 | 0 | 0 | 0 | 0 | 0 | 6,074 | 6,074 | 0 | 0 | 0 |
| B9071607 | TOLEDO | OH | | 10/30/2019 | | 795,420 | 0 | 0 | 0 | 0 | 0 | 0 | 6,523 | 6,523 | 0 | 0 | 0 |
| B9071608 | TOLEDO | OH | | 10/30/2019 | | 835,627 | 0 | 0 | 0 | 0 | 0 | 0 | 6,851 | 6,851 | 0 | 0 | 0 |
| B9071609 | TOLEDO | OH | | 10/30/2019 | | 738,627 | 0 | 0 | 0 | 0 | 0 | 0 | 6,056 | 6,056 | 0 | 0 | 0 |
| B9071610 | TOLEDO | OH | | 10/30/2019 | | 741,345 | 0 | 0 | 0 | 0 | 0 | 0 | 6,079 | 6,079 | 0 | 0 | 0 |
| B9071611 | TOLEDO | OH | | 10/30/2019 | | 533,957 | 0 | 0 | 0 | 0 | 0 | 0 | 4,377 | 4,377 | 0 | 0 | 0 |
| C2020103 | TOLEDO | OH | | 04/07/2022 | | 676,331 | 0 | 0 | 0 | 0 | 0 | 0 | 5,272 | 5,272 | 0 | 0 | 0 |
| C3092802 | TOLEDO | OH | | 01/05/2024 | | 3,853,470 | 0 | 0 | 0 | 0 | 0 | 0 | 16,510 | 16,510 | 0 | 0 | 0 |
| B9091712 | TROY | OH | | 01/21/2020 | | 525,739 | 0 | 0 | 0 | 0 | 0 | 0 | 3,097 | 3,097 | 0 | 0 | 0 |
| C5050803 | TWINSBURG | OH | | 07/25/2025 | | 6,345,633 | 0 | 0 | 0 | 0 | 0 | 0 | 19,200 | 19,200 | 0 | 0 | 0 |
| B9110501 | UNION TOWNSHIP | OH | | 02/19/2020 | | 708,341 | 0 | 0 | 0 | 0 | 0 | 0 | 6,073 | 6,073 | 0 | 0 | 0 |
| B7032803 | VALLEY VIEW | OH | | 06/27/2017 | | 546,984 | 0 | 0 | 0 | 0 | 0 | 0 | 5,965 | 5,965 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B7032805 | VALLEY VIEW | OH | | 06/27/2017 | | 640,136 | 0 | 0 | 0 | 0 | 0 | 0 | 6,757 | 6,757 | 0 | 0 | 0 |
| B8021901 | WADSWORTH | OH | | 05/15/2018 | | 204,269 | 0 | 0 | 0 | 0 | 0 | 0 | 1,885 | 1,885 | 0 | 0 | 0 |
| C6011605 | WALTON HILLS | OH | | 03/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,284 | 21,284 | 0 | 0 | 0 |
| B9072302 | WASHINGTON TOWNSHIP | OH | | 10/09/2019 | | 331,361 | 0 | 0 | 0 | 0 | 0 | 0 | 4,447 | 4,447 | 0 | 0 | 0 |
| C1051101 | WASHINGTON TOWNSHIP | OH | | 08/19/2021 | | 337,019 | 0 | 0 | 0 | 0 | 0 | 0 | 2,713 | 2,713 | 0 | 0 | 0 |
| B9062005 | WEST CARROLLTON | OH | | 09/05/2019 | | 649,296 | 0 | 0 | 0 | 0 | 0 | 0 | 15,479 | 15,479 | 0 | 0 | 0 |
| C2052302 | WEST CHESTER | OH | | 08/05/2022 | | 1,048,354 | 0 | 0 | 0 | 0 | 0 | 0 | 10,100 | 10,100 | 0 | 0 | 0 |
| C3111403 | WESTERVILLE | OH | | 02/05/2024 | | 416,860 | 0 | 0 | 0 | 0 | 0 | 0 | 1,806 | 1,806 | 0 | 0 | 0 |
| B8091402 | WESTLAKE | OH | | 11/14/2018 | | 490,001 | 0 | 0 | 0 | 0 | 0 | 0 | 3,956 | 3,956 | 0 | 0 | 0 |
| C4120601 | WESTLAKE | OH | | 01/30/2025 | | 1,646,483 | 0 | 0 | 0 | 0 | 0 | 0 | 11,278 | 11,278 | 0 | 0 | 0 |
| C3110105 | WILLOUGHBY | OH | | 01/10/2024 | | 996,420 | 0 | 0 | 0 | 0 | 0 | 0 | 4,195 | 4,195 | 0 | 0 | 0 |
| C5081103 | WILLOUGHBY | OH | | 10/17/2025 | | 407,104 | 0 | 0 | 0 | 0 | 0 | 0 | 1,238 | 1,238 | 0 | 0 | 0 |
| B3022603 | YOUNGSTOWN | OH | | 05/13/2013 | | 644,526 | 0 | 0 | 0 | 0 | 0 | 0 | 9,583 | 9,583 | 0 | 0 | 0 |
| WC208003 | YOUNGSTOWN | OH | | 09/02/2022 | | 3,864,152 | 0 | 0 | 0 | 0 | 0 | 0 | 12,439 | 12,439 | 0 | 0 | 0 |
| C5061301 | ADA | OK | | 09/05/2025 | | 653,313 | 0 | 0 | 0 | 0 | 0 | 0 | 2,654 | 2,654 | 0 | 0 | 0 |
| C5102901 | ARDMORE | OK | | 02/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,635 | 2,635 | 0 | 0 | 0 |
| C2022208 | EDMOND | OK | | 05/16/2022 | | 450,292 | 0 | 0 | 0 | 0 | 0 | 0 | 2,496 | 2,496 | 0 | 0 | 0 |
| B8050405 | MIDWEST CITY | OK | | 07/18/2018 | | 228,715 | 0 | 0 | 0 | 0 | 0 | 0 | 2,033 | 2,033 | 0 | 0 | 0 |
| C1061001 | MOORE | OK | | 08/26/2021 | | 3,686,945 | 0 | 0 | 0 | 0 | 0 | 0 | 43,098 | 43,098 | 0 | 0 | 0 |
| B2062902 | OKLAHOMA CITY | OK | | 09/07/2012 | | 739,053 | 0 | 0 | 0 | 0 | 0 | 0 | 23,419 | 23,419 | 0 | 0 | 0 |
| C0051408 | OKLAHOMA CITY | OK | | 07/31/2020 | | 625,222 | 0 | 0 | 0 | 0 | 0 | 0 | 13,434 | 13,434 | 0 | 0 | 0 |
| C0121003 | OKLAHOMA CITY | OK | | 02/25/2021 | | 4,566,389 | 0 | 0 | 0 | 0 | 0 | 0 | 29,283 | 29,283 | 0 | 0 | 0 |
| C0121005 | OKLAHOMA CITY | OK | | 02/25/2021 | | 9,417,258 | 0 | 0 | 0 | 0 | 0 | 0 | 60,387 | 60,387 | 0 | 0 | 0 |
| C0121005-1 | OKLAHOMA CITY | OK | | 04/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,561 | 9,561 | 0 | 0 | 0 |
| C1010704 | OKLAHOMA CITY | OK | | 04/12/2021 | | 1,870,093 | 0 | 0 | 0 | 0 | 0 | 0 | 15,615 | 15,615 | 0 | 0 | 0 |
| C2022201 | OKLAHOMA CITY | OK | | 05/16/2022 | | 1,634,195 | 0 | 0 | 0 | 0 | 0 | 0 | 9,061 | 9,061 | 0 | 0 | 0 |
| C2022205 | OKLAHOMA CITY | OK | | 05/16/2022 | | 605,569 | 0 | 0 | 0 | 0 | 0 | 0 | 3,357 | 3,357 | 0 | 0 | 0 |
| C2022206 | OKLAHOMA CITY | OK | | 05/16/2022 | | 483,068 | 0 | 0 | 0 | 0 | 0 | 0 | 2,678 | 2,678 | 0 | 0 | 0 |
| C2022207 | OKLAHOMA CITY | OK | | 05/16/2022 | | 660,767 | 0 | 0 | 0 | 0 | 0 | 0 | 3,664 | 3,664 | 0 | 0 | 0 |
| C2111401 | OKLAHOMA CITY | OK | | 02/01/2023 | | 909,425 | 0 | 0 | 0 | 0 | 0 | 0 | 3,299 | 3,299 | 0 | 0 | 0 |
| C2121201 | OKLAHOMA CITY | OK | | 02/15/2023 | | 845,751 | 0 | 0 | 0 | 0 | 0 | 0 | 4,713 | 4,713 | 0 | 0 | 0 |
| C3051902 | OKLAHOMA CITY | OK | | 08/08/2023 | | 1,187,322 | 0 | 0 | 0 | 0 | 0 | 0 | 4,420 | 4,420 | 0 | 0 | 0 |
| C4060705 | OKLAHOMA CITY | OK | | 08/30/2024 | | 6,664,268 | 0 | 0 | 0 | 0 | 0 | 0 | 20,191 | 20,191 | 0 | 0 | 0 |
| C4061802 | OKLAHOMA CITY | OK | | 09/13/2024 | | 1,367,472 | 0 | 0 | 0 | 0 | 0 | 0 | 3,934 | 3,934 | 0 | 0 | 0 |
| C4061803 | OKLAHOMA CITY | OK | | 09/11/2024 | | 932,224 | 0 | 0 | 0 | 0 | 0 | 0 | 2,683 | 2,683 | 0 | 0 | 0 |
| C4061804 | OKLAHOMA CITY | OK | | 09/13/2024 | | 839,615 | 0 | 0 | 0 | 0 | 0 | 0 | 2,417 | 2,417 | 0 | 0 | 0 |
| C4100308 | OKLAHOMA CITY | OK | | 12/10/2024 | | 1,630,748 | 0 | 0 | 0 | 0 | 0 | 0 | 11,408 | 11,408 | 0 | 0 | 0 |
| C4112601 | OKLAHOMA CITY | OK | | 02/28/2025 | | 10,300,233 | 0 | 0 | 0 | 0 | 0 | 0 | 31,422 | 31,422 | 0 | 0 | 0 |
| C5012101 | OKLAHOMA CITY | OK | | 04/02/2025 | | 4,120,132 | 0 | 0 | 0 | 0 | 0 | 0 | 12,131 | 12,131 | 0 | 0 | 0 |
| C6022402 | OKLAHOMA CITY | OK | | 05/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,923 | 6,923 | 0 | 0 | 0 |
| WC602001 | OKLAHOMA CITY | OK | | 05/04/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C5021402 | PONCA CITY | OK | | 05/06/2025 | | 2,134,669 | 0 | 0 | 0 | 0 | 0 | 0 | 9,250 | 9,250 | 0 | 0 | 0 |
| C0072201 | STILLWATER | OK | | 09/30/2020 | | 638,919 | 0 | 0 | 0 | 0 | 0 | 0 | 4,241 | 4,241 | 0 | 0 | 0 |
| B1012604 | TULSA | OK | | 03/31/2011 | | 491,670 | 0 | 0 | 0 | 0 | 0 | 0 | 21,262 | 21,262 | 0 | 0 | 0 |
| B9062102 | TULSA | OK | | 09/12/2019 | | 1,304,518 | 0 | 0 | 0 | 0 | 0 | 0 | 11,614 | 11,614 | 0 | 0 | 0 |
| C5082801 | TULSA | OK | | 10/27/2025 | | 5,494,525 | 0 | 0 | 0 | 0 | 0 | 0 | 17,095 | 17,095 | 0 | 0 | 0 |
| C6012201 | TULSA | OK | | 04/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,419 | 5,419 | 0 | 0 | 0 |
| WC502002 | TULSA | OK | | 06/05/2025 | | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0020610 | ALBANY | OR | | 04/02/2020 | | 6,266,991 | 0 | 0 | 0 | 0 | 0 | 0 | 39,509 | 39,509 | 0 | 0 | 0 |
| C0102001 | ALBANY | OR | | 12/18/2020 | | 4,211,311 | 0 | 0 | 0 | 0 | 0 | 0 | 18,401 | 18,401 | 0 | 0 | 0 |
| C4040301 | ALBANY | OR | | 07/15/2024 | | 4,588,660 | 0 | 0 | 0 | 0 | 0 | 0 | 14,308 | 14,308 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C0063003 | ASHLAND | OR | | 09/11/2020 | | 337,942 | 0 | 0 | 0 | 0 | 0 | 0 | 2,753 | 2,753 | 0 | 0 | 0 |
| B8101903 | ASTORIA | OR | | 12/20/2018 | | 427,901 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0082401 | ASTORIA | OR | | 11/05/2020 | | 1,056,204 | 0 | 0 | 0 | 0 | 0 | 0 | 9,081 | 9,081 | 0 | 0 | 0 |
| A3011702 | BEAVERTON | OR | | 03/28/2003 | | 37,896 | 0 | 0 | 0 | 0 | 0 | 0 | 1,137 | 1,137 | 0 | 0 | 0 |
| B0032603 | BEAVERTON | OR | | 06/18/2010 | | 241,336 | 0 | 0 | 0 | 0 | 0 | 0 | 11,747 | 11,747 | 0 | 0 | 0 |
| B1031102 | BEAVERTON | OR | | 04/29/2011 | | 966,507 | 0 | 0 | 0 | 0 | 0 | 0 | 28,590 | 28,590 | 0 | 0 | 0 |
| B9042501 | BEAVERTON | OR | | 07/19/2019 | | 1,115,073 | 0 | 0 | 0 | 0 | 0 | 0 | 9,620 | 9,620 | 0 | 0 | 0 |
| C2120605 | BEAVERTON | OR | | 02/22/2023 | | 5,083,228 | 0 | 0 | 0 | 0 | 0 | 0 | 28,329 | 28,329 | 0 | 0 | 0 |
| C4040503 | BEAVERTON | OR | | 06/25/2024 | | 5,559,124 | 0 | 0 | 0 | 0 | 0 | 0 | 25,970 | 25,970 | 0 | 0 | 0 |
| C4071701 | BEAVERTON | OR | | 10/03/2024 | | 1,553,622 | 0 | 0 | 0 | 0 | 0 | 0 | 6,814 | 6,814 | 0 | 0 | 0 |
| C4121102 | BEAVERTON | OR | | 03/24/2025 | | 851,527 | 0 | 0 | 0 | 0 | 0 | 0 | 2,523 | 2,523 | 0 | 0 | 0 |
| C5040803 | BEAVERTON | OR | | 07/02/2025 | | 429,582 | 0 | 0 | 0 | 0 | 0 | 0 | 1,906 | 1,906 | 0 | 0 | 0 |
| C5092602 | BEAVERTON | OR | | 12/11/2025 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,164 | 11,164 | 0 | 0 | 0 |
| A8032505 | BEND | OR | | 06/12/2008 | | 120,496 | 0 | 0 | 0 | 0 | 0 | 0 | 3,373 | 3,373 | 0 | 0 | 0 |
| B5051901 | BEND | OR | | 10/23/2015 | | 3,078,099 | 0 | 0 | 0 | 0 | 0 | 0 | 32,924 | 32,924 | 0 | 0 | 0 |
| C0031308 | BEND | OR | | 05/29/2020 | | 720,888 | 0 | 0 | 0 | 0 | 0 | 0 | 6,593 | 6,593 | 0 | 0 | 0 |
| C0031309 | BEND | OR | | 05/26/2020 | | 1,095,999 | 0 | 0 | 0 | 0 | 0 | 0 | 10,022 | 10,022 | 0 | 0 | 0 |
| C0031310 | BEND | OR | | 05/26/2020 | | 1,278,707 | 0 | 0 | 0 | 0 | 0 | 0 | 11,690 | 11,690 | 0 | 0 | 0 |
| C0121501 | BEND | OR | | 02/26/2021 | | 4,654,371 | 0 | 0 | 0 | 0 | 0 | 0 | 39,846 | 39,846 | 0 | 0 | 0 |
| C1121504 | BEND | OR | | 03/11/2022 | | 634,557 | 0 | 0 | 0 | 0 | 0 | 0 | 4,903 | 4,903 | 0 | 0 | 0 |
| C1121505 | BEND | OR | | 03/11/2022 | | 555,632 | 0 | 0 | 0 | 0 | 0 | 0 | 4,294 | 4,294 | 0 | 0 | 0 |
| C2092203 | BEND | OR | | 12/08/2022 | | 19,837,385 | 0 | 0 | 0 | 0 | 0 | 0 | 45,856 | 45,856 | 0 | 0 | 0 |
| C6031208 | BEND | OR | | 05/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,941 | 23,941 | 0 | 0 | 0 |
| C6032701 | BEND | OR | | 06/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,762,961 | 2,762,961 | 0 | 0 | 0 |
| C3062113 | CANBY | OR | | 08/11/2023 | | 3,131,846 | 0 | 0 | 0 | 0 | 0 | 0 | 16,216 | 16,216 | 0 | 0 | 0 |
| B6121206 | CANNON BEACH | OR | | 04/06/2017 | | 4,744,294 | 0 | 0 | 0 | 0 | 0 | 0 | 39,273 | 39,273 | 0 | 0 | 0 |
| B6121206-1 | CANNON BEACH | OR | | 06/20/2023 | | 687,261 | 0 | 0 | 0 | 0 | 0 | 0 | 5,841 | 5,841 | 0 | 0 | 0 |
| C5022606 | CANNON BEACH | OR | | 04/29/2025 | | 2,757,612 | 0 | 0 | 0 | 0 | 0 | 0 | 12,627 | 12,627 | 0 | 0 | 0 |
| C3083103 | CLACKAMAS | OR | | 11/22/2023 | | 6,946,688 | 0 | 0 | 0 | 0 | 0 | 0 | 32,929 | 32,929 | 0 | 0 | 0 |
| B6031502 | CORVALLIS | OR | | 05/26/2016 | | 397,848 | 0 | 0 | 0 | 0 | 0 | 0 | 16,397 | 16,397 | 0 | 0 | 0 |
| B3062401 | DAMASCUS | OR | | 09/27/2013 | | 1,346,241 | 0 | 0 | 0 | 0 | 0 | 0 | 19,471 | 19,471 | 0 | 0 | 0 |
| B8012401 | ESTACADA | OR | | 03/23/2018 | | 209,725 | 0 | 0 | 0 | 0 | 0 | 0 | 6,136 | 6,136 | 0 | 0 | 0 |
| B7012007 | EUGENE | OR | | 03/15/2017 | | 284,967 | 0 | 0 | 0 | 0 | 0 | 0 | 9,938 | 9,938 | 0 | 0 | 0 |
| C0122802 | EUGENE | OR | | 02/26/2021 | | 1,412,103 | 0 | 0 | 0 | 0 | 0 | 0 | 17,407 | 17,407 | 0 | 0 | 0 |
| C5121104 | EUGENE | OR | | 02/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,492 | 47,492 | 0 | 0 | 0 |
| C6011504 | EUGENE | OR | | 04/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,868 | 39,868 | 0 | 0 | 0 |
| B3061801 | GLADSTONE | OR | | 09/13/2013 | | 117,249 | 0 | 0 | 0 | 0 | 0 | 0 | 9,950 | 9,950 | 0 | 0 | 0 |
| B3102401 | GLADSTONE | OR | | 12/16/2013 | | 207,026 | 0 | 0 | 0 | 0 | 0 | 0 | 16,021 | 16,021 | 0 | 0 | 0 |
| C4041010 | GLADSTONE | OR | | 06/20/2024 | | 2,112,066 | 0 | 0 | 0 | 0 | 0 | 0 | 9,697 | 9,697 | 0 | 0 | 0 |
| C5122901 | GRANTS PASS | OR | | 03/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,725 | 6,725 | 0 | 0 | 0 |
| B2080301 | GRESHAM | OR | | 10/31/2012 | | 140,815 | 0 | 0 | 0 | 0 | 0 | 0 | 6,568 | 6,568 | 0 | 0 | 0 |
| B5092301 | GRESHAM | OR | | 01/06/2016 | | 530,781 | 0 | 0 | 0 | 0 | 0 | 0 | 9,650 | 9,650 | 0 | 0 | 0 |
| B5103001 | GRESHAM | OR | | 01/26/2016 | | 1,105,452 | 0 | 0 | 0 | 0 | 0 | 0 | 21,011 | 21,011 | 0 | 0 | 0 |
| C2032802 | GRESHAM | OR | | 06/07/2022 | | 850,992 | 0 | 0 | 0 | 0 | 0 | 0 | 6,008 | 6,008 | 0 | 0 | 0 |
| B5041507 | HAPPY VALLEY | OR | | 07/27/2015 | | 952,056 | 0 | 0 | 0 | 0 | 0 | 0 | 18,658 | 18,658 | 0 | 0 | 0 |
| C1110105 | HAPPY VALLEY | OR | | 01/13/2022 | | 8,354,154 | 0 | 0 | 0 | 0 | 0 | 0 | 66,217 | 66,217 | 0 | 0 | 0 |
| C4091902 | HAPPY VALLEY | OR | | 12/10/2024 | | 6,797,556 | 0 | 0 | 0 | 0 | 0 | 0 | 22,460 | 22,460 | 0 | 0 | 0 |
| B6042801 | HILLSBORO | OR | | 05/31/2016 | | 1,862,759 | 0 | 0 | 0 | 0 | 0 | 0 | 21,385 | 21,385 | 0 | 0 | 0 |
| B6082203 | HILLSBORO | OR | | 11/29/2016 | | 1,631,820 | 0 | 0 | 0 | 0 | 0 | 0 | 12,720 | 12,720 | 0 | 0 | 0 |
| B9013003 | HILLSBORO | OR | | 03/22/2019 | | 501,804 | 0 | 0 | 0 | 0 | 0 | 0 | 4,424 | 4,424 | 0 | 0 | 0 |
| B9030702 | HILLSBORO | OR | | 05/21/2019 | | 850,757 | 0 | 0 | 0 | 0 | 0 | 0 | 7,310 | 7,310 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2070701 | HILLSBORO | OR | | 09/30/2022 | | 743,069 | 0 | 0 | 0 | 0 | 0 | 0 | 2,618 | 2,618 | 0 | 0 | 0 |
| C4052906 | HILLSBORO | OR | | 09/03/2024 | | 3,461,350 | 0 | 0 | 0 | 0 | 0 | 0 | 10,419 | 10,419 | 0 | 0 | 0 |
| C4080103 | HILLSBORO | OR | | 10/22/2024 | | 946,610 | 0 | 0 | 0 | 0 | 0 | 0 | 4,303 | 4,303 | 0 | 0 | 0 |
| C1092101 | HOOD RIVER | OR | | 11/30/2021 | | 2,789,087 | 0 | 0 | 0 | 0 | 0 | 0 | 22,993 | 22,993 | 0 | 0 | 0 |
| A7073003 | HUBBARD | OR | | 09/05/2007 | | 215,339 | 0 | 0 | 0 | 0 | 0 | 0 | 6,723 | 6,723 | 0 | 0 | 0 |
| B8060401 | ISLAND CITY | OR | | 08/17/2018 | | 1,223,240 | 0 | 0 | 0 | 0 | 0 | 0 | 17,562 | 17,562 | 0 | 0 | 0 |
| B6021002 | KLAMATH FALLS | OR | | 04/01/2016 | | 362,890 | 0 | 0 | 0 | 0 | 0 | 0 | 6,769 | 6,769 | 0 | 0 | 0 |
| B8101705 | KLAMATH FALLS | OR | | 12/18/2018 | | 3,866,061 | 0 | 0 | 0 | 0 | 0 | 0 | 33,140 | 33,140 | 0 | 0 | 0 |
| B9030103 | KLAMATH FALLS | OR | | 05/16/2019 | | 567,787 | 0 | 0 | 0 | 0 | 0 | 0 | 13,702 | 13,702 | 0 | 0 | 0 |
| C3061601 | KLAMATH FALLS | OR | | 09/01/2023 | | 10,942,662 | 0 | 0 | 0 | 0 | 0 | 0 | 37,975 | 37,975 | 0 | 0 | 0 |
| C4031406 | KLAMATH FALLS | OR | | 05/30/2024 | | 1,463,691 | 0 | 0 | 0 | 0 | 0 | 0 | 6,886 | 6,886 | 0 | 0 | 0 |
| C4091805 | LA PINE | OR | | 11/15/2024 | | 880,632 | 0 | 0 | 0 | 0 | 0 | 0 | 4,120 | 4,120 | 0 | 0 | 0 |
| B4051903 | LAKE OSWEGO | OR | | 07/21/2014 | | 226,735 | 0 | 0 | 0 | 0 | 0 | 0 | 2,885 | 2,885 | 0 | 0 | 0 |
| B7010401 | LAKE OSWEGO | OR | | 03/06/2017 | | 2,311,373 | 0 | 0 | 0 | 0 | 0 | 0 | 24,137 | 24,137 | 0 | 0 | 0 |
| B8092001 | LAKE OSWEGO | OR | | 12/21/2018 | | 542,016 | 0 | 0 | 0 | 0 | 0 | 0 | 4,761 | 4,761 | 0 | 0 | 0 |
| C2011901 | LAKE OSWEGO | OR | | 03/29/2022 | | 8,899,972 | 0 | 0 | 0 | 0 | 0 | 0 | 51,686 | 51,686 | 0 | 0 | 0 |
| C4080102 | LAKE OSWEGO | OR | | 10/23/2024 | | 1,616,134 | 0 | 0 | 0 | 0 | 0 | 0 | 7,345 | 7,345 | 0 | 0 | 0 |
| C5032505 | LAKE OSWEGO | OR | | 05/22/2025 | | 365,018 | 0 | 0 | 0 | 0 | 0 | 0 | 1,641 | 1,641 | 0 | 0 | 0 |
| C6043008 | LAKE OSWEGO | OR | | 07/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,201,092 | 9,201,092 | 0 | 0 | 0 |
| B9103104 | LEBANON | OR | | 12/19/2019 | | 1,919,284 | 0 | 0 | 0 | 0 | 0 | 0 | 11,955 | 11,955 | 0 | 0 | 0 |
| C6051102 | LEBANON | OR | | 07/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 894,825 | 894,825 | 0 | 0 | 0 |
| B6091503 | LINCOLN CITY | OR | | 11/03/2016 | | 565,609 | 0 | 0 | 0 | 0 | 0 | 0 | 6,022 | 6,022 | 0 | 0 | 0 |
| B9082201 | LINCOLN CITY | OR | | 10/30/2019 | | 1,095,819 | 0 | 0 | 0 | 0 | 0 | 0 | 25,960 | 25,960 | 0 | 0 | 0 |
| WC508001 | MANZANITA | OR | | 10/10/2025 | | 6,707,250 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B9050902 | MCMINNVILLE | OR | | 07/05/2019 | | 499,461 | 0 | 0 | 0 | 0 | 0 | 0 | 4,343 | 4,343 | 0 | 0 | 0 |
| B9083003 | MCMINNVILLE | OR | | 11/26/2019 | | 11,381,060 | 0 | 0 | 0 | 0 | 0 | 0 | 103,878 | 103,878 | 0 | 0 | 0 |
| C6020401 | MCMINNVILLE | OR | | 05/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,577 | 6,577 | 0 | 0 | 0 |
| B2070301 | MEDFORD | OR | | 09/10/2012 | | 346,863 | 0 | 0 | 0 | 0 | 0 | 0 | 10,869 | 10,869 | 0 | 0 | 0 |
| B1042703 | MILWAUKIE | OR | | 07/08/2011 | | 122,776 | 0 | 0 | 0 | 0 | 0 | 0 | 4,937 | 4,937 | 0 | 0 | 0 |
| B3120902 | MILWAUKIE | OR | | 02/28/2014 | | 314,574 | 0 | 0 | 0 | 0 | 0 | 0 | 4,252 | 4,252 | 0 | 0 | 0 |
| B9052202 | MILWAUKIE | OR | | 09/30/2019 | | 935,768 | 0 | 0 | 0 | 0 | 0 | 0 | 8,126 | 8,126 | 0 | 0 | 0 |
| C4100412 | MILWAUKIE | OR | | 12/23/2024 | | 6,419,154 | 0 | 0 | 0 | 0 | 0 | 0 | 31,453 | 31,453 | 0 | 0 | 0 |
| C4100417 | MILWAUKIE | OR | | 12/23/2024 | | 1,100,606 | 0 | 0 | 0 | 0 | 0 | 0 | 5,490 | 5,490 | 0 | 0 | 0 |
| C0101502 | MOLALLA | OR | | 01/08/2021 | | 2,625,320 | 0 | 0 | 0 | 0 | 0 | 0 | 20,137 | 20,137 | 0 | 0 | 0 |
| C3051504 | NEWBERG | OR | | 08/09/2023 | | 11,446,629 | 0 | 0 | 0 | 0 | 0 | 0 | 27,168 | 27,168 | 0 | 0 | 0 |
| A9022708 | OREGON CITY | OR | | 04/30/2009 | | 555,042 | 0 | 0 | 0 | 0 | 0 | 0 | 37,429 | 37,429 | 0 | 0 | 0 |
| A9022708-1 | OREGON CITY | OR | | 10/27/2017 | | 82,064 | 0 | 0 | 0 | 0 | 0 | 0 | 5,662 | 5,662 | 0 | 0 | 0 |
| A9120801 | OREGON CITY | OR | | 02/24/2010 | | 116,156 | 0 | 0 | 0 | 0 | 0 | 0 | 6,218 | 6,218 | 0 | 0 | 0 |
| B7020301 | OREGON CITY | OR | | 05/05/2017 | | 407,432 | 0 | 0 | 0 | 0 | 0 | 0 | 13,737 | 13,737 | 0 | 0 | 0 |
| B9122302 | OREGON CITY | OR | | 03/23/2020 | | 750,917 | 0 | 0 | 0 | 0 | 0 | 0 | 6,438 | 6,438 | 0 | 0 | 0 |
| C1041301 | OREGON CITY | OR | | 07/08/2021 | | 1,369,740 | 0 | 0 | 0 | 0 | 0 | 0 | 10,340 | 10,340 | 0 | 0 | 0 |
| C1041301-1 | OREGON CITY | OR | | 02/11/2022 | | 964,199 | 0 | 0 | 0 | 0 | 0 | 0 | 7,279 | 7,279 | 0 | 0 | 0 |
| C4051604 | OREGON CITY | OR | | 08/06/2024 | | 3,631,490 | 0 | 0 | 0 | 0 | 0 | 0 | 10,757 | 10,757 | 0 | 0 | 0 |
| C4100415 | OREGON CITY | OR | | 12/23/2024 | | 1,678,898 | 0 | 0 | 0 | 0 | 0 | 0 | 8,372 | 8,372 | 0 | 0 | 0 |
| A6110702 | PENDLETON | OR | | 03/01/2007 | | 639,215 | 0 | 0 | 0 | 0 | 0 | 0 | 21,119 | 21,119 | 0 | 0 | 0 |
| A8061307 | PENDLETON | OR | | 08/28/2008 | | 202,977 | 0 | 0 | 0 | 0 | 0 | 0 | 5,368 | 5,368 | 0 | 0 | 0 |
| C6021002 | PENDLETON | OR | | 05/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,510 | 2,510 | 0 | 0 | 0 |
| C6070702 | PENDLETON | OR | | 09/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7033003 | PORTLAND | OR | | 06/07/2007 | | 387,016 | 0 | 0 | 0 | 0 | 0 | 0 | 12,235 | 12,235 | 0 | 0 | 0 |
| A70330033 | PORTLAND | OR | | 08/28/2008 | | 128,488 | 0 | 0 | 0 | 0 | 0 | 0 | 4,017 | 4,017 | 0 | 0 | 0 |
| A7110103 | PORTLAND | OR | | 01/14/2008 | | 182,859 | 0 | 0 | 0 | 0 | 0 | 0 | 2,883 | 2,883 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| A7111502 | PORTLAND | OR | | 07/01/2008 | | 382,754 | 0 | 0 | 0 | 0 | 0 | 0 | 5,397 | 5,397 | 0 | 0 | 0 |
| A8032802 | PORTLAND | OR | | 06/18/2008 | | 110,268 | 0 | 0 | 0 | 0 | 0 | 0 | 3,061 | 3,061 | 0 | 0 | 0 |
| A8110404 | PORTLAND | OR | | 12/30/2008 | | 290,300 | 0 | 0 | 0 | 0 | 0 | 0 | 7,520 | 7,520 | 0 | 0 | 0 |
| A9011601 | PORTLAND | OR | | 03/30/2009 | | 252,038 | 0 | 0 | 0 | 0 | 0 | 0 | 5,738 | 5,738 | 0 | 0 | 0 |
| A9030501 | PORTLAND | OR | | 06/29/2009 | | 687,101 | 0 | 0 | 0 | 0 | 0 | 0 | 45,374 | 45,374 | 0 | 0 | 0 |
| B0020501 | PORTLAND | OR | | 03/29/2010 | | 81,200 | 0 | 0 | 0 | 0 | 0 | 0 | 3,265 | 3,265 | 0 | 0 | 0 |
| B0020504 | PORTLAND | OR | | 03/30/2010 | | 116,339 | 0 | 0 | 0 | 0 | 0 | 0 | 6,292 | 6,292 | 0 | 0 | 0 |
| B0102101 | PORTLAND | OR | | 01/28/2011 | | 1,069,618 | 0 | 0 | 0 | 0 | 0 | 0 | 51,602 | 51,602 | 0 | 0 | 0 |
| B1061304 | PORTLAND | OR | | 08/25/2011 | | 507,779 | 0 | 0 | 0 | 0 | 0 | 0 | 9,694 | 9,694 | 0 | 0 | 0 |
| B1091403 | PORTLAND | OR | | 11/28/2011 | | 290,376 | 0 | 0 | 0 | 0 | 0 | 0 | 10,483 | 10,483 | 0 | 0 | 0 |
| B2032903 | PORTLAND | OR | | 06/28/2012 | | 307,154 | 0 | 0 | 0 | 0 | 0 | 0 | 5,346 | 5,346 | 0 | 0 | 0 |
| B2050902 | PORTLAND | OR | | 07/16/2012 | | 451,511 | 0 | 0 | 0 | 0 | 0 | 0 | 7,103 | 7,103 | 0 | 0 | 0 |
| B3012505 | PORTLAND | OR | | 03/28/2013 | | 1,329,000 | 0 | 0 | 0 | 0 | 0 | 0 | 20,895 | 20,895 | 0 | 0 | 0 |
| B3012505-1 | PORTLAND | OR | | 06/25/2020 | | 521,022 | 0 | 0 | 0 | 0 | 0 | 0 | 8,133 | 8,133 | 0 | 0 | 0 |
| B3022803 | PORTLAND | OR | | 05/06/2013 | | 239,853 | 0 | 0 | 0 | 0 | 0 | 0 | 6,919 | 6,919 | 0 | 0 | 0 |
| B3032705 | PORTLAND | OR | | 06/20/2013 | | 1,144,645 | 0 | 0 | 0 | 0 | 0 | 0 | 16,813 | 16,813 | 0 | 0 | 0 |
| B3032705-1 | PORTLAND | OR | | 08/09/2018 | | 427,637 | 0 | 0 | 0 | 0 | 0 | 0 | 3,667 | 3,667 | 0 | 0 | 0 |
| B3032706 | PORTLAND | OR | | 06/20/2013 | | 336,074 | 0 | 0 | 0 | 0 | 0 | 0 | 4,936 | 4,936 | 0 | 0 | 0 |
| B3041205 | PORTLAND | OR | | 07/11/2013 | | 265,446 | 0 | 0 | 0 | 0 | 0 | 0 | 3,943 | 3,943 | 0 | 0 | 0 |
| B4051902 | PORTLAND | OR | | 07/21/2014 | | 223,119 | 0 | 0 | 0 | 0 | 0 | 0 | 2,840 | 2,840 | 0 | 0 | 0 |
| B4102402 | PORTLAND | OR | | 12/19/2014 | | 476,166 | 0 | 0 | 0 | 0 | 0 | 0 | 27,221 | 27,221 | 0 | 0 | 0 |
| B4120201 | PORTLAND | OR | | 02/12/2015 | | 278,652 | 0 | 0 | 0 | 0 | 0 | 0 | 6,150 | 6,150 | 0 | 0 | 0 |
| B5012802 | PORTLAND | OR | | 03/20/2015 | | 402,461 | 0 | 0 | 0 | 0 | 0 | 0 | 7,900 | 7,900 | 0 | 0 | 0 |
| B5020502 | PORTLAND | OR | | 04/15/2015 | | 1,112,484 | 0 | 0 | 0 | 0 | 0 | 0 | 11,686 | 11,686 | 0 | 0 | 0 |
| B5041602 | PORTLAND | OR | | 07/01/2015 | | 1,869,321 | 0 | 0 | 0 | 0 | 0 | 0 | 35,368 | 35,368 | 0 | 0 | 0 |
| B5050702 | PORTLAND | OR | | 08/28/2015 | | 1,461,758 | 0 | 0 | 0 | 0 | 0 | 0 | 15,555 | 15,555 | 0 | 0 | 0 |
| B5050702-1 | PORTLAND | OR | | 04/03/2017 | | 475,514 | 0 | 0 | 0 | 0 | 0 | 0 | 5,060 | 5,060 | 0 | 0 | 0 |
| B5050702-2 | PORTLAND | OR | | 10/26/2017 | | 514,156 | 0 | 0 | 0 | 0 | 0 | 0 | 5,472 | 5,472 | 0 | 0 | 0 |
| B5050702-3 | PORTLAND | OR | | 08/09/2018 | | 623,117 | 0 | 0 | 0 | 0 | 0 | 0 | 4,929 | 4,929 | 0 | 0 | 0 |
| B5111205 | PORTLAND | OR | | 01/20/2016 | | 982,253 | 0 | 0 | 0 | 0 | 0 | 0 | 17,974 | 17,974 | 0 | 0 | 0 |
| B6022401 | PORTLAND | OR | | 04/25/2016 | | 4,081,951 | 0 | 0 | 0 | 0 | 0 | 0 | 41,268 | 41,268 | 0 | 0 | 0 |
| B6030808 | PORTLAND | OR | | 06/03/2016 | | 503,182 | 0 | 0 | 0 | 0 | 0 | 0 | 5,126 | 5,126 | 0 | 0 | 0 |
| B6041105 | PORTLAND | OR | | 06/20/2016 | | 561,422 | 0 | 0 | 0 | 0 | 0 | 0 | 6,392 | 6,392 | 0 | 0 | 0 |
| B6110801 | PORTLAND | OR | | 01/19/2017 | | 684,757 | 0 | 0 | 0 | 0 | 0 | 0 | 11,980 | 11,980 | 0 | 0 | 0 |
| B6110906 | PORTLAND | OR | | 01/25/2017 | | 1,257,668 | 0 | 0 | 0 | 0 | 0 | 0 | 13,464 | 13,464 | 0 | 0 | 0 |
| B6121204 | PORTLAND | OR | | 02/23/2017 | | 989,049 | 0 | 0 | 0 | 0 | 0 | 0 | 16,674 | 16,674 | 0 | 0 | 0 |
| B7012703 | PORTLAND | OR | | 04/10/2017 | | 956,265 | 0 | 0 | 0 | 0 | 0 | 0 | 16,373 | 16,373 | 0 | 0 | 0 |
| B7041001 | PORTLAND | OR | | 06/08/2017 | | 934,384 | 0 | 0 | 0 | 0 | 0 | 0 | 9,445 | 9,445 | 0 | 0 | 0 |
| B7051201 | PORTLAND | OR | | 08/04/2017 | | 1,104,146 | 0 | 0 | 0 | 0 | 0 | 0 | 17,824 | 17,824 | 0 | 0 | 0 |
| B7052501 | PORTLAND | OR | | 07/14/2017 | | 6,186,498 | 0 | 0 | 0 | 0 | 0 | 0 | 46,036 | 46,036 | 0 | 0 | 0 |
| B7102302 | PORTLAND | OR | | 01/05/2018 | | 262,101 | 0 | 0 | 0 | 0 | 0 | 0 | 2,297 | 2,297 | 0 | 0 | 0 |
| B7102701 | PORTLAND | OR | | 01/19/2018 | | 1,127,352 | 0 | 0 | 0 | 0 | 0 | 0 | 11,080 | 11,080 | 0 | 0 | 0 |
| B8042001 | PORTLAND | OR | | 07/10/2018 | | 1,054,949 | 0 | 0 | 0 | 0 | 0 | 0 | 6,470 | 6,470 | 0 | 0 | 0 |
| B8061501 | PORTLAND | OR | | 08/06/2018 | | 2,892,655 | 0 | 0 | 0 | 0 | 0 | 0 | 16,284 | 16,284 | 0 | 0 | 0 |
| B8062101 | PORTLAND | OR | | 09/25/2018 | | 1,542,776 | 0 | 0 | 0 | 0 | 0 | 0 | 8,202 | 8,202 | 0 | 0 | 0 |
| B8072502 | PORTLAND | OR | | 09/24/2018 | | 264,178 | 0 | 0 | 0 | 0 | 0 | 0 | 1,588 | 1,588 | 0 | 0 | 0 |
| B9031402 | PORTLAND | OR | | 06/11/2019 | | 2,178,176 | 0 | 0 | 0 | 0 | 0 | 0 | 18,351 | 18,351 | 0 | 0 | 0 |
| B9032201 | PORTLAND | OR | | 05/22/2019 | | 1,676,690 | 0 | 0 | 0 | 0 | 0 | 0 | 7,617 | 7,617 | 0 | 0 | 0 |
| B9040401 | PORTLAND | OR | | 06/26/2019 | | 1,101,056 | 0 | 0 | 0 | 0 | 0 | 0 | 6,417 | 6,417 | 0 | 0 | 0 |
| B9052203 | PORTLAND | OR | | 09/30/2019 | | 5,499,632 | 0 | 0 | 0 | 0 | 0 | 0 | 47,753 | 47,753 | 0 | 0 | 0 |
| B9052902 | PORTLAND | OR | | 09/06/2019 | | 221,517 | 0 | 0 | 0 | 0 | 0 | 0 | 1,948 | 1,948 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B9072301 | PORTLAND | OR | | 09/27/2019 | | 556,944 | 0 | 0 | 0 | 0 | 0 | 0 | 4,898 | 4,898 | 0 | 0 | 0 |
| B9080606 | PORTLAND | OR | | 10/04/2019 | | 1,637,006 | 0 | 0 | 0 | 0 | 0 | 0 | 22,156 | 22,156 | 0 | 0 | 0 |
| B9082204 | PORTLAND | OR | | 10/30/2019 | | 691,274 | 0 | 0 | 0 | 0 | 0 | 0 | 6,116 | 6,116 | 0 | 0 | 0 |
| C0020704 | PORTLAND | OR | | 04/24/2020 | | 1,033,466 | 0 | 0 | 0 | 0 | 0 | 0 | 7,017 | 7,017 | 0 | 0 | 0 |
| C0021902 | PORTLAND | OR | | 05/01/2020 | | 1,758,941 | 0 | 0 | 0 | 0 | 0 | 0 | 11,409 | 11,409 | 0 | 0 | 0 |
| C0022606 | PORTLAND | OR | | 04/20/2020 | | 1,944,800 | 0 | 0 | 0 | 0 | 0 | 0 | 12,467 | 12,467 | 0 | 0 | 0 |
| C0052902 | PORTLAND | OR | | 08/11/2020 | | 794,737 | 0 | 0 | 0 | 0 | 0 | 0 | 6,779 | 6,779 | 0 | 0 | 0 |
| C0061701 | PORTLAND | OR | | 08/21/2020 | | 2,689,067 | 0 | 0 | 0 | 0 | 0 | 0 | 23,230 | 23,230 | 0 | 0 | 0 |
| C0061701-1 | PORTLAND | OR | | 12/08/2023 | | 721,474 | 0 | 0 | 0 | 0 | 0 | 0 | 4,185 | 4,185 | 0 | 0 | 0 |
| C0072405 | PORTLAND | OR | | 10/30/2020 | | 349,931 | 0 | 0 | 0 | 0 | 0 | 0 | 2,180 | 2,180 | 0 | 0 | 0 |
| C0102609 | PORTLAND | OR | | 01/20/2021 | | 1,635,760 | 0 | 0 | 0 | 0 | 0 | 0 | 14,085 | 14,085 | 0 | 0 | 0 |
| C1012101 | PORTLAND | OR | | 04/09/2021 | | 1,172,345 | 0 | 0 | 0 | 0 | 0 | 0 | 23,120 | 23,120 | 0 | 0 | 0 |
| C1050601 | PORTLAND | OR | | 07/28/2021 | | 643,699 | 0 | 0 | 0 | 0 | 0 | 0 | 4,997 | 4,997 | 0 | 0 | 0 |
| C1050602 | PORTLAND | OR | | 07/23/2021 | | 1,486,600 | 0 | 0 | 0 | 0 | 0 | 0 | 12,031 | 12,031 | 0 | 0 | 0 |
| C1051201 | PORTLAND | OR | | 08/11/2021 | | 3,121,984 | 0 | 0 | 0 | 0 | 0 | 0 | 17,536 | 17,536 | 0 | 0 | 0 |
| C1062401 | PORTLAND | OR | | 08/27/2021 | | 1,843,385 | 0 | 0 | 0 | 0 | 0 | 0 | 21,548 | 21,548 | 0 | 0 | 0 |
| C1092907 | PORTLAND | OR | | 12/14/2021 | | 12,486,468 | 0 | 0 | 0 | 0 | 0 | 0 | 43,980 | 43,980 | 0 | 0 | 0 |
| C2031102 | PORTLAND | OR | | 05/25/2022 | | 607,799 | 0 | 0 | 0 | 0 | 0 | 0 | 4,510 | 4,510 | 0 | 0 | 0 |
| C2031402 | PORTLAND | OR | | 05/13/2022 | | 1,683,365 | 0 | 0 | 0 | 0 | 0 | 0 | 18,085 | 18,085 | 0 | 0 | 0 |
| C2050206 | PORTLAND | OR | | 08/30/2022 | | 350,044 | 0 | 0 | 0 | 0 | 0 | 0 | 2,299 | 2,299 | 0 | 0 | 0 |
| C2050207 | PORTLAND | OR | | 08/30/2022 | | 455,873 | 0 | 0 | 0 | 0 | 0 | 0 | 2,994 | 2,994 | 0 | 0 | 0 |
| C2081802 | PORTLAND | OR | | 12/07/2022 | | 7,503,378 | 0 | 0 | 0 | 0 | 0 | 0 | 47,310 | 47,310 | 0 | 0 | 0 |
| C2090107 | PORTLAND | OR | | 11/30/2022 | | 368,898 | 0 | 0 | 0 | 0 | 0 | 0 | 2,270 | 2,270 | 0 | 0 | 0 |
| C3051605 | PORTLAND | OR | | 07/28/2023 | | 907,411 | 0 | 0 | 0 | 0 | 0 | 0 | 5,053 | 5,053 | 0 | 0 | 0 |
| C3072601 | PORTLAND | OR | | 10/06/2023 | | 3,935,180 | 0 | 0 | 0 | 0 | 0 | 0 | 12,451 | 12,451 | 0 | 0 | 0 |
| C3081104 | PORTLAND | OR | | 10/31/2023 | | 286,407 | 0 | 0 | 0 | 0 | 0 | 0 | 1,415 | 1,415 | 0 | 0 | 0 |
| C4010303 | PORTLAND | OR | | 03/22/2024 | | 2,135,363 | 0 | 0 | 0 | 0 | 0 | 0 | 10,011 | 10,011 | 0 | 0 | 0 |
| C4010303A | PORTLAND | OR | | 03/22/2024 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4030802 | PORTLAND | OR | | 05/14/2024 | | 2,142,907 | 0 | 0 | 0 | 0 | 0 | 0 | 6,333 | 6,333 | 0 | 0 | 0 |
| C4031801 | PORTLAND | OR | | 06/11/2024 | | 8,198,153 | 0 | 0 | 0 | 0 | 0 | 0 | 55,471 | 55,471 | 0 | 0 | 0 |
| C4041011 | PORTLAND | OR | | 06/20/2024 | | 807,606 | 0 | 0 | 0 | 0 | 0 | 0 | 3,707 | 3,707 | 0 | 0 | 0 |
| C4052804 | PORTLAND | OR | | 08/16/2024 | | 306,723 | 0 | 0 | 0 | 0 | 0 | 0 | 1,365 | 1,365 | 0 | 0 | 0 |
| C4071903 | PORTLAND | OR | | 10/02/2024 | | 786,176 | 0 | 0 | 0 | 0 | 0 | 0 | 3,450 | 3,450 | 0 | 0 | 0 |
| C4071905 | PORTLAND | OR | | 10/02/2024 | | 786,176 | 0 | 0 | 0 | 0 | 0 | 0 | 3,450 | 3,450 | 0 | 0 | 0 |
| C4071906 | PORTLAND | OR | | 10/02/2024 | | 262,386 | 0 | 0 | 0 | 0 | 0 | 0 | 1,152 | 1,152 | 0 | 0 | 0 |
| C4082303 | PORTLAND | OR | | 11/21/2024 | | 512,878 | 0 | 0 | 0 | 0 | 0 | 0 | 2,442 | 2,442 | 0 | 0 | 0 |
| C4092703 | PORTLAND | OR | | 12/11/2024 | | 626,910 | 0 | 0 | 0 | 0 | 0 | 0 | 4,565 | 4,565 | 0 | 0 | 0 |
| C4100107 | PORTLAND | OR | | 12/30/2024 | | 14,418,118 | 0 | 0 | 0 | 0 | 0 | 0 | 70,647 | 70,647 | 0 | 0 | 0 |
| C5031304 | PORTLAND | OR | | 05/28/2025 | | 467,445 | 0 | 0 | 0 | 0 | 0 | 0 | 1,989 | 1,989 | 0 | 0 | 0 |
| C5050101 | PORTLAND | OR | | 07/15/2025 | | 1,470,721 | 0 | 0 | 0 | 0 | 0 | 0 | 6,523 | 6,523 | 0 | 0 | 0 |
| C5120905 | PORTLAND | OR | | 02/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,879 | 2,879 | 0 | 0 | 0 |
| C6031101 | PORTLAND | OR | | 05/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,562 | 2,562 | 0 | 0 | 0 |
| C6041501 | PORTLAND | OR | | 07/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 570,276 | 570,276 | 0 | 0 | 0 |
| C6072001 | PORTLAND | OR | | 09/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC401002 | PORTLAND | OR | | 02/16/2024 | | 17,300,355 | 0 | 0 | 0 | 0 | 0 | 0 | 52,021 | 52,021 | 0 | 0 | 0 |
| B5031002 | REDMOND | OR | | 04/17/2015 | | 156,181 | 0 | 0 | 0 | 0 | 0 | 0 | 1,689 | 1,689 | 0 | 0 | 0 |
| C0012703 | REDMOND | OR | | 05/08/2020 | | 829,911 | 0 | 0 | 0 | 0 | 0 | 0 | 7,475 | 7,475 | 0 | 0 | 0 |
| C5090203 | REDMOND | OR | | 03/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,938 | 18,938 | 0 | 0 | 0 |
| B8120401 | REEDSPORT | OR | | 02/08/2019 | | 394,074 | 0 | 0 | 0 | 0 | 0 | 0 | 5,324 | 5,324 | 0 | 0 | 0 |
| B0022503 | SALEM | OR | | 05/28/2010 | | 447,844 | 0 | 0 | 0 | 0 | 0 | 0 | 22,026 | 22,026 | 0 | 0 | 0 |
| B5032702 | SALEM | OR | | 05/28/2015 | | 715,967 | 0 | 0 | 0 | 0 | 0 | 0 | 7,453 | 7,453 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B5070602 | SALEM | OR | | 09/22/2015 | | 181,703 | 0 | 0 | 0 | 0 | 0 | 0 | 1,861 | 1,861 | 0 | 0 | 0 |
| B5070602-1 | SALEM | OR | | 01/23/2019 | | 373,236 | 0 | 0 | 0 | 0 | 0 | 0 | 3,824 | 3,824 | 0 | 0 | 0 |
| B8020501 | SALEM | OR | | 04/11/2018 | | 432,452 | 0 | 0 | 0 | 0 | 0 | 0 | 2,745 | 2,745 | 0 | 0 | 0 |
| B8020501-1 | SALEM | OR | | 07/24/2020 | | 156,639 | 0 | 0 | 0 | 0 | 0 | 0 | 1,027 | 1,027 | 0 | 0 | 0 |
| C0111001 | SALEM | OR | | 01/25/2021 | | 691,237 | 0 | 0 | 0 | 0 | 0 | 0 | 8,500 | 8,500 | 0 | 0 | 0 |
| C4100413 | SALEM | OR | | 12/23/2024 | | 2,163,906 | 0 | 0 | 0 | 0 | 0 | 0 | 10,793 | 10,793 | 0 | 0 | 0 |
| C5091201 | SALEM | OR | | 11/25/2025 | | 5,261,250 | 0 | 0 | 0 | 0 | 0 | 0 | 15,899 | 15,899 | 0 | 0 | 0 |
| B7102502 | SHERWOOD | OR | | 01/04/2018 | | 616,770 | 0 | 0 | 0 | 0 | 0 | 0 | 5,531 | 5,531 | 0 | 0 | 0 |
| C5020703 | SHERWOOD | OR | | 04/28/2025 | | 1,761,503 | 0 | 0 | 0 | 0 | 0 | 0 | 7,685 | 7,685 | 0 | 0 | 0 |
| A8042804 | SISTERS | OR | | 07/08/2008 | | 125,066 | 0 | 0 | 0 | 0 | 0 | 0 | 3,530 | 3,530 | 0 | 0 | 0 |
| C1050701 | SISTERS | OR | | 07/09/2021 | | 596,907 | 0 | 0 | 0 | 0 | 0 | 0 | 4,699 | 4,699 | 0 | 0 | 0 |
| C1051903 | SISTERS | OR | | 07/15/2021 | | 497,415 | 0 | 0 | 0 | 0 | 0 | 0 | 3,916 | 3,916 | 0 | 0 | 0 |
| C5040101 | SPRINGFIELD | OR | | 07/01/2025 | | 6,154,026 | 0 | 0 | 0 | 0 | 0 | 0 | 26,796 | 26,796 | 0 | 0 | 0 |
| C0041502 | ST HELENS | OR | | 08/28/2020 | | 1,148,366 | 0 | 0 | 0 | 0 | 0 | 0 | 8,563 | 8,563 | 0 | 0 | 0 |
| C0063004 | ST HELENS | OR | | 09/01/2020 | | 508,733 | 0 | 0 | 0 | 0 | 0 | 0 | 6,205 | 6,205 | 0 | 0 | 0 |
| B7100303 | ST. HELENS | OR | | 12/05/2017 | | 614,241 | 0 | 0 | 0 | 0 | 0 | 0 | 9,556 | 9,556 | 0 | 0 | 0 |
| C6012004 | ST. HELENS | OR | | 04/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,803 | 4,803 | 0 | 0 | 0 |
| B3030111 | THE DALLES | OR | | 05/09/2013 | | 42,051 | 0 | 0 | 0 | 0 | 0 | 0 | 1,147 | 1,147 | 0 | 0 | 0 |
| C1091001 | THE DALLES | OR | | 11/23/2021 | | 758,190 | 0 | 0 | 0 | 0 | 0 | 0 | 4,573 | 4,573 | 0 | 0 | 0 |
| C5022607 | THE DALLES | OR | | 04/29/2025 | | 3,377,835 | 0 | 0 | 0 | 0 | 0 | 0 | 14,206 | 14,206 | 0 | 0 | 0 |
| B5090102 | TIGARD | OR | | 10/30/2015 | | 206,792 | 0 | 0 | 0 | 0 | 0 | 0 | 9,644 | 9,644 | 0 | 0 | 0 |
| B7121503 | TIGARD | OR | | 02/16/2018 | | 615,395 | 0 | 0 | 0 | 0 | 0 | 0 | 5,711 | 5,711 | 0 | 0 | 0 |
| B9053105 | TIGARD | OR | | 07/25/2019 | | 726,510 | 0 | 0 | 0 | 0 | 0 | 0 | 3,255 | 3,255 | 0 | 0 | 0 |
| B9070802 | TIGARD | OR | | 08/28/2019 | | 1,300,992 | 0 | 0 | 0 | 0 | 0 | 0 | 5,890 | 5,890 | 0 | 0 | 0 |
| C4111402 | TIGARD | OR | | 01/24/2025 | | 955,737 | 0 | 0 | 0 | 0 | 0 | 0 | 4,256 | 4,256 | 0 | 0 | 0 |
| C5040702 | TIGARD | OR | | 05/22/2025 | | 1,923,154 | 0 | 0 | 0 | 0 | 0 | 0 | 8,182 | 8,182 | 0 | 0 | 0 |
| WC302007 | TIGARD | OR | | 04/21/2023 | | 12,582,621 | 0 | 0 | 0 | 0 | 0 | 0 | 25,743 | 25,743 | 0 | 0 | 0 |
| C0092401 | TILLAMOOK | OR | | 01/21/2021 | | 613,032 | 0 | 0 | 0 | 0 | 0 | 0 | 5,071 | 5,071 | 0 | 0 | 0 |
| C2080401 | TROUTDALE | OR | | 11/01/2022 | | 8,489,016 | 0 | 0 | 0 | 0 | 0 | 0 | 52,219 | 52,219 | 0 | 0 | 0 |
| C2080401-2 | TROUTDALE | OR | | 07/30/2025 | | 4,978,932 | 0 | 0 | 0 | 0 | 0 | 0 | 23,329 | 23,329 | 0 | 0 | 0 |
| A6110601 | TUALATIN | OR | | 01/26/2007 | | 155,427 | 0 | 0 | 0 | 0 | 0 | 0 | 5,628 | 5,628 | 0 | 0 | 0 |
| A8012905 | TUALATIN | OR | | 04/24/2008 | | 403,481 | 0 | 0 | 0 | 0 | 0 | 0 | 11,742 | 11,742 | 0 | 0 | 0 |
| B0020505 | TUALATIN | OR | | 03/30/2010 | | 280,131 | 0 | 0 | 0 | 0 | 0 | 0 | 14,608 | 14,608 | 0 | 0 | 0 |
| B4033102 | TUALATIN | OR | | 06/13/2014 | | 972,097 | 0 | 0 | 0 | 0 | 0 | 0 | 12,906 | 12,906 | 0 | 0 | 0 |
| B5021801 | TUALATIN | OR | | 06/05/2015 | | 756,142 | 0 | 0 | 0 | 0 | 0 | 0 | 16,145 | 16,145 | 0 | 0 | 0 |
| B6081602 | TUALATIN | OR | | 10/03/2016 | | 752,056 | 0 | 0 | 0 | 0 | 0 | 0 | 9,026 | 9,026 | 0 | 0 | 0 |
| B8101001 | TUALATIN | OR | | 01/22/2019 | | 687,470 | 0 | 0 | 0 | 0 | 0 | 0 | 5,832 | 5,832 | 0 | 0 | 0 |
| B9060402 | WARRENTON | OR | | 07/15/2019 | | 644,383 | 0 | 0 | 0 | 0 | 0 | 0 | 5,740 | 5,740 | 0 | 0 | 0 |
| WC512003 | WARRENTON | OR | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7011206 | WEST LINN | OR | | 03/23/2007 | | 646,981 | 0 | 0 | 0 | 0 | 0 | 0 | 11,030 | 11,030 | 0 | 0 | 0 |
| A7080912 | WEST LINN | OR | | 10/12/2007 | | 2,206,740 | 0 | 0 | 0 | 0 | 0 | 0 | 35,222 | 35,222 | 0 | 0 | 0 |
| B5031601 | WEST LINN | OR | | 06/16/2015 | | 341,627 | 0 | 0 | 0 | 0 | 0 | 0 | 6,542 | 6,542 | 0 | 0 | 0 |
| C5052703 | WEST LINN | OR | | 08/21/2025 | | 8,125,239 | 0 | 0 | 0 | 0 | 0 | 0 | 23,873 | 23,873 | 0 | 0 | 0 |
| B8100411 | WHITE CITY | OR | | 12/21/2018 | | 760,115 | 0 | 0 | 0 | 0 | 0 | 0 | 6,646 | 6,646 | 0 | 0 | 0 |
| C0061503 | WHITE CITY | OR | | 07/30/2020 | | 2,867,455 | 0 | 0 | 0 | 0 | 0 | 0 | 36,187 | 36,187 | 0 | 0 | 0 |
| C2030701 | WHITE CITY | OR | | 05/09/2022 | | 1,031,414 | 0 | 0 | 0 | 0 | 0 | 0 | 7,542 | 7,542 | 0 | 0 | 0 |
| B6120105 | WILSONVILLE | OR | | 02/28/2017 | | 2,646,805 | 0 | 0 | 0 | 0 | 0 | 0 | 27,551 | 27,551 | 0 | 0 | 0 |
| C4100411 | WILSONVILLE | OR | | 12/23/2024 | | 10,906,573 | 0 | 0 | 0 | 0 | 0 | 0 | 54,388 | 54,388 | 0 | 0 | 0 |
| C3122801 | WOOD VILLAGE | OR | | 03/22/2024 | | 862,519 | 0 | 0 | 0 | 0 | 0 | 0 | 20,419 | 20,419 | 0 | 0 | 0 |
| C4062501 | ALLENTOWN | PA | | 09/18/2024 | | 589,020 | 0 | 0 | 0 | 0 | 0 | 0 | 2,555 | 2,555 | 0 | 0 | 0 |
| C3011302 | BELLWOOD | PA | | 03/28/2023 | | 3,427,965 | 0 | 0 | 0 | 0 | 0 | 0 | 13,151 | 13,151 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C3092803 | BLAKELY | PA | | 01/12/2024 | | 12,447,948 | 0 | 0 | 0 | 0 | 0 | 0 | 79,038 | 79,038 | 0 | 0 | 0 |
| WC206001 | CHAMBERSBURG | PA | | 10/25/2022 | | 10,172,444 | 0 | 0 | 0 | 0 | 0 | 0 | 23,827 | 23,827 | 0 | 0 | 0 |
| C4100109 | CRANBERRY TOWNSHIP | PA | | 12/03/2024 | | 9,437,813 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4101001 | DARBY | PA | | 01/03/2025 | | 753,510 | 0 | 0 | 0 | 0 | 0 | 0 | 3,478 | 3,478 | 0 | 0 | 0 |
| B7111501 | DOWNINGTOWN | PA | | 01/29/2018 | | 662,127 | 0 | 0 | 0 | 0 | 0 | 0 | 6,434 | 6,434 | 0 | 0 | 0 |
| C4052904 | EAST NANTMEAL | PA | | 08/02/2024 | | 7,084,888 | 0 | 0 | 0 | 0 | 0 | 0 | 30,956 | 30,956 | 0 | 0 | 0 |
| C3121902 | EDWARDSVILLE | PA | | 03/04/2024 | | 12,224,064 | 0 | 0 | 0 | 0 | 0 | 0 | 55,348 | 55,348 | 0 | 0 | 0 |
| A7032703 | EXPORT | PA | | 06/19/2007 | | 67,727 | 0 | 0 | 0 | 0 | 0 | 0 | 10,603 | 10,603 | 0 | 0 | 0 |
| C6060502 | GIBSONIA | PA | | 09/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4111101 | HANOVER | PA | | 02/06/2025 | | 1,195,912 | 0 | 0 | 0 | 0 | 0 | 0 | 5,194 | 5,194 | 0 | 0 | 0 |
| B7121801 | HARRISBURG | PA | | 04/03/2018 | | 1,380,546 | 0 | 0 | 0 | 0 | 0 | 0 | 12,982 | 12,982 | 0 | 0 | 0 |
| B7121801-1 | HARRISBURG | PA | | 12/22/2020 | | 750,783 | 0 | 0 | 0 | 0 | 0 | 0 | 7,649 | 7,649 | 0 | 0 | 0 |
| C5092501 | JOHNSTOWN | PA | | 12/05/2025 | | 7,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 26,982 | 26,982 | 0 | 0 | 0 |
| C3011304 | KING OF PRUSSIA | PA | | 03/31/2023 | | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 39,740 | 39,740 | 0 | 0 | 0 |
| C4061002 | KINGSTON | PA | | 09/27/2024 | | 926,801 | 0 | 0 | 0 | 0 | 0 | 0 | 3,951 | 3,951 | 0 | 0 | 0 |
| C3051701 | LANCASTER | PA | | 08/10/2023 | | 938,599 | 0 | 0 | 0 | 0 | 0 | 0 | 4,942 | 4,942 | 0 | 0 | 0 |
| C5040303 | LOWER BURRELL | PA | | 06/26/2025 | | 918,633 | 0 | 0 | 0 | 0 | 0 | 0 | 4,028 | 4,028 | 0 | 0 | 0 |
| C6060504 | MILL HALL | PA | | 09/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2121903 | MOOSIC | PA | | 03/22/2023 | | 5,052,424 | 0 | 0 | 0 | 0 | 0 | 0 | 28,879 | 28,879 | 0 | 0 | 0 |
| A7030601 | NEW CASTLE | PA | | 05/31/2007 | | 161,219 | 0 | 0 | 0 | 0 | 0 | 0 | 11,199 | 11,199 | 0 | 0 | 0 |
| C4040911 | NEW CASTLE | PA | | 06/24/2024 | | 1,181,820 | 0 | 0 | 0 | 0 | 0 | 0 | 5,146 | 5,146 | 0 | 0 | 0 |
| C6012203 | NEWTOWN SQUARE | PA | | 04/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,162 | 10,162 | 0 | 0 | 0 |
| C1092301 | NORRISTOWN | PA | | 11/23/2021 | | 647,044 | 0 | 0 | 0 | 0 | 0 | 0 | 5,336 | 5,336 | 0 | 0 | 0 |
| C2031703 | NORTH WALES | PA | | 05/26/2022 | | 662,624 | 0 | 0 | 0 | 0 | 0 | 0 | 3,578 | 3,578 | 0 | 0 | 0 |
| C2090108 | NORTH WALES | PA | | 01/31/2023 | | 14,121,660 | 0 | 0 | 0 | 0 | 0 | 0 | 207,925 | 207,925 | 0 | 0 | 0 |
| B7030704 | PHILADELPHIA | PA | | 06/01/2017 | | 3,485,166 | 0 | 0 | 0 | 0 | 0 | 0 | 35,609 | 35,609 | 0 | 0 | 0 |
| B7102301 | PHILADELPHIA | PA | | 11/29/2017 | | 2,020,710 | 0 | 0 | 0 | 0 | 0 | 0 | 18,822 | 18,822 | 0 | 0 | 0 |
| C1022201 | PHILADELPHIA | PA | | 05/28/2021 | | 1,671,536 | 0 | 0 | 0 | 0 | 0 | 0 | 13,502 | 13,502 | 0 | 0 | 0 |
| A7120605 | PHOENIXVILLE | PA | | 02/26/2008 | | 224,241 | 0 | 0 | 0 | 0 | 0 | 0 | 6,623 | 6,623 | 0 | 0 | 0 |
| B6121301 | PITTSBURGH | PA | | 03/24/2017 | | 469,517 | 0 | 0 | 0 | 0 | 0 | 0 | 8,062 | 8,062 | 0 | 0 | 0 |
| C1070706 | PITTSBURGH | PA | | 10/22/2021 | | 894,898 | 0 | 0 | 0 | 0 | 0 | 0 | 6,921 | 6,921 | 0 | 0 | 0 |
| C4022901 | PITTSBURGH | PA | | 05/23/2024 | | 13,648,485 | 0 | 0 | 0 | 0 | 0 | 0 | 63,562 | 63,562 | 0 | 0 | 0 |
| C5101606 | PITTSBURGH | PA | | 01/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 179,332 | 179,332 | 0 | 0 | 0 |
| C6060503 | PITTSBURGH | PA | | 09/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C2020701 | POTTSTOWN | PA | | 04/27/2022 | | 608,295 | 0 | 0 | 0 | 0 | 0 | 0 | 4,673 | 4,673 | 0 | 0 | 0 |
| B2010902 | PROSPECT PARK | PA | | 04/27/2012 | | 201,519 | 0 | 0 | 0 | 0 | 0 | 0 | 35,450 | 35,450 | 0 | 0 | 0 |
| C1012703 | PUNXSUTAWNEY | PA | | 04/15/2021 | | 460,603 | 0 | 0 | 0 | 0 | 0 | 0 | 5,490 | 5,490 | 0 | 0 | 0 |
| B9100801 | READING | PA | | 01/21/2020 | | 2,411,364 | 0 | 0 | 0 | 0 | 0 | 0 | 20,928 | 20,928 | 0 | 0 | 0 |
| C2060902 | READING | PA | | 09/15/2022 | | 1,112,955 | 0 | 0 | 0 | 0 | 0 | 0 | 4,990 | 4,990 | 0 | 0 | 0 |
| C5081801 | READING | PA | | 10/29/2025 | | 1,998,192 | 0 | 0 | 0 | 0 | 0 | 0 | 5,664 | 5,664 | 0 | 0 | 0 |
| B6061401 | SCRANTON | PA | | 08/08/2016 | | 1,771,570 | 0 | 0 | 0 | 0 | 0 | 0 | 33,613 | 33,613 | 0 | 0 | 0 |
| B8061807 | SHIPPENSBURG | PA | | 09/19/2018 | | 413,371 | 0 | 0 | 0 | 0 | 0 | 0 | 3,708 | 3,708 | 0 | 0 | 0 |
| B8061807-1 | SHIPPENSBURG | PA | | 11/04/2022 | | 423,761 | 0 | 0 | 0 | 0 | 0 | 0 | 3,623 | 3,623 | 0 | 0 | 0 |
| C4082201 | SINKING SPRING | PA | | 12/10/2024 | | 732,455 | 0 | 0 | 0 | 0 | 0 | 0 | 3,368 | 3,368 | 0 | 0 | 0 |
| C4081502 | SOUTHAMPTON | PA | | 11/26/2024 | | 2,454,791 | 0 | 0 | 0 | 0 | 0 | 0 | 329,373 | 329,373 | 0 | 0 | 0 |
| B8092101 | SPRINGFIELD | PA | | 11/30/2018 | | 264,029 | 0 | 0 | 0 | 0 | 0 | 0 | 2,364 | 2,364 | 0 | 0 | 0 |
| C4031102 | STEVENS | PA | | 05/08/2024 | | 2,244,375 | 0 | 0 | 0 | 0 | 0 | 0 | 10,377 | 10,377 | 0 | 0 | 0 |
| C0120201 | STROUDSBURG | PA | | 02/25/2021 | | 1,716,463 | 0 | 0 | 0 | 0 | 0 | 0 | 14,502 | 14,502 | 0 | 0 | 0 |
| C5012202 | STROUDSBURG | PA | | 03/27/2025 | | 684,723 | 0 | 0 | 0 | 0 | 0 | 0 | 2,901 | 2,901 | 0 | 0 | 0 |
| C5051303 | TAMAQUA | PA | | 08/04/2025 | | 2,350,672 | 0 | 0 | 0 | 0 | 0 | 0 | 6,748 | 6,748 | 0 | 0 | 0 |
| C1042903 | WASHINGTON | PA | | 08/27/2021 | | 1,168,660 | 0 | 0 | 0 | 0 | 0 | 0 | 6,544 | 6,544 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2081701 | WAYNE | PA | | 10/25/2022 | | 472,097 | 0 | 0 | 0 | 0 | 0 | 0 | 3,110 | 3,110 | 0 | 0 | 0 |
| B4102707 | WEST CHESTER | PA | | 02/11/2015 | | 318,549 | 0 | 0 | 0 | 0 | 0 | 0 | 16,917 | 16,917 | 0 | 0 | 0 |
| C1092102 | WHITEHALL | PA | | 12/08/2021 | | 1,248,686 | 0 | 0 | 0 | 0 | 0 | 0 | 10,095 | 10,095 | 0 | 0 | 0 |
| C4052103 | YORK | PA | | 07/26/2024 | | 3,274,635 | 0 | 0 | 0 | 0 | 0 | 0 | 14,668 | 14,668 | 0 | 0 | 0 |
| C4011901 | NORTH KINGSTOWN | RI | | 04/03/2024 | | 3,209,372 | 0 | 0 | 0 | 0 | 0 | 0 | 10,660 | 10,660 | 0 | 0 | 0 |
| C1012103 | AIKEN | SC | | 03/02/2021 | | 3,070,015 | 0 | 0 | 0 | 0 | 0 | 0 | 26,132 | 26,132 | 0 | 0 | 0 |
| B8100406 | ANDERSON | SC | | 12/28/2018 | | 583,641 | 0 | 0 | 0 | 0 | 0 | 0 | 5,131 | 5,131 | 0 | 0 | 0 |
| C0021309 | BAMBERG | SC | | 03/31/2020 | | 841,937 | 0 | 0 | 0 | 0 | 0 | 0 | 19,184 | 19,184 | 0 | 0 | 0 |
| C5020601 | BEAUFORT (AKA PORT ROYAL) | SC | | 04/04/2025 | | 3,242,411 | 0 | 0 | 0 | 0 | 0 | 0 | 9,329 | 9,329 | 0 | 0 | 0 |
| B2032905 | CHARLESTON | SC | | 06/28/2012 | | 202,165 | 0 | 0 | 0 | 0 | 0 | 0 | 6,667 | 6,667 | 0 | 0 | 0 |
| B2032906 | CHARLESTON | SC | | 06/28/2012 | | 202,165 | 0 | 0 | 0 | 0 | 0 | 0 | 6,667 | 6,667 | 0 | 0 | 0 |
| B9030801 | CHARLESTON | SC | | 06/12/2019 | | 586,132 | 0 | 0 | 0 | 0 | 0 | 0 | 4,127 | 4,127 | 0 | 0 | 0 |
| C0081101 | CHARLESTON | SC | | 10/22/2020 | | 1,611,808 | 0 | 0 | 0 | 0 | 0 | 0 | 10,028 | 10,028 | 0 | 0 | 0 |
| C6051202 | CHARLESTON | SC | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,139,997 | 1,139,997 | 0 | 0 | 0 |
| C6072201 | CHARLESTON | SC | | 09/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7040602 | COLUMBIA | SC | | 06/20/2007 | | 241,207 | 0 | 0 | 0 | 0 | 0 | 0 | 32,316 | 32,316 | 0 | 0 | 0 |
| B2073004 | COLUMBIA | SC | | 10/31/2012 | | 672,684 | 0 | 0 | 0 | 0 | 0 | 0 | 10,169 | 10,169 | 0 | 0 | 0 |
| B2073004-1 | COLUMBIA | SC | | 01/15/2020 | | 233,525 | 0 | 0 | 0 | 0 | 0 | 0 | 3,612 | 3,612 | 0 | 0 | 0 |
| B6042101 | COLUMBIA | SC | | 06/14/2016 | | 277,882 | 0 | 0 | 0 | 0 | 0 | 0 | 5,241 | 5,241 | 0 | 0 | 0 |
| B8061505 | COLUMBIA | SC | | 08/23/2018 | | 624,359 | 0 | 0 | 0 | 0 | 0 | 0 | 9,037 | 9,037 | 0 | 0 | 0 |
| B8121402 | COLUMBIA | SC | | 04/05/2019 | | 1,492,778 | 0 | 0 | 0 | 0 | 0 | 0 | 12,093 | 12,093 | 0 | 0 | 0 |
| B8121402-1 | COLUMBIA | SC | | 10/15/2021 | | 975,033 | 0 | 0 | 0 | 0 | 0 | 0 | 8,968 | 8,968 | 0 | 0 | 0 |
| C2082502 | COLUMBIA | SC | | 12/16/2022 | | 657,268 | 0 | 0 | 0 | 0 | 0 | 0 | 4,081 | 4,081 | 0 | 0 | 0 |
| C3031301 | COLUMBIA | SC | | 06/08/2023 | | 4,342,749 | 0 | 0 | 0 | 0 | 0 | 0 | 7,815 | 7,815 | 0 | 0 | 0 |
| C4022001 | COLUMBIA | SC | | 04/25/2024 | | 494,160 | 0 | 0 | 0 | 0 | 0 | 0 | 2,303 | 2,303 | 0 | 0 | 0 |
| C4080501 | COLUMBIA | SC | | 10/28/2024 | | 872,098 | 0 | 0 | 0 | 0 | 0 | 0 | 3,965 | 3,965 | 0 | 0 | 0 |
| C4092702 | COLUMBIA | SC | | 12/16/2024 | | 3,977,524 | 0 | 0 | 0 | 0 | 0 | 0 | 13,144 | 13,144 | 0 | 0 | 0 |
| C4100106 | COLUMBIA | SC | | 12/20/2024 | | 2,013,447 | 0 | 0 | 0 | 0 | 0 | 0 | 9,867 | 9,867 | 0 | 0 | 0 |
| C6032002 | COLUMBIA | SC | | 06/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,809,084 | 5,809,084 | 0 | 0 | 0 |
| C0072202 | CONWAY | SC | | 09/18/2020 | | 1,283,953 | 0 | 0 | 0 | 0 | 0 | 0 | 8,165 | 8,165 | 0 | 0 | 0 |
| C3022706 | EASLEY | SC | | 04/24/2023 | | 6,503,803 | 0 | 0 | 0 | 0 | 0 | 0 | 34,615 | 34,615 | 0 | 0 | 0 |
| C4092007 | EASLEY | SC | | 11/22/2024 | | 758,997 | 0 | 0 | 0 | 0 | 0 | 0 | 2,414 | 2,414 | 0 | 0 | 0 |
| C4101802 | GAFFNEY | SC | | 01/22/2025 | | 485,840 | 0 | 0 | 0 | 0 | 0 | 0 | 2,203 | 2,203 | 0 | 0 | 0 |
| B1030705 | GOOSE CREEK | SC | | 06/30/2011 | | 326,085 | 0 | 0 | 0 | 0 | 0 | 0 | 6,310 | 6,310 | 0 | 0 | 0 |
| B2100303 | GREENVILLE | SC | | 12/31/2012 | | 612,944 | 0 | 0 | 0 | 0 | 0 | 0 | 9,194 | 9,194 | 0 | 0 | 0 |
| B4111702 | GREENVILLE | SC | | 04/08/2015 | | 346,072 | 0 | 0 | 0 | 0 | 0 | 0 | 6,826 | 6,826 | 0 | 0 | 0 |
| C2062701 | GREENVILLE | SC | | 09/15/2022 | | 1,135,843 | 0 | 0 | 0 | 0 | 0 | 0 | 6,864 | 6,864 | 0 | 0 | 0 |
| C3042701 | GREENWOOD | SC | | 07/10/2023 | | 4,901,736 | 0 | 0 | 0 | 0 | 0 | 0 | 26,846 | 26,846 | 0 | 0 | 0 |
| C4102401 | HANAHAN | SC | | 01/09/2025 | | 2,471,511 | 0 | 0 | 0 | 0 | 0 | 0 | 11,408 | 11,408 | 0 | 0 | 0 |
| C1031202 | HARDEEVILLE | SC | | 06/04/2021 | | 489,471 | 0 | 0 | 0 | 0 | 0 | 0 | 3,823 | 3,823 | 0 | 0 | 0 |
| C2090801 | HILTON HEAD | SC | | 11/18/2022 | | 10,926,362 | 0 | 0 | 0 | 0 | 0 | 0 | 46,548 | 46,548 | 0 | 0 | 0 |
| C2090801-1 | HILTON HEAD | SC | | 01/17/2024 | | 1,593,532 | 0 | 0 | 0 | 0 | 0 | 0 | 5,808 | 5,808 | 0 | 0 | 0 |
| B9060703 | HONEA PATH | SC | | 08/22/2019 | | 1,061,811 | 0 | 0 | 0 | 0 | 0 | 0 | 9,397 | 9,397 | 0 | 0 | 0 |
| B0120801 | IRMO | SC | | 02/16/2011 | | 365,352 | 0 | 0 | 0 | 0 | 0 | 0 | 7,398 | 7,398 | 0 | 0 | 0 |
| C1080501 | IRMO | SC | | 10/21/2021 | | 575,471 | 0 | 0 | 0 | 0 | 0 | 0 | 4,514 | 4,514 | 0 | 0 | 0 |
| C2012003 | IRMO | SC | | 04/08/2022 | | 3,461,725 | 0 | 0 | 0 | 0 | 0 | 0 | 26,210 | 26,210 | 0 | 0 | 0 |
| C3092601 | LAKE WYLIE | SC | | 12/15/2023 | | 3,128,527 | 0 | 0 | 0 | 0 | 0 | 0 | 9,349 | 9,349 | 0 | 0 | 0 |
| C6010902 | LANCASTER | SC | | 03/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,312 | 3,312 | 0 | 0 | 0 |
| C4092006 | LANDRUM | SC | | 11/15/2024 | | 2,173,725 | 0 | 0 | 0 | 0 | 0 | 0 | 10,533 | 10,533 | 0 | 0 | 0 |
| C4112502 | LEXINGTON | SC | | 03/18/2025 | | 809,192 | 0 | 0 | 0 | 0 | 0 | 0 | 3,555 | 3,555 | 0 | 0 | 0 |
| C5022806 | LEXINGTON | SC | | 05/06/2025 | | 2,168,112 | 0 | 0 | 0 | 0 | 0 | 0 | 6,343 | 6,343 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B6111504 | LORIS | SC | | 02/01/2017 | | 760,676 | 0 | 0 | 0 | 0 | 0 | 0 | 8,003 | 8,003 | 0 | 0 | 0 |
| B7091204 | LYMAN | SC | | 12/08/2017 | | 1,416,127 | 0 | 0 | 0 | 0 | 0 | 0 | 14,015 | 14,015 | 0 | 0 | 0 |
| B5040306 | MCCOLL | SC | | 08/20/2015 | | 360,396 | 0 | 0 | 0 | 0 | 0 | 0 | 7,492 | 7,492 | 0 | 0 | 0 |
| A9110601 | MURRELLS INLET | SC | | 01/22/2010 | | 1,005,383 | 0 | 0 | 0 | 0 | 0 | 0 | 20,678 | 20,678 | 0 | 0 | 0 |
| C4010513 | MURRELLS INLET | SC | | 04/18/2024 | | 2,207,419 | 0 | 0 | 0 | 0 | 0 | 0 | 7,173 | 7,173 | 0 | 0 | 0 |
| C2080302 | MYRTLE BEACH | SC | | 10/21/2022 | | 10,091,131 | 0 | 0 | 0 | 0 | 0 | 0 | 45,262 | 45,262 | 0 | 0 | 0 |
| WC207004 | MYRTLE BEACH | SC | | 09/30/2022 | | 7,925,663 | 0 | 0 | 0 | 0 | 0 | 0 | 19,613 | 19,613 | 0 | 0 | 0 |
| B8031202 | NORTH AUGUSTA | SC | | 05/18/2018 | | 328,496 | 0 | 0 | 0 | 0 | 0 | 0 | 1,991 | 1,991 | 0 | 0 | 0 |
| A7101704 | NORTH CHARLESTON | SC | | 01/07/2008 | | 287,068 | 0 | 0 | 0 | 0 | 0 | 0 | 2,306 | 2,306 | 0 | 0 | 0 |
| C1061801 | NORTH CHARLESTON | SC | | 09/15/2021 | | 1,385,948 | 0 | 0 | 0 | 0 | 0 | 0 | 11,085 | 11,085 | 0 | 0 | 0 |
| C2092105 | NORTH CHARLESTON | SC | | 10/14/2022 | | 13,787,425 | 0 | 0 | 0 | 0 | 0 | 0 | 28,436 | 28,436 | 0 | 0 | 0 |
| C4072201 | NORTH CHARLESTON | SC | | 10/08/2024 | | 1,040,530 | 0 | 0 | 0 | 0 | 0 | 0 | 3,792 | 3,792 | 0 | 0 | 0 |
| C4091301 | NORTH CHARLESTON | SC | | 11/18/2024 | | 847,734 | 0 | 0 | 0 | 0 | 0 | 0 | 4,331 | 4,331 | 0 | 0 | 0 |
| C5032601 | OKATIE (AKA BLUFFTON) | SC | | 06/27/2025 | | 4,299,780 | 0 | 0 | 0 | 0 | 0 | 0 | 12,792 | 12,792 | 0 | 0 | 0 |
| C5022805 | ORANGEBURG | SC | | 04/29/2025 | | 1,983,545 | 0 | 0 | 0 | 0 | 0 | 0 | 5,976 | 5,976 | 0 | 0 | 0 |
| WC511001 | ORANGEBURG | SC | | 01/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C4012601 | SIMPSONVILLE | SC | | 05/10/2024 | | 1,125,368 | 0 | 0 | 0 | 0 | 0 | 0 | 5,388 | 5,388 | 0 | 0 | 0 |
| C4040807 | SIMPSONVILLE | SC | | 06/28/2024 | | 994,353 | 0 | 0 | 0 | 0 | 0 | 0 | 4,486 | 4,486 | 0 | 0 | 0 |
| C0031805 | SOUTH CONGAREE | SC | | 07/28/2020 | | 658,832 | 0 | 0 | 0 | 0 | 0 | 0 | 8,393 | 8,393 | 0 | 0 | 0 |
| C4091903 | SUMMERVILLE | SC | | 11/13/2024 | | 1,193,948 | 0 | 0 | 0 | 0 | 0 | 0 | 5,888 | 5,888 | 0 | 0 | 0 |
| C0121401 | SUMTER | SC | | 02/17/2021 | | 1,548,151 | 0 | 0 | 0 | 0 | 0 | 0 | 12,903 | 12,903 | 0 | 0 | 0 |
| C2100703 | SUMTER | SC | | 12/16/2022 | | 2,391,901 | 0 | 0 | 0 | 0 | 0 | 0 | 8,609 | 8,609 | 0 | 0 | 0 |
| C3060203 | SUMTER | SC | | 09/15/2023 | | 1,500,457 | 0 | 0 | 0 | 0 | 0 | 0 | 5,098 | 5,098 | 0 | 0 | 0 |
| B8050403 | WEST COLUMBIA | SC | | 08/15/2018 | | 2,999,103 | 0 | 0 | 0 | 0 | 0 | 0 | 25,397 | 25,397 | 0 | 0 | 0 |
| B8032602 | ALCOA | TN | | 05/25/2018 | | 1,442,166 | 0 | 0 | 0 | 0 | 0 | 0 | 19,838 | 19,838 | 0 | 0 | 0 |
| B5013007 | ARLINGTON | TN | | 03/31/2015 | | 65,942 | 0 | 0 | 0 | 0 | 0 | 0 | 713 | 713 | 0 | 0 | 0 |
| C2011803 | ATHENS | TN | | 04/11/2022 | | 5,862,188 | 0 | 0 | 0 | 0 | 0 | 0 | 32,658 | 32,658 | 0 | 0 | 0 |
| C4092502 | ATHENS | TN | | 12/23/2024 | | 10,734,315 | 0 | 0 | 0 | 0 | 0 | 0 | 42,030 | 42,030 | 0 | 0 | 0 |
| C0081921 | BARTLETT | TN | | 11/24/2020 | | 1,496,002 | 0 | 0 | 0 | 0 | 0 | 0 | 9,104 | 9,104 | 0 | 0 | 0 |
| B9090604 | BRENTWOOD | TN | | 11/20/2019 | | 1,147,327 | 0 | 0 | 0 | 0 | 0 | 0 | 15,818 | 15,818 | 0 | 0 | 0 |
| C4022902 | BRENTWOOD | TN | | 04/17/2024 | | 21,071,986 | 0 | 0 | 0 | 0 | 0 | 0 | 65,513 | 65,513 | 0 | 0 | 0 |
| B2091401 | CHATTANOOGA | TN | | 12/18/2012 | | 2,951,033 | 0 | 0 | 0 | 0 | 0 | 0 | 88,888 | 88,888 | 0 | 0 | 0 |
| B2091401-1 | CHATTANOOGA | TN | | 08/04/2014 | | 546,237 | 0 | 0 | 0 | 0 | 0 | 0 | 16,455 | 16,455 | 0 | 0 | 0 |
| B2103107 | CHATTANOOGA | TN | | 01/08/2013 | | 184,759 | 0 | 0 | 0 | 0 | 0 | 0 | 17,957 | 17,957 | 0 | 0 | 0 |
| B8091804 | CHATTANOOGA | TN | | 11/30/2018 | | 1,361,622 | 0 | 0 | 0 | 0 | 0 | 0 | 11,650 | 11,650 | 0 | 0 | 0 |
| B8091804-1 | CHATTANOOGA | TN | | 01/13/2023 | | 808,907 | 0 | 0 | 0 | 0 | 0 | 0 | 6,250 | 6,250 | 0 | 0 | 0 |
| C1091502 | CHATTANOOGA | TN | | 12/14/2021 | | 1,980,011 | 0 | 0 | 0 | 0 | 0 | 0 | 36,644 | 36,644 | 0 | 0 | 0 |
| C4121802 | CHATTANOOGA | TN | | 03/07/2025 | | 757,931 | 0 | 0 | 0 | 0 | 0 | 0 | 2,246 | 2,246 | 0 | 0 | 0 |
| C6060201 | CHATTANOOGA | TN | | 08/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,179,125 | 2,179,125 | 0 | 0 | 0 |
| WC103004 | CHATTANOOGA | TN | | 06/07/2021 | | 5,094,537 | 0 | 0 | 0 | 0 | 0 | 0 | 18,790 | 18,790 | 0 | 0 | 0 |
| WC103006 | CHATTANOOGA | TN | | 06/07/2021 | | 4,774,846 | 0 | 0 | 0 | 0 | 0 | 0 | 17,614 | 17,614 | 0 | 0 | 0 |
| C5021406 | CHATTANOOGA (AKA HIXSON) | TN | | 04/30/2025 | | 1,471,770 | 0 | 0 | 0 | 0 | 0 | 0 | 6,190 | 6,190 | 0 | 0 | 0 |
| C1101507 | CLARKSVILLE | TN | | 03/11/2022 | | 1,688,365 | 0 | 0 | 0 | 0 | 0 | 0 | 13,231 | 13,231 | 0 | 0 | 0 |
| C3100202 | CLEVELAND | TN | | 01/08/2024 | | 2,071,759 | 0 | 0 | 0 | 0 | 0 | 0 | 5,752 | 5,752 | 0 | 0 | 0 |
| B8010901 | CORDOVA | TN | | 02/27/2018 | | 420,276 | 0 | 0 | 0 | 0 | 0 | 0 | 4,103 | 4,103 | 0 | 0 | 0 |
| B9110802 | CORDOVA | TN | | 01/15/2020 | | 372,525 | 0 | 0 | 0 | 0 | 0 | 0 | 3,275 | 3,275 | 0 | 0 | 0 |
| C0081910 | CORDOVA | TN | | 11/23/2020 | | 1,073,637 | 0 | 0 | 0 | 0 | 0 | 0 | 6,536 | 6,536 | 0 | 0 | 0 |
| C1122703 | CORDOVA | TN | | 03/16/2022 | | 1,484,190 | 0 | 0 | 0 | 0 | 0 | 0 | 11,967 | 11,967 | 0 | 0 | 0 |
| C4021303 | DECHERD | TN | | 05/03/2024 | | 675,547 | 0 | 0 | 0 | 0 | 0 | 0 | 3,179 | 3,179 | 0 | 0 | 0 |
| B6032306 | FRANKLIN | TN | | 06/06/2016 | | 2,862,014 | 0 | 0 | 0 | 0 | 0 | 0 | 30,374 | 30,374 | 0 | 0 | 0 |
| C0081912 | GERMANTOWN | TN | | 11/24/2020 | | 865,321 | 0 | 0 | 0 | 0 | 0 | 0 | 5,268 | 5,268 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C1113001 | GREENEVILLE | TN | | 02/22/2022 | | 2,397,736 | 0 | 0 | 0 | 0 | 0 | 0 | 18,897 | 18,897 | 0 | 0 | 0 |
| C1113001-1 | GREENEVILLE | TN | | 02/22/2022 | | 1,766,616 | 0 | 0 | 0 | 0 | 0 | 0 | 10,714 | 10,714 | 0 | 0 | 0 |
| C6050406 | HARRIMAN | TN | | 07/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 617,799 | 617,799 | 0 | 0 | 0 |
| C1121402 | JACKSON | TN | | 03/15/2022 | | 2,116,486 | 0 | 0 | 0 | 0 | 0 | 0 | 16,587 | 16,587 | 0 | 0 | 0 |
| C3050401 | JACKSON | TN | | 07/17/2023 | | 3,046,075 | 0 | 0 | 0 | 0 | 0 | 0 | 16,684 | 16,684 | 0 | 0 | 0 |
| B2103101 | JOHNSON CITY | TN | | 12/14/2012 | | 346,923 | 0 | 0 | 0 | 0 | 0 | 0 | 10,862 | 10,862 | 0 | 0 | 0 |
| C1101504 | JOHNSON CITY | TN | | 03/10/2022 | | 721,174 | 0 | 0 | 0 | 0 | 0 | 0 | 5,816 | 5,816 | 0 | 0 | 0 |
| C1101506 | JOHNSON CITY | TN | | 03/10/2022 | | 1,198,820 | 0 | 0 | 0 | 0 | 0 | 0 | 9,666 | 9,666 | 0 | 0 | 0 |
| C1101505 | KINGSPORT | TN | | 02/28/2022 | | 939,361 | 0 | 0 | 0 | 0 | 0 | 0 | 5,599 | 5,599 | 0 | 0 | 0 |
| C6050404 | KINGSTON | TN | | 07/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 784,129 | 784,129 | 0 | 0 | 0 |
| C4031205 | KNOXVILLE | TN | | 05/20/2024 | | 10,825,000 | 0 | 0 | 0 | 0 | 0 | 0 | 16,528 | 16,528 | 0 | 0 | 0 |
| C4080205 | KNOXVILLE | TN | | 10/03/2024 | | 2,742,449 | 0 | 0 | 0 | 0 | 0 | 0 | 12,916 | 12,916 | 0 | 0 | 0 |
| C5071601 | KNOXVILLE | TN | | 09/24/2025 | | 587,859 | 0 | 0 | 0 | 0 | 0 | 0 | 2,573 | 2,573 | 0 | 0 | 0 |
| C5120908 | KNOXVILLE | TN | | 02/19/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,341 | 6,341 | 0 | 0 | 0 |
| C5120909 | KNOXVILLE | TN | | 02/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,635 | 2,635 | 0 | 0 | 0 |
| C2081801 | LEBANON | TN | | 11/21/2022 | | 12,971,525 | 0 | 0 | 0 | 0 | 0 | 0 | 69,682 | 69,682 | 0 | 0 | 0 |
| C5121103 | MARTIN | TN | | 03/19/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,460 | 4,460 | 0 | 0 | 0 |
| C3072104 | MARYVILLE | TN | | 09/21/2023 | | 8,015,499 | 0 | 0 | 0 | 0 | 0 | 0 | 39,861 | 39,861 | 0 | 0 | 0 |
| B6070804 | MCKENZIE | TN | | 10/11/2016 | | 178,221 | 0 | 0 | 0 | 0 | 0 | 0 | 6,704 | 6,704 | 0 | 0 | 0 |
| A6113001 | MEMPHIS | TN | | 02/08/2007 | | 214,622 | 0 | 0 | 0 | 0 | 0 | 0 | 7,652 | 7,652 | 0 | 0 | 0 |
| B1070501 | MEMPHIS | TN | | 09/22/2011 | | 76,468 | 0 | 0 | 0 | 0 | 0 | 0 | 23,127 | 23,127 | 0 | 0 | 0 |
| C0081901 | MEMPHIS | TN | | 11/23/2020 | | 1,004,428 | 0 | 0 | 0 | 0 | 0 | 0 | 6,113 | 6,113 | 0 | 0 | 0 |
| C0081902 | MEMPHIS | TN | | 11/23/2020 | | 1,073,637 | 0 | 0 | 0 | 0 | 0 | 0 | 6,536 | 6,536 | 0 | 0 | 0 |
| C0081903 | MEMPHIS | TN | | 11/23/2020 | | 1,142,846 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| C0081904 | MEMPHIS | TN | | 11/23/2020 | | 814,688 | 0 | 0 | 0 | 0 | 0 | 0 | 4,959 | 4,959 | 0 | 0 | 0 |
| C0081905 | MEMPHIS | TN | | 11/23/2020 | | 865,321 | 0 | 0 | 0 | 0 | 0 | 0 | 5,268 | 5,268 | 0 | 0 | 0 |
| C0081906 | MEMPHIS | TN | | 11/23/2020 | | 1,004,428 | 0 | 0 | 0 | 0 | 0 | 0 | 6,113 | 6,113 | 0 | 0 | 0 |
| C0081907 | MEMPHIS | TN | | 11/23/2020 | | 1,142,846 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| C0081908 | MEMPHIS | TN | | 11/23/2020 | | 934,530 | 0 | 0 | 0 | 0 | 0 | 0 | 5,688 | 5,688 | 0 | 0 | 0 |
| C0081909 | MEMPHIS | TN | | 11/23/2020 | | 1,142,846 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| C0081913 | MEMPHIS | TN | | 11/24/2020 | | 1,212,055 | 0 | 0 | 0 | 0 | 0 | 0 | 7,376 | 7,376 | 0 | 0 | 0 |
| C0081914 | MEMPHIS | TN | | 11/24/2020 | | 1,142,846 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| C0081916 | MEMPHIS | TN | | 11/24/2020 | | 1,246,288 | 0 | 0 | 0 | 0 | 0 | 0 | 7,585 | 7,585 | 0 | 0 | 0 |
| C0081917 | MEMPHIS | TN | | 11/24/2020 | | 1,315,496 | 0 | 0 | 0 | 0 | 0 | 0 | 8,008 | 8,008 | 0 | 0 | 0 |
| C0081918 | MEMPHIS | TN | | 11/24/2020 | | 1,212,055 | 0 | 0 | 0 | 0 | 0 | 0 | 7,376 | 7,376 | 0 | 0 | 0 |
| C0081919 | MEMPHIS | TN | | 11/24/2020 | | 1,073,637 | 0 | 0 | 0 | 0 | 0 | 0 | 6,536 | 6,536 | 0 | 0 | 0 |
| C0081920 | MEMPHIS | TN | | 11/24/2020 | | 1,219,166 | 0 | 0 | 0 | 0 | 0 | 0 | 7,421 | 7,421 | 0 | 0 | 0 |
| C0081922 | MEMPHIS | TN | | 11/24/2020 | | 1,508,102 | 0 | 0 | 0 | 0 | 0 | 0 | 9,179 | 9,179 | 0 | 0 | 0 |
| C1121403 | MEMPHIS | TN | | 03/14/2022 | | 1,599,342 | 0 | 0 | 0 | 0 | 0 | 0 | 12,535 | 12,535 | 0 | 0 | 0 |
| C3052501 | MEMPHIS | TN | | 08/16/2023 | | 2,833,201 | 0 | 0 | 0 | 0 | 0 | 0 | 15,163 | 15,163 | 0 | 0 | 0 |
| C3091109 | MEMPHIS | TN | | 12/22/2023 | | 2,641,538 | 0 | 0 | 0 | 0 | 0 | 0 | 10,819 | 10,819 | 0 | 0 | 0 |
| C4060746 | MEMPHIS | TN | | 08/30/2024 | | 896,583 | 0 | 0 | 0 | 0 | 0 | 0 | 3,989 | 3,989 | 0 | 0 | 0 |
| C5021901 | MEMPHIS | TN | | 04/21/2025 | | 1,773,363 | 0 | 0 | 0 | 0 | 0 | 0 | 7,458 | 7,458 | 0 | 0 | 0 |
| C6041402 | MEMPHIS | TN | | 08/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 731,250 | 731,250 | 0 | 0 | 0 |
| C1113002 | MIDWAY | TN | | 02/22/2022 | | 1,643,595 | 0 | 0 | 0 | 0 | 0 | 0 | 12,955 | 12,955 | 0 | 0 | 0 |
| C1113002-1 | MIDWAY | TN | | 05/10/2022 | | 458,502 | 0 | 0 | 0 | 0 | 0 | 0 | 3,285 | 3,285 | 0 | 0 | 0 |
| C3091202 | MILAN | TN | | 11/17/2023 | | 2,083,804 | 0 | 0 | 0 | 0 | 0 | 0 | 9,222 | 9,222 | 0 | 0 | 0 |
| C3061405 | MT JULIET | TN | | 09/01/2023 | | 565,548 | 0 | 0 | 0 | 0 | 0 | 0 | 14,491 | 14,491 | 0 | 0 | 0 |
| C3121303 | MT. JULIET | TN | | 03/01/2024 | | 5,977,887 | 0 | 0 | 0 | 0 | 0 | 0 | 18,707 | 18,707 | 0 | 0 | 0 |
| B6120702 | MURFREESBORO | TN | | 04/12/2017 | | 2,282,475 | 0 | 0 | 0 | 0 | 0 | 0 | 22,483 | 22,483 | 0 | 0 | 0 |
| B9090605 | MURFREESBORO | TN | | 11/20/2019 | | 3,045,832 | 0 | 0 | 0 | 0 | 0 | 0 | 27,125 | 27,125 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B2110502 | NASHVILLE | TN | | 01/11/2013 | | 16,406 | 0 | 0 | 0 | 0 | 0 | 0 | 1,858 | 1,858 | 0 | 0 | 0 |
| B8040301 | NASHVILLE | TN | | 06/28/2018 | | 1,498,121 | 0 | 0 | 0 | 0 | 0 | 0 | 9,391 | 9,391 | 0 | 0 | 0 |
| C0072301 | NASHVILLE | TN | | 10/08/2020 | | 5,543,814 | 0 | 0 | 0 | 0 | 0 | 0 | 34,455 | 34,455 | 0 | 0 | 0 |
| C1082301 | NASHVILLE | TN | | 10/12/2021 | | 1,854,150 | 0 | 0 | 0 | 0 | 0 | 0 | 15,374 | 15,374 | 0 | 0 | 0 |
| C3070504 | NASHVILLE | TN | | 09/21/2023 | | 851,604 | 0 | 0 | 0 | 0 | 0 | 0 | 2,656 | 2,656 | 0 | 0 | 0 |
| C6070902 | NASHVILLE | TN | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3111401 | NEWPORT | TN | | 02/29/2024 | | 1,289,854 | 0 | 0 | 0 | 0 | 0 | 0 | 5,584 | 5,584 | 0 | 0 | 0 |
| B9112202 | OAK RIDGE | TN | | 02/20/2020 | | 587,047 | 0 | 0 | 0 | 0 | 0 | 0 | 7,536 | 7,536 | 0 | 0 | 0 |
| C6050405 | OLIVER SPRINGS | TN | | 07/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,045,505 | 1,045,505 | 0 | 0 | 0 |
| C5022102 | PARIS | TN | | 05/08/2025 | | 3,209,815 | 0 | 0 | 0 | 0 | 0 | 0 | 13,909 | 13,909 | 0 | 0 | 0 |
| C5013102 | PLEASANT VIEW | TN | | 04/21/2025 | | 1,242,967 | 0 | 0 | 0 | 0 | 0 | 0 | 5,041 | 5,041 | 0 | 0 | 0 |
| C3082103 | SIGNAL MOUNTAIN | TN | | 11/17/2023 | | 1,685,550 | 0 | 0 | 0 | 0 | 0 | 0 | 7,991 | 7,991 | 0 | 0 | 0 |
| B4092901 | SMYRNA | TN | | 10/29/2014 | | 631,686 | 0 | 0 | 0 | 0 | 0 | 0 | 8,037 | 8,037 | 0 | 0 | 0 |
| C6042201 | SPRING HILL | TN | | 06/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,118,821 | 1,118,821 | 0 | 0 | 0 |
| C5050210 | SPRINGFIELD | TN | | 07/18/2025 | | 1,985,837 | 0 | 0 | 0 | 0 | 0 | 0 | 8,647 | 8,647 | 0 | 0 | 0 |
| C3041801 | TULLAHOMA | TN | | 07/10/2023 | | 602,066 | 0 | 0 | 0 | 0 | 0 | 0 | 15,716 | 15,716 | 0 | 0 | 0 |
| B6070803 | UNION CITY | TN | | 10/11/2016 | | 473,070 | 0 | 0 | 0 | 0 | 0 | 0 | 17,787 | 17,787 | 0 | 0 | 0 |
| C1121303 | ABILENE | TX | | 02/25/2022 | | 1,121,440 | 0 | 0 | 0 | 0 | 0 | 0 | 9,092 | 9,092 | 0 | 0 | 0 |
| C1080902 | ADDISON | TX | | 09/21/2021 | | 2,134,984 | 0 | 0 | 0 | 0 | 0 | 0 | 24,782 | 24,782 | 0 | 0 | 0 |
| WC510001 | ADDISON | TX | | 12/10/2025 | | 4,822,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1072702 | ALAMO | TX | | 09/23/2021 | | 1,307,866 | 0 | 0 | 0 | 0 | 0 | 0 | 24,893 | 24,893 | 0 | 0 | 0 |
| B8101602 | ALLEN | TX | | 12/21/2018 | | 1,155,797 | 0 | 0 | 0 | 0 | 0 | 0 | 9,197 | 9,197 | 0 | 0 | 0 |
| C1121401 | ALLEN | TX | | 02/24/2022 | | 1,302,458 | 0 | 0 | 0 | 0 | 0 | 0 | 14,902 | 14,902 | 0 | 0 | 0 |
| C2122203 | ALTON | TX | | 03/15/2023 | | 798,020 | 0 | 0 | 0 | 0 | 0 | 0 | 4,420 | 4,420 | 0 | 0 | 0 |
| B6101301 | ALVIN | TX | | 01/11/2017 | | 1,362,101 | 0 | 0 | 0 | 0 | 0 | 0 | 24,647 | 24,647 | 0 | 0 | 0 |
| B8101802 | ALVIN | TX | | 01/16/2019 | | 1,257,856 | 0 | 0 | 0 | 0 | 0 | 0 | 10,838 | 10,838 | 0 | 0 | 0 |
| C0030901 | ALVIN | TX | | 05/26/2020 | | 2,265,106 | 0 | 0 | 0 | 0 | 0 | 0 | 20,710 | 20,710 | 0 | 0 | 0 |
| C5050801 | ALVIN | TX | | 07/25/2025 | | 1,113,850 | 0 | 0 | 0 | 0 | 0 | 0 | 4,850 | 4,850 | 0 | 0 | 0 |
| C0013001 | AMARILLO | TX | | 04/30/2020 | | 12,096,992 | 0 | 0 | 0 | 0 | 0 | 0 | 265,363 | 265,363 | 0 | 0 | 0 |
| C2010301 | AMARILLO | TX | | 03/04/2022 | | 1,191,867 | 0 | 0 | 0 | 0 | 0 | 0 | 8,819 | 8,819 | 0 | 0 | 0 |
| C4042301 | ARANSAS PASS | TX | | 07/05/2024 | | 827,616 | 0 | 0 | 0 | 0 | 0 | 0 | 3,642 | 3,642 | 0 | 0 | 0 |
| A9080501 | ARLINGTON | TX | | 09/30/2009 | | 98,760 | 0 | 0 | 0 | 0 | 0 | 0 | 2,331 | 2,331 | 0 | 0 | 0 |
| B4013102 | ARLINGTON | TX | | 05/01/2014 | | 620,522 | 0 | 0 | 0 | 0 | 0 | 0 | 7,618 | 7,618 | 0 | 0 | 0 |
| B5042002 | ARLINGTON | TX | | 06/19/2015 | | 1,008,071 | 0 | 0 | 0 | 0 | 0 | 0 | 10,706 | 10,706 | 0 | 0 | 0 |
| B6100603 | ARLINGTON | TX | | 12/13/2016 | | 686,899 | 0 | 0 | 0 | 0 | 0 | 0 | 12,094 | 12,094 | 0 | 0 | 0 |
| C0082501 | ARLINGTON | TX | | 10/30/2020 | | 3,899,297 | 0 | 0 | 0 | 0 | 0 | 0 | 24,606 | 24,606 | 0 | 0 | 0 |
| C2010407 | ARLINGTON | TX | | 03/10/2022 | | 945,616 | 0 | 0 | 0 | 0 | 0 | 0 | 6,999 | 6,999 | 0 | 0 | 0 |
| C4030403 | ARLINGTON | TX | | 04/23/2024 | | 8,190,929 | 0 | 0 | 0 | 0 | 0 | 0 | 25,467 | 25,467 | 0 | 0 | 0 |
| C4030403-1 | ARLINGTON | TX | | 01/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,682 | 2,682 | 0 | 0 | 0 |
| C4060601 | ARLINGTON | TX | | 08/28/2024 | | 13,858,033 | 0 | 0 | 0 | 0 | 0 | 0 | 60,550 | 60,550 | 0 | 0 | 0 |
| A6092501 | ATASCOCITA | TX | | 11/20/2006 | | 50,233 | 0 | 0 | 0 | 0 | 0 | 0 | 10,045 | 10,045 | 0 | 0 | 0 |
| A7042003 | AUSTIN | TX | | 07/13/2007 | | 186,649 | 0 | 0 | 0 | 0 | 0 | 0 | 6,112 | 6,112 | 0 | 0 | 0 |
| A8041804 | AUSTIN | TX | | 07/16/2008 | | 108,905 | 0 | 0 | 0 | 0 | 0 | 0 | 2,858 | 2,858 | 0 | 0 | 0 |
| A8052802 | AUSTIN | TX | | 07/23/2008 | | 116,375 | 0 | 0 | 0 | 0 | 0 | 0 | 3,051 | 3,051 | 0 | 0 | 0 |
| B2110602 | AUSTIN | TX | | 01/30/2013 | | 540,064 | 0 | 0 | 0 | 0 | 0 | 0 | 16,194 | 16,194 | 0 | 0 | 0 |
| B3012803 | AUSTIN | TX | | 03/29/2013 | | 71,495 | 0 | 0 | 0 | 0 | 0 | 0 | 7,404 | 7,404 | 0 | 0 | 0 |
| B3032201 | AUSTIN | TX | | 06/03/2013 | | 515,638 | 0 | 0 | 0 | 0 | 0 | 0 | 14,560 | 14,560 | 0 | 0 | 0 |
| B3070802 | AUSTIN | TX | | 09/19/2013 | | 277,327 | 0 | 0 | 0 | 0 | 0 | 0 | 7,368 | 7,368 | 0 | 0 | 0 |
| B4031004 | AUSTIN | TX | | 05/30/2014 | | 1,474,378 | 0 | 0 | 0 | 0 | 0 | 0 | 17,473 | 17,473 | 0 | 0 | 0 |
| B4090802 | AUSTIN | TX | | 11/10/2014 | | 300,993 | 0 | 0 | 0 | 0 | 0 | 0 | 3,799 | 3,799 | 0 | 0 | 0 |
| B4112001 | AUSTIN | TX | | 03/10/2015 | | 713,017 | 0 | 0 | 0 | 0 | 0 | 0 | 7,929 | 7,929 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B5031102 | AUSTIN | TX | | 05/26/2015 | | 233,053 | 0 | 0 | 0 | 0 | 0 | 0 | 12,043 | 12,043 | 0 | 0 | 0 |
| B5041303 | AUSTIN | TX | | 06/25/2015 | | 1,185,824 | 0 | 0 | 0 | 0 | 0 | 0 | 12,718 | 12,718 | 0 | 0 | 0 |
| B5050503 | AUSTIN | TX | | 07/22/2015 | | 371,724 | 0 | 0 | 0 | 0 | 0 | 0 | 4,414 | 4,414 | 0 | 0 | 0 |
| B5051201 | AUSTIN | TX | | 08/14/2015 | | 1,376,665 | 0 | 0 | 0 | 0 | 0 | 0 | 14,224 | 14,224 | 0 | 0 | 0 |
| B6091502 | AUSTIN | TX | | 12/01/2016 | | 2,325,629 | 0 | 0 | 0 | 0 | 0 | 0 | 27,532 | 27,532 | 0 | 0 | 0 |
| B6110907 | AUSTIN | TX | | 02/28/2017 | | 356,645 | 0 | 0 | 0 | 0 | 0 | 0 | 12,798 | 12,798 | 0 | 0 | 0 |
| B7031306 | AUSTIN | TX | | 06/21/2017 | | 770,238 | 0 | 0 | 0 | 0 | 0 | 0 | 24,055 | 24,055 | 0 | 0 | 0 |
| B7060601 | AUSTIN | TX | | 08/01/2017 | | 403,344 | 0 | 0 | 0 | 0 | 0 | 0 | 3,977 | 3,977 | 0 | 0 | 0 |
| B7100901 | AUSTIN | TX | | 11/21/2017 | | 531,132 | 0 | 0 | 0 | 0 | 0 | 0 | 4,892 | 4,892 | 0 | 0 | 0 |
| B8050401 | AUSTIN | TX | | 07/12/2018 | | 739,726 | 0 | 0 | 0 | 0 | 0 | 0 | 6,731 | 6,731 | 0 | 0 | 0 |
| B8092002 | AUSTIN | TX | | 11/30/2018 | | 1,065,075 | 0 | 0 | 0 | 0 | 0 | 0 | 9,276 | 9,276 | 0 | 0 | 0 |
| B8121404 | AUSTIN | TX | | 02/06/2019 | | 1,764,676 | 0 | 0 | 0 | 0 | 0 | 0 | 10,541 | 10,541 | 0 | 0 | 0 |
| C0022105 | AUSTIN | TX | | 04/27/2020 | | 1,142,582 | 0 | 0 | 0 | 0 | 0 | 0 | 7,339 | 7,339 | 0 | 0 | 0 |
| C0080301 | AUSTIN | TX | | 10/09/2020 | | 1,447,445 | 0 | 0 | 0 | 0 | 0 | 0 | 12,520 | 12,520 | 0 | 0 | 0 |
| C1110302 | AUSTIN | TX | | 01/12/2022 | | 808,716 | 0 | 0 | 0 | 0 | 0 | 0 | 6,411 | 6,411 | 0 | 0 | 0 |
| C2021102 | AUSTIN | TX | | 05/06/2022 | | 573,155 | 0 | 0 | 0 | 0 | 0 | 0 | 4,316 | 4,316 | 0 | 0 | 0 |
| C2060601 | AUSTIN | TX | | 08/16/2022 | | 780,240 | 0 | 0 | 0 | 0 | 0 | 0 | 18,436 | 18,436 | 0 | 0 | 0 |
| C2091601 | AUSTIN | TX | | 12/20/2022 | | 1,895,532 | 0 | 0 | 0 | 0 | 0 | 0 | 10,045 | 10,045 | 0 | 0 | 0 |
| C3051801 | AUSTIN | TX | | 08/11/2023 | | 7,234,982 | 0 | 0 | 0 | 0 | 0 | 0 | 26,920 | 26,920 | 0 | 0 | 0 |
| C3051801-1 | AUSTIN | TX | | 12/20/2024 | | 719,121 | 0 | 0 | 0 | 0 | 0 | 0 | 2,366 | 2,366 | 0 | 0 | 0 |
| C3052202 | AUSTIN | TX | | 08/23/2023 | | 2,453,836 | 0 | 0 | 0 | 0 | 0 | 0 | 9,130 | 9,130 | 0 | 0 | 0 |
| C4041002 | AUSTIN | TX | | 06/14/2024 | | 12,646,387 | 0 | 0 | 0 | 0 | 0 | 0 | 57,045 | 57,045 | 0 | 0 | 0 |
| C4102801 | AUSTIN | TX | | 01/24/2025 | | 1,085,346 | 0 | 0 | 0 | 0 | 0 | 0 | 4,921 | 4,921 | 0 | 0 | 0 |
| C5022105 | AUSTIN | TX | | 05/22/2025 | | 554,629 | 0 | 0 | 0 | 0 | 0 | 0 | 2,318 | 2,318 | 0 | 0 | 0 |
| C5043003 | AUSTIN | TX | | 07/29/2025 | | 3,626,075 | 0 | 0 | 0 | 0 | 0 | 0 | 10,972 | 10,972 | 0 | 0 | 0 |
| C5052101 | AUSTIN | TX | | 08/14/2025 | | 1,275,242 | 0 | 0 | 0 | 0 | 0 | 0 | 5,415 | 5,415 | 0 | 0 | 0 |
| C5052201 | AUSTIN | TX | | 08/22/2025 | | 3,627,339 | 0 | 0 | 0 | 0 | 0 | 0 | 10,657 | 10,657 | 0 | 0 | 0 |
| C5080803 | AUSTIN | TX | | 10/30/2025 | | 2,822,383 | 0 | 0 | 0 | 0 | 0 | 0 | 8,190 | 8,190 | 0 | 0 | 0 |
| C6011301 | AUSTIN | TX | | 04/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,438 | 5,438 | 0 | 0 | 0 |
| B2072703 | AZLE | TX | | 10/04/2012 | | 261,176 | 0 | 0 | 0 | 0 | 0 | 0 | 4,169 | 4,169 | 0 | 0 | 0 |
| B5012304 | BASTROP | TX | | 04/17/2015 | | 180,412 | 0 | 0 | 0 | 0 | 0 | 0 | 1,860 | 1,860 | 0 | 0 | 0 |
| B8061401 | BASTROP | TX | | 08/22/2018 | | 238,360 | 0 | 0 | 0 | 0 | 0 | 0 | 2,135 | 2,135 | 0 | 0 | 0 |
| A7092005 | BAYTOWN | TX | | 12/12/2007 | | 619,956 | 0 | 0 | 0 | 0 | 0 | 0 | 13,915 | 13,915 | 0 | 0 | 0 |
| A8052901 | BAYTOWN | TX | | 08/15/2008 | | 161,403 | 0 | 0 | 0 | 0 | 0 | 0 | 14,111 | 14,111 | 0 | 0 | 0 |
| B7092002 | BAYTOWN | TX | | 11/13/2017 | | 1,158,559 | 0 | 0 | 0 | 0 | 0 | 0 | 11,677 | 11,677 | 0 | 0 | 0 |
| B9111502 | BAYTOWN | TX | | 03/12/2020 | | 623,694 | 0 | 0 | 0 | 0 | 0 | 0 | 4,208 | 4,208 | 0 | 0 | 0 |
| B9112102 | BAYTOWN | TX | | 03/06/2020 | | 725,630 | 0 | 0 | 0 | 0 | 0 | 0 | 4,897 | 4,897 | 0 | 0 | 0 |
| C2033003 | BAYTOWN | TX | | 06/17/2022 | | 986,339 | 0 | 0 | 0 | 0 | 0 | 0 | 10,298 | 10,298 | 0 | 0 | 0 |
| C2040402 | BAYTOWN | TX | | 06/23/2022 | | 869,521 | 0 | 0 | 0 | 0 | 0 | 0 | 6,047 | 6,047 | 0 | 0 | 0 |
| B0032604 | BEAUMONT | TX | | 06/08/2010 | | 431,866 | 0 | 0 | 0 | 0 | 0 | 0 | 21,114 | 21,114 | 0 | 0 | 0 |
| C3051702 | BEAUMONT | TX | | 08/31/2023 | | 1,422,480 | 0 | 0 | 0 | 0 | 0 | 0 | 7,614 | 7,614 | 0 | 0 | 0 |
| C5120104 | BEAUMONT | TX | | 01/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,743 | 3,743 | 0 | 0 | 0 |
| C6062401 | BEAUMONT | TX | | 09/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B8091703 | BEDFORD | TX | | 11/21/2018 | | 647,490 | 0 | 0 | 0 | 0 | 0 | 0 | 8,055 | 8,055 | 0 | 0 | 0 |
| B9080901 | BEDFORD | TX | | 10/15/2019 | | 366,111 | 0 | 0 | 0 | 0 | 0 | 0 | 3,200 | 3,200 | 0 | 0 | 0 |
| C5022106 | BEE CAVE | TX | | 05/14/2025 | | 1,275,257 | 0 | 0 | 0 | 0 | 0 | 0 | 5,526 | 5,526 | 0 | 0 | 0 |
| B3051710 | BELTON | TX | | 08/15/2013 | | 568,797 | 0 | 0 | 0 | 0 | 0 | 0 | 7,846 | 7,846 | 0 | 0 | 0 |
| C4080201 | BELTON | TX | | 10/10/2024 | | 5,185,594 | 0 | 0 | 0 | 0 | 0 | 0 | 19,974 | 19,974 | 0 | 0 | 0 |
| B0011903 | BOERNE | TX | | 03/12/2010 | | 187,028 | 0 | 0 | 0 | 0 | 0 | 0 | 6,634 | 6,634 | 0 | 0 | 0 |
| B2053102 | BOERNE | TX | | 09/12/2012 | | 329,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,997 | 4,997 | 0 | 0 | 0 |
| C3050404 | BRECKENRIDGE | TX | | 08/23/2023 | | 862,549 | 0 | 0 | 0 | 0 | 0 | 0 | 4,617 | 4,617 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C0081001 | BRENHAM | TX | | 11/02/2020 | | 2,333,821 | 0 | 0 | 0 | 0 | 0 | 0 | 28,848 | 28,848 | 0 | 0 | 0 |
| C2090115 | BROWNSVILLE | TX | | 11/17/2022 | | 3,229,231 | 0 | 0 | 0 | 0 | 0 | 0 | 18,078 | 18,078 | 0 | 0 | 0 |
| C3052404 | BROWNSVILLE | TX | | 08/17/2023 | | 4,148,657 | 0 | 0 | 0 | 0 | 0 | 0 | 21,482 | 21,482 | 0 | 0 | 0 |
| C5092207 | BROWNSVILLE | TX | | 01/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,415 | 1,415 | 0 | 0 | 0 |
| B7051501 | BRYAN | TX | | 07/20/2017 | | 525,178 | 0 | 0 | 0 | 0 | 0 | 0 | 5,565 | 5,565 | 0 | 0 | 0 |
| WC504001 | BRYAN | TX | | 07/15/2025 | | 9,100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B6072801 | BURLESON | TX | | 10/03/2016 | | 3,332,554 | 0 | 0 | 0 | 0 | 0 | 0 | 37,631 | 37,631 | 0 | 0 | 0 |
| B5052203 | CARRIZO SPRINGS | TX | | 07/21/2015 | | 593,798 | 0 | 0 | 0 | 0 | 0 | 0 | 7,220 | 7,220 | 0 | 0 | 0 |
| B0082401 | CARROLLTON | TX | | 11/01/2010 | | 580,772 | 0 | 0 | 0 | 0 | 0 | 0 | 10,944 | 10,944 | 0 | 0 | 0 |
| B8042605 | CARROLLTON | TX | | 06/01/2018 | | 795,967 | 0 | 0 | 0 | 0 | 0 | 0 | 7,293 | 7,293 | 0 | 0 | 0 |
| B8051002 | CARROLLTON | TX | | 07/26/2018 | | 1,134,362 | 0 | 0 | 0 | 0 | 0 | 0 | 6,956 | 6,956 | 0 | 0 | 0 |
| B8100802 | CARROLLTON | TX | | 12/13/2018 | | 416,376 | 0 | 0 | 0 | 0 | 0 | 0 | 3,513 | 3,513 | 0 | 0 | 0 |
| C4010803 | CARTHAGE | TX | | 04/04/2024 | | 1,128,241 | 0 | 0 | 0 | 0 | 0 | 0 | 5,253 | 5,253 | 0 | 0 | 0 |
| B6121304 | CEDAR PARK | TX | | 03/10/2017 | | 798,455 | 0 | 0 | 0 | 0 | 0 | 0 | 13,199 | 13,199 | 0 | 0 | 0 |
| B7031305 | CEDAR PARK | TX | | 06/21/2017 | | 367,247 | 0 | 0 | 0 | 0 | 0 | 0 | 11,467 | 11,467 | 0 | 0 | 0 |
| B8040905 | CEDAR PARK | TX | | 06/26/2018 | | 489,560 | 0 | 0 | 0 | 0 | 0 | 0 | 4,542 | 4,542 | 0 | 0 | 0 |
| C1112301 | CEDAR PARK | TX | | 02/28/2022 | | 2,263,227 | 0 | 0 | 0 | 0 | 0 | 0 | 26,163 | 26,163 | 0 | 0 | 0 |
| C1112302 | CEDAR PARK | TX | | 02/28/2022 | | 1,254,602 | 0 | 0 | 0 | 0 | 0 | 0 | 14,505 | 14,505 | 0 | 0 | 0 |
| C1112303 | CEDAR PARK | TX | | 02/28/2022 | | 860,989 | 0 | 0 | 0 | 0 | 0 | 0 | 9,955 | 9,955 | 0 | 0 | 0 |
| C1121502 | CEDAR PARK | TX | | 02/25/2022 | | 961,768 | 0 | 0 | 0 | 0 | 0 | 0 | 5,614 | 5,614 | 0 | 0 | 0 |
| C2102003 | CEDAR PARK | TX | | 01/19/2023 | | 2,223,949 | 0 | 0 | 0 | 0 | 0 | 0 | 7,790 | 7,790 | 0 | 0 | 0 |
| C3050805 | CEDAR PARK | TX | | 07/27/2023 | | 7,364,439 | 0 | 0 | 0 | 0 | 0 | 0 | 38,604 | 38,604 | 0 | 0 | 0 |
| C4100402 | CEDAR PARK | TX | | 01/09/2025 | | 752,877 | 0 | 0 | 0 | 0 | 0 | 0 | 3,666 | 3,666 | 0 | 0 | 0 |
| C6060801 | CEDAR PARK | TX | | 08/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,884,375 | 1,884,375 | 0 | 0 | 0 |
| C6072401 | CELINA | TX | | 09/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3050402 | CENTER | TX | | 08/23/2023 | | 1,938,375 | 0 | 0 | 0 | 0 | 0 | 0 | 10,375 | 10,375 | 0 | 0 | 0 |
| C6031104 | CENTER | TX | | 05/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,201 | 4,201 | 0 | 0 | 0 |
| C5090502 | CHANNELVIEW | TX | | 12/05/2025 | | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 21,506 | 21,506 | 0 | 0 | 0 |
| C1011301 | CHILDRESS | TX | | 04/02/2021 | | 891,594 | 0 | 0 | 0 | 0 | 0 | 0 | 9,013 | 9,013 | 0 | 0 | 0 |
| B8082101 | CLUTE | TX | | 10/29/2018 | | 839,158 | 0 | 0 | 0 | 0 | 0 | 0 | 10,810 | 10,810 | 0 | 0 | 0 |
| C6031001 | COLLEGE STATION | TX | | 07/02/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 587 | 587 | 0 | 0 | 0 |
| C4080202 | COMANCHE | TX | | 10/07/2024 | | 731,830 | 0 | 0 | 0 | 0 | 0 | 0 | 3,327 | 3,327 | 0 | 0 | 0 |
| B1111702 | CONROE | TX | | 01/18/2012 | | 533,738 | 0 | 0 | 0 | 0 | 0 | 0 | 19,693 | 19,693 | 0 | 0 | 0 |
| B4042403 | CONROE | TX | | 07/31/2014 | | 574,690 | 0 | 0 | 0 | 0 | 0 | 0 | 6,805 | 6,805 | 0 | 0 | 0 |
| B7100909 | CONROE | TX | | 12/22/2017 | | 1,204,116 | 0 | 0 | 0 | 0 | 0 | 0 | 12,052 | 12,052 | 0 | 0 | 0 |
| B7100910 | CONROE | TX | | 12/22/2017 | | 2,178,082 | 0 | 0 | 0 | 0 | 0 | 0 | 21,799 | 21,799 | 0 | 0 | 0 |
| B7110201 | CONROE | TX | | 12/19/2017 | | 426,277 | 0 | 0 | 0 | 0 | 0 | 0 | 4,078 | 4,078 | 0 | 0 | 0 |
| C4030801 | CONROE | TX | | 05/29/2024 | | 8,387,469 | 0 | 0 | 0 | 0 | 0 | 0 | 38,775 | 38,775 | 0 | 0 | 0 |
| C4072301 | CONROE | TX | | 10/24/2024 | | 2,234,949 | 0 | 0 | 0 | 0 | 0 | 0 | 9,981 | 9,981 | 0 | 0 | 0 |
| C4051402 | CONVERSE | TX | | 08/01/2024 | | 1,526,918 | 0 | 0 | 0 | 0 | 0 | 0 | 6,792 | 6,792 | 0 | 0 | 0 |
| B7012401 | COPPELL | TX | | 04/06/2017 | | 339,516 | 0 | 0 | 0 | 0 | 0 | 0 | 6,060 | 6,060 | 0 | 0 | 0 |
| C2021004 | COPPELL | TX | | 04/14/2022 | | 919,457 | 0 | 0 | 0 | 0 | 0 | 0 | 6,570 | 6,570 | 0 | 0 | 0 |
| A6071301 | CORPUS CHRISTI | TX | | 09/28/2006 | | 293,426 | 0 | 0 | 0 | 0 | 0 | 0 | 3,237 | 3,237 | 0 | 0 | 0 |
| B3032202 | CORPUS CHRISTI | TX | | 06/26/2013 | | 647,346 | 0 | 0 | 0 | 0 | 0 | 0 | 8,596 | 8,596 | 0 | 0 | 0 |
| B7092103 | CORPUS CHRISTI | TX | | 12/01/2017 | | 1,220,200 | 0 | 0 | 0 | 0 | 0 | 0 | 19,556 | 19,556 | 0 | 0 | 0 |
| B9101001 | CORPUS CHRISTI | TX | | 12/10/2019 | | 695,870 | 0 | 0 | 0 | 0 | 0 | 0 | 9,437 | 9,437 | 0 | 0 | 0 |
| C0072204 | CORPUS CHRISTI | TX | | 09/24/2020 | | 1,839,106 | 0 | 0 | 0 | 0 | 0 | 0 | 11,293 | 11,293 | 0 | 0 | 0 |
| C6040901 | CORPUS CHRISTI | TX | | 08/12/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 646,875 | 646,875 | 0 | 0 | 0 |
| C3031602 | CORSICANA | TX | | 05/23/2023 | | 541,351 | 0 | 0 | 0 | 0 | 0 | 0 | 2,680 | 2,680 | 0 | 0 | 0 |
| C2020403 | CROCKETT | TX | | 04/27/2022 | | 1,595,628 | 0 | 0 | 0 | 0 | 0 | 0 | 12,082 | 12,082 | 0 | 0 | 0 |
| B7022304 | CROWLEY | TX | | 05/10/2017 | | 283,371 | 0 | 0 | 0 | 0 | 0 | 0 | 9,011 | 9,011 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C6051901 | CROWLEY | TX | | 08/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B2071301 | CYPRESS | TX | | 09/27/2012 | | 325,639 | 0 | 0 | 0 | 0 | 0 | 0 | 10,201 | 10,201 | 0 | 0 | 0 |
| B4052102 | CYPRESS | TX | | 08/06/2014 | | 248,306 | 0 | 0 | 0 | 0 | 0 | 0 | 2,861 | 2,861 | 0 | 0 | 0 |
| B4080502 | CYPRESS | TX | | 09/30/2014 | | 659,027 | 0 | 0 | 0 | 0 | 0 | 0 | 7,593 | 7,593 | 0 | 0 | 0 |
| B6051602 | CYPRESS | TX | | 07/27/2016 | | 654,300 | 0 | 0 | 0 | 0 | 0 | 0 | 7,140 | 7,140 | 0 | 0 | 0 |
| B9101601 | CYPRESS | TX | | 01/10/2020 | | 681,995 | 0 | 0 | 0 | 0 | 0 | 0 | 5,920 | 5,920 | 0 | 0 | 0 |
| C1091701 | CYPRESS | TX | | 11/23/2021 | | 1,133,481 | 0 | 0 | 0 | 0 | 0 | 0 | 9,345 | 9,345 | 0 | 0 | 0 |
| C3040601 | CYPRESS | TX | | 06/09/2023 | | 1,869,572 | 0 | 0 | 0 | 0 | 0 | 0 | 10,142 | 10,142 | 0 | 0 | 0 |
| C3072502 | CYPRESS | TX | | 10/31/2023 | | 1,181,148 | 0 | 0 | 0 | 0 | 0 | 0 | 5,736 | 5,736 | 0 | 0 | 0 |
| B0042702 | DALLAS | TX | | 07/01/2010 | | 507,281 | 0 | 0 | 0 | 0 | 0 | 0 | 9,885 | 9,885 | 0 | 0 | 0 |
| B0122201 | DALLAS | TX | | 04/01/2011 | | 672,837 | 0 | 0 | 0 | 0 | 0 | 0 | 11,944 | 11,944 | 0 | 0 | 0 |
| B1081101 | DALLAS | TX | | 11/16/2011 | | 420,583 | 0 | 0 | 0 | 0 | 0 | 0 | 15,319 | 15,319 | 0 | 0 | 0 |
| B2032901 | DALLAS | TX | | 11/16/2012 | | 1,222,725 | 0 | 0 | 0 | 0 | 0 | 0 | 30,086 | 30,086 | 0 | 0 | 0 |
| B2040906 | DALLAS | TX | | 09/13/2012 | | 1,048,524 | 0 | 0 | 0 | 0 | 0 | 0 | 15,797 | 15,797 | 0 | 0 | 0 |
| B2040906-1 | DALLAS | TX | | 12/11/2017 | | 1,006,862 | 0 | 0 | 0 | 0 | 0 | 0 | 15,522 | 15,522 | 0 | 0 | 0 |
| B2052404 | DALLAS | TX | | 08/31/2012 | | 623,898 | 0 | 0 | 0 | 0 | 0 | 0 | 10,074 | 10,074 | 0 | 0 | 0 |
| B3030702 | DALLAS | TX | | 06/10/2013 | | 507,138 | 0 | 0 | 0 | 0 | 0 | 0 | 7,014 | 7,014 | 0 | 0 | 0 |
| B3051706 | DALLAS | TX | | 07/25/2013 | | 864,608 | 0 | 0 | 0 | 0 | 0 | 0 | 12,727 | 12,727 | 0 | 0 | 0 |
| B3071202 | DALLAS | TX | | 10/31/2013 | | 899,609 | 0 | 0 | 0 | 0 | 0 | 0 | 12,082 | 12,082 | 0 | 0 | 0 |
| B3071202-1 | DALLAS | TX | | 10/26/2017 | | 267,699 | 0 | 0 | 0 | 0 | 0 | 0 | 3,596 | 3,596 | 0 | 0 | 0 |
| B4012404 | DALLAS | TX | | 04/22/2014 | | 199,493 | 0 | 0 | 0 | 0 | 0 | 0 | 2,516 | 2,516 | 0 | 0 | 0 |
| B4012404-1 | DALLAS | TX | | 05/12/2016 | | 47,191 | 0 | 0 | 0 | 0 | 0 | 0 | 593 | 593 | 0 | 0 | 0 |
| B5050510 | DALLAS | TX | | 08/11/2015 | | 385,835 | 0 | 0 | 0 | 0 | 0 | 0 | 7,643 | 7,643 | 0 | 0 | 0 |
| B5112501 | DALLAS | TX | | 01/28/2016 | | 1,545,300 | 0 | 0 | 0 | 0 | 0 | 0 | 16,897 | 16,897 | 0 | 0 | 0 |
| B6041403 | DALLAS | TX | | 06/06/2016 | | 1,703,380 | 0 | 0 | 0 | 0 | 0 | 0 | 13,530 | 13,530 | 0 | 0 | 0 |
| B6062001 | DALLAS | TX | | 08/23/2016 | | 1,669,680 | 0 | 0 | 0 | 0 | 0 | 0 | 19,128 | 19,128 | 0 | 0 | 0 |
| B7031309 | DALLAS | TX | | 06/09/2017 | | 1,573,361 | 0 | 0 | 0 | 0 | 0 | 0 | 24,564 | 24,564 | 0 | 0 | 0 |
| B7032404 | DALLAS | TX | | 05/31/2017 | | 664,272 | 0 | 0 | 0 | 0 | 0 | 0 | 6,476 | 6,476 | 0 | 0 | 0 |
| B7042103 | DALLAS | TX | | 06/14/2017 | | 766,459 | 0 | 0 | 0 | 0 | 0 | 0 | 12,416 | 12,416 | 0 | 0 | 0 |
| B7082901 | DALLAS | TX | | 10/12/2017 | | 1,162,368 | 0 | 0 | 0 | 0 | 0 | 0 | 18,828 | 18,828 | 0 | 0 | 0 |
| B8012906 | DALLAS | TX | | 04/20/2018 | | 255,359 | 0 | 0 | 0 | 0 | 0 | 0 | 2,346 | 2,346 | 0 | 0 | 0 |
| B8061504 | DALLAS | TX | | 08/23/2018 | | 1,603,980 | 0 | 0 | 0 | 0 | 0 | 0 | 21,868 | 21,868 | 0 | 0 | 0 |
| B8062902 | DALLAS | TX | | 08/27/2018 | | 391,175 | 0 | 0 | 0 | 0 | 0 | 0 | 2,982 | 2,982 | 0 | 0 | 0 |
| B8062902-1 | DALLAS | TX | | 12/16/2025 | | 1,615,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,666 | 7,666 | 0 | 0 | 0 |
| B8072002 | DALLAS | TX | | 09/20/2018 | | 1,672,496 | 0 | 0 | 0 | 0 | 0 | 0 | 14,588 | 14,588 | 0 | 0 | 0 |
| B9042403 | DALLAS | TX | | 06/28/2019 | | 414,204 | 0 | 0 | 0 | 0 | 0 | 0 | 5,455 | 5,455 | 0 | 0 | 0 |
| B9071701 | DALLAS | TX | | 09/25/2019 | | 206,683 | 0 | 0 | 0 | 0 | 0 | 0 | 2,700 | 2,700 | 0 | 0 | 0 |
| B9090504 | DALLAS | TX | | 12/18/2019 | | 675,085 | 0 | 0 | 0 | 0 | 0 | 0 | 15,804 | 15,804 | 0 | 0 | 0 |
| C0051407 | DALLAS | TX | | 07/31/2020 | | 500,206 | 0 | 0 | 0 | 0 | 0 | 0 | 10,746 | 10,746 | 0 | 0 | 0 |
| C0051502 | DALLAS | TX | | 07/20/2020 | | 5,385,288 | 0 | 0 | 0 | 0 | 0 | 0 | 58,371 | 58,371 | 0 | 0 | 0 |
| C1031601 | DALLAS | TX | | 06/14/2021 | | 404,161 | 0 | 0 | 0 | 0 | 0 | 0 | 2,367 | 2,367 | 0 | 0 | 0 |
| C1081802 | DALLAS | TX | | 10/27/2021 | | 1,399,651 | 0 | 0 | 0 | 0 | 0 | 0 | 16,298 | 16,298 | 0 | 0 | 0 |
| C1111502 | DALLAS | TX | | 01/28/2022 | | 330,781 | 0 | 0 | 0 | 0 | 0 | 0 | 2,016 | 2,016 | 0 | 0 | 0 |
| C2062702 | DALLAS | TX | | 08/25/2022 | | 477,128 | 0 | 0 | 0 | 0 | 0 | 0 | 2,560 | 2,560 | 0 | 0 | 0 |
| C2062902 | DALLAS | TX | | 09/16/2022 | | 590,216 | 0 | 0 | 0 | 0 | 0 | 0 | 3,458 | 3,458 | 0 | 0 | 0 |
| C3072801 | DALLAS | TX | | 10/18/2023 | | 4,104,253 | 0 | 0 | 0 | 0 | 0 | 0 | 52,868 | 52,868 | 0 | 0 | 0 |
| C3111601 | DALLAS | TX | | 02/16/2024 | | 793,005 | 0 | 0 | 0 | 0 | 0 | 0 | 3,493 | 3,493 | 0 | 0 | 0 |
| C4042601 | DALLAS | TX | | 07/01/2024 | | 4,384,688 | 0 | 0 | 0 | 0 | 0 | 0 | 18,290 | 18,290 | 0 | 0 | 0 |
| C4082602 | DALLAS | TX | | 10/30/2024 | | 890,698 | 0 | 0 | 0 | 0 | 0 | 0 | 3,978 | 3,978 | 0 | 0 | 0 |
| C4092605 | DALLAS | TX | | 12/04/2024 | | 3,208,559 | 0 | 0 | 0 | 0 | 0 | 0 | 16,001 | 16,001 | 0 | 0 | 0 |
| C6012011 | DALLAS | TX | | 03/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,227 | 7,227 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C6040904 | DALLAS | TX | | 07/02/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,042,600 | 2,042,600 | 0 | 0 | 0 |
| C6043012 | DALLAS | TX | | 07/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,070,820 | 1,070,820 | 0 | 0 | 0 |
| C4012502 | DAYTON | TX | | 04/10/2024 | | 1,244,339 | 0 | 0 | 0 | 0 | 0 | 0 | 8,785 | 8,785 | 0 | 0 | 0 |
| B5020202 | DEER PARK | TX | | 05/15/2015 | | 777,053 | 0 | 0 | 0 | 0 | 0 | 0 | 9,779 | 9,779 | 0 | 0 | 0 |
| B5121101 | DEER PARK | TX | | 03/11/2016 | | 1,131,219 | 0 | 0 | 0 | 0 | 0 | 0 | 48,138 | 48,138 | 0 | 0 | 0 |
| B7031301 | DEER PARK | TX | | 06/05/2017 | | 1,176,145 | 0 | 0 | 0 | 0 | 0 | 0 | 12,017 | 12,017 | 0 | 0 | 0 |
| B9011511 | DEER PARK | TX | | 04/22/2019 | | 1,053,501 | 0 | 0 | 0 | 0 | 0 | 0 | 6,219 | 6,219 | 0 | 0 | 0 |
| B9011512 | DEER PARK | TX | | 04/22/2019 | | 795,731 | 0 | 0 | 0 | 0 | 0 | 0 | 4,698 | 4,698 | 0 | 0 | 0 |
| B9011518 | DEER PARK | TX | | 04/22/2019 | | 896,836 | 0 | 0 | 0 | 0 | 0 | 0 | 5,295 | 5,295 | 0 | 0 | 0 |
| B9011519 | DEER PARK | TX | | 04/22/2019 | | 963,025 | 0 | 0 | 0 | 0 | 0 | 0 | 5,685 | 5,685 | 0 | 0 | 0 |
| B9011520 | DEER PARK | TX | | 04/22/2019 | | 821,326 | 0 | 0 | 0 | 0 | 0 | 0 | 4,929 | 4,929 | 0 | 0 | 0 |
| B9011521 | DEER PARK | TX | | 04/22/2019 | | 697,454 | 0 | 0 | 0 | 0 | 0 | 0 | 4,118 | 4,118 | 0 | 0 | 0 |
| B9011531 | DEER PARK | TX | | 04/22/2019 | | 676,193 | 0 | 0 | 0 | 0 | 0 | 0 | 4,059 | 4,059 | 0 | 0 | 0 |
| B9091702 | DEER PARK | TX | | 12/13/2019 | | 873,389 | 0 | 0 | 0 | 0 | 0 | 0 | 7,824 | 7,824 | 0 | 0 | 0 |
| C3011102 | DEER PARK | TX | | 03/17/2023 | | 1,284,427 | 0 | 0 | 0 | 0 | 0 | 0 | 7,343 | 7,343 | 0 | 0 | 0 |
| C4040501 | DEER PARK | TX | | 06/18/2024 | | 1,506,697 | 0 | 0 | 0 | 0 | 0 | 0 | 7,163 | 7,163 | 0 | 0 | 0 |
| C4082802 | DEER PARK | TX | | 11/12/2024 | | 1,401,310 | 0 | 0 | 0 | 0 | 0 | 0 | 6,913 | 6,913 | 0 | 0 | 0 |
| C4101702 | DEER PARK | TX | | 01/13/2025 | | 1,747,175 | 0 | 0 | 0 | 0 | 0 | 0 | 8,357 | 8,357 | 0 | 0 | 0 |
| B5102702 | DENTON | TX | | 01/08/2016 | | 1,053,871 | 0 | 0 | 0 | 0 | 0 | 0 | 11,756 | 11,756 | 0 | 0 | 0 |
| B7022301 | DENTON | TX | | 05/10/2017 | | 831,085 | 0 | 0 | 0 | 0 | 0 | 0 | 26,425 | 26,425 | 0 | 0 | 0 |
| C2050209 | DENTON | TX | | 07/07/2022 | | 657,841 | 0 | 0 | 0 | 0 | 0 | 0 | 4,347 | 4,347 | 0 | 0 | 0 |
| C6070701 | DENTON | TX | | 09/16/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| A7050101 | DICKINSON | TX | | 07/27/2007 | | 249,867 | 0 | 0 | 0 | 0 | 0 | 0 | 7,792 | 7,792 | 0 | 0 | 0 |
| B6111101 | DICKINSON | TX | | 01/24/2017 | | 801,586 | 0 | 0 | 0 | 0 | 0 | 0 | 7,227 | 7,227 | 0 | 0 | 0 |
| C0031804 | DICKINSON | TX | | 06/11/2020 | | 2,322,986 | 0 | 0 | 0 | 0 | 0 | 0 | 15,534 | 15,534 | 0 | 0 | 0 |
| B3021201 | DRIPPING SPRINGS | TX | | 04/17/2013 | | 457,128 | 0 | 0 | 0 | 0 | 0 | 0 | 6,441 | 6,441 | 0 | 0 | 0 |
| C3060501 | DRIPPING SPRINGS | TX | | 09/01/2023 | | 2,859,368 | 0 | 0 | 0 | 0 | 0 | 0 | 14,951 | 14,951 | 0 | 0 | 0 |
| C4090301 | DRIPPING SPRINGS | TX | | 11/27/2024 | | 880,632 | 0 | 0 | 0 | 0 | 0 | 0 | 4,120 | 4,120 | 0 | 0 | 0 |
| B6072803 | DUNCANVILLE | TX | | 10/06/2016 | | 933,070 | 0 | 0 | 0 | 0 | 0 | 0 | 10,538 | 10,538 | 0 | 0 | 0 |
| C4062701 | EAGLE PASS | TX | | 09/20/2024 | | 6,058,510 | 0 | 0 | 0 | 0 | 0 | 0 | 66,671 | 66,671 | 0 | 0 | 0 |
| B9051301 | EDINBURG | TX | | 07/16/2019 | | 430,947 | 0 | 0 | 0 | 0 | 0 | 0 | 5,724 | 5,724 | 0 | 0 | 0 |
| C6012001 | EDINBURG | TX | | 03/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,542 | 7,542 | 0 | 0 | 0 |
| C4040502 | EL CAMPO | TX | | 07/18/2024 | | 932,884 | 0 | 0 | 0 | 0 | 0 | 0 | 10,755 | 10,755 | 0 | 0 | 0 |
| A6122301 | EL PASO | TX | | 03/29/2007 | | 269,675 | 0 | 0 | 0 | 0 | 0 | 0 | 8,935 | 8,935 | 0 | 0 | 0 |
| B2031603 | EL PASO | TX | | 05/23/2012 | | 97,083 | 0 | 0 | 0 | 0 | 0 | 0 | 16,074 | 16,074 | 0 | 0 | 0 |
| B2042003 | EL PASO | TX | | 08/01/2012 | | 1,597,394 | 0 | 0 | 0 | 0 | 0 | 0 | 15,736 | 15,736 | 0 | 0 | 0 |
| B2060503 | EL PASO | TX | | 08/02/2012 | | 74,934 | 0 | 0 | 0 | 0 | 0 | 0 | 13,158 | 13,158 | 0 | 0 | 0 |
| B2061304 | EL PASO | TX | | 08/24/2012 | | 421,064 | 0 | 0 | 0 | 0 | 0 | 0 | 47,511 | 47,511 | 0 | 0 | 0 |
| B3042901 | EL PASO | TX | | 07/17/2013 | | 386,924 | 0 | 0 | 0 | 0 | 0 | 0 | 10,784 | 10,784 | 0 | 0 | 0 |
| B5111804 | EL PASO | TX | | 01/29/2016 | | 208,766 | 0 | 0 | 0 | 0 | 0 | 0 | 9,044 | 9,044 | 0 | 0 | 0 |
| B7032702 | EL PASO | TX | | 06/07/2017 | | 561,215 | 0 | 0 | 0 | 0 | 0 | 0 | 18,643 | 18,643 | 0 | 0 | 0 |
| B7112102 | EL PASO | TX | | 02/09/2018 | | 1,080,364 | 0 | 0 | 0 | 0 | 0 | 0 | 15,776 | 15,776 | 0 | 0 | 0 |
| B7112103 | EL PASO | TX | | 01/31/2018 | | 889,155 | 0 | 0 | 0 | 0 | 0 | 0 | 13,100 | 13,100 | 0 | 0 | 0 |
| B9070501 | EL PASO | TX | | 09/20/2019 | | 2,573,048 | 0 | 0 | 0 | 0 | 0 | 0 | 20,402 | 20,402 | 0 | 0 | 0 |
| B9082902 | EL PASO | TX | | 12/10/2019 | | 1,089,971 | 0 | 0 | 0 | 0 | 0 | 0 | 25,119 | 25,119 | 0 | 0 | 0 |
| C0051802 | EL PASO | TX | | 07/30/2020 | | 4,110,273 | 0 | 0 | 0 | 0 | 0 | 0 | 27,284 | 27,284 | 0 | 0 | 0 |
| C0072901 | EL PASO | TX | | 10/28/2020 | | 1,240,782 | 0 | 0 | 0 | 0 | 0 | 0 | 10,592 | 10,592 | 0 | 0 | 0 |
| C2030903 | EL PASO | TX | | 05/27/2022 | | 2,367,212 | 0 | 0 | 0 | 0 | 0 | 0 | 17,308 | 17,308 | 0 | 0 | 0 |
| C3042002 | EL PASO | TX | | 07/20/2023 | | 2,013,363 | 0 | 0 | 0 | 0 | 0 | 0 | 11,394 | 11,394 | 0 | 0 | 0 |
| C4020201 | EL PASO | TX | | 04/26/2024 | | 5,206,589 | 0 | 0 | 0 | 0 | 0 | 0 | 16,189 | 16,189 | 0 | 0 | 0 |
| C5031401 | EL PASO | TX | | 05/22/2025 | | 776,364 | 0 | 0 | 0 | 0 | 0 | 0 | 3,304 | 3,304 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C3081704 | FARMERS BRANCH | TX | | 11/13/2023 | | 9,226,457 | 0 | 0 | 0 | 0 | 0 | 0 | 42,992 | 42,992 | 0 | 0 | 0 |
| C3081704-1 | FARMERS BRANCH | TX | | 02/14/2025 | | 1,005,034 | 0 | 0 | 0 | 0 | 0 | 0 | 4,298 | 4,298 | 0 | 0 | 0 |
| B7020804 | FLOWER MOUND | TX | | 04/26/2017 | | 1,478,506 | 0 | 0 | 0 | 0 | 0 | 0 | 14,727 | 14,727 | 0 | 0 | 0 |
| B8080301 | FOREST HILL | TX | | 09/28/2018 | | 623,563 | 0 | 0 | 0 | 0 | 0 | 0 | 5,106 | 5,106 | 0 | 0 | 0 |
| C4011204 | FORNEY | TX | | 04/01/2024 | | 1,525,677 | 0 | 0 | 0 | 0 | 0 | 0 | 7,227 | 7,227 | 0 | 0 | 0 |
| A7062502 | FORT WORTH | TX | | 08/16/2007 | | 563,634 | 0 | 0 | 0 | 0 | 0 | 0 | 18,049 | 18,049 | 0 | 0 | 0 |
| B6101302 | FORT WORTH | TX | | 11/18/2016 | | 300,109 | 0 | 0 | 0 | 0 | 0 | 0 | 5,331 | 5,331 | 0 | 0 | 0 |
| B7031304 | FORT WORTH | TX | | 06/21/2017 | | 536,562 | 0 | 0 | 0 | 0 | 0 | 0 | 16,758 | 16,758 | 0 | 0 | 0 |
| B7100915 | FORT WORTH | TX | | 12/07/2017 | | 737,353 | 0 | 0 | 0 | 0 | 0 | 0 | 7,299 | 7,299 | 0 | 0 | 0 |
| B9091707 | FORT WORTH | TX | | 12/20/2019 | | 1,098,744 | 0 | 0 | 0 | 0 | 0 | 0 | 6,512 | 6,512 | 0 | 0 | 0 |
| C0051404 | FORT WORTH | TX | | 07/30/2020 | | 553,743 | 0 | 0 | 0 | 0 | 0 | 0 | 11,900 | 11,900 | 0 | 0 | 0 |
| C4011205 | FORT WORTH | TX | | 04/01/2024 | | 1,326,667 | 0 | 0 | 0 | 0 | 0 | 0 | 6,286 | 6,286 | 0 | 0 | 0 |
| C4012602 | FORT WORTH | TX | | 04/12/2024 | | 3,799,532 | 0 | 0 | 0 | 0 | 0 | 0 | 17,687 | 17,687 | 0 | 0 | 0 |
| C4081403 | FORT WORTH | TX | | 11/08/2024 | | 954,279 | 0 | 0 | 0 | 0 | 0 | 0 | 4,233 | 4,233 | 0 | 0 | 0 |
| C5101503 | FORT WORTH | TX | | 12/15/2025 | | 3,350,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,619 | 7,619 | 0 | 0 | 0 |
| C1010803 | FRIENDSWOOD | TX | | 04/08/2021 | | 1,583,369 | 0 | 0 | 0 | 0 | 0 | 0 | 12,866 | 12,866 | 0 | 0 | 0 |
| B5120701 | FRISCO | TX | | 02/11/2016 | | 463,938 | 0 | 0 | 0 | 0 | 0 | 0 | 8,998 | 8,998 | 0 | 0 | 0 |
| C5120501 | FRISCO | TX | | 02/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,701 | 6,701 | 0 | 0 | 0 |
| C6031003 | FRISCO | TX | | 05/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,089 | 7,089 | 0 | 0 | 0 |
| C3102301 | FULTON | TX | | 02/27/2024 | | 1,361,916 | 0 | 0 | 0 | 0 | 0 | 0 | 5,691 | 5,691 | 0 | 0 | 0 |
| B7072601 | GALVESTON | TX | | 10/12/2017 | | 664,562 | 0 | 0 | 0 | 0 | 0 | 0 | 5,495 | 5,495 | 0 | 0 | 0 |
| A7070601 | GARLAND | TX | | 09/19/2007 | | 437,643 | 0 | 0 | 0 | 0 | 0 | 0 | 13,762 | 13,762 | 0 | 0 | 0 |
| B2072702 | GARLAND | TX | | 11/09/2012 | | 237,584 | 0 | 0 | 0 | 0 | 0 | 0 | 24,809 | 24,809 | 0 | 0 | 0 |
| B2082202 | GARLAND | TX | | 10/29/2012 | | 621,840 | 0 | 0 | 0 | 0 | 0 | 0 | 9,571 | 9,571 | 0 | 0 | 0 |
| B5040204 | GARLAND | TX | | 06/26/2015 | | 191,770 | 0 | 0 | 0 | 0 | 0 | 0 | 4,099 | 4,099 | 0 | 0 | 0 |
| B5120703 | GARLAND | TX | | 02/11/2016 | | 517,021 | 0 | 0 | 0 | 0 | 0 | 0 | 5,164 | 5,164 | 0 | 0 | 0 |
| B9061303 | GARLAND | TX | | 08/05/2019 | | 649,491 | 0 | 0 | 0 | 0 | 0 | 0 | 5,820 | 5,820 | 0 | 0 | 0 |
| B9090502 | GARLAND | TX | | 12/18/2019 | | 556,907 | 0 | 0 | 0 | 0 | 0 | 0 | 13,040 | 13,040 | 0 | 0 | 0 |
| C3051101 | GARLAND | TX | | 07/26/2023 | | 1,436,656 | 0 | 0 | 0 | 0 | 0 | 0 | 7,743 | 7,743 | 0 | 0 | 0 |
| B7031303 | GEORGETOWN | TX | | 06/07/2017 | | 891,467 | 0 | 0 | 0 | 0 | 0 | 0 | 27,836 | 27,836 | 0 | 0 | 0 |
| B9080601 | GEORGETOWN | TX | | 10/30/2019 | | 1,723,582 | 0 | 0 | 0 | 0 | 0 | 0 | 15,441 | 15,441 | 0 | 0 | 0 |
| B9080602 | GEORGETOWN | TX | | 10/30/2019 | | 1,240,982 | 0 | 0 | 0 | 0 | 0 | 0 | 11,117 | 11,117 | 0 | 0 | 0 |
| C4061102 | GEORGETOWN | TX | | 09/11/2024 | | 5,156,534 | 0 | 0 | 0 | 0 | 0 | 0 | 14,501 | 14,501 | 0 | 0 | 0 |
| C5030501 | GEORGETOWN | TX | | 05/23/2025 | | 2,841,465 | 0 | 0 | 0 | 0 | 0 | 0 | 13,825 | 13,825 | 0 | 0 | 0 |
| C5070902 | GEORGETOWN | TX | | 10/10/2025 | | 324,557 | 0 | 0 | 0 | 0 | 0 | 0 | 1,386 | 1,386 | 0 | 0 | 0 |
| B3120603 | GRAND PRAIRIE | TX | | 02/14/2014 | | 550,531 | 0 | 0 | 0 | 0 | 0 | 0 | 8,146 | 8,146 | 0 | 0 | 0 |
| B3121704 | GRAND PRAIRIE | TX | | 03/25/2014 | | 683,800 | 0 | 0 | 0 | 0 | 0 | 0 | 9,315 | 9,315 | 0 | 0 | 0 |
| B6071801 | GRAND PRAIRIE | TX | | 10/05/2016 | | 719,082 | 0 | 0 | 0 | 0 | 0 | 0 | 8,374 | 8,374 | 0 | 0 | 0 |
| C0031001 | GRAPEVINE | TX | | 05/18/2020 | | 511,461 | 0 | 0 | 0 | 0 | 0 | 0 | 4,559 | 4,559 | 0 | 0 | 0 |
| C5032005 | GRAPEVINE | TX | | 06/05/2025 | | 557,809 | 0 | 0 | 0 | 0 | 0 | 0 | 2,401 | 2,401 | 0 | 0 | 0 |
| C6051803 | GRAPEVINE | TX | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 869,063 | 869,063 | 0 | 0 | 0 |
| A8020809 | HARKER HEIGHTS | TX | | 04/18/2008 | | 179,216 | 0 | 0 | 0 | 0 | 0 | 0 | 5,175 | 5,175 | 0 | 0 | 0 |
| C3032001 | HARLINGEN | TX | | 06/23/2023 | | 2,166,888 | 0 | 0 | 0 | 0 | 0 | 0 | 11,947 | 11,947 | 0 | 0 | 0 |
| WC205002 | HARLINGEN | TX | | 07/08/2022 | | 4,732,624 | 0 | 0 | 0 | 0 | 0 | 0 | 13,798 | 13,798 | 0 | 0 | 0 |
| B7022303 | HASLET | TX | | 05/10/2017 | | 792,157 | 0 | 0 | 0 | 0 | 0 | 0 | 25,187 | 25,187 | 0 | 0 | 0 |
| B9020501 | HELOTES | TX | | 03/13/2019 | | 1,514,940 | 0 | 0 | 0 | 0 | 0 | 0 | 12,826 | 12,826 | 0 | 0 | 0 |
| B9022001 | HELOTES | TX | | 03/29/2019 | | 1,378,500 | 0 | 0 | 0 | 0 | 0 | 0 | 11,819 | 11,819 | 0 | 0 | 0 |
| C6042304 | HEREFORD | TX | | 07/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,889,396 | 2,889,396 | 0 | 0 | 0 |
| B5060402 | HIDALGO | TX | | 08/20/2015 | | 110,994 | 0 | 0 | 0 | 0 | 0 | 0 | 5,183 | 5,183 | 0 | 0 | 0 |
| C1010802 | HIDALGO | TX | | 03/19/2021 | | 1,750,105 | 0 | 0 | 0 | 0 | 0 | 0 | 22,045 | 22,045 | 0 | 0 | 0 |
| A6090801 | HOUSTON | TX | | 11/17/2006 | | 228,596 | 0 | 0 | 0 | 0 | 0 | 0 | 8,141 | 8,141 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| A7092104 | HOUSTON | TX | | 12/06/2007 | | 132,434 | 0 | 0 | 0 | 0 | 0 | 0 | 7,574 | 7,574 | 0 | 0 | 0 |
| A7101103 | HOUSTON | TX | | 12/20/2007 | | 254,065 | 0 | 0 | 0 | 0 | 0 | 0 | 7,745 | 7,745 | 0 | 0 | 0 |
| A7112007 | HOUSTON | TX | | 01/23/2008 | | 116,847 | 0 | 0 | 0 | 0 | 0 | 0 | 6,138 | 6,138 | 0 | 0 | 0 |
| A8012401 | HOUSTON | TX | | 05/05/2008 | | 502,661 | 0 | 0 | 0 | 0 | 0 | 0 | 14,796 | 14,796 | 0 | 0 | 0 |
| A8091101 | HOUSTON | TX | | 11/21/2008 | | 80,070 | 0 | 0 | 0 | 0 | 0 | 0 | 6,280 | 6,280 | 0 | 0 | 0 |
| A8091802 | HOUSTON | TX | | 11/25/2008 | | 542,671 | 0 | 0 | 0 | 0 | 0 | 0 | 13,981 | 13,981 | 0 | 0 | 0 |
| A8112101 | HOUSTON | TX | | 01/30/2009 | | 290,430 | 0 | 0 | 0 | 0 | 0 | 0 | 6,924 | 6,924 | 0 | 0 | 0 |
| B0030103 | HOUSTON | TX | | 05/24/2010 | | 1,522,823 | 0 | 0 | 0 | 0 | 0 | 0 | 29,524 | 29,524 | 0 | 0 | 0 |
| B1032202 | HOUSTON | TX | | 06/30/2011 | | 544,879 | 0 | 0 | 0 | 0 | 0 | 0 | 22,396 | 22,396 | 0 | 0 | 0 |
| B1042801 | HOUSTON | TX | | 06/30/2011 | | 635,830 | 0 | 0 | 0 | 0 | 0 | 0 | 10,885 | 10,885 | 0 | 0 | 0 |
| B1042802 | HOUSTON | TX | | 07/11/2011 | | 579,493 | 0 | 0 | 0 | 0 | 0 | 0 | 23,158 | 23,158 | 0 | 0 | 0 |
| B2041004 | HOUSTON | TX | | 06/29/2012 | | 326,369 | 0 | 0 | 0 | 0 | 0 | 0 | 10,614 | 10,614 | 0 | 0 | 0 |
| B2041901 | HOUSTON | TX | | 06/22/2012 | | 901,542 | 0 | 0 | 0 | 0 | 0 | 0 | 14,181 | 14,181 | 0 | 0 | 0 |
| B2042301 | HOUSTON | TX | | 07/25/2012 | | 745,567 | 0 | 0 | 0 | 0 | 0 | 0 | 12,771 | 12,771 | 0 | 0 | 0 |
| B2061303 | HOUSTON | TX | | 09/28/2012 | | 3,014,373 | 0 | 0 | 0 | 0 | 0 | 0 | 48,557 | 48,557 | 0 | 0 | 0 |
| B2070204 | HOUSTON | TX | | 09/25/2012 | | 778,321 | 0 | 0 | 0 | 0 | 0 | 0 | 11,178 | 11,178 | 0 | 0 | 0 |
| B2070204-1 | HOUSTON | TX | | 01/20/2017 | | 282,237 | 0 | 0 | 0 | 0 | 0 | 0 | 7,855 | 7,855 | 0 | 0 | 0 |
| B2090401 | HOUSTON | TX | | 10/29/2012 | | 172,231 | 0 | 0 | 0 | 0 | 0 | 0 | 22,115 | 22,115 | 0 | 0 | 0 |
| B2122801 | HOUSTON | TX | | 02/21/2013 | | 808,758 | 0 | 0 | 0 | 0 | 0 | 0 | 12,641 | 12,641 | 0 | 0 | 0 |
| B3012301 | HOUSTON | TX | | 03/27/2013 | | 637,351 | 0 | 0 | 0 | 0 | 0 | 0 | 18,868 | 18,868 | 0 | 0 | 0 |
| B3022503 | HOUSTON | TX | | 06/10/2013 | | 608,859 | 0 | 0 | 0 | 0 | 0 | 0 | 15,543 | 15,543 | 0 | 0 | 0 |
| B3120502 | HOUSTON | TX | | 02/28/2014 | | 767,905 | 0 | 0 | 0 | 0 | 0 | 0 | 10,115 | 10,115 | 0 | 0 | 0 |
| B3122001 | HOUSTON | TX | | 03/11/2014 | | 455,374 | 0 | 0 | 0 | 0 | 0 | 0 | 10,113 | 10,113 | 0 | 0 | 0 |
| B4021402 | HOUSTON | TX | | 05/01/2014 | | 385,592 | 0 | 0 | 0 | 0 | 0 | 0 | 4,652 | 4,652 | 0 | 0 | 0 |
| B5020203 | HOUSTON | TX | | 04/23/2015 | | 649,238 | 0 | 0 | 0 | 0 | 0 | 0 | 13,026 | 13,026 | 0 | 0 | 0 |
| B5033101 | HOUSTON | TX | | 06/12/2015 | | 875,624 | 0 | 0 | 0 | 0 | 0 | 0 | 10,931 | 10,931 | 0 | 0 | 0 |
| B5041001 | HOUSTON | TX | | 06/19/2015 | | 137,515 | 0 | 0 | 0 | 0 | 0 | 0 | 6,948 | 6,948 | 0 | 0 | 0 |
| B5050603 | HOUSTON | TX | | 07/22/2015 | | 1,603,000 | 0 | 0 | 0 | 0 | 0 | 0 | 19,122 | 19,122 | 0 | 0 | 0 |
| B5072201 | HOUSTON | TX | | 09/02/2015 | | 80,616 | 0 | 0 | 0 | 0 | 0 | 0 | 3,886 | 3,886 | 0 | 0 | 0 |
| B5082603 | HOUSTON | TX | | 11/13/2015 | | 548,990 | 0 | 0 | 0 | 0 | 0 | 0 | 9,533 | 9,533 | 0 | 0 | 0 |
| B5092902 | HOUSTON | TX | | 11/18/2015 | | 1,101,181 | 0 | 0 | 0 | 0 | 0 | 0 | 18,867 | 18,867 | 0 | 0 | 0 |
| B5111301 | HOUSTON | TX | | 01/26/2016 | | 605,784 | 0 | 0 | 0 | 0 | 0 | 0 | 11,731 | 11,731 | 0 | 0 | 0 |
| B6011901 | HOUSTON | TX | | 03/22/2016 | | 842,816 | 0 | 0 | 0 | 0 | 0 | 0 | 8,604 | 8,604 | 0 | 0 | 0 |
| B6050201 | HOUSTON | TX | | 09/29/2016 | | 1,179,371 | 0 | 0 | 0 | 0 | 0 | 0 | 12,766 | 12,766 | 0 | 0 | 0 |
| B6050202 | HOUSTON | TX | | 07/29/2016 | | 1,580,910 | 0 | 0 | 0 | 0 | 0 | 0 | 16,758 | 16,758 | 0 | 0 | 0 |
| B6051601 | HOUSTON | TX | | 07/27/2016 | | 743,602 | 0 | 0 | 0 | 0 | 0 | 0 | 8,113 | 8,113 | 0 | 0 | 0 |
| B6061701 | HOUSTON | TX | | 09/13/2016 | | 1,467,169 | 0 | 0 | 0 | 0 | 0 | 0 | 15,323 | 15,323 | 0 | 0 | 0 |
| B6070801 | HOUSTON | TX | | 09/09/2016 | | 1,948,424 | 0 | 0 | 0 | 0 | 0 | 0 | 22,845 | 22,845 | 0 | 0 | 0 |
| B6081201 | HOUSTON | TX | | 11/02/2016 | | 316,405 | 0 | 0 | 0 | 0 | 0 | 0 | 3,512 | 3,512 | 0 | 0 | 0 |
| B6110904 | HOUSTON | TX | | 01/13/2017 | | 1,059,212 | 0 | 0 | 0 | 0 | 0 | 0 | 12,584 | 12,584 | 0 | 0 | 0 |
| B6120201 | HOUSTON | TX | | 03/10/2017 | | 521,385 | 0 | 0 | 0 | 0 | 0 | 0 | 5,328 | 5,328 | 0 | 0 | 0 |
| B7020901 | HOUSTON | TX | | 04/20/2017 | | 670,407 | 0 | 0 | 0 | 0 | 0 | 0 | 7,567 | 7,567 | 0 | 0 | 0 |
| B7050501 | HOUSTON | TX | | 07/25/2017 | | 720,939 | 0 | 0 | 0 | 0 | 0 | 0 | 7,638 | 7,638 | 0 | 0 | 0 |
| B7051602 | HOUSTON | TX | | 08/07/2017 | | 637,840 | 0 | 0 | 0 | 0 | 0 | 0 | 6,425 | 6,425 | 0 | 0 | 0 |
| B7063001 | HOUSTON | TX | | 08/25/2017 | | 14,012,627 | 0 | 0 | 0 | 0 | 0 | 0 | 74,240 | 74,240 | 0 | 0 | 0 |
| B7100201 | HOUSTON | TX | | 12/15/2017 | | 1,593,703 | 0 | 0 | 0 | 0 | 0 | 0 | 15,951 | 15,951 | 0 | 0 | 0 |
| B7100202 | HOUSTON | TX | | 12/15/2017 | | 2,645,854 | 0 | 0 | 0 | 0 | 0 | 0 | 26,481 | 26,481 | 0 | 0 | 0 |
| B7100203 | HOUSTON | TX | | 12/15/2017 | | 3,716,281 | 0 | 0 | 0 | 0 | 0 | 0 | 37,194 | 37,194 | 0 | 0 | 0 |
| B7100906 | HOUSTON | TX | | 12/22/2017 | | 380,684 | 0 | 0 | 0 | 0 | 0 | 0 | 3,812 | 3,812 | 0 | 0 | 0 |
| B7100908 | HOUSTON | TX | | 12/22/2017 | | 1,124,449 | 0 | 0 | 0 | 0 | 0 | 0 | 11,254 | 11,254 | 0 | 0 | 0 |
| B7100912 | HOUSTON | TX | | 12/22/2017 | | 1,770,792 | 0 | 0 | 0 | 0 | 0 | 0 | 17,723 | 17,723 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B7100912-1 | HOUSTON | TX | | 02/15/2019 | | 425,220 | 0 | 0 | 0 | 0 | 0 | 0 | 3,965 | 3,965 | 0 | 0 | 0 |
| B7100913 | HOUSTON | TX | | 12/22/2017 | | 3,116,590 | 0 | 0 | 0 | 0 | 0 | 0 | 31,192 | 31,192 | 0 | 0 | 0 |
| B7102604 | HOUSTON | TX | | 01/10/2018 | | 1,164,707 | 0 | 0 | 0 | 0 | 0 | 0 | 11,575 | 11,575 | 0 | 0 | 0 |
| B7103003 | HOUSTON | TX | | 01/10/2018 | | 303,451 | 0 | 0 | 0 | 0 | 0 | 0 | 2,950 | 2,950 | 0 | 0 | 0 |
| B8012305 | HOUSTON | TX | | 05/24/2018 | | 1,102,475 | 0 | 0 | 0 | 0 | 0 | 0 | 16,388 | 16,388 | 0 | 0 | 0 |
| B8030201 | HOUSTON | TX | | 05/16/2018 | | 5,899,042 | 0 | 0 | 0 | 0 | 0 | 0 | 55,078 | 55,078 | 0 | 0 | 0 |
| B8032603 | HOUSTON | TX | | 07/23/2018 | | 1,821,939 | 0 | 0 | 0 | 0 | 0 | 0 | 14,703 | 14,703 | 0 | 0 | 0 |
| B8041101 | HOUSTON | TX | | 06/21/2018 | | 525,933 | 0 | 0 | 0 | 0 | 0 | 0 | 4,877 | 4,877 | 0 | 0 | 0 |
| B8060702 | HOUSTON | TX | | 08/10/2018 | | 1,797,887 | 0 | 0 | 0 | 0 | 0 | 0 | 15,601 | 15,601 | 0 | 0 | 0 |
| B8071202 | HOUSTON | TX | | 08/30/2018 | | 11,089,627 | 0 | 0 | 0 | 0 | 0 | 0 | 16,574 | 16,574 | 0 | 0 | 0 |
| B8072303 | HOUSTON | TX | | 10/26/2018 | | 3,754,826 | 0 | 0 | 0 | 0 | 0 | 0 | 29,238 | 29,238 | 0 | 0 | 0 |
| B8090603 | HOUSTON | TX | | 11/14/2018 | | 590,848 | 0 | 0 | 0 | 0 | 0 | 0 | 3,452 | 3,452 | 0 | 0 | 0 |
| B8110504 | HOUSTON | TX | | 01/17/2019 | | 798,812 | 0 | 0 | 0 | 0 | 0 | 0 | 6,799 | 6,799 | 0 | 0 | 0 |
| B8111301 | HOUSTON | TX | | 01/31/2019 | | 420,434 | 0 | 0 | 0 | 0 | 0 | 0 | 3,578 | 3,578 | 0 | 0 | 0 |
| B9010301 | HOUSTON | TX | | 03/07/2019 | | 2,522,849 | 0 | 0 | 0 | 0 | 0 | 0 | 21,700 | 21,700 | 0 | 0 | 0 |
| B9011504 | HOUSTON | TX | | 04/22/2019 | | 669,287 | 0 | 0 | 0 | 0 | 0 | 0 | 3,951 | 3,951 | 0 | 0 | 0 |
| B9011505 | HOUSTON | TX | | 04/22/2019 | | 664,764 | 0 | 0 | 0 | 0 | 0 | 0 | 3,925 | 3,925 | 0 | 0 | 0 |
| B9011506 | HOUSTON | TX | | 04/22/2019 | | 608,995 | 0 | 0 | 0 | 0 | 0 | 0 | 3,596 | 3,596 | 0 | 0 | 0 |
| B9011507 | HOUSTON | TX | | 04/22/2019 | | 1,404,538 | 0 | 0 | 0 | 0 | 0 | 0 | 8,290 | 8,290 | 0 | 0 | 0 |
| B9011509 | HOUSTON | TX | | 04/22/2019 | | 1,507,773 | 0 | 0 | 0 | 0 | 0 | 0 | 8,899 | 8,899 | 0 | 0 | 0 |
| B9011510 | HOUSTON | TX | | 04/22/2019 | | 1,935,785 | 0 | 0 | 0 | 0 | 0 | 0 | 11,426 | 11,426 | 0 | 0 | 0 |
| B9011513 | HOUSTON | TX | | 04/22/2019 | | 1,020,089 | 0 | 0 | 0 | 0 | 0 | 0 | 6,122 | 6,122 | 0 | 0 | 0 |
| B9011514 | HOUSTON | TX | | 04/22/2019 | | 498,138 | 0 | 0 | 0 | 0 | 0 | 0 | 2,991 | 2,991 | 0 | 0 | 0 |
| B9011515 | HOUSTON | TX | | 04/22/2019 | | 745,446 | 0 | 0 | 0 | 0 | 0 | 0 | 4,474 | 4,474 | 0 | 0 | 0 |
| B9011516 | HOUSTON | TX | | 04/22/2019 | | 626,562 | 0 | 0 | 0 | 0 | 0 | 0 | 3,760 | 3,760 | 0 | 0 | 0 |
| B9011517 | HOUSTON | TX | | 04/22/2019 | | 647,608 | 0 | 0 | 0 | 0 | 0 | 0 | 3,887 | 3,887 | 0 | 0 | 0 |
| B9011522 | HOUSTON | TX | | 04/22/2019 | | 1,902,271 | 0 | 0 | 0 | 0 | 0 | 0 | 11,228 | 11,228 | 0 | 0 | 0 |
| B9011523 | HOUSTON | TX | | 04/22/2019 | | 966,317 | 0 | 0 | 0 | 0 | 0 | 0 | 5,703 | 5,703 | 0 | 0 | 0 |
| B9011524 | HOUSTON | TX | | 04/22/2019 | | 398,953 | 0 | 0 | 0 | 0 | 0 | 0 | 2,394 | 2,394 | 0 | 0 | 0 |
| B9011525 | HOUSTON | TX | | 04/22/2019 | | 436,307 | 0 | 0 | 0 | 0 | 0 | 0 | 2,618 | 2,618 | 0 | 0 | 0 |
| B9011526 | HOUSTON | TX | | 04/22/2019 | | 494,022 | 0 | 0 | 0 | 0 | 0 | 0 | 2,965 | 2,965 | 0 | 0 | 0 |
| B9011527 | HOUSTON | TX | | 04/22/2019 | | 856,504 | 0 | 0 | 0 | 0 | 0 | 0 | 5,143 | 5,143 | 0 | 0 | 0 |
| B9011528 | HOUSTON | TX | | 04/22/2019 | | 571,155 | 0 | 0 | 0 | 0 | 0 | 0 | 3,429 | 3,429 | 0 | 0 | 0 |
| B9011529 | HOUSTON | TX | | 04/22/2019 | | 860,308 | 0 | 0 | 0 | 0 | 0 | 0 | 5,079 | 5,079 | 0 | 0 | 0 |
| B9011530 | HOUSTON | TX | | 04/22/2019 | | 490,392 | 0 | 0 | 0 | 0 | 0 | 0 | 2,944 | 2,944 | 0 | 0 | 0 |
| B9011532 | HOUSTON | TX | | 04/22/2019 | | 374,478 | 0 | 0 | 0 | 0 | 0 | 0 | 2,248 | 2,248 | 0 | 0 | 0 |
| B9011533 | HOUSTON | TX | | 04/22/2019 | | 519,395 | 0 | 0 | 0 | 0 | 0 | 0 | 3,066 | 3,066 | 0 | 0 | 0 |
| B9011534 | HOUSTON | TX | | 04/22/2019 | | 693,306 | 0 | 0 | 0 | 0 | 0 | 0 | 4,093 | 4,093 | 0 | 0 | 0 |
| B9011535 | HOUSTON | TX | | 04/22/2019 | | 1,568,427 | 0 | 0 | 0 | 0 | 0 | 0 | 9,258 | 9,258 | 0 | 0 | 0 |
| B9011536 | HOUSTON | TX | | 04/22/2019 | | 1,722,624 | 0 | 0 | 0 | 0 | 0 | 0 | 10,336 | 10,336 | 0 | 0 | 0 |
| B9071205 | HOUSTON | TX | | 10/15/2019 | | 1,198,084 | 0 | 0 | 0 | 0 | 0 | 0 | 10,071 | 10,071 | 0 | 0 | 0 |
| B9071603 | HOUSTON | TX | | 10/04/2019 | | 914,665 | 0 | 0 | 0 | 0 | 0 | 0 | 7,788 | 7,788 | 0 | 0 | 0 |
| B9091703 | HOUSTON | TX | | 12/10/2019 | | 764,827 | 0 | 0 | 0 | 0 | 0 | 0 | 6,852 | 6,852 | 0 | 0 | 0 |
| C0012101 | HOUSTON | TX | | 03/24/2020 | | 1,652,533 | 0 | 0 | 0 | 0 | 0 | 0 | 14,532 | 14,532 | 0 | 0 | 0 |
| C0021909 | HOUSTON | TX | | 05/04/2020 | | 1,368,607 | 0 | 0 | 0 | 0 | 0 | 0 | 11,736 | 11,736 | 0 | 0 | 0 |
| C0030902 | HOUSTON | TX | | 05/20/2020 | | 1,838,638 | 0 | 0 | 0 | 0 | 0 | 0 | 10,923 | 10,923 | 0 | 0 | 0 |
| C0032601 | HOUSTON | TX | | 06/12/2020 | | 278,105 | 0 | 0 | 0 | 0 | 0 | 0 | 43,600 | 43,600 | 0 | 0 | 0 |
| C0061101 | HOUSTON | TX | | 08/27/2020 | | 2,889,057 | 0 | 0 | 0 | 0 | 0 | 0 | 25,287 | 25,287 | 0 | 0 | 0 |
| C0083102 | HOUSTON | TX | | 11/03/2020 | | 694,610 | 0 | 0 | 0 | 0 | 0 | 0 | 8,754 | 8,754 | 0 | 0 | 0 |
| C0091502 | HOUSTON | TX | | 11/30/2020 | | 3,185,363 | 0 | 0 | 0 | 0 | 0 | 0 | 40,126 | 40,126 | 0 | 0 | 0 |
| C0091601 | HOUSTON | TX | | 11/20/2020 | | 1,626,725 | 0 | 0 | 0 | 0 | 0 | 0 | 13,622 | 13,622 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C0102302 | HOUSTON | TX | | 12/17/2020 | | 2,698,339 | 0 | 0 | 0 | 0 | 0 | 0 | 34,393 | 34,393 | 0 | 0 | 0 |
| C0102606 | HOUSTON | TX | | 01/05/2021 | | 9,133,187 | 0 | 0 | 0 | 0 | 0 | 0 | 50,867 | 50,867 | 0 | 0 | 0 |
| C0102901 | HOUSTON | TX | | 12/22/2020 | | 7,209,507 | 0 | 0 | 0 | 0 | 0 | 0 | 64,111 | 64,111 | 0 | 0 | 0 |
| C0111803 | HOUSTON | TX | | 01/28/2021 | | 2,237,163 | 0 | 0 | 0 | 0 | 0 | 0 | 18,757 | 18,757 | 0 | 0 | 0 |
| C0111901 | HOUSTON | TX | | 01/15/2021 | | 351,783 | 0 | 0 | 0 | 0 | 0 | 0 | 2,137 | 2,137 | 0 | 0 | 0 |
| C0111903 | HOUSTON | TX | | 02/26/2021 | | 2,284,926 | 0 | 0 | 0 | 0 | 0 | 0 | 19,826 | 19,826 | 0 | 0 | 0 |
| C0120809 | HOUSTON | TX | | 03/03/2021 | | 3,636,384 | 0 | 0 | 0 | 0 | 0 | 0 | 19,346 | 19,346 | 0 | 0 | 0 |
| C1020802 | HOUSTON | TX | | 04/21/2021 | | 2,592,235 | 0 | 0 | 0 | 0 | 0 | 0 | 16,768 | 16,768 | 0 | 0 | 0 |
| C1020802-1 | HOUSTON | TX | | 09/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1021104 | HOUSTON | TX | | 04/23/2021 | | 728,426 | 0 | 0 | 0 | 0 | 0 | 0 | 9,026 | 9,026 | 0 | 0 | 0 |
| C1021602 | HOUSTON | TX | | 05/10/2021 | | 2,597,622 | 0 | 0 | 0 | 0 | 0 | 0 | 22,154 | 22,154 | 0 | 0 | 0 |
| C1051901 | HOUSTON | TX | | 07/29/2021 | | 866,863 | 0 | 0 | 0 | 0 | 0 | 0 | 6,610 | 6,610 | 0 | 0 | 0 |
| C1071608 | HOUSTON | TX | | 09/10/2021 | | 1,183,696 | 0 | 0 | 0 | 0 | 0 | 0 | 6,780 | 6,780 | 0 | 0 | 0 |
| C1081806 | HOUSTON | TX | | 10/21/2021 | | 1,681,737 | 0 | 0 | 0 | 0 | 0 | 0 | 19,580 | 19,580 | 0 | 0 | 0 |
| C2010302 | HOUSTON | TX | | 03/01/2022 | | 1,085,383 | 0 | 0 | 0 | 0 | 0 | 0 | 8,506 | 8,506 | 0 | 0 | 0 |
| C2012803 | HOUSTON | TX | | 04/29/2022 | | 743,036 | 0 | 0 | 0 | 0 | 0 | 0 | 8,212 | 8,212 | 0 | 0 | 0 |
| C2031707 | HOUSTON | TX | | 04/27/2022 | | 720,037 | 0 | 0 | 0 | 0 | 0 | 0 | 5,452 | 5,452 | 0 | 0 | 0 |
| C2042901 | HOUSTON | TX | | 08/10/2022 | | 3,612,974 | 0 | 0 | 0 | 0 | 0 | 0 | 23,364 | 23,364 | 0 | 0 | 0 |
| C2051601 | HOUSTON | TX | | 07/15/2022 | | 533,732 | 0 | 0 | 0 | 0 | 0 | 0 | 3,476 | 3,476 | 0 | 0 | 0 |
| C2060102 | HOUSTON | TX | | 09/01/2022 | | 648,958 | 0 | 0 | 0 | 0 | 0 | 0 | 4,299 | 4,299 | 0 | 0 | 0 |
| C2060103 | HOUSTON | TX | | 09/01/2022 | | 453,678 | 0 | 0 | 0 | 0 | 0 | 0 | 3,006 | 3,006 | 0 | 0 | 0 |
| C2060104 | HOUSTON | TX | | 09/01/2022 | | 724,955 | 0 | 0 | 0 | 0 | 0 | 0 | 4,803 | 4,803 | 0 | 0 | 0 |
| C2060105 | HOUSTON | TX | | 09/01/2022 | | 375,808 | 0 | 0 | 0 | 0 | 0 | 0 | 2,490 | 2,490 | 0 | 0 | 0 |
| C2082903 | HOUSTON | TX | | 11/18/2022 | | 1,908,413 | 0 | 0 | 0 | 0 | 0 | 0 | 12,297 | 12,297 | 0 | 0 | 0 |
| C2083003 | HOUSTON | TX | | 11/16/2022 | | 2,574,265 | 0 | 0 | 0 | 0 | 0 | 0 | 11,639 | 11,639 | 0 | 0 | 0 |
| C2111403 | HOUSTON | TX | | 01/27/2023 | | 1,647,058 | 0 | 0 | 0 | 0 | 0 | 0 | 9,392 | 9,392 | 0 | 0 | 0 |
| C2112301 | HOUSTON | TX | | 02/27/2023 | | 1,450,005 | 0 | 0 | 0 | 0 | 0 | 0 | 7,952 | 7,952 | 0 | 0 | 0 |
| C3010402 | HOUSTON | TX | | 03/24/2023 | | 1,411,970 | 0 | 0 | 0 | 0 | 0 | 0 | 7,568 | 7,568 | 0 | 0 | 0 |
| C3040403 | HOUSTON | TX | | 06/13/2023 | | 4,486,977 | 0 | 0 | 0 | 0 | 0 | 0 | 24,341 | 24,341 | 0 | 0 | 0 |
| C3041104 | HOUSTON | TX | | 06/05/2023 | | 6,361,849 | 0 | 0 | 0 | 0 | 0 | 0 | 33,948 | 33,948 | 0 | 0 | 0 |
| C3050202 | HOUSTON | TX | | 07/14/2023 | | 1,017,780 | 0 | 0 | 0 | 0 | 0 | 0 | 5,368 | 5,368 | 0 | 0 | 0 |
| C3050202-1 | HOUSTON | TX | | 09/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C3050206 | HOUSTON | TX | | 07/12/2023 | | 2,368,747 | 0 | 0 | 0 | 0 | 0 | 0 | 12,764 | 12,764 | 0 | 0 | 0 |
| C3050502 | HOUSTON | TX | | 07/19/2023 | | 934,302 | 0 | 0 | 0 | 0 | 0 | 0 | 4,927 | 4,927 | 0 | 0 | 0 |
| C3051602 | HOUSTON | TX | | 08/09/2023 | | 2,826,454 | 0 | 0 | 0 | 0 | 0 | 0 | 15,892 | 15,892 | 0 | 0 | 0 |
| C3052204 | HOUSTON | TX | | 09/20/2023 | | 1,677,115 | 0 | 0 | 0 | 0 | 0 | 0 | 9,066 | 9,066 | 0 | 0 | 0 |
| C3060602 | HOUSTON | TX | | 09/14/2023 | | 1,001,223 | 0 | 0 | 0 | 0 | 0 | 0 | 5,064 | 5,064 | 0 | 0 | 0 |
| C3060901 | HOUSTON | TX | | 09/18/2023 | | 6,398,580 | 0 | 0 | 0 | 0 | 0 | 0 | 33,458 | 33,458 | 0 | 0 | 0 |
| C3062003 | HOUSTON | TX | | 09/08/2023 | | 5,598,764 | 0 | 0 | 0 | 0 | 0 | 0 | 29,275 | 29,275 | 0 | 0 | 0 |
| C3062101 | HOUSTON | TX | | 09/01/2023 | | 3,609,486 | 0 | 0 | 0 | 0 | 0 | 0 | 17,651 | 17,651 | 0 | 0 | 0 |
| C3092106 | HOUSTON | TX | | 12/13/2023 | | 1,096,893 | 0 | 0 | 0 | 0 | 0 | 0 | 5,163 | 5,163 | 0 | 0 | 0 |
| C4012501 | HOUSTON | TX | | 04/18/2024 | | 747,001 | 0 | 0 | 0 | 0 | 0 | 0 | 3,418 | 3,418 | 0 | 0 | 0 |
| C4040802 | HOUSTON | TX | | 06/18/2024 | | 1,305,085 | 0 | 0 | 0 | 0 | 0 | 0 | 5,889 | 5,889 | 0 | 0 | 0 |
| C4041003 | HOUSTON | TX | | 06/26/2024 | | 2,598,379 | 0 | 0 | 0 | 0 | 0 | 0 | 11,929 | 11,929 | 0 | 0 | 0 |
| C4042602 | HOUSTON | TX | | 07/19/2024 | | 1,482,811 | 0 | 0 | 0 | 0 | 0 | 0 | 6,525 | 6,525 | 0 | 0 | 0 |
| C4050101 | HOUSTON | TX | | 07/11/2024 | | 4,555,530 | 0 | 0 | 0 | 0 | 0 | 0 | 19,347 | 19,347 | 0 | 0 | 0 |
| C4051601 | HOUSTON | TX | | 07/29/2024 | | 8,511,000 | 0 | 0 | 0 | 0 | 0 | 0 | 26,537 | 26,537 | 0 | 0 | 0 |
| C4062001 | HOUSTON | TX | | 09/03/2024 | | 4,847,855 | 0 | 0 | 0 | 0 | 0 | 0 | 21,413 | 21,413 | 0 | 0 | 0 |
| C4071702 | HOUSTON | TX | | 09/05/2024 | | 2,116,788 | 0 | 0 | 0 | 0 | 0 | 0 | 9,184 | 9,184 | 0 | 0 | 0 |
| C4071703 | HOUSTON | TX | | 09/05/2024 | | 736,275 | 0 | 0 | 0 | 0 | 0 | 0 | 3,194 | 3,194 | 0 | 0 | 0 |
| C4071901 | HOUSTON | TX | | 10/11/2024 | | 3,051,377 | 0 | 0 | 0 | 0 | 0 | 0 | 13,383 | 13,383 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C4072302 | HOUSTON | TX | | 10/02/2024 | | 1,708,190 | 0 | 0 | 0 | 0 | 0 | 0 | 7,628 | 7,628 | 0 | 0 | 0 |
| C4081404 | HOUSTON | TX | | 10/28/2024 | | 2,072,076 | 0 | 0 | 0 | 0 | 0 | 0 | 9,758 | 9,758 | 0 | 0 | 0 |
| C4082804 | HOUSTON | TX | | 11/13/2024 | | 861,582 | 0 | 0 | 0 | 0 | 0 | 0 | 4,250 | 4,250 | 0 | 0 | 0 |
| C4090602 | HOUSTON | TX | | 11/06/2024 | | 9,386,630 | 0 | 0 | 0 | 0 | 0 | 0 | 45,486 | 45,486 | 0 | 0 | 0 |
| C4092604 | HOUSTON | TX | | 12/18/2024 | | 1,417,728 | 0 | 0 | 0 | 0 | 0 | 0 | 7,072 | 7,072 | 0 | 0 | 0 |
| C4100306 | HOUSTON | TX | | 01/16/2025 | | 2,033,222 | 0 | 0 | 0 | 0 | 0 | 0 | 6,829 | 6,829 | 0 | 0 | 0 |
| C4100802 | HOUSTON | TX | | 01/08/2025 | | 5,186,934 | 0 | 0 | 0 | 0 | 0 | 0 | 23,095 | 23,095 | 0 | 0 | 0 |
| C4112501 | HOUSTON | TX | | 01/30/2025 | | 4,961,832 | 0 | 0 | 0 | 0 | 0 | 0 | 22,093 | 22,093 | 0 | 0 | 0 |
| C5021801 | HOUSTON | TX | | 04/29/2025 | | 3,473,719 | 0 | 0 | 0 | 0 | 0 | 0 | 14,880 | 14,880 | 0 | 0 | 0 |
| C5022601 | HOUSTON | TX | | 04/21/2025 | | 2,428,243 | 0 | 0 | 0 | 0 | 0 | 0 | 7,486 | 7,486 | 0 | 0 | 0 |
| C5031006 | HOUSTON | TX | | 06/06/2025 | | 729,247 | 0 | 0 | 0 | 0 | 0 | 0 | 3,256 | 3,256 | 0 | 0 | 0 |
| C5031301 | HOUSTON | TX | | 05/19/2025 | | 7,116,288 | 0 | 0 | 0 | 0 | 0 | 0 | 31,404 | 31,404 | 0 | 0 | 0 |
| C5032402 | HOUSTON | TX | | 06/30/2025 | | 7,721,454 | 0 | 0 | 0 | 0 | 0 | 0 | 34,472 | 34,472 | 0 | 0 | 0 |
| C5040802 | HOUSTON | TX | | 05/30/2025 | | 7,763,652 | 0 | 0 | 0 | 0 | 0 | 0 | 33,028 | 33,028 | 0 | 0 | 0 |
| C5052301 | HOUSTON | TX | | 08/08/2025 | | 13,393,126 | 0 | 0 | 0 | 0 | 0 | 0 | 53,769 | 53,769 | 0 | 0 | 0 |
| C5060602 | HOUSTON | TX | | 08/29/2025 | | 1,121,806 | 0 | 0 | 0 | 0 | 0 | 0 | 4,590 | 4,590 | 0 | 0 | 0 |
| C5080502 | HOUSTON | TX | | 09/29/2025 | | 1,831,936 | 0 | 0 | 0 | 0 | 0 | 0 | 8,167 | 8,167 | 0 | 0 | 0 |
| C5082601 | HOUSTON | TX | | 12/05/2025 | | 2,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,016 | 9,016 | 0 | 0 | 0 |
| C5092301 | HOUSTON | TX | | 11/21/2025 | | 4,285,050 | 0 | 0 | 0 | 0 | 0 | 0 | 13,563 | 13,563 | 0 | 0 | 0 |
| C5093001 | HOUSTON | TX | | 12/15/2025 | | 1,450,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,788 | 4,788 | 0 | 0 | 0 |
| C5100301 | HOUSTON | TX | | 11/21/2025 | | 2,253,600 | 0 | 0 | 0 | 0 | 0 | 0 | 6,970 | 6,970 | 0 | 0 | 0 |
| C5102401 | HOUSTON | TX | | 12/31/2025 | | 14,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 28,998 | 28,998 | 0 | 0 | 0 |
| C5110702 | HOUSTON | TX | | 01/21/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,819 | 11,819 | 0 | 0 | 0 |
| C5111701 | HOUSTON | TX | | 01/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,941 | 15,941 | 0 | 0 | 0 |
| C5111801 | HOUSTON | TX | | 01/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,516 | 11,516 | 0 | 0 | 0 |
| C5111803 | HOUSTON | TX | | 01/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,385 | 1,385 | 0 | 0 | 0 |
| C5122601 | HOUSTON | TX | | 03/03/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,918 | 40,918 | 0 | 0 | 0 |
| C6020202 | HOUSTON | TX | | 04/28/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,223 | 2,223 | 0 | 0 | 0 |
| C6020501 | HOUSTON | TX | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,153 | 6,153 | 0 | 0 | 0 |
| C6031702 | HOUSTON | TX | | 07/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 855,465 | 855,465 | 0 | 0 | 0 |
| C6031804 | HOUSTON | TX | | 06/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,553,269 | 1,553,269 | 0 | 0 | 0 |
| C6031805 | HOUSTON | TX | | 06/04/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 654,993 | 654,993 | 0 | 0 | 0 |
| C6061202 | HOUSTON | TX | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,312,500 | 7,312,500 | 0 | 0 | 0 |
| C6070601 | HOUSTON | TX | | 09/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC209003 | HOUSTON | TX | | 03/13/2023 | | 15,067,612 | 0 | 0 | 0 | 0 | 0 | 0 | 33,211 | 33,211 | 0 | 0 | 0 |
| WC303004 | HOUSTON | TX | | 05/31/2023 | | 8,909,705 | 0 | 0 | 0 | 0 | 0 | 0 | 16,593 | 16,593 | 0 | 0 | 0 |
| B4042902 | HUMBLE | TX | | 08/01/2014 | | 446,666 | 0 | 0 | 0 | 0 | 0 | 0 | 5,147 | 5,147 | 0 | 0 | 0 |
| B4042902-1 | HUMBLE | TX | | 04/11/2019 | | 268,397 | 0 | 0 | 0 | 0 | 0 | 0 | 3,037 | 3,037 | 0 | 0 | 0 |
| B8080702 | HUMBLE | TX | | 10/11/2018 | | 401,737 | 0 | 0 | 0 | 0 | 0 | 0 | 3,345 | 3,345 | 0 | 0 | 0 |
| B9081201 | HUMBLE | TX | | 11/19/2019 | | 866,938 | 0 | 0 | 0 | 0 | 0 | 0 | 5,869 | 5,869 | 0 | 0 | 0 |
| C1040203 | HUMBLE | TX | | 06/18/2021 | | 728,708 | 0 | 0 | 0 | 0 | 0 | 0 | 5,538 | 5,538 | 0 | 0 | 0 |
| C1081804 | HUMBLE | TX | | 10/29/2021 | | 1,345,390 | 0 | 0 | 0 | 0 | 0 | 0 | 15,664 | 15,664 | 0 | 0 | 0 |
| C1090901 | HUMBLE | TX | | 11/12/2021 | | 3,547,709 | 0 | 0 | 0 | 0 | 0 | 0 | 29,248 | 29,248 | 0 | 0 | 0 |
| C1110102 | HUMBLE | TX | | 12/28/2021 | | 4,051,433 | 0 | 0 | 0 | 0 | 0 | 0 | 32,753 | 32,753 | 0 | 0 | 0 |
| C2071901 | HUMBLE | TX | | 09/29/2022 | | 434,755 | 0 | 0 | 0 | 0 | 0 | 0 | 2,709 | 2,709 | 0 | 0 | 0 |
| C5030506 | HUMBLE | TX | | 05/15/2025 | | 2,389,836 | 0 | 0 | 0 | 0 | 0 | 0 | 7,321 | 7,321 | 0 | 0 | 0 |
| C5011303 | HUNTSVILLE | TX | | 03/19/2025 | | 741,912 | 0 | 0 | 0 | 0 | 0 | 0 | 3,201 | 3,201 | 0 | 0 | 0 |
| B7101203 | HUTTO | TX | | 12/19/2017 | | 377,948 | 0 | 0 | 0 | 0 | 0 | 0 | 3,784 | 3,784 | 0 | 0 | 0 |
| B3041802 | IRVING | TX | | 05/13/2013 | | 1,011,254 | 0 | 0 | 0 | 0 | 0 | 0 | 15,269 | 15,269 | 0 | 0 | 0 |
| B4123101 | IRVING | TX | | 05/01/2015 | | 667,474 | 0 | 0 | 0 | 0 | 0 | 0 | 12,935 | 12,935 | 0 | 0 | 0 |
| B7051703 | IRVING | TX | | 07/27/2017 | | 3,383,201 | 0 | 0 | 0 | 0 | 0 | 0 | 35,842 | 35,842 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B7051704 | IRVING | TX | | 07/27/2017 | | 2,046,139 | 0 | 0 | 0 | 0 | 0 | 0 | 20,756 | 20,756 | 0 | 0 | 0 |
| B7051705 | IRVING | TX | | 07/27/2017 | | 1,127,717 | 0 | 0 | 0 | 0 | 0 | 0 | 11,948 | 11,948 | 0 | 0 | 0 |
| C0051406 | IRVING | TX | | 07/31/2020 | | 489,427 | 0 | 0 | 0 | 0 | 0 | 0 | 10,519 | 10,519 | 0 | 0 | 0 |
| C2010408 | IRVING | TX | | 03/10/2022 | | 638,414 | 0 | 0 | 0 | 0 | 0 | 0 | 4,724 | 4,724 | 0 | 0 | 0 |
| C2042902 | IRVING | TX | | 07/13/2022 | | 659,546 | 0 | 0 | 0 | 0 | 0 | 0 | 4,228 | 4,228 | 0 | 0 | 0 |
| C2060106 | IRVING | TX | | 08/05/2022 | | 723,495 | 0 | 0 | 0 | 0 | 0 | 0 | 4,608 | 4,608 | 0 | 0 | 0 |
| C3083001 | IRVING | TX | | 11/15/2023 | | 1,712,270 | 0 | 0 | 0 | 0 | 0 | 0 | 7,579 | 7,579 | 0 | 0 | 0 |
| C3110104 | IRVING | TX | | 01/10/2024 | | 1,038,971 | 0 | 0 | 0 | 0 | 0 | 0 | 4,376 | 4,376 | 0 | 0 | 0 |
| C5031311 | IRVING | TX | | 05/29/2025 | | 4,518,129 | 0 | 0 | 0 | 0 | 0 | 0 | 19,939 | 19,939 | 0 | 0 | 0 |
| WC208005 | IRVING | TX | | 11/16/2022 | | 10,696,758 | 0 | 0 | 0 | 0 | 0 | 0 | 28,344 | 28,344 | 0 | 0 | 0 |
| C5110401 | JARRELL | TX | | 01/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,551 | 3,551 | 0 | 0 | 0 |
| C2080503 | JERSEY VILLAGE | TX | | 10/27/2022 | | 1,705,576 | 0 | 0 | 0 | 0 | 0 | 0 | 11,060 | 11,060 | 0 | 0 | 0 |
| C4010802 | JERSEY VILLAGE | TX | | 02/28/2024 | | 1,926,130 | 0 | 0 | 0 | 0 | 0 | 0 | 9,412 | 9,412 | 0 | 0 | 0 |
| A9040104 | KATY | TX | | 06/10/2009 | | 452,496 | 0 | 0 | 0 | 0 | 0 | 0 | 22,370 | 22,370 | 0 | 0 | 0 |
| B3101001 | KATY | TX | | 01/14/2014 | | 932,070 | 0 | 0 | 0 | 0 | 0 | 0 | 11,572 | 11,572 | 0 | 0 | 0 |
| B5021003 | KATY | TX | | 03/19/2015 | | 811,095 | 0 | 0 | 0 | 0 | 0 | 0 | 9,019 | 9,019 | 0 | 0 | 0 |
| B5080501 | KATY | TX | | 10/14/2015 | | 62,773 | 0 | 0 | 0 | 0 | 0 | 0 | 6,607 | 6,607 | 0 | 0 | 0 |
| B5100802 | KATY | TX | | 01/14/2016 | | 626,533 | 0 | 0 | 0 | 0 | 0 | 0 | 8,232 | 8,232 | 0 | 0 | 0 |
| B6012201 | KATY | TX | | 03/18/2016 | | 1,217,535 | 0 | 0 | 0 | 0 | 0 | 0 | 13,367 | 13,367 | 0 | 0 | 0 |
| B6070601 | KATY | TX | | 10/26/2016 | | 995,683 | 0 | 0 | 0 | 0 | 0 | 0 | 11,359 | 11,359 | 0 | 0 | 0 |
| B9020102 | KATY | TX | | 05/02/2019 | | 2,551,038 | 0 | 0 | 0 | 0 | 0 | 0 | 21,470 | 21,470 | 0 | 0 | 0 |
| B9102203 | KATY | TX | | 01/15/2020 | | 732,044 | 0 | 0 | 0 | 0 | 0 | 0 | 5,014 | 5,014 | 0 | 0 | 0 |
| C0030605 | KATY | TX | | 05/27/2020 | | 1,979,184 | 0 | 0 | 0 | 0 | 0 | 0 | 17,637 | 17,637 | 0 | 0 | 0 |
| C2020704 | KATY | TX | | 04/22/2022 | | 1,023,056 | 0 | 0 | 0 | 0 | 0 | 0 | 7,859 | 7,859 | 0 | 0 | 0 |
| C3070605 | KATY | TX | | 09/18/2023 | | 3,654,113 | 0 | 0 | 0 | 0 | 0 | 0 | 11,891 | 11,891 | 0 | 0 | 0 |
| C4020501 | KATY | TX | | 04/25/2024 | | 1,484,341 | 0 | 0 | 0 | 0 | 0 | 0 | 7,279 | 7,279 | 0 | 0 | 0 |
| C4100305 | KATY | TX | | 01/16/2025 | | 2,732,145 | 0 | 0 | 0 | 0 | 0 | 0 | 9,176 | 9,176 | 0 | 0 | 0 |
| A8011605 | KELLER | TX | | 04/15/2008 | | 314,955 | 0 | 0 | 0 | 0 | 0 | 0 | 8,149 | 8,149 | 0 | 0 | 0 |
| B2091703 | KELLER | TX | | 12/07/2012 | | 471,531 | 0 | 0 | 0 | 0 | 0 | 0 | 7,129 | 7,129 | 0 | 0 | 0 |
| B2031501 | KILLEEN | TX | | 05/30/2012 | | 903,827 | 0 | 0 | 0 | 0 | 0 | 0 | 13,773 | 13,773 | 0 | 0 | 0 |
| C0052903 | KILLEEN | TX | | 07/21/2020 | | 1,579,592 | 0 | 0 | 0 | 0 | 0 | 0 | 10,341 | 10,341 | 0 | 0 | 0 |
| C3113008 | KILLEEN | TX | | 01/31/2024 | | 12,811,596 | 0 | 0 | 0 | 0 | 0 | 0 | 147,100 | 147,100 | 0 | 0 | 0 |
| A7032806 | KINGWOOD | TX | | 06/25/2007 | | 107,337 | 0 | 0 | 0 | 0 | 0 | 0 | 3,378 | 3,378 | 0 | 0 | 0 |
| B3101601 | KINGWOOD | TX | | 01/07/2014 | | 799,669 | 0 | 0 | 0 | 0 | 0 | 0 | 10,078 | 10,078 | 0 | 0 | 0 |
| C3083101 | KINGWOOD | TX | | 10/31/2023 | | 14,262,029 | 0 | 0 | 0 | 0 | 0 | 0 | 44,151 | 44,151 | 0 | 0 | 0 |
| A8041801 | KYLE | TX | | 06/30/2008 | | 197,444 | 0 | 0 | 0 | 0 | 0 | 0 | 5,527 | 5,527 | 0 | 0 | 0 |
| C4121701 | KYLE | TX | | 03/07/2025 | | 902,928 | 0 | 0 | 0 | 0 | 0 | 0 | 3,967 | 3,967 | 0 | 0 | 0 |
| C5021902 | KYLE | TX | | 04/17/2025 | | 868,270 | 0 | 0 | 0 | 0 | 0 | 0 | 3,788 | 3,788 | 0 | 0 | 0 |
| C5031302 | KYLE | TX | | 06/13/2025 | | 1,515,498 | 0 | 0 | 0 | 0 | 0 | 0 | 4,615 | 4,615 | 0 | 0 | 0 |
| C5032603 | KYLE | TX | | 06/16/2025 | | 988,836 | 0 | 0 | 0 | 0 | 0 | 0 | 3,011 | 3,011 | 0 | 0 | 0 |
| B9011503 | LA PORTE | TX | | 04/22/2019 | | 1,484,506 | 0 | 0 | 0 | 0 | 0 | 0 | 8,907 | 8,907 | 0 | 0 | 0 |
| B9011508 | LA PORTE | TX | | 04/22/2019 | | 816,477 | 0 | 0 | 0 | 0 | 0 | 0 | 4,899 | 4,899 | 0 | 0 | 0 |
| C4052303 | LA PORTE | TX | | 07/31/2024 | | 2,041,470 | 0 | 0 | 0 | 0 | 0 | 0 | 8,826 | 8,826 | 0 | 0 | 0 |
| B9040201 | LAGUNA VISTA | TX | | 06/10/2019 | | 271,883 | 0 | 0 | 0 | 0 | 0 | 0 | 3,221 | 3,221 | 0 | 0 | 0 |
| B4021403 | LAKE JACKSON | TX | | 04/11/2014 | | 838,719 | 0 | 0 | 0 | 0 | 0 | 0 | 10,122 | 10,122 | 0 | 0 | 0 |
| B5091401 | LAKE JACKSON | TX | | 11/18/2015 | | 1,190,587 | 0 | 0 | 0 | 0 | 0 | 0 | 12,441 | 12,441 | 0 | 0 | 0 |
| C3042502 | LAKE JACKSON | TX | | 06/15/2023 | | 2,692,196 | 0 | 0 | 0 | 0 | 0 | 0 | 14,444 | 14,444 | 0 | 0 | 0 |
| WC309005 | LAKEWAY | TX | | 11/03/2023 | | 12,350,000 | 0 | 0 | 0 | 0 | 0 | 0 | 17,374 | 17,374 | 0 | 0 | 0 |
| A7101102 | LANCASTER | TX | | 12/19/2007 | | 195,331 | 0 | 0 | 0 | 0 | 0 | 0 | 5,693 | 5,693 | 0 | 0 | 0 |
| C2040401 | LAPORTE | TX | | 06/23/2022 | | 2,040,032 | 0 | 0 | 0 | 0 | 0 | 0 | 14,187 | 14,187 | 0 | 0 | 0 |
| B4122909 | LAREDO | TX | | 02/20/2015 | | 262,363 | 0 | 0 | 0 | 0 | 0 | 0 | 3,566 | 3,566 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| B8012901 | LAREDO | TX | | 05/04/2018 | | 532,369 | 0 | 0 | 0 | 0 | 0 | 0 | 3,358 | 3,358 | 0 | 0 | 0 |
| B8050406 | LAREDO | TX | | 07/13/2018 | | 279,053 | 0 | 0 | 0 | 0 | 0 | 0 | 2,480 | 2,480 | 0 | 0 | 0 |
| B8091001 | LAREDO | TX | | 11/14/2018 | | 2,377,829 | 0 | 0 | 0 | 0 | 0 | 0 | 10,892 | 10,892 | 0 | 0 | 0 |
| B8101701 | LAREDO | TX | | 12/21/2018 | | 1,906,774 | 0 | 0 | 0 | 0 | 0 | 0 | 15,035 | 15,035 | 0 | 0 | 0 |
| B8111202 | LAREDO | TX | | 02/28/2019 | | 3,650,402 | 0 | 0 | 0 | 0 | 0 | 0 | 79,324 | 79,324 | 0 | 0 | 0 |
| B9010402 | LAREDO | TX | | 03/08/2019 | | 205,848 | 0 | 0 | 0 | 0 | 0 | 0 | 2,804 | 2,804 | 0 | 0 | 0 |
| B9073102 | LAREDO | TX | | 09/30/2019 | | 807,345 | 0 | 0 | 0 | 0 | 0 | 0 | 10,767 | 10,767 | 0 | 0 | 0 |
| C1081803 | LAREDO | TX | | 10/27/2021 | | 426,683 | 0 | 0 | 0 | 0 | 0 | 0 | 4,971 | 4,971 | 0 | 0 | 0 |
| C2101201 | LAREDO | TX | | 12/20/2022 | | 727,160 | 0 | 0 | 0 | 0 | 0 | 0 | 3,981 | 3,981 | 0 | 0 | 0 |
| C3042601 | LAREDO | TX | | 07/28/2023 | | 1,779,269 | 0 | 0 | 0 | 0 | 0 | 0 | 14,892 | 14,892 | 0 | 0 | 0 |
| C4080203 | LAREDO | TX | | 10/18/2024 | | 1,360,455 | 0 | 0 | 0 | 0 | 0 | 0 | 6,074 | 6,074 | 0 | 0 | 0 |
| C5012301 | LAREDO | TX | | 04/04/2025 | | 724,199 | 0 | 0 | 0 | 0 | 0 | 0 | 2,882 | 2,882 | 0 | 0 | 0 |
| C5022602 | LAREDO | TX | | 05/07/2025 | | 623,666 | 0 | 0 | 0 | 0 | 0 | 0 | 2,753 | 2,753 | 0 | 0 | 0 |
| C5022603 | LAREDO | TX | | 05/07/2025 | | 942,429 | 0 | 0 | 0 | 0 | 0 | 0 | 4,160 | 4,160 | 0 | 0 | 0 |
| C5022604 | LAREDO | TX | | 05/07/2025 | | 1,884,862 | 0 | 0 | 0 | 0 | 0 | 0 | 8,319 | 8,319 | 0 | 0 | 0 |
| C5022605 | LAREDO | TX | | 05/07/2025 | | 942,429 | 0 | 0 | 0 | 0 | 0 | 0 | 4,160 | 4,160 | 0 | 0 | 0 |
| C5121102 | LAREDO | TX | | 02/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,371 | 7,371 | 0 | 0 | 0 |
| B6112101 | LEAGUE CITY | TX | | 02/06/2017 | | 934,880 | 0 | 0 | 0 | 0 | 0 | 0 | 9,622 | 9,622 | 0 | 0 | 0 |
| B6112802 | LEAGUE CITY | TX | | 02/13/2017 | | 1,677,660 | 0 | 0 | 0 | 0 | 0 | 0 | 17,267 | 17,267 | 0 | 0 | 0 |
| B9070801 | LEAGUE CITY | TX | | 08/23/2019 | | 594,621 | 0 | 0 | 0 | 0 | 0 | 0 | 5,262 | 5,262 | 0 | 0 | 0 |
| C3011303 | LEAGUE CITY | TX | | 03/21/2023 | | 5,530,067 | 0 | 0 | 0 | 0 | 0 | 0 | 31,121 | 31,121 | 0 | 0 | 0 |
| C5121601 | LEANDER | TX | | 02/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,118 | 4,118 | 0 | 0 | 0 |
| WC305002 | LEANDER | TX | | 07/14/2023 | | 6,768,383 | 0 | 0 | 0 | 0 | 0 | 0 | 13,328 | 13,328 | 0 | 0 | 0 |
| WC307002 | LEANDER | TX | | 10/18/2023 | | 6,697,035 | 0 | 0 | 0 | 0 | 0 | 0 | 9,505 | 9,505 | 0 | 0 | 0 |
| B5030205 | LEWISVILLE | TX | | 04/17/2015 | | 561,059 | 0 | 0 | 0 | 0 | 0 | 0 | 5,952 | 5,952 | 0 | 0 | 0 |
| C1052403 | LEWISVILLE | TX | | 08/23/2021 | | 848,994 | 0 | 0 | 0 | 0 | 0 | 0 | 6,646 | 6,646 | 0 | 0 | 0 |
| C1121001 | LEWISVILLE | TX | | 02/11/2022 | | 3,679,441 | 0 | 0 | 0 | 0 | 0 | 0 | 30,252 | 30,252 | 0 | 0 | 0 |
| C0121601 | LIBERTY HILL | TX | | 03/05/2021 | | 1,249,425 | 0 | 0 | 0 | 0 | 0 | 0 | 10,635 | 10,635 | 0 | 0 | 0 |
| C4071907 | LIBERTY HILL | TX | | 10/04/2024 | | 524,601 | 0 | 0 | 0 | 0 | 0 | 0 | 2,342 | 2,342 | 0 | 0 | 0 |
| C4010510 | LITTLE ELM | TX | | 04/18/2024 | | 1,137,154 | 0 | 0 | 0 | 0 | 0 | 0 | 3,695 | 3,695 | 0 | 0 | 0 |
| B9013102 | LIVE OAK | TX | | 03/28/2019 | | 2,290,431 | 0 | 0 | 0 | 0 | 0 | 0 | 19,638 | 19,638 | 0 | 0 | 0 |
| C6052001 | LIVE OAK | TX | | 08/05/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| WC212002 | LIVINGSTON | TX | | 05/23/2023 | | 1,950,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3031403 | LONGVIEW | TX | | 06/27/2013 | | 641,880 | 0 | 0 | 0 | 0 | 0 | 0 | 9,682 | 9,682 | 0 | 0 | 0 |
| C1081902 | LUBBOCK | TX | | 10/29/2021 | | 937,188 | 0 | 0 | 0 | 0 | 0 | 0 | 7,146 | 7,146 | 0 | 0 | 0 |
| C2010502 | LUBBOCK | TX | | 03/09/2022 | | 1,153,018 | 0 | 0 | 0 | 0 | 0 | 0 | 8,532 | 8,532 | 0 | 0 | 0 |
| C4070901 | LUBBOCK | TX | | 09/24/2024 | | 1,215,102 | 0 | 0 | 0 | 0 | 0 | 0 | 8,134 | 8,134 | 0 | 0 | 0 |
| C4072401 | LUBBOCK | TX | | 09/30/2024 | | 2,683,102 | 0 | 0 | 0 | 0 | 0 | 0 | 8,259 | 8,259 | 0 | 0 | 0 |
| C6052901 | LUBBOCK | TX | | 08/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C1031004 | LYTLE | TX | | 05/25/2021 | | 556,067 | 0 | 0 | 0 | 0 | 0 | 0 | 4,554 | 4,554 | 0 | 0 | 0 |
| C4100108 | MADISONVILLE | TX | | 12/17/2024 | | 2,093,118 | 0 | 0 | 0 | 0 | 0 | 0 | 25,030 | 25,030 | 0 | 0 | 0 |
| C2011802 | MAGNOLIA | TX | | 03/25/2022 | | 1,572,856 | 0 | 0 | 0 | 0 | 0 | 0 | 11,978 | 11,978 | 0 | 0 | 0 |
| C3020105 | MAGNOLIA | TX | | 04/21/2023 | | 2,229,867 | 0 | 0 | 0 | 0 | 0 | 0 | 12,663 | 12,663 | 0 | 0 | 0 |
| B8090506 | MANSFIELD | TX | | 12/04/2018 | | 643,708 | 0 | 0 | 0 | 0 | 0 | 0 | 3,306 | 3,306 | 0 | 0 | 0 |
| B4090405 | MARSHALL | TX | | 10/17/2014 | | 526,345 | 0 | 0 | 0 | 0 | 0 | 0 | 5,633 | 5,633 | 0 | 0 | 0 |
| B9031301 | MATHIS | TX | | 05/23/2019 | | 242,939 | 0 | 0 | 0 | 0 | 0 | 0 | 2,931 | 2,931 | 0 | 0 | 0 |
| B3051403 | MCALLEN | TX | | 08/28/2013 | | 541,633 | 0 | 0 | 0 | 0 | 0 | 0 | 8,098 | 8,098 | 0 | 0 | 0 |
| B3051404 | MCALLEN | TX | | 08/28/2013 | | 235,431 | 0 | 0 | 0 | 0 | 0 | 0 | 3,522 | 3,522 | 0 | 0 | 0 |
| B3051405 | MCALLEN | TX | | 08/28/2013 | | 777,206 | 0 | 0 | 0 | 0 | 0 | 0 | 11,616 | 11,616 | 0 | 0 | 0 |
| B3051406 | MCALLEN | TX | | 08/28/2013 | | 518,090 | 0 | 0 | 0 | 0 | 0 | 0 | 7,745 | 7,745 | 0 | 0 | 0 |
| B3051407 | MCALLEN | TX | | 08/28/2013 | | 362,735 | 0 | 0 | 0 | 0 | 0 | 0 | 5,420 | 5,420 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B3051408 | MCALLEN | TX | | 08/28/2013 | | 167,678 | 0 | 0 | 0 | 0 | 0 | 0 | 2,507 | 2,507 | 0 | 0 | 0 |
| B3051409 | MCALLEN | TX | | 08/28/2013 | | 334,397 | 0 | 0 | 0 | 0 | 0 | 0 | 4,999 | 4,999 | 0 | 0 | 0 |
| B3051411 | MCALLEN | TX | | 08/28/2013 | | 122,367 | 0 | 0 | 0 | 0 | 0 | 0 | 1,833 | 1,833 | 0 | 0 | 0 |
| B3051412 | MCALLEN | TX | | 08/28/2013 | | 187,937 | 0 | 0 | 0 | 0 | 0 | 0 | 2,809 | 2,809 | 0 | 0 | 0 |
| B3051413 | MCALLEN | TX | | 08/28/2013 | | 188,345 | 0 | 0 | 0 | 0 | 0 | 0 | 2,818 | 2,818 | 0 | 0 | 0 |
| B3051414 | MCALLEN | TX | | 08/28/2013 | | 353,289 | 0 | 0 | 0 | 0 | 0 | 0 | 5,280 | 5,280 | 0 | 0 | 0 |
| B3103105 | MCALLEN | TX | | 01/23/2014 | | 266,271 | 0 | 0 | 0 | 0 | 0 | 0 | 3,629 | 3,629 | 0 | 0 | 0 |
| B3103106 | MCALLEN | TX | | 01/23/2014 | | 213,468 | 0 | 0 | 0 | 0 | 0 | 0 | 2,911 | 2,911 | 0 | 0 | 0 |
| B3103107 | MCALLEN | TX | | 01/23/2014 | | 239,800 | 0 | 0 | 0 | 0 | 0 | 0 | 3,272 | 3,272 | 0 | 0 | 0 |
| B3103108 | MCALLEN | TX | | 01/23/2014 | | 1,074,659 | 0 | 0 | 0 | 0 | 0 | 0 | 14,647 | 14,647 | 0 | 0 | 0 |
| B8091303 | MCALLEN | TX | | 11/30/2018 | | 2,550,787 | 0 | 0 | 0 | 0 | 0 | 0 | 20,915 | 20,915 | 0 | 0 | 0 |
| B9102301 | MCALLEN | TX | | 01/08/2020 | | 735,054 | 0 | 0 | 0 | 0 | 0 | 0 | 6,342 | 6,342 | 0 | 0 | 0 |
| C3083003 | MCALLEN | TX | | 11/10/2023 | | 2,900,567 | 0 | 0 | 0 | 0 | 0 | 0 | 13,751 | 13,751 | 0 | 0 | 0 |
| WC205001 | MCALLEN | TX | | 06/27/2022 | | 4,580,441 | 0 | 0 | 0 | 0 | 0 | 0 | 13,445 | 13,445 | 0 | 0 | 0 |
| B4010805 | MCKINNEY | TX | | 03/31/2014 | | 445,257 | 0 | 0 | 0 | 0 | 0 | 0 | 5,612 | 5,612 | 0 | 0 | 0 |
| B4110302 | MCKINNEY | TX | | 12/11/2014 | | 1,165,112 | 0 | 0 | 0 | 0 | 0 | 0 | 25,140 | 25,140 | 0 | 0 | 0 |
| B5110303 | MCKINNEY | TX | | 02/03/2016 | | 260,150 | 0 | 0 | 0 | 0 | 0 | 0 | 4,764 | 4,764 | 0 | 0 | 0 |
| B8051101 | MCKINNEY | TX | | 07/12/2018 | | 421,220 | 0 | 0 | 0 | 0 | 0 | 0 | 3,833 | 3,833 | 0 | 0 | 0 |
| B9050904 | MCKINNEY | TX | | 08/30/2019 | | 1,567,414 | 0 | 0 | 0 | 0 | 0 | 0 | 6,971 | 6,971 | 0 | 0 | 0 |
| C0112001 | MCKINNEY | TX | | 01/19/2021 | | 3,575,942 | 0 | 0 | 0 | 0 | 0 | 0 | 29,982 | 29,982 | 0 | 0 | 0 |
| C1120104 | MCKINNEY | TX | | 01/31/2022 | | 944,404 | 0 | 0 | 0 | 0 | 0 | 0 | 3,950 | 3,950 | 0 | 0 | 0 |
| C2030101 | MCKINNEY | TX | | 04/27/2022 | | 3,099,836 | 0 | 0 | 0 | 0 | 0 | 0 | 21,502 | 21,502 | 0 | 0 | 0 |
| C5041401 | MCKINNEY | TX | | 08/07/2025 | | 929,964 | 0 | 0 | 0 | 0 | 0 | 0 | 4,023 | 4,023 | 0 | 0 | 0 |
| C5061202 | MERKEL | TX | | 09/18/2025 | | 501,053 | 0 | 0 | 0 | 0 | 0 | 0 | 5,182 | 5,182 | 0 | 0 | 0 |
| B3062605 | MESQUITE | TX | | 09/30/2013 | | 1,575,112 | 0 | 0 | 0 | 0 | 0 | 0 | 21,347 | 21,347 | 0 | 0 | 0 |
| B9090503 | MESQUITE | TX | | 12/18/2019 | | 570,766 | 0 | 0 | 0 | 0 | 0 | 0 | 13,366 | 13,366 | 0 | 0 | 0 |
| C4012202 | MESQUITE | TX | | 04/10/2024 | | 2,886,970 | 0 | 0 | 0 | 0 | 0 | 0 | 13,441 | 13,441 | 0 | 0 | 0 |
| C5041008 | MESQUITE | TX | | 07/02/2025 | | 515,659 | 0 | 0 | 0 | 0 | 0 | 0 | 3,424 | 3,424 | 0 | 0 | 0 |
| B1042701 | MIDLAND | TX | | 07/29/2011 | | 1,050,100 | 0 | 0 | 0 | 0 | 0 | 0 | 19,429 | 19,429 | 0 | 0 | 0 |
| B1042701-1 | MIDLAND | TX | | 05/15/2015 | | 277,810 | 0 | 0 | 0 | 0 | 0 | 0 | 5,142 | 5,142 | 0 | 0 | 0 |
| B3042201 | MIDLAND | TX | | 07/02/2013 | | 604,286 | 0 | 0 | 0 | 0 | 0 | 0 | 8,344 | 8,344 | 0 | 0 | 0 |
| B8090504 | MIDLAND | TX | | 11/07/2018 | | 298,171 | 0 | 0 | 0 | 0 | 0 | 0 | 2,544 | 2,544 | 0 | 0 | 0 |
| C3062203 | MIDLAND | TX | | 09/29/2023 | | 3,169,404 | 0 | 0 | 0 | 0 | 0 | 0 | 9,217 | 9,217 | 0 | 0 | 0 |
| C4042605 | MIDLAND | TX | | 06/28/2024 | | 2,485,888 | 0 | 0 | 0 | 0 | 0 | 0 | 11,214 | 11,214 | 0 | 0 | 0 |
| C4100703 | MIDLAND | TX | | 02/28/2025 | | 6,722,310 | 0 | 0 | 0 | 0 | 0 | 0 | 12,758 | 12,758 | 0 | 0 | 0 |
| C5080101 | MIDLAND | TX | | 10/14/2025 | | 1,672,674 | 0 | 0 | 0 | 0 | 0 | 0 | 7,273 | 7,273 | 0 | 0 | 0 |
| C5100102 | MIDLAND | TX | | 12/11/2025 | | 6,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 14,065 | 14,065 | 0 | 0 | 0 |
| B0041503 | MISSION | TX | | 06/04/2010 | | 729,369 | 0 | 0 | 0 | 0 | 0 | 0 | 14,210 | 14,210 | 0 | 0 | 0 |
| B6020201 | MISSION | TX | | 04/15/2016 | | 1,368,950 | 0 | 0 | 0 | 0 | 0 | 0 | 13,559 | 13,559 | 0 | 0 | 0 |
| C5052102 | MISSION | TX | | 08/27/2025 | | 1,101,346 | 0 | 0 | 0 | 0 | 0 | 0 | 4,676 | 4,676 | 0 | 0 | 0 |
| WC302004 | MISSION | TX | | 04/24/2023 | | 4,411,518 | 0 | 0 | 0 | 0 | 0 | 0 | 9,463 | 9,463 | 0 | 0 | 0 |
| B5092501 | MISSOURI CITY | TX | | 12/07/2015 | | 1,036,585 | 0 | 0 | 0 | 0 | 0 | 0 | 10,746 | 10,746 | 0 | 0 | 0 |
| B8041201 | MISSOURI CITY | TX | | 06/07/2018 | | 688,824 | 0 | 0 | 0 | 0 | 0 | 0 | 4,251 | 4,251 | 0 | 0 | 0 |
| B9101002 | MISSOURI CITY | TX | | 01/14/2020 | | 518,281 | 0 | 0 | 0 | 0 | 0 | 0 | 4,557 | 4,557 | 0 | 0 | 0 |
| C1070602 | MISSOURI CITY | TX | | 09/01/2021 | | 2,021,182 | 0 | 0 | 0 | 0 | 0 | 0 | 16,165 | 16,165 | 0 | 0 | 0 |
| C2080504 | MISSOURI CITY | TX | | 10/17/2022 | | 702,844 | 0 | 0 | 0 | 0 | 0 | 0 | 11,054 | 11,054 | 0 | 0 | 0 |
| C2080505 | MISSOURI CITY | TX | | 10/17/2022 | | 562,251 | 0 | 0 | 0 | 0 | 0 | 0 | 8,845 | 8,845 | 0 | 0 | 0 |
| C5041101 | MISSOURI CITY | TX | | 07/03/2025 | | 716,122 | 0 | 0 | 0 | 0 | 0 | 0 | 3,062 | 3,062 | 0 | 0 | 0 |
| C1051701 | MONTGOMERY | TX | | 07/30/2021 | | 974,545 | 0 | 0 | 0 | 0 | 0 | 0 | 7,887 | 7,887 | 0 | 0 | 0 |
| C5120805 | MONTGOMERY | TX | | 02/10/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,113 | 8,113 | 0 | 0 | 0 |
| C0021105 | NEW BRAUNFELS | TX | | 04/24/2020 | | 704,734 | 0 | 0 | 0 | 0 | 0 | 0 | 6,160 | 6,160 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B1122101 | NORTH RICHLAND HILLS | TX | | 03/29/2012 | | 835,321 | 0 | 0 | 0 | 0 | 0 | 0 | 15,248 | 15,248 | 0 | 0 | 0 |
| B1122101-1 | NORTH RICHLAND HILLS | TX | | 03/26/2020 | | 307,656 | 0 | 0 | 0 | 0 | 0 | 0 | 5,616 | 5,616 | 0 | 0 | 0 |
| C1021103 | NORTH RICHLAND HILLS | TX | | 05/12/2021 | | 2,185,679 | 0 | 0 | 0 | 0 | 0 | 0 | 12,709 | 12,709 | 0 | 0 | 0 |
| C4021201 | NORTHLAKE | TX | | 04/30/2024 | | 1,526,448 | 0 | 0 | 0 | 0 | 0 | 0 | 7,106 | 7,106 | 0 | 0 | 0 |
| B9091604 | ODESSA | TX | | 12/02/2019 | | 657,242 | 0 | 0 | 0 | 0 | 0 | 0 | 10,534 | 10,534 | 0 | 0 | 0 |
| C2050208 | ODESSA | TX | | 07/13/2022 | | 3,565,486 | 0 | 0 | 0 | 0 | 0 | 0 | 22,856 | 22,856 | 0 | 0 | 0 |
| C2111501 | ODESSA | TX | | 02/17/2023 | | 5,498,838 | 0 | 0 | 0 | 0 | 0 | 0 | 16,912 | 16,912 | 0 | 0 | 0 |
| C3062202 | ODESSA | TX | | 10/30/2023 | | 4,142,046 | 0 | 0 | 0 | 0 | 0 | 0 | 12,024 | 12,024 | 0 | 0 | 0 |
| B5062201 | ORANGE | TX | | 10/16/2015 | | 755,420 | 0 | 0 | 0 | 0 | 0 | 0 | 7,744 | 7,744 | 0 | 0 | 0 |
| C4031304 | PAMPA | TX | | 05/23/2024 | | 929,804 | 0 | 0 | 0 | 0 | 0 | 0 | 4,300 | 4,300 | 0 | 0 | 0 |
| B9050602 | PANTEGO | TX | | 07/02/2019 | | 694,167 | 0 | 0 | 0 | 0 | 0 | 0 | 4,848 | 4,848 | 0 | 0 | 0 |
| C6011203 | PARIS | TX | | 03/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,967 | 10,967 | 0 | 0 | 0 |
| B3061402 | PASADENA | TX | | 09/05/2013 | | 994,250 | 0 | 0 | 0 | 0 | 0 | 0 | 24,061 | 24,061 | 0 | 0 | 0 |
| B6091904 | PASADENA | TX | | 11/28/2016 | | 316,405 | 0 | 0 | 0 | 0 | 0 | 0 | 3,512 | 3,512 | 0 | 0 | 0 |
| B9090505 | PASADENA | TX | | 12/18/2019 | | 337,503 | 0 | 0 | 0 | 0 | 0 | 0 | 7,904 | 7,904 | 0 | 0 | 0 |
| C0030204 | PASADENA | TX | | 05/14/2020 | | 960,077 | 0 | 0 | 0 | 0 | 0 | 0 | 21,538 | 21,538 | 0 | 0 | 0 |
| C0051403 | PASADENA | TX | | 07/30/2020 | | 832,423 | 0 | 0 | 0 | 0 | 0 | 0 | 17,888 | 17,888 | 0 | 0 | 0 |
| C5111102 | PASADENA | TX | | 03/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,853 | 12,853 | 0 | 0 | 0 |
| B5062901 | PEARLAND | TX | | 10/29/2015 | | 238,813 | 0 | 0 | 0 | 0 | 0 | 0 | 4,388 | 4,388 | 0 | 0 | 0 |
| C4011202 | PEARLAND | TX | | 03/29/2024 | | 4,370,490 | 0 | 0 | 0 | 0 | 0 | 0 | 14,290 | 14,290 | 0 | 0 | 0 |
| C4011202-1 | PEARLAND | TX | | 01/31/2025 | | 510,949 | 0 | 0 | 0 | 0 | 0 | 0 | 1,432 | 1,432 | 0 | 0 | 0 |
| C4082801 | PEARLAND | TX | | 11/01/2024 | | 1,792,133 | 0 | 0 | 0 | 0 | 0 | 0 | 8,532 | 8,532 | 0 | 0 | 0 |
| C4091104 | PEARLAND | TX | | 11/20/2024 | | 1,573,074 | 0 | 0 | 0 | 0 | 0 | 0 | 7,230 | 7,230 | 0 | 0 | 0 |
| C4092401 | PEARLAND | TX | | 11/26/2024 | | 2,167,954 | 0 | 0 | 0 | 0 | 0 | 0 | 10,692 | 10,692 | 0 | 0 | 0 |
| C4102403 | PEARLAND | TX | | 01/08/2025 | | 3,389,587 | 0 | 0 | 0 | 0 | 0 | 0 | 15,645 | 15,645 | 0 | 0 | 0 |
| B0032510 | PFLUGERVILLE | TX | | 06/03/2010 | | 52,712 | 0 | 0 | 0 | 0 | 0 | 0 | 2,693 | 2,693 | 0 | 0 | 0 |
| B0081702 | PFLUGERVILLE | TX | | 11/12/2010 | | 222,718 | 0 | 0 | 0 | 0 | 0 | 0 | 4,676 | 4,676 | 0 | 0 | 0 |
| B9020605 | PFLUGERVILLE | TX | | 03/27/2019 | | 334,536 | 0 | 0 | 0 | 0 | 0 | 0 | 2,949 | 2,949 | 0 | 0 | 0 |
| C2032801 | PFLUGERVILLE | TX | | 06/01/2022 | | 2,445,605 | 0 | 0 | 0 | 0 | 0 | 0 | 17,516 | 17,516 | 0 | 0 | 0 |
| C4121303 | PFLUGERVILLE | TX | | 03/14/2025 | | 4,374,567 | 0 | 0 | 0 | 0 | 0 | 0 | 13,567 | 13,567 | 0 | 0 | 0 |
| C6041502 | PFLUGERVILLE | TX | | 06/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,428,922 | 3,428,922 | 0 | 0 | 0 |
| C5050901 | PHARR | TX | | 08/15/2025 | | 1,159,219 | 0 | 0 | 0 | 0 | 0 | 0 | 5,015 | 5,015 | 0 | 0 | 0 |
| C0031802 | PINEHURST | TX | | 06/04/2020 | | 2,378,810 | 0 | 0 | 0 | 0 | 0 | 0 | 19,744 | 19,744 | 0 | 0 | 0 |
| C4040401 | PLAINVIEW | TX | | 06/21/2024 | | 4,067,632 | 0 | 0 | 0 | 0 | 0 | 0 | 12,765 | 12,765 | 0 | 0 | 0 |
| A8090203 | PLANO | TX | | 10/08/2008 | | 540,548 | 0 | 0 | 0 | 0 | 0 | 0 | 13,914 | 13,914 | 0 | 0 | 0 |
| B7101902 | PLANO | TX | | 12/20/2017 | | 363,926 | 0 | 0 | 0 | 0 | 0 | 0 | 5,208 | 5,208 | 0 | 0 | 0 |
| B9090501 | PLANO | TX | | 12/18/2019 | | 810,054 | 0 | 0 | 0 | 0 | 0 | 0 | 18,967 | 18,967 | 0 | 0 | 0 |
| C1110101 | PLANO | TX | | 12/15/2021 | | 2,793,673 | 0 | 0 | 0 | 0 | 0 | 0 | 22,585 | 22,585 | 0 | 0 | 0 |
| C4012204 | PLANO | TX | | 04/08/2024 | | 6,560,311 | 0 | 0 | 0 | 0 | 0 | 0 | 44,526 | 44,526 | 0 | 0 | 0 |
| C4111301 | PLANO | TX | | 02/21/2025 | | 2,026,878 | 0 | 0 | 0 | 0 | 0 | 0 | 8,644 | 8,644 | 0 | 0 | 0 |
| B9103112 | PORT ARTHUR | TX | | 02/04/2020 | | 738,360 | 0 | 0 | 0 | 0 | 0 | 0 | 6,372 | 6,372 | 0 | 0 | 0 |
| C2020301 | PORT ARTHUR | TX | | 04/13/2022 | | 718,894 | 0 | 0 | 0 | 0 | 0 | 0 | 5,523 | 5,523 | 0 | 0 | 0 |
| C2040601 | PORT ARTHUR | TX | | 06/13/2022 | | 958,702 | 0 | 0 | 0 | 0 | 0 | 0 | 6,667 | 6,667 | 0 | 0 | 0 |
| C4060401 | PORT ARTHUR | TX | | 08/16/2024 | | 1,493,732 | 0 | 0 | 0 | 0 | 0 | 0 | 6,763 | 6,763 | 0 | 0 | 0 |
| C4043002 | PORTER | TX | | 07/23/2024 | | 1,184,309 | 0 | 0 | 0 | 0 | 0 | 0 | 3,229 | 3,229 | 0 | 0 | 0 |
| C5011501 | PROSPER | TX | | 04/02/2025 | | 1,609,105 | 0 | 0 | 0 | 0 | 0 | 0 | 4,630 | 4,630 | 0 | 0 | 0 |
| C5011502 | PROSPER | TX | | 03/31/2025 | | 675,009 | 0 | 0 | 0 | 0 | 0 | 0 | 2,706 | 2,706 | 0 | 0 | 0 |
| C3051803 | RICHARDSON | TX | | 08/11/2023 | | 2,344,697 | 0 | 0 | 0 | 0 | 0 | 0 | 12,551 | 12,551 | 0 | 0 | 0 |
| B6110102 | RICHMOND | TX | | 01/24/2017 | | 317,328 | 0 | 0 | 0 | 0 | 0 | 0 | 3,434 | 3,434 | 0 | 0 | 0 |
| B8011104 | RICHMOND | TX | | 03/14/2018 | | 561,989 | 0 | 0 | 0 | 0 | 0 | 0 | 7,747 | 7,747 | 0 | 0 | 0 |
| C2041901 | RICHMOND | TX | | 07/08/2022 | | 1,970,962 | 0 | 0 | 0 | 0 | 0 | 0 | 13,220 | 13,220 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| C4022203 | RICHMOND | TX | | 05/17/2024 | | 2,566,208 | 0 | 0 | 0 | 0 | 0 | 0 | 11,658 | 11,658 | 0 | 0 | 0 |
| C5032101 | RICHMOND | TX | | 06/16/2025 | | 1,643,763 | 0 | 0 | 0 | 0 | 0 | 0 | 7,338 | 7,338 | 0 | 0 | 0 |
| C5050601 | RICHMOND (AKA ROSENBERG) | TX | | 07/09/2025 | | 3,818,507 | 0 | 0 | 0 | 0 | 0 | 0 | 16,935 | 16,935 | 0 | 0 | 0 |
| B8092704 | ROCKWALL | TX | | 12/17/2018 | | 3,487,499 | 0 | 0 | 0 | 0 | 0 | 0 | 43,707 | 43,707 | 0 | 0 | 0 |
| B6110101 | ROSENBERG | TX | | 01/24/2017 | | 502,383 | 0 | 0 | 0 | 0 | 0 | 0 | 5,440 | 5,440 | 0 | 0 | 0 |
| B6110402 | ROSENBERG | TX | | 01/27/2017 | | 589,976 | 0 | 0 | 0 | 0 | 0 | 0 | 6,456 | 6,456 | 0 | 0 | 0 |
| B7012302 | ROSENBERG | TX | | 06/15/2017 | | 3,921,434 | 0 | 0 | 0 | 0 | 0 | 0 | 40,943 | 40,943 | 0 | 0 | 0 |
| C1081204 | ROSENBERG | TX | | 10/25/2021 | | 522,132 | 0 | 0 | 0 | 0 | 0 | 0 | 4,270 | 4,270 | 0 | 0 | 0 |
| C3031401 | ROSENBERG | TX | | 04/28/2023 | | 1,746,788 | 0 | 0 | 0 | 0 | 0 | 0 | 9,451 | 9,451 | 0 | 0 | 0 |
| A7080201 | ROUND ROCK | TX | | 09/27/2007 | | 109,185 | 0 | 0 | 0 | 0 | 0 | 0 | 3,436 | 3,436 | 0 | 0 | 0 |
| A8091702 | ROUND ROCK | TX | | 11/20/2008 | | 711,664 | 0 | 0 | 0 | 0 | 0 | 0 | 18,755 | 18,755 | 0 | 0 | 0 |
| A9042702 | ROUND ROCK | TX | | 07/17/2009 | | 237,417 | 0 | 0 | 0 | 0 | 0 | 0 | 13,284 | 13,284 | 0 | 0 | 0 |
| B0020901 | ROUND ROCK | TX | | 03/29/2010 | | 1,288,940 | 0 | 0 | 0 | 0 | 0 | 0 | 26,316 | 26,316 | 0 | 0 | 0 |
| B3102101 | ROUND ROCK | TX | | 01/24/2014 | | 1,951,411 | 0 | 0 | 0 | 0 | 0 | 0 | 45,188 | 45,188 | 0 | 0 | 0 |
| B7061502 | ROUND ROCK | TX | | 08/31/2017 | | 1,006,705 | 0 | 0 | 0 | 0 | 0 | 0 | 6,610 | 6,610 | 0 | 0 | 0 |
| B9080603 | ROUND ROCK | TX | | 10/30/2019 | | 1,137,555 | 0 | 0 | 0 | 0 | 0 | 0 | 10,191 | 10,191 | 0 | 0 | 0 |
| C1020101 | ROUND ROCK | TX | | 04/01/2021 | | 3,079,596 | 0 | 0 | 0 | 0 | 0 | 0 | 26,061 | 26,061 | 0 | 0 | 0 |
| C2050902 | ROUND ROCK | TX | | 08/17/2022 | | 588,550 | 0 | 0 | 0 | 0 | 0 | 0 | 3,693 | 3,693 | 0 | 0 | 0 |
| C4092603 | ROUND ROCK | TX | | 11/27/2024 | | 848,325 | 0 | 0 | 0 | 0 | 0 | 0 | 4,185 | 4,185 | 0 | 0 | 0 |
| A9050402 | ROWLETT | TX | | 06/29/2009 | | 190,841 | 0 | 0 | 0 | 0 | 0 | 0 | 12,319 | 12,319 | 0 | 0 | 0 |
| C0113001 | ROWLETT | TX | | 01/21/2021 | | 1,632,419 | 0 | 0 | 0 | 0 | 0 | 0 | 13,504 | 13,504 | 0 | 0 | 0 |
| C6011602 | ROWLETT | TX | | 03/26/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,404 | 9,404 | 0 | 0 | 0 |
| C0120802 | SACHSE | TX | | 02/26/2021 | | 2,910,566 | 0 | 0 | 0 | 0 | 0 | 0 | 24,588 | 24,588 | 0 | 0 | 0 |
| B8013001 | SAN ANGELO | TX | | 05/04/2018 | | 455,012 | 0 | 0 | 0 | 0 | 0 | 0 | 2,870 | 2,870 | 0 | 0 | 0 |
| C1081801 | SAN ANGELO | TX | | 10/27/2021 | | 426,683 | 0 | 0 | 0 | 0 | 0 | 0 | 4,971 | 4,971 | 0 | 0 | 0 |
| A7121202 | SAN ANTONIO | TX | | 01/31/2008 | | 212,212 | 0 | 0 | 0 | 0 | 0 | 0 | 6,454 | 6,454 | 0 | 0 | 0 |
| B0030501 | SAN ANTONIO | TX | | 05/10/2010 | | 662,457 | 0 | 0 | 0 | 0 | 0 | 0 | 12,838 | 12,838 | 0 | 0 | 0 |
| B1041501 | SAN ANTONIO | TX | | 06/16/2011 | | 1,025,371 | 0 | 0 | 0 | 0 | 0 | 0 | 19,708 | 19,708 | 0 | 0 | 0 |
| B1101902 | SAN ANTONIO | TX | | 01/30/2012 | | 181,700 | 0 | 0 | 0 | 0 | 0 | 0 | 31,908 | 31,908 | 0 | 0 | 0 |
| B2042402 | SAN ANTONIO | TX | | 07/11/2012 | | 137,688 | 0 | 0 | 0 | 0 | 0 | 0 | 2,114 | 2,114 | 0 | 0 | 0 |
| B2082702 | SAN ANTONIO | TX | | 10/30/2012 | | 1,389,373 | 0 | 0 | 0 | 0 | 0 | 0 | 21,056 | 21,056 | 0 | 0 | 0 |
| B2092802 | SAN ANTONIO | TX | | 11/20/2012 | | 143,751 | 0 | 0 | 0 | 0 | 0 | 0 | 17,640 | 17,640 | 0 | 0 | 0 |
| B2092803 | SAN ANTONIO | TX | | 11/20/2012 | | 56,209 | 0 | 0 | 0 | 0 | 0 | 0 | 6,899 | 6,899 | 0 | 0 | 0 |
| B3052005 | SAN ANTONIO | TX | | 08/07/2013 | | 402,186 | 0 | 0 | 0 | 0 | 0 | 0 | 5,547 | 5,547 | 0 | 0 | 0 |
| B3070201 | SAN ANTONIO | TX | | 09/23/2013 | | 150,412 | 0 | 0 | 0 | 0 | 0 | 0 | 12,747 | 12,747 | 0 | 0 | 0 |
| B3070202 | SAN ANTONIO | TX | | 09/24/2013 | | 109,715 | 0 | 0 | 0 | 0 | 0 | 0 | 9,310 | 9,310 | 0 | 0 | 0 |
| B3100301 | SAN ANTONIO | TX | | 11/26/2013 | | 145,359 | 0 | 0 | 0 | 0 | 0 | 0 | 11,561 | 11,561 | 0 | 0 | 0 |
| B4080401 | SAN ANTONIO | TX | | 11/20/2014 | | 397,692 | 0 | 0 | 0 | 0 | 0 | 0 | 4,500 | 4,500 | 0 | 0 | 0 |
| B4080402 | SAN ANTONIO | TX | | 11/17/2014 | | 154,763 | 0 | 0 | 0 | 0 | 0 | 0 | 1,751 | 1,751 | 0 | 0 | 0 |
| B5012806 | SAN ANTONIO | TX | | 04/10/2015 | | 1,058,432 | 0 | 0 | 0 | 0 | 0 | 0 | 11,665 | 11,665 | 0 | 0 | 0 |
| B5092402 | SAN ANTONIO | TX | | 12/09/2015 | | 417,214 | 0 | 0 | 0 | 0 | 0 | 0 | 7,580 | 7,580 | 0 | 0 | 0 |
| B6010404 | SAN ANTONIO | TX | | 02/29/2016 | | 215,125 | 0 | 0 | 0 | 0 | 0 | 0 | 2,171 | 2,171 | 0 | 0 | 0 |
| B7071001 | SAN ANTONIO | TX | | 09/08/2017 | | 791,369 | 0 | 0 | 0 | 0 | 0 | 0 | 7,410 | 7,410 | 0 | 0 | 0 |
| B8010401 | SAN ANTONIO | TX | | 03/15/2018 | | 373,150 | 0 | 0 | 0 | 0 | 0 | 0 | 2,415 | 2,415 | 0 | 0 | 0 |
| B8103102 | SAN ANTONIO | TX | | 01/16/2019 | | 532,644 | 0 | 0 | 0 | 0 | 0 | 0 | 2,856 | 2,856 | 0 | 0 | 0 |
| B9021101 | SAN ANTONIO | TX | | 03/13/2019 | | 2,193,308 | 0 | 0 | 0 | 0 | 0 | 0 | 19,057 | 19,057 | 0 | 0 | 0 |
| B9040901 | SAN ANTONIO | TX | | 05/31/2019 | | 692,430 | 0 | 0 | 0 | 0 | 0 | 0 | 9,512 | 9,512 | 0 | 0 | 0 |
| B9040902 | SAN ANTONIO | TX | | 05/30/2019 | | 511,566 | 0 | 0 | 0 | 0 | 0 | 0 | 7,031 | 7,031 | 0 | 0 | 0 |
| B9082903 | SAN ANTONIO | TX | | 11/04/2019 | | 3,178,939 | 0 | 0 | 0 | 0 | 0 | 0 | 27,595 | 27,595 | 0 | 0 | 0 |
| B9122601 | SAN ANTONIO | TX | | 02/26/2020 | | 1,165,626 | 0 | 0 | 0 | 0 | 0 | 0 | 9,932 | 9,932 | 0 | 0 | 0 |
| C0010901 | SAN ANTONIO | TX | | 03/25/2020 | | 2,284,572 | 0 | 0 | 0 | 0 | 0 | 0 | 29,730 | 29,730 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C0030203 | SAN ANTONIO | TX | | 04/27/2020 | | 1,410,864 | 0 | 0 | 0 | 0 | 0 | 0 | 9,579 | 9,579 | 0 | 0 | 0 |
| C0080501 | SAN ANTONIO | TX | | 10/30/2020 | | 997,846 | 0 | 0 | 0 | 0 | 0 | 0 | 6,121 | 6,121 | 0 | 0 | 0 |
| C1032901 | SAN ANTONIO | TX | | 06/08/2021 | | 602,444 | 0 | 0 | 0 | 0 | 0 | 0 | 4,641 | 4,641 | 0 | 0 | 0 |
| C1081805 | SAN ANTONIO | TX | | 10/21/2021 | | 816,822 | 0 | 0 | 0 | 0 | 0 | 0 | 9,512 | 9,512 | 0 | 0 | 0 |
| C1092901 | SAN ANTONIO | TX | | 12/13/2021 | | 2,892,079 | 0 | 0 | 0 | 0 | 0 | 0 | 24,043 | 24,043 | 0 | 0 | 0 |
| C2012801 | SAN ANTONIO | TX | | 04/06/2022 | | 638,697 | 0 | 0 | 0 | 0 | 0 | 0 | 4,908 | 4,908 | 0 | 0 | 0 |
| C2082904 | SAN ANTONIO | TX | | 11/04/2022 | | 2,617,830 | 0 | 0 | 0 | 0 | 0 | 0 | 16,610 | 16,610 | 0 | 0 | 0 |
| C2082905 | SAN ANTONIO | TX | | 11/18/2022 | | 1,336,266 | 0 | 0 | 0 | 0 | 0 | 0 | 8,350 | 8,350 | 0 | 0 | 0 |
| C2091602 | SAN ANTONIO | TX | | 11/17/2022 | | 2,712,414 | 0 | 0 | 0 | 0 | 0 | 0 | 16,173 | 16,173 | 0 | 0 | 0 |
| C2102001 | SAN ANTONIO | TX | | 02/28/2023 | | 8,014,943 | 0 | 0 | 0 | 0 | 0 | 0 | 108,963 | 108,963 | 0 | 0 | 0 |
| C3051804 | SAN ANTONIO | TX | | 08/11/2023 | | 3,861,439 | 0 | 0 | 0 | 0 | 0 | 0 | 14,070 | 14,070 | 0 | 0 | 0 |
| C3053001 | SAN ANTONIO | TX | | 08/17/2023 | | 7,430,649 | 0 | 0 | 0 | 0 | 0 | 0 | 39,117 | 39,117 | 0 | 0 | 0 |
| C3072402 | SAN ANTONIO | TX | | 10/06/2023 | | 3,676,434 | 0 | 0 | 0 | 0 | 0 | 0 | 16,677 | 16,677 | 0 | 0 | 0 |
| C3092703 | SAN ANTONIO | TX | | 12/15/2023 | | 454,439 | 0 | 0 | 0 | 0 | 0 | 0 | 1,996 | 1,996 | 0 | 0 | 0 |
| C3112101 | SAN ANTONIO | TX | | 02/28/2024 | | 4,004,285 | 0 | 0 | 0 | 0 | 0 | 0 | 11,805 | 11,805 | 0 | 0 | 0 |
| C4040101 | SAN ANTONIO | TX | | 06/12/2024 | | 8,423,404 | 0 | 0 | 0 | 0 | 0 | 0 | 39,351 | 39,351 | 0 | 0 | 0 |
| C4051002 | SAN ANTONIO | TX | | 07/22/2024 | | 3,338,028 | 0 | 0 | 0 | 0 | 0 | 0 | 23,313 | 23,313 | 0 | 0 | 0 |
| C4072603 | SAN ANTONIO | TX | | 10/03/2024 | | 1,332,542 | 0 | 0 | 0 | 0 | 0 | 0 | 6,058 | 6,058 | 0 | 0 | 0 |
| C4080903 | SAN ANTONIO | TX | | 11/04/2024 | | 2,877,794 | 0 | 0 | 0 | 0 | 0 | 0 | 32,857 | 32,857 | 0 | 0 | 0 |
| C4100201 | SAN ANTONIO | TX | | 12/27/2024 | | 2,575,123 | 0 | 0 | 0 | 0 | 0 | 0 | 12,619 | 12,619 | 0 | 0 | 0 |
| C4120401 | SAN ANTONIO | TX | | 02/26/2025 | | 2,589,281 | 0 | 0 | 0 | 0 | 0 | 0 | 11,873 | 11,873 | 0 | 0 | 0 |
| C5031306 | SAN ANTONIO | TX | | 06/17/2025 | | 943,733 | 0 | 0 | 0 | 0 | 0 | 0 | 4,214 | 4,214 | 0 | 0 | 0 |
| C5040708 | SAN ANTONIO | TX | | 06/30/2025 | | 5,804,042 | 0 | 0 | 0 | 0 | 0 | 0 | 17,669 | 17,669 | 0 | 0 | 0 |
| C5062701 | SAN ANTONIO | TX | | 09/02/2025 | | 1,214,973 | 0 | 0 | 0 | 0 | 0 | 0 | 5,220 | 5,220 | 0 | 0 | 0 |
| C6011601 | SAN ANTONIO | TX | | 03/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,981 | 8,981 | 0 | 0 | 0 |
| C6040801 | SAN ANTONIO | TX | | 06/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,461,775 | 1,461,775 | 0 | 0 | 0 |
| C6051104 | SAN ANTONIO | TX | | 07/07/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 902,910 | 902,910 | 0 | 0 | 0 |
| B0041502 | SAN JUAN | TX | | 06/04/2010 | | 610,106 | 0 | 0 | 0 | 0 | 0 | 0 | 11,887 | 11,887 | 0 | 0 | 0 |
| B5072002 | SAN MARCOS | TX | | 09/11/2015 | | 545,381 | 0 | 0 | 0 | 0 | 0 | 0 | 5,790 | 5,790 | 0 | 0 | 0 |
| C0051412 | SAN MARCOS | TX | | 08/07/2020 | | 1,061,826 | 0 | 0 | 0 | 0 | 0 | 0 | 9,174 | 9,174 | 0 | 0 | 0 |
| C4091201 | SAN MARCOS | TX | | 11/08/2024 | | 5,215,664 | 0 | 0 | 0 | 0 | 0 | 0 | 25,722 | 25,722 | 0 | 0 | 0 |
| C0031306 | SANTA FE | TX | | 05/28/2020 | | 1,095,999 | 0 | 0 | 0 | 0 | 0 | 0 | 10,022 | 10,022 | 0 | 0 | 0 |
| B1052304 | SCHERTZ | TX | | 08/18/2011 | | 2,129,767 | 0 | 0 | 0 | 0 | 0 | 0 | 71,968 | 71,968 | 0 | 0 | 0 |
| B8121701 | SEABROOK | TX | | 02/25/2019 | | 591,749 | 0 | 0 | 0 | 0 | 0 | 0 | 4,942 | 4,942 | 0 | 0 | 0 |
| A9021204 | SEGUIN | TX | | 04/16/2009 | | 120,295 | 0 | 0 | 0 | 0 | 0 | 0 | 8,356 | 8,356 | 0 | 0 | 0 |
| B5111801 | SHENANDOAH | TX | | 03/03/2016 | | 1,060,938 | 0 | 0 | 0 | 0 | 0 | 0 | 11,020 | 11,020 | 0 | 0 | 0 |
| B8101101 | SHERMAN | TX | | 12/14/2018 | | 2,967,097 | 0 | 0 | 0 | 0 | 0 | 0 | 24,723 | 24,723 | 0 | 0 | 0 |
| C1062203 | SPICEWOOD | TX | | 08/16/2021 | | 747,882 | 0 | 0 | 0 | 0 | 0 | 0 | 6,020 | 6,020 | 0 | 0 | 0 |
| A8010201 | SPRING | TX | | 03/10/2008 | | 393,921 | 0 | 0 | 0 | 0 | 0 | 0 | 5,936 | 5,936 | 0 | 0 | 0 |
| A8022206 | SPRING | TX | | 05/12/2008 | | 253,843 | 0 | 0 | 0 | 0 | 0 | 0 | 13,255 | 13,255 | 0 | 0 | 0 |
| B1031401 | SPRING | TX | | 05/05/2011 | | 421,373 | 0 | 0 | 0 | 0 | 0 | 0 | 7,247 | 7,247 | 0 | 0 | 0 |
| B3011602 | SPRING | TX | | 03/08/2013 | | 682,020 | 0 | 0 | 0 | 0 | 0 | 0 | 16,212 | 16,212 | 0 | 0 | 0 |
| B4111001 | SPRING | TX | | 02/06/2015 | | 299,694 | 0 | 0 | 0 | 0 | 0 | 0 | 3,426 | 3,426 | 0 | 0 | 0 |
| B5020903 | SPRING | TX | | 03/18/2015 | | 694,456 | 0 | 0 | 0 | 0 | 0 | 0 | 7,721 | 7,721 | 0 | 0 | 0 |
| B5020904 | SPRING | TX | | 03/18/2015 | | 1,000,535 | 0 | 0 | 0 | 0 | 0 | 0 | 11,124 | 11,124 | 0 | 0 | 0 |
| B5040601 | SPRING | TX | | 06/05/2015 | | 463,542 | 0 | 0 | 0 | 0 | 0 | 0 | 4,972 | 4,972 | 0 | 0 | 0 |
| B9072201 | SPRING | TX | | 10/10/2019 | | 768,067 | 0 | 0 | 0 | 0 | 0 | 0 | 8,770 | 8,770 | 0 | 0 | 0 |
| C0101601 | SPRING | TX | | 12/11/2020 | | 5,240,071 | 0 | 0 | 0 | 0 | 0 | 0 | 43,608 | 43,608 | 0 | 0 | 0 |
| C1012201 | SPRING | TX | | 03/25/2021 | | 2,736,687 | 0 | 0 | 0 | 0 | 0 | 0 | 18,100 | 18,100 | 0 | 0 | 0 |
| C1020102 | SPRING | TX | | 04/28/2021 | | 1,172,666 | 0 | 0 | 0 | 0 | 0 | 0 | 7,475 | 7,475 | 0 | 0 | 0 |
| C1083006 | SPRING | TX | | 10/28/2021 | | 1,503,379 | 0 | 0 | 0 | 0 | 0 | 0 | 12,464 | 12,464 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| C1122902 | SPRING | TX | | 03/29/2022 | | 1,101,392 | 0 | 0 | 0 | 0 | 0 | 0 | 8,756 | 8,756 | 0 | 0 | 0 |
| C4081202 | SPRING | TX | | 10/11/2024 | | 9,209,061 | 0 | 0 | 0 | 171,882 | 171,882 | 0 | 5,139,882 | 4,968,000 | 0 | (171,882) | (171,882) |
| C5031003 | SPRING | TX | | 05/28/2025 | | 3,389,757 | 0 | 0 | 0 | 0 | 0 | 0 | 10,624 | 10,624 | 0 | 0 | 0 |
| C5060601 | SPRING | TX | | 08/22/2025 | | 1,043,541 | 0 | 0 | 0 | 0 | 0 | 0 | 4,270 | 4,270 | 0 | 0 | 0 |
| C6040101 | SPRING | TX | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,236,773 | 1,236,773 | 0 | 0 | 0 |
| C6060802 | SPRING | TX | | 08/14/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 998,438 | 998,438 | 0 | 0 | 0 |
| A8060402 | STAFFORD | TX | | 08/18/2008 | | 117,927 | 0 | 0 | 0 | 0 | 0 | 0 | 3,104 | 3,104 | 0 | 0 | 0 |
| B8020803 | STAFFORD | TX | | 05/01/2018 | | 1,123,481 | 0 | 0 | 0 | 0 | 0 | 0 | 10,369 | 10,369 | 0 | 0 | 0 |
| C2010601 | STAFFORD | TX | | 03/23/2022 | | 2,139,523 | 0 | 0 | 0 | 0 | 0 | 0 | 17,250 | 17,250 | 0 | 0 | 0 |
| C4090503 | STAFFORD | TX | | 11/12/2024 | | 1,193,948 | 0 | 0 | 0 | 0 | 0 | 0 | 5,888 | 5,888 | 0 | 0 | 0 |
| C6030604 | STAFFORD | TX | | 05/27/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,386 | 17,386 | 0 | 0 | 0 |
| C3081601 | STEPHENVILLE | TX | | 11/07/2023 | | 1,610,417 | 0 | 0 | 0 | 0 | 0 | 0 | 7,765 | 7,765 | 0 | 0 | 0 |
| C0030506 | SUGAR LAND | TX | | 05/08/2020 | | 1,773,586 | 0 | 0 | 0 | 0 | 0 | 0 | 11,788 | 11,788 | 0 | 0 | 0 |
| C3121301 | SUGAR LAND | TX | | 02/22/2024 | | 10,101,669 | 0 | 0 | 0 | 0 | 0 | 0 | 44,490 | 44,490 | 0 | 0 | 0 |
| C4120503 | SUGAR LAND | TX | | 02/18/2025 | | 2,589,912 | 0 | 0 | 0 | 0 | 0 | 0 | 11,664 | 11,664 | 0 | 0 | 0 |
| B7051202 | SUNNYVALE | TX | | 07/21/2017 | | 513,010 | 0 | 0 | 0 | 0 | 0 | 0 | 8,424 | 8,424 | 0 | 0 | 0 |
| C4103002 | TEXARKANA | TX | | 01/23/2025 | | 818,053 | 0 | 0 | 0 | 0 | 0 | 0 | 2,362 | 2,362 | 0 | 0 | 0 |
| C2030802 | TEXAS CITY | TX | | 05/11/2022 | | 418,864 | 0 | 0 | 0 | 0 | 0 | 0 | 2,975 | 2,975 | 0 | 0 | 0 |
| B6041303 | THE COLONY | TX | | 06/10/2016 | | 1,230,422 | 0 | 0 | 0 | 0 | 0 | 0 | 22,015 | 22,015 | 0 | 0 | 0 |
| C4121901 | THE WOODLANDS | TX | | 03/03/2025 | | 1,883,551 | 0 | 0 | 0 | 0 | 0 | 0 | 5,581 | 5,581 | 0 | 0 | 0 |
| A5080502 | TOMBALL | TX | | 11/10/2005 | | 221,819 | 0 | 0 | 0 | 0 | 0 | 0 | 10,392 | 10,392 | 0 | 0 | 0 |
| B1081505 | TOMBALL | TX | | 11/14/2011 | | 369,960 | 0 | 0 | 0 | 0 | 0 | 0 | 14,076 | 14,076 | 0 | 0 | 0 |
| B9042603 | TOMBALL | TX | | 07/11/2019 | | 618,015 | 0 | 0 | 0 | 0 | 0 | 0 | 5,238 | 5,238 | 0 | 0 | 0 |
| C0082504 | TOMBALL | TX | | 10/26/2020 | | 9,757,567 | 0 | 0 | 0 | 0 | 0 | 0 | 57,307 | 57,307 | 0 | 0 | 0 |
| C0102301 | TOMBALL | TX | | 12/18/2020 | | 1,667,061 | 0 | 0 | 0 | 0 | 0 | 0 | 10,967 | 10,967 | 0 | 0 | 0 |
| C1081808 | TOMBALL | TX | | 10/22/2021 | | 1,014,829 | 0 | 0 | 0 | 0 | 0 | 0 | 5,511 | 5,511 | 0 | 0 | 0 |
| C3080306 | TOMBALL | TX | | 10/18/2023 | | 770,066 | 0 | 0 | 0 | 0 | 0 | 0 | 3,739 | 3,739 | 0 | 0 | 0 |
| C4012201 | TOMBALL | TX | | 04/05/2024 | | 1,755,869 | 0 | 0 | 0 | 0 | 0 | 0 | 8,035 | 8,035 | 0 | 0 | 0 |
| C4121202 | TOMBALL | TX | | 02/27/2025 | | 1,700,615 | 0 | 0 | 0 | 0 | 0 | 0 | 5,071 | 5,071 | 0 | 0 | 0 |
| C5062401 | TOMBALL | TX | | 09/17/2025 | | 3,200,905 | 0 | 0 | 0 | 0 | 0 | 0 | 13,499 | 13,499 | 0 | 0 | 0 |
| B9102901 | TYLER | TX | | 01/15/2020 | | 475,977 | 0 | 0 | 0 | 0 | 0 | 0 | 3,536 | 3,536 | 0 | 0 | 0 |
| C4022302 | TYLER | TX | | 04/23/2024 | | 2,540,139 | 0 | 0 | 0 | 0 | 0 | 0 | 11,826 | 11,826 | 0 | 0 | 0 |
| B2031403 | VICTORIA | TX | | 05/24/2012 | | 1,193,159 | 0 | 0 | 0 | 0 | 0 | 0 | 18,535 | 18,535 | 0 | 0 | 0 |
| B2062903 | VICTORIA | TX | | 09/28/2012 | | 357,685 | 0 | 0 | 0 | 0 | 0 | 0 | 11,214 | 11,214 | 0 | 0 | 0 |
| B3070203 | VICTORIA | TX | | 09/25/2013 | | 74,483 | 0 | 0 | 0 | 0 | 0 | 0 | 6,319 | 6,319 | 0 | 0 | 0 |
| B9060603 | VICTORIA | TX | | 08/09/2019 | | 539,426 | 0 | 0 | 0 | 0 | 0 | 0 | 4,715 | 4,715 | 0 | 0 | 0 |
| B9060604 | VICTORIA | TX | | 08/09/2019 | | 369,079 | 0 | 0 | 0 | 0 | 0 | 0 | 3,226 | 3,226 | 0 | 0 | 0 |
| C2082301 | VICTORIA | TX | | 11/07/2022 | | 1,169,236 | 0 | 0 | 0 | 0 | 0 | 0 | 7,534 | 7,534 | 0 | 0 | 0 |
| C5092205 | VICTORIA | TX | | 01/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,645 | 7,645 | 0 | 0 | 0 |
| B9080502 | WACO | TX | | 10/30/2019 | | 293,863 | 0 | 0 | 0 | 0 | 0 | 0 | 2,633 | 2,633 | 0 | 0 | 0 |
| C1111004 | WACO | TX | | 01/27/2022 | | 608,344 | 0 | 0 | 0 | 0 | 0 | 0 | 4,891 | 4,891 | 0 | 0 | 0 |
| C3080203 | WACO | TX | | 11/20/2023 | | 1,626,854 | 0 | 0 | 0 | 0 | 0 | 0 | 5,457 | 5,457 | 0 | 0 | 0 |
| C4073101 | WACO | TX | | 10/17/2024 | | 824,139 | 0 | 0 | 0 | 0 | 0 | 0 | 3,552 | 3,552 | 0 | 0 | 0 |
| C5110601 | WATAUGA | TX | | 01/20/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,589 | 6,589 | 0 | 0 | 0 |
| A8111401 | WEATHERFORD | TX | | 01/22/2009 | | 209,937 | 0 | 0 | 0 | 0 | 0 | 0 | 15,805 | 15,805 | 0 | 0 | 0 |
| B6110403 | WEATHERFORD | TX | | 01/17/2017 | | 516,633 | 0 | 0 | 0 | 0 | 0 | 0 | 5,377 | 5,377 | 0 | 0 | 0 |
| C6040903 | WEATHERFORD | TX | | 06/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 599,540 | 599,540 | 0 | 0 | 0 |
| C4032102 | WEBSTER | TX | | 05/24/2024 | | 1,282,534 | 0 | 0 | 0 | 0 | 0 | 0 | 5,726 | 5,726 | 0 | 0 | 0 |
| C4091101 | WEBSTER | TX | | 11/19/2024 | | 5,105,880 | 0 | 0 | 0 | 0 | 0 | 0 | 37,946 | 37,946 | 0 | 0 | 0 |
| B0041501 | WESLACO | TX | | 06/04/2010 | | 729,369 | 0 | 0 | 0 | 0 | 0 | 0 | 14,210 | 14,210 | 0 | 0 | 0 |
| C3082307 | WEST ORANGE | TX | | 11/08/2023 | | 5,117,603 | 0 | 0 | 0 | 0 | 0 | 0 | 23,847 | 23,847 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| B4022401 | WICHITA FALLS | TX | | 05/30/2014 | | 52,883 | 0 | 0 | 0 | 0 | 0 | 0 | 734 | 734 | 0 | 0 | 0 |
| C5011402 | WICHITA FALLS | TX | | 03/27/2025 | | 2,594,568 | 0 | 0 | 0 | 0 | 0 | 0 | 7,513 | 7,513 | 0 | 0 | 0 |
| C5052304 | WILLIS | TX | | 08/06/2025 | | 759,287 | 0 | 0 | 0 | 0 | 0 | 0 | 3,286 | 3,286 | 0 | 0 | 0 |
| WC102004 | WOODWAY | TX | | 04/23/2021 | | 12,475,243 | 0 | 0 | 0 | 0 | 0 | 0 | 1,045,852 | 1,045,852 | 0 | 0 | 0 |
| A2051307 | AMERICAN FORK | UT | | 08/01/2002 | | 274,607 | 0 | 0 | 0 | 0 | 0 | 0 | 40,852 | 40,852 | 0 | 0 | 0 |
| A8042101 | AMERICAN FORK | UT | | 07/11/2008 | | 291,869 | 0 | 0 | 0 | 0 | 0 | 0 | 8,096 | 8,096 | 0 | 0 | 0 |
| C5020704 | AMERICAN FORK | UT | | 06/25/2025 | | 3,956,238 | 0 | 0 | 0 | 0 | 0 | 0 | 11,502 | 11,502 | 0 | 0 | 0 |
| C5081803 | BEAVER | UT | | 10/30/2025 | | 898,774 | 0 | 0 | 0 | 0 | 0 | 0 | 3,837 | 3,837 | 0 | 0 | 0 |
| C4102804 | BLANDING | UT | | 01/23/2025 | | 683,702 | 0 | 0 | 0 | 0 | 0 | 0 | 3,045 | 3,045 | 0 | 0 | 0 |
| B9100402 | BOUNTIFUL | UT | | 02/19/2020 | | 561,099 | 0 | 0 | 0 | 0 | 0 | 0 | 4,777 | 4,777 | 0 | 0 | 0 |
| C6031301 | BOUNTIFUL | UT | | 06/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,658,102 | 1,658,102 | 0 | 0 | 0 |
| C5030509 | BRIGHAM CITY | UT | | 05/29/2025 | | 651,690 | 0 | 0 | 0 | 0 | 0 | 0 | 2,723 | 2,723 | 0 | 0 | 0 |
| B4121503 | CEDAR CITY | UT | | 01/30/2015 | | 348,861 | 0 | 0 | 0 | 0 | 0 | 0 | 7,660 | 7,660 | 0 | 0 | 0 |
| B9031102 | CEDAR HILLS | UT | | 06/19/2019 | | 335,113 | 0 | 0 | 0 | 0 | 0 | 0 | 2,897 | 2,897 | 0 | 0 | 0 |
| A8052902 | CENTERVILLE | UT | | 08/27/2008 | | 64,477 | 0 | 0 | 0 | 0 | 0 | 0 | 5,824 | 5,824 | 0 | 0 | 0 |
| A7082802 | CLEARFIELD | UT | | 10/26/2007 | | 153,262 | 0 | 0 | 0 | 0 | 0 | 0 | 4,769 | 4,769 | 0 | 0 | 0 |
| B5050803 | CLEARFIELD | UT | | 07/29/2015 | | 2,381,474 | 0 | 0 | 0 | 0 | 0 | 0 | 24,340 | 24,340 | 0 | 0 | 0 |
| B9101101 | CLEARFIELD | UT | | 12/17/2019 | | 367,367 | 0 | 0 | 0 | 0 | 0 | 0 | 3,292 | 3,292 | 0 | 0 | 0 |
| C5062703 | CLEARFIELD | UT | | 09/25/2025 | | 1,136,648 | 0 | 0 | 0 | 0 | 0 | 0 | 4,794 | 4,794 | 0 | 0 | 0 |
| B7101604 | DRAPER | UT | | 12/15/2017 | | 478,106 | 0 | 0 | 0 | 0 | 0 | 0 | 4,785 | 4,785 | 0 | 0 | 0 |
| B9031101 | DRAPER | UT | | 05/03/2019 | | 314,539 | 0 | 0 | 0 | 0 | 0 | 0 | 2,771 | 2,771 | 0 | 0 | 0 |
| C2081703 | EAGLE MOUNTAIN | UT | | 11/18/2022 | | 739,155 | 0 | 0 | 0 | 0 | 0 | 0 | 4,765 | 4,765 | 0 | 0 | 0 |
| C4100902 | GRANTSVILLE | UT | | 12/27/2024 | | 963,620 | 0 | 0 | 0 | 0 | 0 | 0 | 6,743 | 6,743 | 0 | 0 | 0 |
| C2082602 | HEBER CITY | UT | | 10/28/2022 | | 4,366,310 | 0 | 0 | 0 | 0 | 0 | 0 | 28,310 | 28,310 | 0 | 0 | 0 |
| B9092003 | HERRIMAN | UT | | 12/06/2019 | | 1,280,649 | 0 | 0 | 0 | 0 | 0 | 0 | 11,336 | 11,336 | 0 | 0 | 0 |
| C4100702 | HIGHLAND | UT | | 12/18/2024 | | 3,753,371 | 0 | 0 | 0 | 0 | 0 | 0 | 12,129 | 12,129 | 0 | 0 | 0 |
| C4100903 | HUNTSVILLE | UT | | 12/19/2024 | | 1,463,042 | 0 | 0 | 0 | 0 | 0 | 0 | 10,234 | 10,234 | 0 | 0 | 0 |
| C6022701 | HURRICANE | UT | | 05/29/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,114 | 5,114 | 0 | 0 | 0 |
| C2081705 | HYRUM | UT | | 11/21/2022 | | 747,928 | 0 | 0 | 0 | 0 | 0 | 0 | 4,820 | 4,820 | 0 | 0 | 0 |
| A8052903 | LAYTON | UT | | 08/22/2008 | | 64,224 | 0 | 0 | 0 | 0 | 0 | 0 | 5,797 | 5,797 | 0 | 0 | 0 |
| B2021302 | LAYTON | UT | | 03/28/2012 | | 599,159 | 0 | 0 | 0 | 0 | 0 | 0 | 10,789 | 10,789 | 0 | 0 | 0 |
| C0100802 | LAYTON | UT | | 12/10/2020 | | 743,969 | 0 | 0 | 0 | 0 | 0 | 0 | 4,691 | 4,691 | 0 | 0 | 0 |
| C2033101 | LAYTON | UT | | 06/13/2022 | | 1,090,954 | 0 | 0 | 0 | 0 | 0 | 0 | 7,699 | 7,699 | 0 | 0 | 0 |
| B1112502 | LEHI | UT | | 02/29/2012 | | 575,052 | 0 | 0 | 0 | 0 | 0 | 0 | 10,662 | 10,662 | 0 | 0 | 0 |
| A8081905 | LOGAN | UT | | 10/24/2008 | | 227,419 | 0 | 0 | 0 | 0 | 0 | 0 | 6,016 | 6,016 | 0 | 0 | 0 |
| B0071503 | LOGAN | UT | | 09/29/2010 | | 314,518 | 0 | 0 | 0 | 0 | 0 | 0 | 14,427 | 14,427 | 0 | 0 | 0 |
| C4100906 | LOGAN | UT | | 01/17/2025 | | 1,377,057 | 0 | 0 | 0 | 0 | 0 | 0 | 9,433 | 9,433 | 0 | 0 | 0 |
| C4031905 | MAGNA | UT | | 05/30/2024 | | 926,953 | 0 | 0 | 0 | 0 | 0 | 0 | 4,212 | 4,212 | 0 | 0 | 0 |
| A7122003 | MIDVALE | UT | | 02/08/2008 | | 449,409 | 0 | 0 | 0 | 0 | 0 | 0 | 3,199 | 3,199 | 0 | 0 | 0 |
| B1083010 | MIDVALE | UT | | 01/31/2012 | | 314,097 | 0 | 0 | 0 | 0 | 0 | 0 | 10,931 | 10,931 | 0 | 0 | 0 |
| B9081303 | MIDVALE | UT | | 10/18/2019 | | 2,011,181 | 0 | 0 | 0 | 0 | 0 | 0 | 18,243 | 18,243 | 0 | 0 | 0 |
| C3050301 | MOAB | UT | | 07/07/2023 | | 769,143 | 0 | 0 | 0 | 0 | 0 | 0 | 4,221 | 4,221 | 0 | 0 | 0 |
| B8100401 | MURRAY | UT | | 12/14/2018 | | 426,017 | 0 | 0 | 0 | 0 | 0 | 0 | 3,742 | 3,742 | 0 | 0 | 0 |
| C3080101 | MURRAY | UT | | 10/26/2023 | | 777,918 | 0 | 0 | 0 | 0 | 0 | 0 | 3,842 | 3,842 | 0 | 0 | 0 |
| C5103106 | MURRAY | UT | | 02/17/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,005 | 3,005 | 0 | 0 | 0 |
| C6011506 | MURRAY | UT | | 03/24/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,337 | 5,337 | 0 | 0 | 0 |
| C6030202 | NORTH OGDEN | UT | | 05/19/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,510 | 5,510 | 0 | 0 | 0 |
| A7110601 | NORTH SALT LAKE | UT | | 01/29/2008 | | 90,827 | 0 | 0 | 0 | 0 | 0 | 0 | 2,753 | 2,753 | 0 | 0 | 0 |
| A7013104 | OGDEN | UT | | 03/30/2007 | | 92,007 | 0 | 0 | 0 | 0 | 0 | 0 | 3,197 | 3,197 | 0 | 0 | 0 |
| C0030201 | OGDEN | UT | | 04/23/2020 | | 1,287,927 | 0 | 0 | 0 | 0 | 0 | 0 | 11,255 | 11,255 | 0 | 0 | 0 |
| C2053102 | OGDEN | UT | | 08/02/2022 | | 629,843 | 0 | 0 | 0 | 0 | 0 | 0 | 4,263 | 4,263 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C5011003 | OGDEN | UT | | 06/23/2025 | | 1,459,074 | 0 | 0 | 0 | 0 | 0 | 0 | 6,166 | 6,166 | 0 | 0 | 0 |
| A5091505 | OREM | UT | | 12/31/2006 | | 29,988 | 0 | 0 | 0 | 0 | 0 | 0 | 6,973 | 6,973 | 0 | 0 | 0 |
| B7030302 | OREM | UT | | 05/17/2017 | | 782,478 | 0 | 0 | 0 | 0 | 0 | 0 | 8,055 | 8,055 | 0 | 0 | 0 |
| C3062112 | OREM | UT | | 09/06/2023 | | 1,120,557 | 0 | 0 | 0 | 0 | 0 | 0 | 5,764 | 5,764 | 0 | 0 | 0 |
| B6032201 | PARK CITY | UT | | 08/10/2016 | | 1,077,197 | 0 | 0 | 0 | 0 | 0 | 0 | 12,341 | 12,341 | 0 | 0 | 0 |
| B6041305 | PARK CITY | UT | | 06/30/2016 | | 5,306,111 | 0 | 0 | 0 | 0 | 0 | 0 | 55,060 | 55,060 | 0 | 0 | 0 |
| C0123101 | PARK CITY | UT | | 03/10/2021 | | 2,625,133 | 0 | 0 | 0 | 0 | 0 | 0 | 33,069 | 33,069 | 0 | 0 | 0 |
| C2032202 | PARK CITY | UT | | 08/15/2022 | | 4,608,503 | 0 | 0 | 0 | 0 | 0 | 0 | 21,191 | 21,191 | 0 | 0 | 0 |
| C2032202-1 | PARK CITY | UT | | 07/19/2024 | | 2,448,326 | 0 | 0 | 0 | 0 | 0 | 0 | 7,827 | 7,827 | 0 | 0 | 0 |
| B3041904 | PAYSON | UT | | 07/11/2013 | | 186,643 | 0 | 0 | 0 | 0 | 0 | 0 | 2,577 | 2,577 | 0 | 0 | 0 |
| B3110605 | PAYSON | UT | | 03/27/2014 | | 3,672,418 | 0 | 0 | 0 | 0 | 0 | 0 | 44,899 | 44,899 | 0 | 0 | 0 |
| B3052006 | PROVO | UT | | 08/20/2013 | | 341,279 | 0 | 0 | 0 | 0 | 0 | 0 | 9,513 | 9,513 | 0 | 0 | 0 |
| C4011905 | PROVO | UT | | 04/25/2024 | | 742,374 | 0 | 0 | 0 | 0 | 0 | 0 | 3,457 | 3,457 | 0 | 0 | 0 |
| C4051503 | PROVO | UT | | 10/25/2024 | | 1,583,385 | 0 | 0 | 0 | 0 | 0 | 0 | 7,723 | 7,723 | 0 | 0 | 0 |
| B4111401 | RICHFIELD | UT | | 04/01/2015 | | 327,483 | 0 | 0 | 0 | 0 | 0 | 0 | 17,063 | 17,063 | 0 | 0 | 0 |
| C4050801 | RIVERDALE | UT | | 07/30/2024 | | 4,306,946 | 0 | 0 | 0 | 0 | 0 | 0 | 19,634 | 19,634 | 0 | 0 | 0 |
| B1082204 | RIVERTON | UT | | 09/30/2011 | | 588,159 | 0 | 0 | 0 | 0 | 0 | 0 | 10,983 | 10,983 | 0 | 0 | 0 |
| B6061602 | RIVERTON | UT | | 08/22/2016 | | 756,201 | 0 | 0 | 0 | 0 | 0 | 0 | 81,278 | 81,278 | 0 | 0 | 0 |
| B6122002 | RIVERTON | UT | | 03/03/2017 | | 510,371 | 0 | 0 | 0 | 0 | 0 | 0 | 5,273 | 5,273 | 0 | 0 | 0 |
| A7082803 | ROY | UT | | 10/26/2007 | | 225,245 | 0 | 0 | 0 | 0 | 0 | 0 | 7,035 | 7,035 | 0 | 0 | 0 |
| C4040803 | ROY | UT | | 06/07/2024 | | 889,203 | 0 | 0 | 0 | 0 | 0 | 0 | 4,013 | 4,013 | 0 | 0 | 0 |
| C2081704 | SALEM | UT | | 10/25/2022 | | 534,418 | 0 | 0 | 0 | 0 | 0 | 0 | 3,465 | 3,465 | 0 | 0 | 0 |
| C3041106 | SALEM | UT | | 07/19/2023 | | 874,703 | 0 | 0 | 0 | 0 | 0 | 0 | 4,792 | 4,792 | 0 | 0 | 0 |
| C3041107 | SALEM | UT | | 07/12/2023 | | 841,249 | 0 | 0 | 0 | 0 | 0 | 0 | 4,608 | 4,608 | 0 | 0 | 0 |
| A8082503 | SALT LAKE CITY | UT | | 10/01/2008 | | 218,733 | 0 | 0 | 0 | 0 | 0 | 0 | 5,792 | 5,792 | 0 | 0 | 0 |
| B1110803 | SALT LAKE CITY | UT | | 12/29/2011 | | 356,475 | 0 | 0 | 0 | 0 | 0 | 0 | 6,731 | 6,731 | 0 | 0 | 0 |
| B3052008 | SALT LAKE CITY | UT | | 08/28/2013 | | 436,342 | 0 | 0 | 0 | 0 | 0 | 0 | 12,058 | 12,058 | 0 | 0 | 0 |
| B3062403 | SALT LAKE CITY | UT | | 08/28/2013 | | 482,361 | 0 | 0 | 0 | 0 | 0 | 0 | 6,652 | 6,652 | 0 | 0 | 0 |
| B7031002 | SALT LAKE CITY | UT | | 05/25/2017 | | 1,662,128 | 0 | 0 | 0 | 0 | 0 | 0 | 16,923 | 16,923 | 0 | 0 | 0 |
| B8102401 | SALT LAKE CITY | UT | | 02/26/2019 | | 2,230,853 | 0 | 0 | 0 | 0 | 0 | 0 | 18,163 | 18,163 | 0 | 0 | 0 |
| B8103105 | SALT LAKE CITY | UT | | 02/26/2019 | | 1,795,295 | 0 | 0 | 0 | 0 | 0 | 0 | 14,618 | 14,618 | 0 | 0 | 0 |
| B9030503 | SALT LAKE CITY | UT | | 05/16/2019 | | 283,699 | 0 | 0 | 0 | 0 | 0 | 0 | 3,897 | 3,897 | 0 | 0 | 0 |
| C2041502 | SALT LAKE CITY | UT | | 07/08/2022 | | 418,850 | 0 | 0 | 0 | 0 | 0 | 0 | 2,053 | 2,053 | 0 | 0 | 0 |
| C2090111 | SALT LAKE CITY | UT | | 11/02/2022 | | 946,649 | 0 | 0 | 0 | 0 | 0 | 0 | 4,197 | 4,197 | 0 | 0 | 0 |
| C3072106 | SALT LAKE CITY | UT | | 10/06/2023 | | 1,738,134 | 0 | 0 | 0 | 0 | 0 | 0 | 8,442 | 8,442 | 0 | 0 | 0 |
| C4032803 | SALT LAKE CITY | UT | | 06/21/2024 | | 5,600,467 | 0 | 0 | 0 | 0 | 0 | 0 | 23,956 | 23,956 | 0 | 0 | 0 |
| C5110602 | SALT LAKE CITY | UT | | 12/22/2025 | | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,164 | 11,164 | 0 | 0 | 0 |
| C6011505 | SALT LAKE CITY | UT | | 03/25/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,956 | 3,956 | 0 | 0 | 0 |
| C5012203 | SANDY | UT | | 03/31/2025 | | 989,219 | 0 | 0 | 0 | 0 | 0 | 0 | 4,267 | 4,267 | 0 | 0 | 0 |
| B3031311 | SOUTH JORDAN | UT | | 05/30/2013 | | 270,742 | 0 | 0 | 0 | 0 | 0 | 0 | 7,486 | 7,486 | 0 | 0 | 0 |
| C1070705 | SOUTH JORDAN | UT | | 10/20/2021 | | 1,005,389 | 0 | 0 | 0 | 0 | 0 | 0 | 7,774 | 7,774 | 0 | 0 | 0 |
| B7042501 | SOUTH OGDEN | UT | | 08/01/2017 | | 2,649,595 | 0 | 0 | 0 | 0 | 0 | 0 | 26,389 | 26,389 | 0 | 0 | 0 |
| C5040306 | SOUTH SALT LAKE CITY | UT | | 06/06/2025 | | 546,861 | 0 | 0 | 0 | 0 | 0 | 0 | 2,487 | 2,487 | 0 | 0 | 0 |
| B2031604 | SPANISH FORK | UT | | 06/11/2012 | | 644,712 | 0 | 0 | 0 | 0 | 0 | 0 | 11,301 | 11,301 | 0 | 0 | 0 |
| B5021901 | SPRINGVILLE | UT | | 05/27/2015 | | 2,070,779 | 0 | 0 | 0 | 0 | 0 | 0 | 39,688 | 39,688 | 0 | 0 | 0 |
| C1100103 | SPRINGVILLE | UT | | 12/17/2021 | | 4,030,250 | 0 | 0 | 0 | 0 | 0 | 0 | 32,583 | 32,583 | 0 | 0 | 0 |
| C4053001 | ST GEORGE | UT | | 08/05/2024 | | 1,750,552 | 0 | 0 | 0 | 0 | 0 | 0 | 5,187 | 5,187 | 0 | 0 | 0 |
| C1090702 | TAYLORSVILLE | UT | | 11/30/2021 | | 912,407 | 0 | 0 | 0 | 0 | 0 | 0 | 7,113 | 7,113 | 0 | 0 | 0 |
| A7052502 | TOOELE | UT | | 08/15/2007 | | 642,680 | 0 | 0 | 0 | 0 | 0 | 0 | 10,376 | 10,376 | 0 | 0 | 0 |
| C5120804 | TOOELE | UT | | 02/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,744 | 3,744 | 0 | 0 | 0 |
| B2062206 | VERNAL | UT | | 09/28/2012 | | 174,817 | 0 | 0 | 0 | 0 | 0 | 0 | 5,477 | 5,477 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| C6032010 | VERNAL | UT | | 06/11/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,274,251 | 1,274,251 | 0 | 0 | 0 |
| C3040702 | WASHINGTON | UT | | 06/05/2023 | | 11,532,827 | 0 | 0 | 0 | 0 | 0 | 0 | 42,536 | 42,536 | 0 | 0 | 0 |
| A8081403 | WEST BOUNTIFUL | UT | | 10/27/2008 | | 202,673 | 0 | 0 | 0 | 0 | 0 | 0 | 5,361 | 5,361 | 0 | 0 | 0 |
| A9120401 | WEST BOUNTIFUL | UT | | 01/27/2010 | | 528,925 | 0 | 0 | 0 | 0 | 0 | 0 | 29,853 | 29,853 | 0 | 0 | 0 |
| A6100401 | WEST JORDAN | UT | | 12/15/2006 | | 34,040 | 0 | 0 | 0 | 0 | 0 | 0 | 7,906 | 7,906 | 0 | 0 | 0 |
| B6111801 | WEST JORDAN | UT | | 02/13/2017 | | 875,733 | 0 | 0 | 0 | 0 | 0 | 0 | 9,411 | 9,411 | 0 | 0 | 0 |
| B7092801 | WEST JORDAN | UT | | 11/27/2017 | | 498,182 | 0 | 0 | 0 | 0 | 0 | 0 | 4,588 | 4,588 | 0 | 0 | 0 |
| C1122201 | WEST JORDAN | UT | | 03/10/2022 | | 1,584,623 | 0 | 0 | 0 | 0 | 0 | 0 | 9,037 | 9,037 | 0 | 0 | 0 |
| C4053003 | WEST JORDAN | UT | | 08/27/2024 | | 7,358,642 | 0 | 0 | 0 | 0 | 0 | 0 | 33,314 | 33,314 | 0 | 0 | 0 |
| C1070704 | WEST POINT | UT | | 10/14/2021 | | 777,064 | 0 | 0 | 0 | 0 | 0 | 0 | 6,008 | 6,008 | 0 | 0 | 0 |
| A7061204 | WEST VALLEY | UT | | 07/31/2007 | | 146,358 | 0 | 0 | 0 | 0 | 0 | 0 | 4,792 | 4,792 | 0 | 0 | 0 |
| A7040506 | WEST VALLEY CITY | UT | | 06/21/2007 | | 145,034 | 0 | 0 | 0 | 0 | 0 | 0 | 18,630 | 18,630 | 0 | 0 | 0 |
| B3051602 | WEST VALLEY CITY | UT | | 08/27/2013 | | 311,091 | 0 | 0 | 0 | 0 | 0 | 0 | 4,222 | 4,222 | 0 | 0 | 0 |
| C0082101 | WEST VALLEY CITY | UT | | 10/30/2020 | | 698,019 | 0 | 0 | 0 | 0 | 0 | 0 | 5,726 | 5,726 | 0 | 0 | 0 |
| C1062804 | WEST VALLEY CITY | UT | | 09/08/2021 | | 1,443,702 | 0 | 0 | 0 | 0 | 0 | 0 | 11,547 | 11,547 | 0 | 0 | 0 |
| C2011403 | WEST VALLEY CITY | UT | | 04/06/2022 | | 1,993,932 | 0 | 0 | 0 | 0 | 0 | 0 | 15,098 | 15,098 | 0 | 0 | 0 |
| C3101603 | WEST VALLEY CITY | UT | | 12/13/2023 | | 1,721,493 | 0 | 0 | 0 | 0 | 0 | 0 | 7,695 | 7,695 | 0 | 0 | 0 |
| A7112002 | WOODS CROSS | UT | | 01/10/2008 | | 117,455 | 0 | 0 | 0 | 0 | 0 | 0 | 3,520 | 3,520 | 0 | 0 | 0 |
| B9020604 | ALEXANDRIA | VA | | 04/30/2019 | | 637,252 | 0 | 0 | 0 | 0 | 0 | 0 | 5,581 | 5,581 | 0 | 0 | 0 |
| C4053102 | ALEXANDRIA | VA | | 10/09/2024 | | 3,805,613 | 0 | 0 | 0 | 0 | 0 | 0 | 11,128 | 11,128 | 0 | 0 | 0 |
| C5050602 | ALEXANDRIA | VA | | 07/25/2025 | | 5,419,333 | 0 | 0 | 0 | 0 | 0 | 0 | 21,882 | 21,882 | 0 | 0 | 0 |
| C3070603 | ARLINGTON | VA | | 10/03/2023 | | 2,748,388 | 0 | 0 | 0 | 0 | 0 | 0 | 13,574 | 13,574 | 0 | 0 | 0 |
| B7051508 | BEALETON | VA | | 08/17/2017 | | 2,470,488 | 0 | 0 | 0 | 0 | 0 | 0 | 24,349 | 24,349 | 0 | 0 | 0 |
| B9121301 | BEDFORD | VA | | 02/13/2020 | | 3,751,340 | 0 | 0 | 0 | 0 | 0 | 0 | 22,743 | 22,743 | 0 | 0 | 0 |
| C2041507 | CHANTILLY | VA | | 06/24/2022 | | 2,076,356 | 0 | 0 | 0 | 0 | 0 | 0 | 14,225 | 14,225 | 0 | 0 | 0 |
| C1030301 | CHARLOTTESVILLE | VA | | 05/05/2021 | | 624,055 | 0 | 0 | 0 | 0 | 0 | 0 | 3,737 | 3,737 | 0 | 0 | 0 |
| B2080902 | CHESAPEAKE | VA | | 10/04/2012 | | 342,257 | 0 | 0 | 0 | 0 | 0 | 0 | 5,391 | 5,391 | 0 | 0 | 0 |
| C2021107 | CHESAPEAKE | VA | | 04/25/2022 | | 2,543,808 | 0 | 0 | 0 | 0 | 0 | 0 | 19,541 | 19,541 | 0 | 0 | 0 |
| C2021107-1 | CHESAPEAKE | VA | | 05/20/2025 | | 1,268,831 | 0 | 0 | 0 | 0 | 0 | 0 | 6,481 | 6,481 | 0 | 0 | 0 |
| C4010516 | CHESAPEAKE | VA | | 04/18/2024 | | 3,679,036 | 0 | 0 | 0 | 0 | 0 | 0 | 11,954 | 11,954 | 0 | 0 | 0 |
| C5062303 | CHESAPEAKE | VA | | 09/19/2025 | | 1,503,898 | 0 | 0 | 0 | 0 | 0 | 0 | 4,093 | 4,093 | 0 | 0 | 0 |
| B9041907 | CHESTER | VA | | 06/28/2019 | | 713,762 | 0 | 0 | 0 | 0 | 0 | 0 | 3,707 | 3,707 | 0 | 0 | 0 |
| B3050903 | CULPEPER | VA | | 07/24/2013 | | 216,692 | 0 | 0 | 0 | 0 | 0 | 0 | 5,960 | 5,960 | 0 | 0 | 0 |
| B3050903-1 | CULPEPER | VA | | 12/11/2014 | | 133,949 | 0 | 0 | 0 | 0 | 0 | 0 | 3,669 | 3,669 | 0 | 0 | 0 |
| C1091301 | CULPEPER | VA | | 11/19/2021 | | 524,331 | 0 | 0 | 0 | 0 | 0 | 0 | 4,324 | 4,324 | 0 | 0 | 0 |
| WC309004 | FAIRFAX | VA | | 01/12/2024 | | 15,858,500 | 0 | 0 | 0 | 0 | 0 | 0 | 22,136 | 22,136 | 0 | 0 | 0 |
| B4051203 | FAIRFAX STATION | VA | | 07/30/2014 | | 1,258,003 | 0 | 0 | 0 | 0 | 0 | 0 | 17,588 | 17,588 | 0 | 0 | 0 |
| B9020603 | FALLS CHURCH | VA | | 04/26/2019 | | 615,274 | 0 | 0 | 0 | 0 | 0 | 0 | 5,388 | 5,388 | 0 | 0 | 0 |
| B9100103 | FALLS CHURCH | VA | | 01/27/2020 | | 3,390,416 | 0 | 0 | 0 | 0 | 0 | 0 | 21,003 | 21,003 | 0 | 0 | 0 |
| C1113003 | FARMVILLE | VA | | 02/22/2022 | | 1,888,515 | 0 | 0 | 0 | 0 | 0 | 0 | 14,886 | 14,886 | 0 | 0 | 0 |
| C1113003-1 | FARMVILLE | VA | | 10/19/2022 | | 715,190 | 0 | 0 | 0 | 0 | 0 | 0 | 4,749 | 4,749 | 0 | 0 | 0 |
| C4090901 | FREDERICKSBURG | VA | | 12/27/2024 | | 5,232,802 | 0 | 0 | 0 | 0 | 0 | 0 | 23,460 | 23,460 | 0 | 0 | 0 |
| C6041604 | FREDERICKSBURG | VA | | 07/08/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,087,651 | 3,087,651 | 0 | 0 | 0 |
| B7100601 | FRONT ROYAL | VA | | 12/12/2017 | | 360,096 | 0 | 0 | 0 | 0 | 0 | 0 | 3,406 | 3,406 | 0 | 0 | 0 |
| C5022702 | FRONT ROYAL | VA | | 04/25/2025 | | 891,448 | 0 | 0 | 0 | 0 | 0 | 0 | 3,889 | 3,889 | 0 | 0 | 0 |
| C0012301 | HAMPTON | VA | | 04/08/2020 | | 729,622 | 0 | 0 | 0 | 0 | 0 | 0 | 4,885 | 4,885 | 0 | 0 | 0 |
| C1022402 | HAMPTON | VA | | 05/17/2021 | | 732,906 | 0 | 0 | 0 | 0 | 0 | 0 | 4,325 | 4,325 | 0 | 0 | 0 |
| C2022602 | HAMPTON | VA | | 05/06/2022 | | 3,011,430 | 0 | 0 | 0 | 0 | 0 | 0 | 23,001 | 23,001 | 0 | 0 | 0 |
| C2022602-1 | HAMPTON | VA | | 06/18/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 215,699 | 215,699 | 0 | 0 | 0 |
| C5032002 | HAMPTON | VA | | 06/25/2025 | | 2,788,302 | 0 | 0 | 0 | 0 | 0 | 0 | 12,449 | 12,449 | 0 | 0 | 0 |
| B9091709 | HARRISONBURG | VA | | 12/10/2019 | | 642,854 | 0 | 0 | 0 | 0 | 0 | 0 | 3,808 | 3,808 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C2011905 | HERNDON | VA | | 04/19/2022 | | 1,824,913 | 0 | 0 | 0 | 0 | 0 | 0 | 14,018 | 14,018 | 0 | 0 | 0 |
| C2031103 | HERNDON | VA | | 05/27/2022 | | 17,448,116 | 0 | 0 | 0 | 0 | 0 | 0 | 75,428 | 75,428 | 0 | 0 | 0 |
| B8032201 | KILMARNOCK | VA | | 06/06/2018 | | 357,364 | 0 | 0 | 0 | 0 | 0 | 0 | 10,044 | 10,044 | 0 | 0 | 0 |
| A7022603 | KING GEORGE | VA | | 05/24/2007 | | 1,068,061 | 0 | 0 | 0 | 0 | 0 | 0 | 34,453 | 34,453 | 0 | 0 | 0 |
| A7030805 | LEESBURG | VA | | 05/18/2007 | | 225,857 | 0 | 0 | 0 | 0 | 0 | 0 | 7,615 | 7,615 | 0 | 0 | 0 |
| B4052201 | LEESBURG | VA | | 09/12/2014 | | 98,841 | 0 | 0 | 0 | 0 | 0 | 0 | 1,384 | 1,384 | 0 | 0 | 0 |
| C3041302 | LEESBURG | VA | | 08/09/2023 | | 14,693,566 | 0 | 0 | 0 | 0 | 0 | 0 | 78,637 | 78,637 | 0 | 0 | 0 |
| B2021301 | LORTON | VA | | 05/03/2012 | | 499,356 | 0 | 0 | 0 | 0 | 0 | 0 | 8,831 | 8,831 | 0 | 0 | 0 |
| C1052601 | LYNCHBURG | VA | | 08/05/2021 | | 1,598,814 | 0 | 0 | 0 | 0 | 0 | 0 | 13,223 | 13,223 | 0 | 0 | 0 |
| C4121805 | LYNCHBURG | VA | | 02/26/2025 | | 544,740 | 0 | 0 | 0 | 0 | 0 | 0 | 2,283 | 2,283 | 0 | 0 | 0 |
| C6022703 | MANASSAS | VA | | 05/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,123 | 28,123 | 0 | 0 | 0 |
| C3060704 | MARTINSVILLE | VA | | 08/16/2023 | | 4,109,523 | 0 | 0 | 0 | 0 | 0 | 0 | 21,278 | 21,278 | 0 | 0 | 0 |
| C0052901 | NEWPORT NEWS | VA | | 08/21/2020 | | 2,557,135 | 0 | 0 | 0 | 0 | 0 | 0 | 21,803 | 21,803 | 0 | 0 | 0 |
| C3011801 | NEWPORT NEWS | VA | | 03/15/2023 | | 2,706,910 | 0 | 0 | 0 | 0 | 0 | 0 | 10,383 | 10,383 | 0 | 0 | 0 |
| C4022202 | NEWPORT NEWS | VA | | 05/08/2024 | | 11,884,772 | 0 | 0 | 0 | 0 | 0 | 0 | 53,988 | 53,988 | 0 | 0 | 0 |
| WC501004 | NEWPORT NEWS | VA | | 03/07/2025 | | 23,142,367 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B3041801 | NORFOLK | VA | | 06/27/2013 | | 424,013 | 0 | 0 | 0 | 0 | 0 | 0 | 11,918 | 11,918 | 0 | 0 | 0 |
| C3072002 | NORFOLK | VA | | 10/13/2023 | | 870,938 | 0 | 0 | 0 | 0 | 0 | 0 | 2,941 | 2,941 | 0 | 0 | 0 |
| C4042501 | NORFOLK | VA | | 07/09/2024 | | 1,377,066 | 0 | 0 | 0 | 0 | 0 | 0 | 5,953 | 5,953 | 0 | 0 | 0 |
| C4082202 | NORFOLK | VA | | 11/20/2024 | | 948,758 | 0 | 0 | 0 | 0 | 0 | 0 | 4,361 | 4,361 | 0 | 0 | 0 |
| B8072601 | POQUOSON | VA | | 10/12/2018 | | 1,845,498 | 0 | 0 | 0 | 0 | 0 | 0 | 15,404 | 15,404 | 0 | 0 | 0 |
| A7110902 | PORTSMOUTH | VA | | 01/25/2008 | | 184,724 | 0 | 0 | 0 | 0 | 0 | 0 | 5,575 | 5,575 | 0 | 0 | 0 |
| C2021106 | PORTSMOUTH | VA | | 04/22/2022 | | 2,377,909 | 0 | 0 | 0 | 0 | 0 | 0 | 18,267 | 18,267 | 0 | 0 | 0 |
| C2021106-1 | PORTSMOUTH | VA | | 09/30/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B1092901 | PRINCE GEORGE | VA | | 12/14/2011 | | 1,176,630 | 0 | 0 | 0 | 0 | 0 | 0 | 19,558 | 19,558 | 0 | 0 | 0 |
| A8013101 | QUINTON | VA | | 04/30/2008 | | 443,001 | 0 | 0 | 0 | 0 | 0 | 0 | 12,889 | 12,889 | 0 | 0 | 0 |
| A8011801 | RICHMOND | VA | | 03/27/2008 | | 326,942 | 0 | 0 | 0 | 0 | 0 | 0 | 9,642 | 9,642 | 0 | 0 | 0 |
| B6120502 | RICHMOND | VA | | 03/27/2017 | | 473,366 | 0 | 0 | 0 | 0 | 0 | 0 | 8,014 | 8,014 | 0 | 0 | 0 |
| B9052901 | RICHMOND | VA | | 07/24/2019 | | 883,034 | 0 | 0 | 0 | 0 | 0 | 0 | 7,770 | 7,770 | 0 | 0 | 0 |
| C6042904 | RICHMOND | VA | | 07/22/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178,170 | 6,178,170 | 0 | 0 | 0 |
| WC110002 | RICHMOND | VA | | 12/15/2021 | | 13,653,388 | 0 | 0 | 0 | 0 | 0 | 0 | 49,581 | 49,581 | 0 | 0 | 0 |
| A7110107 | ROANOKE | VA | | 01/17/2008 | | 59,786 | 0 | 0 | 0 | 0 | 0 | 0 | 6,752 | 6,752 | 0 | 0 | 0 |
| C1030501 | SALEM | VA | | 05/25/2021 | | 710,870 | 0 | 0 | 0 | 0 | 0 | 0 | 5,586 | 5,586 | 0 | 0 | 0 |
| WC208007 | STAFFORD | VA | | 01/31/2023 | | 795,932 | 0 | 0 | 0 | 0 | 0 | 0 | 2,805 | 2,805 | 0 | 0 | 0 |
| WC210003 | STAFFORD | VA | | 02/28/2023 | | 6,960,735 | 0 | 0 | 0 | 0 | 0 | 0 | 14,243 | 14,243 | 0 | 0 | 0 |
| C6033101 | VIENNA | VA | | 07/09/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,887,138 | 6,887,138 | 0 | 0 | 0 |
| B6072001 | VIRGINIA BEACH | VA | | 10/05/2016 | | 409,199 | 0 | 0 | 0 | 0 | 0 | 0 | 4,587 | 4,587 | 0 | 0 | 0 |
| B7072603 | VIRGINIA BEACH | VA | | 10/17/2017 | | 280,583 | 0 | 0 | 0 | 0 | 0 | 0 | 8,303 | 8,303 | 0 | 0 | 0 |
| B7072604 | VIRGINIA BEACH | VA | | 10/17/2017 | | 231,753 | 0 | 0 | 0 | 0 | 0 | 0 | 6,857 | 6,857 | 0 | 0 | 0 |
| C4112102 | VIRGINIA BEACH | VA | | 03/27/2025 | | 485,153 | 0 | 0 | 0 | 0 | 0 | 0 | 1,374 | 1,374 | 0 | 0 | 0 |
| C4120202 | WARRENTON | VA | | 02/25/2025 | | 1,891,059 | 0 | 0 | 0 | 0 | 0 | 0 | 5,511 | 5,511 | 0 | 0 | 0 |
| A7082103 | WILLIAMSBURG | VA | | 11/27/2007 | | 189,467 | 0 | 0 | 0 | 0 | 0 | 0 | 2,954 | 2,954 | 0 | 0 | 0 |
| C1100701 | WILLIAMSBURG | VA | | 12/17/2021 | | 5,222,017 | 0 | 0 | 0 | 0 | 0 | 0 | 59,832 | 59,832 | 0 | 0 | 0 |
| C3100601 | WILLIAMSBURG | VA | | 01/23/2024 | | 673,887 | 0 | 0 | 0 | 0 | 0 | 0 | 1,790 | 1,790 | 0 | 0 | 0 |
| B3102201 | WINCHESTER | VA | | 12/04/2013 | | 610,569 | 0 | 0 | 0 | 0 | 0 | 0 | 7,653 | 7,653 | 0 | 0 | 0 |
| C4011201 | WINCHESTER | VA | | 03/13/2024 | | 13,422,338 | 0 | 0 | 0 | 0 | 0 | 0 | 61,840 | 61,840 | 0 | 0 | 0 |
| C2121203 | RUTLAND | VT | | 02/24/2023 | | 872,550 | 0 | 0 | 0 | 0 | 0 | 0 | 4,863 | 4,863 | 0 | 0 | 0 |
| C1073001 | ABERDEEN | WA | | 10/07/2021 | | 603,578 | 0 | 0 | 0 | 0 | 0 | 0 | 4,868 | 4,868 | 0 | 0 | 0 |
| B8101702 | BAINBRIDGE ISLAND | WA | | 12/12/2018 | | 1,341,744 | 0 | 0 | 0 | 0 | 0 | 0 | 11,401 | 11,401 | 0 | 0 | 0 |
| B3060301 | BELLEVUE | WA | | 10/18/2013 | | 477,738 | 0 | 0 | 0 | 0 | 0 | 0 | 6,961 | 6,961 | 0 | 0 | 0 |
| B8011901 | BELLEVUE | WA | | 03/28/2018 | | 5,986,492 | 0 | 0 | 0 | 0 | 0 | 0 | 46,379 | 46,379 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5092902 | BELLEVUE | WA | | 12/08/2025 | | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,390 | 3,390 | 0 | 0 | 0 |
| B1080103 | BELLINGHAM | WA | | 10/13/2011 | | 550,110 | 0 | 0 | 0 | 0 | 0 | 0 | 10,239 | 10,239 | 0 | 0 | 0 |
| B2052301 | BOTHELL | WA | | 07/20/2012 | | 348,379 | 0 | 0 | 0 | 0 | 0 | 0 | 51,744 | 51,744 | 0 | 0 | 0 |
| B9122003 | BOTHELL | WA | | 02/13/2020 | | 1,634,755 | 0 | 0 | 0 | 0 | 0 | 0 | 14,463 | 14,463 | 0 | 0 | 0 |
| B3020703 | BURIEN | WA | | 04/26/2013 | | 931,590 | 0 | 0 | 0 | 0 | 0 | 0 | 26,883 | 26,883 | 0 | 0 | 0 |
| B9112001 | BURIEN | WA | | 02/07/2020 | | 1,791,908 | 0 | 0 | 0 | 0 | 0 | 0 | 15,256 | 15,256 | 0 | 0 | 0 |
| A9021905 | BURLINGTON | WA | | 04/15/2009 | | 318,547 | 0 | 0 | 0 | 0 | 0 | 0 | 7,592 | 7,592 | 0 | 0 | 0 |
| B1082503 | BURLINGTON | WA | | 12/20/2011 | | 63,345 | 0 | 0 | 0 | 0 | 0 | 0 | 1,181 | 1,181 | 0 | 0 | 0 |
| B8051802 | BURLINGTON | WA | | 08/13/2018 | | 372,031 | 0 | 0 | 0 | 0 | 0 | 0 | 3,322 | 3,322 | 0 | 0 | 0 |
| C2040503 | CHEHALIS | WA | | 06/24/2022 | | 1,248,549 | 0 | 0 | 0 | 0 | 0 | 0 | 8,682 | 8,682 | 0 | 0 | 0 |
| B0020503 | EVERETT | WA | | 03/31/2010 | | 105,733 | 0 | 0 | 0 | 0 | 0 | 0 | 5,724 | 5,724 | 0 | 0 | 0 |
| B1020302 | EVERETT | WA | | 03/31/2011 | | 660,851 | 0 | 0 | 0 | 0 | 0 | 0 | 11,725 | 11,725 | 0 | 0 | 0 |
| B3013010 | EVERETT | WA | | 05/01/2013 | | 366,812 | 0 | 0 | 0 | 0 | 0 | 0 | 10,492 | 10,492 | 0 | 0 | 0 |
| C3081502 | EVERETT | WA | | 11/01/2023 | | 267,551 | 0 | 0 | 0 | 0 | 0 | 0 | 1,205 | 1,205 | 0 | 0 | 0 |
| C4041702 | EVERETT | WA | | 07/11/2024 | | 885,177 | 0 | 0 | 0 | 0 | 0 | 0 | 3,759 | 3,759 | 0 | 0 | 0 |
| B3041201 | FEDERAL WAY | WA | | 06/27/2013 | | 338,262 | 0 | 0 | 0 | 0 | 0 | 0 | 4,753 | 4,753 | 0 | 0 | 0 |
| B7021801 | FEDERAL WAY | WA | | 05/01/2017 | | 921,181 | 0 | 0 | 0 | 0 | 0 | 0 | 9,378 | 9,378 | 0 | 0 | 0 |
| B7032101 | FEDERAL WAY | WA | | 06/28/2017 | | 3,337,791 | 0 | 0 | 0 | 0 | 0 | 0 | 32,766 | 32,766 | 0 | 0 | 0 |
| B4111701 | FERNDALE | WA | | 01/21/2015 | | 893,887 | 0 | 0 | 0 | 0 | 0 | 0 | 11,094 | 11,094 | 0 | 0 | 0 |
| B8052501 | FIRCREST | WA | | 08/03/2018 | | 1,579,041 | 0 | 0 | 0 | 0 | 0 | 0 | 13,871 | 13,871 | 0 | 0 | 0 |
| C0052002 | GRANITE FALLS | WA | | 07/22/2020 | | 1,719,308 | 0 | 0 | 0 | 0 | 0 | 0 | 10,490 | 10,490 | 0 | 0 | 0 |
| B6021203 | KENNEWICK | WA | | 05/10/2016 | | 496,701 | 0 | 0 | 0 | 0 | 0 | 0 | 4,774 | 4,774 | 0 | 0 | 0 |
| C4012401 | KENNEWICK | WA | | 04/16/2024 | | 438,967 | 0 | 0 | 0 | 0 | 0 | 0 | 2,009 | 2,009 | 0 | 0 | 0 |
| C5082903 | KENNEWICK | WA | | 11/10/2025 | | 5,174,125 | 0 | 0 | 0 | 0 | 0 | 0 | 16,002 | 16,002 | 0 | 0 | 0 |
| B2112001 | KENT | WA | | 02/19/2013 | | 423,682 | 0 | 0 | 0 | 0 | 0 | 0 | 12,216 | 12,216 | 0 | 0 | 0 |
| B2121205 | KENT | WA | | 02/15/2013 | | 155,273 | 0 | 0 | 0 | 0 | 0 | 0 | 8,503 | 8,503 | 0 | 0 | 0 |
| B6101202 | KENT | WA | | 11/17/2016 | | 1,522,898 | 0 | 0 | 0 | 0 | 0 | 0 | 17,073 | 17,073 | 0 | 0 | 0 |
| B6101202-1 | KENT | WA | | 04/17/2019 | | 520,074 | 0 | 0 | 0 | 0 | 0 | 0 | 5,496 | 5,496 | 0 | 0 | 0 |
| C3063009 | KENT | WA | | 09/18/2023 | | 359,542 | 0 | 0 | 0 | 0 | 0 | 0 | 1,121 | 1,121 | 0 | 0 | 0 |
| C3110601 | KENT | WA | | 01/30/2024 | | 3,176,034 | 0 | 0 | 0 | 0 | 0 | 0 | 13,608 | 13,608 | 0 | 0 | 0 |
| C5031007 | KENT | WA | | 06/02/2025 | | 1,289,636 | 0 | 0 | 0 | 0 | 0 | 0 | 4,018 | 4,018 | 0 | 0 | 0 |
| B2051708 | KINGSTON | WA | | 07/31/2012 | | 366,477 | 0 | 0 | 0 | 0 | 0 | 0 | 6,279 | 6,279 | 0 | 0 | 0 |
| A7012303 | KIRKLAND | WA | | 05/14/2007 | | 134,418 | 0 | 0 | 0 | 0 | 0 | 0 | 4,548 | 4,548 | 0 | 0 | 0 |
| B2122108 | KIRKLAND | WA | | 04/12/2013 | | 790,565 | 0 | 0 | 0 | 0 | 0 | 0 | 22,820 | 22,820 | 0 | 0 | 0 |
| C1031701 | KIRKLAND | WA | | 05/17/2021 | | 4,226,223 | 0 | 0 | 0 | 0 | 0 | 0 | 34,602 | 34,602 | 0 | 0 | 0 |
| C3062107 | KIRKLAND | WA | | 09/12/2023 | | 809,656 | 0 | 0 | 0 | 0 | 0 | 0 | 2,693 | 2,693 | 0 | 0 | 0 |
| C3121803 | KIRKLAND | WA | | 02/08/2024 | | 1,199,644 | 0 | 0 | 0 | 0 | 0 | 0 | 3,781 | 3,781 | 0 | 0 | 0 |
| C6022704 | KIRKLAND | WA | | 05/04/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,150 | 53,150 | 0 | 0 | 0 |
| A8070201 | LACEY | WA | | 09/23/2008 | | 623,109 | 0 | 0 | 0 | 0 | 0 | 0 | 16,112 | 16,112 | 0 | 0 | 0 |
| C4053101 | LACEY | WA | | 08/20/2024 | | 6,298,482 | 0 | 0 | 0 | 0 | 0 | 0 | 26,552 | 26,552 | 0 | 0 | 0 |
| C2082503 | LYNNWOOD | WA | | 11/18/2022 | | 9,210,170 | 0 | 0 | 0 | 0 | 0 | 0 | 41,640 | 41,640 | 0 | 0 | 0 |
| C3121802 | LYNNWOOD | WA | | 02/08/2024 | | 550,694 | 0 | 0 | 0 | 0 | 0 | 0 | 1,735 | 1,735 | 0 | 0 | 0 |
| B2121204 | MARYSVILLE | WA | | 02/15/2013 | | 621,165 | 0 | 0 | 0 | 0 | 0 | 0 | 33,974 | 33,974 | 0 | 0 | 0 |
| B3121702 | MERCER ISLAND | WA | | 02/12/2014 | | 265,811 | 0 | 0 | 0 | 0 | 0 | 0 | 7,071 | 7,071 | 0 | 0 | 0 |
| B6031107 | MILTON | WA | | 07/18/2016 | | 2,144,901 | 0 | 0 | 0 | 0 | 0 | 0 | 15,366 | 15,366 | 0 | 0 | 0 |
| B9110102 | MOUNT VERNON | WA | | 01/24/2020 | | 831,387 | 0 | 0 | 0 | 0 | 0 | 0 | 7,216 | 7,216 | 0 | 0 | 0 |
| B3031811 | MUKILTEO | WA | | 06/19/2013 | | 277,109 | 0 | 0 | 0 | 0 | 0 | 0 | 26,013 | 26,013 | 0 | 0 | 0 |
| B1110701 | OLYMPIA | WA | | 02/03/2012 | | 2,529,438 | 0 | 0 | 0 | 0 | 0 | 0 | 39,856 | 39,856 | 0 | 0 | 0 |
| B2070201 | OLYMPIA | WA | | 08/31/2012 | | 490,659 | 0 | 0 | 0 | 0 | 0 | 0 | 7,921 | 7,921 | 0 | 0 | 0 |
| B7061402 | OLYMPIA | WA | | 08/18/2017 | | 664,972 | 0 | 0 | 0 | 0 | 0 | 0 | 6,551 | 6,551 | 0 | 0 | 0 |
| C0060503 | OLYMPIA | WA | | 08/14/2020 | | 518,270 | 0 | 0 | 0 | 0 | 0 | 0 | 4,423 | 4,423 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C1110104 | OMAK | WA | | 01/10/2022 | | 4,515,006 | 0 | 0 | 0 | 0 | 0 | 0 | 35,283 | 35,283 | 0 | 0 | 0 |
| C1110104-1 | OMAK | WA | | 01/20/2023 | | 699,295 | 0 | 0 | 0 | 0 | 0 | 0 | 4,220 | 4,220 | 0 | 0 | 0 |
| B9103110 | PASCO | WA | | 01/21/2020 | | 1,623,830 | 0 | 0 | 0 | 0 | 0 | 0 | 9,412 | 9,412 | 0 | 0 | 0 |
| C4053002 | PASCO | WA | | 08/16/2024 | | 851,502 | 0 | 0 | 0 | 0 | 0 | 0 | 3,790 | 3,790 | 0 | 0 | 0 |
| A8020807 | PORT ANGELES | WA | | 06/03/2008 | | 525,857 | 0 | 0 | 0 | 0 | 0 | 0 | 7,447 | 7,447 | 0 | 0 | 0 |
| B3032707 | PORT ORCHARD | WA | | 05/23/2013 | | 513,091 | 0 | 0 | 0 | 0 | 0 | 0 | 7,220 | 7,220 | 0 | 0 | 0 |
| B2092103 | POULSBO | WA | | 11/08/2012 | | 425,426 | 0 | 0 | 0 | 0 | 0 | 0 | 7,034 | 7,034 | 0 | 0 | 0 |
| B5030504 | POULSBO | WA | | 06/01/2015 | | 894,039 | 0 | 0 | 0 | 0 | 0 | 0 | 9,496 | 9,496 | 0 | 0 | 0 |
| B3041705 | PUYALLUP | WA | | 06/03/2013 | | 391,189 | 0 | 0 | 0 | 0 | 0 | 0 | 5,522 | 5,522 | 0 | 0 | 0 |
| B8092701 | PUYALLUP | WA | | 12/03/2018 | | 981,265 | 0 | 0 | 0 | 0 | 0 | 0 | 25,419 | 25,419 | 0 | 0 | 0 |
| B8100201 | PUYALLUP | WA | | 11/28/2018 | | 909,770 | 0 | 0 | 0 | 0 | 0 | 0 | 5,356 | 5,356 | 0 | 0 | 0 |
| B6062201 | REDMOND | WA | | 09/14/2016 | | 5,514,511 | 0 | 0 | 0 | 0 | 0 | 0 | 62,086 | 62,086 | 0 | 0 | 0 |
| C2100702 | REDMOND | WA | | 01/05/2023 | | 987,680 | 0 | 0 | 0 | 0 | 0 | 0 | 3,836 | 3,836 | 0 | 0 | 0 |
| A7042301 | RENTON | WA | | 07/17/2007 | | 45,874 | 0 | 0 | 0 | 0 | 0 | 0 | 6,812 | 6,812 | 0 | 0 | 0 |
| B3010804 | RENTON | WA | | 03/13/2013 | | 99,198 | 0 | 0 | 0 | 0 | 0 | 0 | 10,249 | 10,249 | 0 | 0 | 0 |
| B6031106 | RENTON | WA | | 07/18/2016 | | 2,598,442 | 0 | 0 | 0 | 0 | 0 | 0 | 18,537 | 18,537 | 0 | 0 | 0 |
| B9060401 | RENTON | WA | | 06/26/2019 | | 1,035,717 | 0 | 0 | 0 | 0 | 0 | 0 | 9,287 | 9,287 | 0 | 0 | 0 |
| A8050905 | RICHLAND | WA | | 07/31/2008 | | 469,883 | 0 | 0 | 0 | 0 | 0 | 0 | 6,282 | 6,282 | 0 | 0 | 0 |
| A80509053 | RICHLAND | WA | | 03/31/2010 | | 248,447 | 0 | 0 | 0 | 0 | 0 | 0 | 3,188 | 3,188 | 0 | 0 | 0 |
| C5050903 | RICHLAND | WA | | 07/14/2025 | | 1,047,008 | 0 | 0 | 0 | 0 | 0 | 0 | 19,809 | 19,809 | 0 | 0 | 0 |
| B8040901 | RITZVILLE | WA | | 06/28/2018 | | 520,801 | 0 | 0 | 0 | 0 | 0 | 0 | 4,776 | 4,776 | 0 | 0 | 0 |
| C2090106 | SAMMAMISH | WA | | 11/18/2022 | | 2,364,525 | 0 | 0 | 0 | 0 | 0 | 0 | 10,073 | 10,073 | 0 | 0 | 0 |
| A9071701 | SEATAC | WA | | 10/06/2009 | | 256,300 | 0 | 0 | 0 | 0 | 0 | 0 | 14,888 | 14,888 | 0 | 0 | 0 |
| A7091203 | SEATTLE | WA | | 11/06/2007 | | 318,791 | 0 | 0 | 0 | 0 | 0 | 0 | 4,894 | 4,894 | 0 | 0 | 0 |
| A7121014 | SEATTLE | WA | | 02/25/2008 | | 89,687 | 0 | 0 | 0 | 0 | 0 | 0 | 2,671 | 2,671 | 0 | 0 | 0 |
| A8091903 | SEATTLE | WA | | 11/18/2008 | | 610,569 | 0 | 0 | 0 | 0 | 0 | 0 | 8,398 | 8,398 | 0 | 0 | 0 |
| B0061103 | SEATTLE | WA | | 08/20/2010 | | 86,126 | 0 | 0 | 0 | 0 | 0 | 0 | 1,621 | 1,621 | 0 | 0 | 0 |
| B1052504 | SEATTLE | WA | | 08/03/2011 | | 594,652 | 0 | 0 | 0 | 0 | 0 | 0 | 18,079 | 18,079 | 0 | 0 | 0 |
| B1092601 | SEATTLE | WA | | 01/31/2012 | | 610,498 | 0 | 0 | 0 | 0 | 0 | 0 | 11,270 | 11,270 | 0 | 0 | 0 |
| B3042601 | SEATTLE | WA | | 07/18/2013 | | 201,421 | 0 | 0 | 0 | 0 | 0 | 0 | 18,296 | 18,296 | 0 | 0 | 0 |
| B3082701 | SEATTLE | WA | | 10/28/2013 | | 271,102 | 0 | 0 | 0 | 0 | 0 | 0 | 2,374 | 2,374 | 0 | 0 | 0 |
| B5081003 | SEATTLE | WA | | 10/22/2015 | | 207,527 | 0 | 0 | 0 | 0 | 0 | 0 | 2,085 | 2,085 | 0 | 0 | 0 |
| B5081004 | SEATTLE | WA | | 10/22/2015 | | 207,527 | 0 | 0 | 0 | 0 | 0 | 0 | 2,085 | 2,085 | 0 | 0 | 0 |
| B9052002 | SEATTLE | WA | | 08/12/2019 | | 1,180,880 | 0 | 0 | 0 | 0 | 0 | 0 | 7,156 | 7,156 | 0 | 0 | 0 |
| C2083103 | SEATTLE | WA | | 11/22/2022 | | 2,700,565 | 0 | 0 | 0 | 0 | 0 | 0 | 11,737 | 11,737 | 0 | 0 | 0 |
| C2090114 | SEATTLE | WA | | 11/01/2022 | | 2,304,906 | 0 | 0 | 0 | 0 | 0 | 0 | 10,218 | 10,218 | 0 | 0 | 0 |
| C3050806 | SEATTLE | WA | | 06/30/2023 | | 4,125,972 | 0 | 0 | 0 | 0 | 0 | 0 | 16,198 | 16,198 | 0 | 0 | 0 |
| C4040203 | SEATTLE | WA | | 06/24/2024 | | 730,284 | 0 | 0 | 0 | 0 | 0 | 0 | 3,294 | 3,294 | 0 | 0 | 0 |
| C4082704 | SEATTLE | WA | | 11/12/2024 | | 410,833 | 0 | 0 | 0 | 0 | 0 | 0 | 1,822 | 1,822 | 0 | 0 | 0 |
| C4100110 | SEATTLE | WA | | 12/10/2024 | | 3,552,016 | 0 | 0 | 0 | 0 | 0 | 0 | 40,189 | 40,189 | 0 | 0 | 0 |
| C4123101 | SEATTLE | WA | | 03/14/2025 | | 2,597,703 | 0 | 0 | 0 | 0 | 0 | 0 | 11,204 | 11,204 | 0 | 0 | 0 |
| B2051705 | SILVERDALE | WA | | 07/31/2012 | | 572,438 | 0 | 0 | 0 | 0 | 0 | 0 | 9,874 | 9,874 | 0 | 0 | 0 |
| B2121207 | SNOHOMISH | WA | | 02/15/2013 | | 255,710 | 0 | 0 | 0 | 0 | 0 | 0 | 13,995 | 13,995 | 0 | 0 | 0 |
| B7090502 | SNOHOMISH | WA | | 11/30/2017 | | 550,569 | 0 | 0 | 0 | 0 | 0 | 0 | 5,335 | 5,335 | 0 | 0 | 0 |
| B4061702 | SPOKANE | WA | | 08/26/2014 | | 455,072 | 0 | 0 | 0 | 0 | 0 | 0 | 5,197 | 5,197 | 0 | 0 | 0 |
| B5010601 | SPOKANE | WA | | 04/01/2015 | | 662,517 | 0 | 0 | 0 | 0 | 0 | 0 | 14,297 | 14,297 | 0 | 0 | 0 |
| C2041509 | SPOKANE | WA | | 07/14/2022 | | 11,309,408 | 0 | 0 | 0 | 0 | 0 | 0 | 181,638 | 181,638 | 0 | 0 | 0 |
| B7012602 | SPOKANE VALLEY | WA | | 04/20/2017 | | 1,077,823 | 0 | 0 | 0 | 0 | 0 | 0 | 10,701 | 10,701 | 0 | 0 | 0 |
| B7112203 | SPOKANE VALLEY | WA | | 02/26/2018 | | 2,879,657 | 0 | 0 | 0 | 0 | 0 | 0 | 27,272 | 27,272 | 0 | 0 | 0 |
| B6021204 | SUNNYSIDE | WA | | 05/10/2016 | | 551,878 | 0 | 0 | 0 | 0 | 0 | 0 | 5,304 | 5,304 | 0 | 0 | 0 |
| B1122002 | TACOMA | WA | | 03/08/2012 | | 1,313,504 | 0 | 0 | 0 | 0 | 0 | 0 | 21,929 | 21,929 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| B2101002 | TACOMA | WA | | 11/30/2012 | | 981,577 | 0 | 0 | 0 | 0 | 0 | 0 | 14,956 | 14,956 | 0 | 0 | 0 |
| B9083004 | TACOMA | WA | | 11/18/2019 | | 1,561,292 | 0 | 0 | 0 | 0 | 0 | 0 | 14,073 | 14,073 | 0 | 0 | 0 |
| C1092806 | TACOMA | WA | | 12/17/2021 | | 3,125,770 | 0 | 0 | 0 | 0 | 0 | 0 | 58,234 | 58,234 | 0 | 0 | 0 |
| C2030301 | TACOMA | WA | | 04/26/2022 | | 2,374,138 | 0 | 0 | 0 | 0 | 0 | 0 | 18,500 | 18,500 | 0 | 0 | 0 |
| C2092301 | TACOMA | WA | | 12/02/2022 | | 2,042,311 | 0 | 0 | 0 | 0 | 0 | 0 | 4,950 | 4,950 | 0 | 0 | 0 |
| C3031706 | TACOMA | WA | | 06/09/2023 | | 448,479 | 0 | 0 | 0 | 0 | 0 | 0 | 2,354 | 2,354 | 0 | 0 | 0 |
| C4090303 | TACOMA | WA | | 11/07/2024 | | 882,355 | 0 | 0 | 0 | 0 | 0 | 0 | 4,128 | 4,128 | 0 | 0 | 0 |
| C6012010 | TACOMA | WA | | 04/13/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,396 | 2,396 | 0 | 0 | 0 |
| C6042907 | TACOMA | WA | | 07/15/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,551,625 | 1,551,625 | 0 | 0 | 0 |
| A8121101 | TUKWILA | WA | | 02/17/2009 | | 498,403 | 0 | 0 | 0 | 0 | 0 | 0 | 12,595 | 12,595 | 0 | 0 | 0 |
| B1032503 | TUMWATER | WA | | 06/14/2011 | | 471,167 | 0 | 0 | 0 | 0 | 0 | 0 | 5,389 | 5,389 | 0 | 0 | 0 |
| B3050703 | UNIVERSITY PLACE | WA | | 07/23/2013 | | 32,855 | 0 | 0 | 0 | 0 | 0 | 0 | 2,944 | 2,944 | 0 | 0 | 0 |
| C5030301 | UNIVERSITY PLACE | WA | | 05/01/2025 | | 1,931,190 | 0 | 0 | 0 | 0 | 0 | 0 | 8,216 | 8,216 | 0 | 0 | 0 |
| A7102902 | VANCOUVER | WA | | 12/19/2007 | | 180,096 | 0 | 0 | 0 | 0 | 0 | 0 | 5,447 | 5,447 | 0 | 0 | 0 |
| B0071604 | VANCOUVER | WA | | 09/20/2010 | | 265,070 | 0 | 0 | 0 | 0 | 0 | 0 | 5,644 | 5,644 | 0 | 0 | 0 |
| B2041903 | VANCOUVER | WA | | 06/14/2012 | | 388,729 | 0 | 0 | 0 | 0 | 0 | 0 | 4,194 | 4,194 | 0 | 0 | 0 |
| B2082101 | VANCOUVER | WA | | 12/05/2012 | | 1,044,852 | 0 | 0 | 0 | 0 | 0 | 0 | 16,251 | 16,251 | 0 | 0 | 0 |
| B3011502 | VANCOUVER | WA | | 03/15/2013 | | 451,199 | 0 | 0 | 0 | 0 | 0 | 0 | 6,885 | 6,885 | 0 | 0 | 0 |
| B3072902 | VANCOUVER | WA | | 09/18/2013 | | 170,679 | 0 | 0 | 0 | 0 | 0 | 0 | 4,737 | 4,737 | 0 | 0 | 0 |
| B4102901 | VANCOUVER | WA | | 01/05/2015 | | 945,186 | 0 | 0 | 0 | 0 | 0 | 0 | 19,763 | 19,763 | 0 | 0 | 0 |
| B6120202 | VANCOUVER | WA | | 05/01/2017 | | 3,012,823 | 0 | 0 | 0 | 0 | 0 | 0 | 21,079 | 21,079 | 0 | 0 | 0 |
| B6120501 | VANCOUVER | WA | | 02/21/2017 | | 642,434 | 0 | 0 | 0 | 0 | 0 | 0 | 6,565 | 6,565 | 0 | 0 | 0 |
| B8010902 | VANCOUVER | WA | | 02/28/2018 | | 2,061,960 | 0 | 0 | 0 | 0 | 0 | 0 | 20,351 | 20,351 | 0 | 0 | 0 |
| B8110703 | VANCOUVER | WA | | 02/15/2019 | | 2,322,981 | 0 | 0 | 0 | 0 | 0 | 0 | 19,875 | 19,875 | 0 | 0 | 0 |
| B9073001 | VANCOUVER | WA | | 09/27/2019 | | 2,950,896 | 0 | 0 | 0 | 0 | 0 | 0 | 26,273 | 26,273 | 0 | 0 | 0 |
| C0071501 | VANCOUVER | WA | | 09/09/2020 | | 1,970,569 | 0 | 0 | 0 | 0 | 0 | 0 | 16,923 | 16,923 | 0 | 0 | 0 |
| C0090401 | VANCOUVER | WA | | 11/20/2020 | | 2,418,696 | 0 | 0 | 0 | 0 | 0 | 0 | 14,699 | 14,699 | 0 | 0 | 0 |
| C0090402 | VANCOUVER | WA | | 11/02/2020 | | 787,046 | 0 | 0 | 0 | 0 | 0 | 0 | 6,503 | 6,503 | 0 | 0 | 0 |
| C1072301 | VANCOUVER | WA | | 09/23/2021 | | 7,670,518 | 0 | 0 | 0 | 0 | 0 | 0 | 45,074 | 45,074 | 0 | 0 | 0 |
| C2012804 | VANCOUVER | WA | | 04/15/2022 | | 488,498 | 0 | 0 | 0 | 0 | 0 | 0 | 8,539 | 8,539 | 0 | 0 | 0 |
| C4053005 | VANCOUVER | WA | | 08/19/2024 | | 304,248 | 0 | 0 | 0 | 0 | 0 | 0 | 2,081 | 2,081 | 0 | 0 | 0 |
| C4100414 | VANCOUVER | WA | | 12/23/2024 | | 1,231,186 | 0 | 0 | 0 | 0 | 0 | 0 | 6,141 | 6,141 | 0 | 0 | 0 |
| C4100416 | VANCOUVER | WA | | 12/23/2024 | | 839,445 | 0 | 0 | 0 | 0 | 0 | 0 | 4,187 | 4,187 | 0 | 0 | 0 |
| A6053104 | WALLA WALLA | WA | | 10/30/2006 | | 600,138 | 0 | 0 | 0 | 0 | 0 | 0 | 21,531 | 21,531 | 0 | 0 | 0 |
| B7121502 | WOODINVILLE | WA | | 02/15/2018 | | 468,536 | 0 | 0 | 0 | 0 | 0 | 0 | 4,521 | 4,521 | 0 | 0 | 0 |
| C3100302 | YAKIMA | WA | | 01/02/2024 | | 7,760,363 | 0 | 0 | 0 | 0 | 0 | 0 | 22,032 | 22,032 | 0 | 0 | 0 |
| C5022504 | YAKIMA | WA | | 05/12/2025 | | 2,779,258 | 0 | 0 | 0 | 0 | 0 | 0 | 8,321 | 8,321 | 0 | 0 | 0 |
| C6041002 | BROOKFIELD | WI | | 07/06/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,840,605 | 7,840,605 | 0 | 0 | 0 |
| C5040109 | CHIPPEWA FALLS | WI | | 06/30/2025 | | 536,422 | 0 | 0 | 0 | 0 | 0 | 0 | 2,268 | 2,268 | 0 | 0 | 0 |
| B2050804 | FOND DU LAC | WI | | 09/05/2012 | | 252,432 | 0 | 0 | 0 | 0 | 0 | 0 | 15,323 | 15,323 | 0 | 0 | 0 |
| C5040110 | GALESVILLE | WI | | 06/30/2025 | | 531,454 | 0 | 0 | 0 | 0 | 0 | 0 | 2,248 | 2,248 | 0 | 0 | 0 |
| C2092201 | GERMANTOWN | WI | | 12/22/2022 | | 599,034 | 0 | 0 | 0 | 0 | 0 | 0 | 3,548 | 3,548 | 0 | 0 | 0 |
| B7011901 | GLENDALE | WI | | 04/10/2017 | | 1,072,081 | 0 | 0 | 0 | 0 | 0 | 0 | 9,215 | 9,215 | 0 | 0 | 0 |
| B8071102 | GREEN BAY | WI | | 08/31/2018 | | 810,925 | 0 | 0 | 0 | 0 | 0 | 0 | 11,739 | 11,739 | 0 | 0 | 0 |
| B9091704 | GREEN BAY | WI | | 12/06/2019 | | 471,525 | 0 | 0 | 0 | 0 | 0 | 0 | 2,795 | 2,795 | 0 | 0 | 0 |
| C3120702 | GREEN BAY | WI | | 02/01/2024 | | 569,251 | 0 | 0 | 0 | 0 | 0 | 0 | 2,642 | 2,642 | 0 | 0 | 0 |
| C6051801 | GREEN BAY | WI | | 07/31/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B7061201 | MADISON | WI | | 09/01/2017 | | 976,476 | 0 | 0 | 0 | 0 | 0 | 0 | 9,337 | 9,337 | 0 | 0 | 0 |
| B9051502 | MADISON | WI | | 07/30/2019 | | 1,351,211 | 0 | 0 | 0 | 0 | 0 | 0 | 18,255 | 18,255 | 0 | 0 | 0 |
| C0072403 | MADISON | WI | | 10/09/2020 | | 732,495 | 0 | 0 | 0 | 0 | 0 | 0 | 2,957 | 2,957 | 0 | 0 | 0 |
| C2053101 | MADISON | WI | | 08/04/2022 | | 6,058,907 | 0 | 0 | 0 | 0 | 0 | 0 | 40,386 | 40,386 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| C5103101 | MADISON | WI | | 01/23/2026 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,959 | 1,959 | 0 | 0 | 0 |
| C5070202 | MANITOWOC | WI | | 09/30/2025 | | 1,150,710 | 0 | 0 | 0 | 0 | 0 | 0 | 3,282 | 3,282 | 0 | 0 | 0 |
| C1021704 | MEQUON | WI | | 07/01/2021 | | 2,547,660 | 0 | 0 | 0 | 0 | 0 | 0 | 21,190 | 21,190 | 0 | 0 | 0 |
| B6092603 | MILWAUKEE | WI | | 12/15/2016 | | 947,977 | 0 | 0 | 0 | 0 | 0 | 0 | 10,258 | 10,258 | 0 | 0 | 0 |
| C1021703 | MILWAUKEE | WI | | 07/01/2021 | | 1,034,970 | 0 | 0 | 0 | 0 | 0 | 0 | 8,610 | 8,610 | 0 | 0 | 0 |
| C4100313 | MILWAUKEE | WI | | 12/20/2024 | | 1,156,567 | 0 | 0 | 0 | 0 | 0 | 0 | 5,770 | 5,770 | 0 | 0 | 0 |
| C0120808 | MT. PLEASANT | WI | | 02/11/2021 | | 1,337,502 | 0 | 0 | 0 | 0 | 0 | 0 | 11,606 | 11,606 | 0 | 0 | 0 |
| B3012802 | OSHKOSH | WI | | 05/22/2013 | | 466,414 | 0 | 0 | 0 | 0 | 0 | 0 | 12,896 | 12,896 | 0 | 0 | 0 |
| C3071901 | PLYMOUTH | WI | | 09/18/2023 | | 1,150,081 | 0 | 0 | 0 | 0 | 0 | 0 | 5,257 | 5,257 | 0 | 0 | 0 |
| B2102602 | PORTAGE | WI | | 01/25/2013 | | 1,894,226 | 0 | 0 | 0 | 0 | 0 | 0 | 28,105 | 28,105 | 0 | 0 | 0 |
| C1050303 | RACINE | WI | | 07/08/2021 | | 3,987,627 | 0 | 0 | 0 | 0 | 0 | 0 | 30,097 | 30,097 | 0 | 0 | 0 |
| C1050303-1 | RACINE | WI | | 09/26/2023 | | 1,072,435 | 0 | 0 | 0 | 0 | 0 | 0 | 334,619 | 334,619 | 0 | 0 | 0 |
| C4032202 | RIPON | WI | | 05/20/2024 | | 5,637,540 | 0 | 0 | 0 | 0 | 0 | 0 | 25,164 | 25,164 | 0 | 0 | 0 |
| C0120810 | SOUTH MILWAUKEE | WI | | 02/11/2021 | | 1,003,127 | 0 | 0 | 0 | 0 | 0 | 0 | 8,705 | 8,705 | 0 | 0 | 0 |
| B6072704 | STURTEVANT | WI | | 09/14/2016 | | 1,106,023 | 0 | 0 | 0 | 0 | 0 | 0 | 12,442 | 12,442 | 0 | 0 | 0 |
| C4051702 | VIOLA | WI | | 07/24/2024 | | 882,791 | 0 | 0 | 0 | 0 | 0 | 0 | 3,885 | 3,885 | 0 | 0 | 0 |
| C1021705 | WAUKESHA | WI | | 07/01/2021 | | 2,189,389 | 0 | 0 | 0 | 0 | 0 | 0 | 18,211 | 18,211 | 0 | 0 | 0 |
| B8071101 | WAUNAKEE | WI | | 08/31/2018 | | 611,481 | 0 | 0 | 0 | 0 | 0 | 0 | 8,852 | 8,852 | 0 | 0 | 0 |
| B3010803 | WEST ALLIS | WI | | 03/15/2013 | | 94,372 | 0 | 0 | 0 | 0 | 0 | 0 | 8,553 | 8,553 | 0 | 0 | 0 |
| C3082102 | CHARLESTON | WV | | 10/26/2023 | | 543,445 | 0 | 0 | 0 | 0 | 0 | 0 | 2,596 | 2,596 | 0 | 0 | 0 |
| C4021502 | CLARKSBURG | WV | | 04/18/2024 | | 847,419 | 0 | 0 | 0 | 0 | 0 | 0 | 3,745 | 3,745 | 0 | 0 | 0 |
| C4010904 | HICO | WV | | 04/03/2024 | | 829,162 | 0 | 0 | 0 | 0 | 0 | 0 | 3,930 | 3,930 | 0 | 0 | 0 |
| C1031003 | MARTINSBURG | WV | | 07/09/2021 | | 809,646 | 0 | 0 | 0 | 0 | 0 | 0 | 6,464 | 6,464 | 0 | 0 | 0 |
| C0102204 | MORGANTOWN | WV | | 04/21/2021 | | 5,081,343 | 0 | 0 | 0 | 0 | 0 | 0 | 43,000 | 43,000 | 0 | 0 | 0 |
| C0102205 | MORGANTOWN | WV | | 04/21/2021 | | 5,023,471 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0102206 | MORGANTOWN | WV | | 03/30/2021 | | 1,505,612 | 0 | 0 | 0 | 0 | 0 | 0 | 12,476 | 12,476 | 0 | 0 | 0 |
| C1100401 | MORGANTOWN | WV | | 12/27/2021 | | 11,601,762 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C0090904 | RANSON | WV | | 12/23/2020 | | 1,401,875 | 0 | 0 | 0 | 0 | 0 | 0 | 11,824 | 11,824 | 0 | 0 | 0 |
| WC208010 | SHEPHERDSTOWN | WV | | 01/04/2023 | | 15,125,000 | 0 | 0 | 0 | 0 | 0 | 0 | 36,482 | 36,482 | 0 | 0 | 0 |
| C2081501 | CASPER | WY | | 09/29/2022 | | 1,545,392 | 0 | 0 | 0 | 0 | 0 | 0 | 10,083 | 10,083 | 0 | 0 | 0 |
| C5051206 | CASPER | WY | | 08/21/2025 | | 2,892,628 | 0 | 0 | 0 | 0 | 0 | 0 | 18,272 | 18,272 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 11,583,775,494 | 0 | 0 | 0 | 785,747 | 785,747 | 0 | 350,727,339 | 350,555,457 | 0 | (171,882) | (171,882) |
| C2062901 | HUNTINGTON BEACH | CA | | 10/21/2022 | 08/04/2026 | 5,066,132 | 0 | 0 | 0 | 5,324 | 5,324 | 0 | 5,071,455 | 4,512,192 | 0 | (559,263) | (559,263) |
| C2062301 | LOS ANGELES | CA | | 10/21/2022 | 08/04/2026 | 2,567,420 | 0 | 0 | 0 | 4,724 | 4,724 | 0 | 2,572,144 | 2,239,008 | 0 | (333,136) | (333,136) |
| C3041201 | LOS ANGELES | CA | | 06/20/2023 | 08/04/2026 | 3,542,928 | 0 | 0 | 0 | 7,599 | 7,599 | 0 | 3,550,527 | 2,835,360 | 0 | (715,167) | (715,167) |
| C0123001 | COLUMBUS | GA | | 02/26/2021 | 07/27/2026 | 3,046,712 | 0 | 0 | 0 | 32,530 | 32,530 | 0 | 3,068,466 | 2,214,025 | 0 | (854,441) | (854,441) |
| C0060901 | BALTIMORE | MD | | 08/18/2020 | 07/31/2026 | 1,505,097 | 0 | 0 | 0 | 187,012 | 187,012 | 0 | 1,692,109 | 720,000 | 0 | (972,109) | (972,109) |
| C3110110 | WYOMING | MI | | 01/25/2024 | 09/02/2026 | 1,580,041 | 0 | 0 | 0 | 59,270 | 59,270 | 0 | 1,639,311 | 1,368,840 | 0 | (270,471) | (270,471) |
| WC303003 | JACKSON | MS | | 05/24/2023 | 07/15/2026 | 5,100,000 | 0 | 0 | 0 | 209,800 | 209,800 | 0 | 5,309,800 | 1,170,000 | 0 | (4,139,800) | (4,139,800) |
| C1110902 | SAN ANTONIO | TX | | 02/08/2022 | 08/11/2026 | 2,282,246 | 0 | 0 | 0 | 11,400 | 11,400 | 0 | 2,210,122 | 1,980,256 | 0 | (229,866) | (229,866) |
| C3022805 | SAN ANTONIO | TX | | 05/11/2023 | 08/11/2026 | 7,031,049 | 0 | 0 | 0 | 5,177 | 5,177 | 0 | 6,939,134 | 6,244,515 | 0 | (694,619) | (694,619) |
| 0399999. Mortgages disposed | | | | | | 31,721,625 | 0 | 0 | 0 | 522,836 | 522,836 | 0 | 32,053,068 | 23,284,196 | 0 | (8,768,872) | (8,768,872) |
| 0599999 - Totals | | | | | | 11,921,375,651 | 0 | 0 | 0 | 1,308,583 | 1,308,583 | 0 | 693,430,841 | 684,490,087 | 0 | (8,940,754) | (8,940,754) |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | R4 Fund XXIII | Newyork | NY | R4 Fund XXIII | | 04/04/2025 | | 0 | 2,994,924 | 0 | 0 | 9.195 |
| 000000-00-0 | CREA Fund 31 | Indianapolis | IN | City Real Estate Advisors, Inc. | | 01/11/2013 | | 0 | 2,765,460 | 0 | 0 | 99.990 |
| 000000-00-0 | Baxter Properties Investor, LLC | Arlington | VA | Baxter Properties | | 07/09/2026 | | 183,332 | 0 | 0 | 0 | 100.000 |
| 000000-00-0 | R4 California Housing Partners IX | Los Angeles | CA | R4_CAL_HP_IX | | 05/15/2025 | | 0 | 605,144 | 0 | 0 | 10.968 |
| 000000-00-0 | Standard 2026 State Tax Credit Fund - Sage Meadows | Chicago | IL | Standard 2026 State Tax Credit Fund - Sage Meadows | | 08/14/2026 | | 273,393 | 0 | 0 | 0 | 99.990 |
| 000000-00-0 | Foss Ohio 2027 Fund | San Francisco | CA | Foss Ohio 2027 Fund | | 07/21/2026 | | 5,000 | 0 | 0 | 0 | 50.000 |
| 000000-00-0 | Foss Ohio 2028 Fund | San Francisco | CA | Foss Ohio 2028 Fund | | 07/21/2026 | | 5,000 | 0 | 0 | 0 | 50.000 |
| 4899999. Qualifying federal tax credit investments - unaffiliated | | | | | | | | 466,725 | 6,365,528 | 0 | 0 | XXX |
| 000000-00-0 | Standard QOZ Fund I, LLC | Portland | OR | Standard QOZ Fund I, LLC | | 03/31/2021 | | 0 | 394,458 | 0 | 0 | 99.000 |
| 5399999. All other tax credit investments - affiliated | | | | | | | | 0 | 394,458 | 0 | 0 | XXX |
| 7899999. Total - unaffiliated | | | | | | | | 466,725 | 6,365,528 | 0 | 0 | XXX |
| 7999999. Total - affiliated | | | | | | | | 0 | 394,458 | 0 | 0 | XXX |
| 8099999 - Totals | | | | | | | | 466,725 | 6,759,986 | 0 | 0 | XXX |

E03

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0 | Morrison Street Income Fund, L.P. | Lake Oswego | OR | Morrison Street Capital | 12/28/2021 | | 82,290,953 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (106,080) | (106,080) | 830,868 |
| 000000-00-0 | MSLF - A3 | Lake Oswego | OR | Northmarq Capital | 03/03/2025 | | 25,120,434 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (46,986) | (46,986) | 345,318 |
| 2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated | | | | | | | 107,411,387 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (153,066) | (153,066) | 1,176,186 |
| 000000-00-0 | AFAM 2007-2 A1 | | | AFAM 2007-2 A1 | 07/25/2026 | 09/25/2026 | 2,721,856 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,302 | 0 | 0 | 0 | 0 |
| 2799999. Surplus notes - unaffiliated | | | | | | | 2,721,856 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,302 | 0 | 0 | 0 | 0 |
| 000000-00-0 | VNC Fund 32 | Irvine | CA | VNC & Associates | 06/01/2010 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,834 | 0 | 26,834 | 26,834 | 0 |
| 000000-00-0 | Garnet Fund 41 | Dover | DE | AEGON USA Realty Advisors, LLC | 03/13/2015 | | 1,469,184 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,041 | 0 | 0 | 0 | 0 |
| 000000-00-0 | VNC Fund 34 | Irvine | CA | VNC & Associates | 05/05/2011 | | 286,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79,852 | 0 | 0 | 0 | 0 |
| 4899999. Qualifying federal tax credit investments - unaffiliated | | | | | | | 1,755,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 132,727 | 0 | 26,834 | 26,834 | 0 |
| 000000-00-0 | Mississippi CAPCO III - Tax Credit Schedule | | MS | Mississippi CAPCO III - Tax Credit Schedule | 01/31/2024 | | 946,385 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,539 | 0 | 0 | 0 | 0 |
| 5299999. All other tax credit investments - unaffiliated | | | | | | | 946,385 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,539 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Twain 800 Penn | St Louis | MO | Twain Financial Partners | 08/31/2018 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6799999. Any other class of assets - unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7899999. Total - unaffiliated | | | | | | | 112,835,328 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 210,567 | 0 | (126,232) | (126,232) | 1,176,186 |
| 7999999. Total - affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8099999 - Totals | | | | | | | 112,835,328 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 210,567 | 0 | (126,232) | (126,232) | 1,176,186 |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 91282C-QQ-7 | US TREASURY SYD AR OR VI, NMTX | 07/06/2026 | VARIOUS | | 4,239,598 | 4,275,000 | 26,937 | 1.A |
| 91282C-RF-0 | US TREASURY NB | 09/10/2026 | CANADIAN IMPERIAL BANK | | 97,730 | 100,000 | 339 | 1.A |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 4,337,328 | 4,375,000 | 27,276 | XXX |
| 229917-AA-7 | CUMBERLAND COMB CYCLE CE | 07/27/2026 | VARIOUS | | 9,938,000 | 10,000,000 | 99,442 | 1.C FE |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC) | | | | | 9,938,000 | 10,000,000 | 99,442 | XXX |
| 57582P-UE-8 | MA CONS LN BABS | 07/23/2026 | UBS PAINE WEBBER | | 14,130,000 | 14,130,000 | 49,254 | 1.B FE |
| 64966S-VQ-6 | NEW YORK CITY-H 1 | 08/06/2026 | WELLS FARGO BANK | | 4,891,150 | 5,000,000 | 4,830 | 1.C FE |
| 882722-KF-7 | TX TRANS COMM BABS | 08/03/2026 | WELLS FARGO BANK | | 14,048,626 | 14,059,639 | 265,021 | 1.A FE |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 33,069,776 | 33,189,639 | 319,105 | XXX |
| 167560-PL-9 | CHICAGO WTR TXB-BAB | 07/31/2026 | MORGAN STANLEY & COMPANY | | 1,865,000 | 1,865,000 | 18,372 | 1.B FE |
| 259561-PU-6 | DOUGLAS PUD 1-B-BABS | 07/23/2026 | UBS PAINE WEBBER | | 8,850,000 | 8,850,000 | 193,172 | 1.C FE |
| 797400-FN-3 | SAN DIEGO CO TRANS | 07/16/2026 | PIPER JAFFRAY, INC | | 1,746,063 | 1,750,000 | 30,458 | 1.B FE |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 12,461,063 | 12,465,000 | 242,002 | XXX |
| 39831*-AA-1 | GRIFFITH ENERGY LLC | 09/09/2026 | VOYA | | 8,000,000 | 8,000,000 | 0 | 2.A PL |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 8,000,000 | 8,000,000 | 0 | XXX |
| 00093A-AA-3 | ADT ESCROW ISSUER LLC | 07/31/2026 | VARIOUS | | 361,126 | 353,000 | 2,160 | 4.B FE |
| 00115A-AT-6 | AEP TRANSMISSION CO LLC | 08/18/2026 | MORGAN STANLEY & COMPANY | | 4,918,550 | 5,000,000 | 59,063 | 1.F FE |
| 00165C-BB-9 | AMC ENTERTAINMENT HLDGS | 09/23/2026 | WELLS FARGO BANKS | | 1,311,000 | 1,311,000 | 0 | 4.A FE |
| 002824-BU-3 | ABBOTT LABORATORIES | 07/21/2026 | CITADEL DERIVATIVES GROUP LLC | | 4,777,000 | 5,000,000 | 85,896 | 1.E FE |
| 002824-BV-1 | ABBOTT LABORATORIES | 07/07/2026 | DEUTSCHE BANC | | 4,791,300 | 5,000,000 | 78,507 | 1.E FE |
| 002824-BW9 | ABBOTT LABORATORIES | 08/03/2026 | CITADEL DERIVATIVES GROUP LLC | | 9,390,700 | 10,000,000 | 221,528 | 1.E FE |
| 00287Y-ES-4 | ABBVIE INC | 08/04/2026 | MORGAN STANLEY & COMPANY | | 3,977,640 | 4,000,000 | 0 | 1.G FE |
| 007903-BN-6 | ADVANCED MICRO DEVICES | 08/13/2026 | JP MORGAN CHASE | | 14,963,550 | 15,000,000 | 0 | 1.F FE |
| 00790R-AB-0 | ADVANCED DRAINAGE SYSTEM | 09/08/2026 | BANK OF AMERICA - MERRILL LYNCH | | 1,008,750 | 1,000,000 | 9,563 | 3.C FE |
| 02079K-BM8 | ALPHABET INC | 07/21/2026 | DEUTSCHE BANC | | 7,704,400 | 8,000,000 | 169,600 | 1.C FE |
| 02079K-CS-4 | ALPHABET INC | 08/06/2026 | GOLDMAN SACHS & COMPANY | | 4,973,300 | 5,000,000 | 0 | 1.C FE |
| 02079K-CT-2 | ALPHABET INC | 08/06/2026 | GOLDMAN SACHS & COMPANY | | 4,981,300 | 5,000,000 | 0 | 1.C FE |
| 023135-EH-5 | AMAZON.COM INC | 07/07/2026 | JP MORGAN CHASE | | 2,979,480 | 3,000,000 | 0 | 1.D FE |
| 023940-AA-7 | AMEREN MISSOURI SECFU1 | 09/03/2026 | KEYBANC CAPITAL MARKETS/MID INVESTMENTS | | 2,758,846 | 2,817,593 | 58,078 | 1.A FE |
| 025816-EM7 | AMERICAN EXPRESS CO | 07/27/2026 | MORGAN STANLEY & COMPANY | | 2,849,880 | 3,000,000 | 37,631 | 1.F FE |
| 026874-DB-0 | AMERICAN INTL GROUP | 08/13/2026 | SANTANDER US CAPITAL MARKETS US | | 1,833,300 | 2,425,000 | 8,546 | 2.A FE |
| 02766P-AG-9 | AMRCN MUSEUM NAT HISTRY | 08/26/2026 | WELLS FARGO BANK | | 5,162,123 | 5,640,000 | 27,465 | 1.D FE |
| 03040W-AX-3 | AMERICAN WATER CAPITAL C | 08/05/2026 | VARIOUS | | 3,859,448 | 5,661,000 | 51,539 | 2.A FE |
| 03040W-AZ-8 | AMERICAN WATER CAPITAL C | 08/05/2026 | BANK OF AMERICA - MERRILL LYNCH | | 3,250,700 | 5,000,000 | 29,340 | 2.A FE |
| 03040W-BK-0 | AMERICAN WATER CAPITAL C | 09/14/2026 | PNC CAPITAL MARKETS | | 1,999,020 | 2,000,000 | 0 | 2.A FE |
| 032654-BJ-3 | ANALOG DEVICES INC | 09/15/2026 | MORGAN STANLEY & COMPANY | | 2,998,710 | 3,000,000 | 0 | 1.F FE |
| 039482-AG-9 | ARCHER-DANIELS-MIDLAND C | 08/05/2026 | CITIGROUP GLOBAL MARKETS | | 9,999,600 | 10,000,000 | 0 | 1.F FE |
| 039524-AF-0 | ARCHES BUYER INC | 08/12/2026 | VARIOUS | | 1,751,793 | 1,748,000 | 343 | 4.B FE |
| 045086-AR-6 | ASHTON WOODS USA FINANCE | 09/08/2026 | JEFFERIES & CO., INC | | 999,180 | 1,000,000 | 7,257 | 3.C FE |
| 046860-AB-8 | ATHENAHEALTH GROUP INC | 07/24/2026 | JP MORGAN CHASE | | 2,744,000 | 2,744,000 | 0 | 4.B FE |
| 049560-AK-1 | ATMOS ENERGY CORP | 08/28/2026 | SANTANDER US CAPITAL MARKETS US | | 3,942,419 | 4,000,000 | 45,561 | 1.F FE |
| 052769-AL-0 | AUTODESK INC | 09/08/2026 | MORGAN STANLEY & COMPANY | | 2,995,320 | 3,000,000 | 0 | 2.A FE |
| 05369A-AU-5 | AVIATION CAPITAL GROUP | 08/17/2026 | BMO CAPITAL MARKETS CORP BONDS | | 2,603,556 | 2,700,000 | 7,313 | 2.C FE |
| 09261B-AK-6 | BLACKSTONE HOLDINGS FINA | 09/02/2026 | SANTANDER US CAPITAL MARKETS US | | 2,613,362 | 2,515,000 | 56,741 | 1.E FE |
| 100743-AQ-6 | BOSTON GAS COMPANY | 07/21/2026 | GOLDMAN SACHS & COMPANY | | 3,000,000 | 3,000,000 | 0 | 2.A FE |
| 101137-AT-4 | BOSTON SCIENTIFIC CORP | 07/22/2026 | VARIOUS | | 4,888,658 | 5,300,000 | 94,766 | 1.G FE |
| 104674-A@-5 | BRADY CORPORATION | 08/03/2026 | VOYA | | 3,000,000 | 3,000,000 | 0 | 2.B PL |
| 12513G-BP-3 | CDW LLC/CDW FINANCE | 09/14/2026 | VARIOUS | | 4,998,620 | 5,000,000 | 0 | 2.C FE |
| 126315-AA-8 | CSDC FINANCE I LLC | 09/22/2026 | VARIOUS | | 4,545,001 | 4,575,000 | 0 | 3.B FE |
| 126408-HP-1 | CSX CORP | 08/31/2026 | BANK OF AMERICA - MERRILL LYNCH | | 3,248,040 | 4,000,000 | 83,000 | 1.G FE |
| 127190-AE-6 | CACI INTERNATIONAL INC | 09/08/2026 | BANK OF AMERICA - MERRILL LYNCH | | 1,010,000 | 1,000,000 | 14,875 | 3.C FE |
| 14950K-AA-4 | CAVALIER ACQUISITION | 08/05/2026 | BANK OF AMERICA - MERRILL LYNCH | | 1,642,000 | 1,642,000 | 0 | 4.B FE |
| 15987T-AT-8 | CHARLES STARK DRAPER LAB | 09/02/2026 | STIFEL NICOLAUS | | 4,062,600 | 5,000,000 | 1,219 | 1.D FE |
| 165167-DJ-3 | EXPAND ENERGY CORP | 09/15/2026 | JP MORGAN CHASE | | 3,995,560 | 4,000,000 | 0 | 2.C FE |
| 18589G-AA-3 | CLEVELAND-CLIFFS INC | 08/27/2026 | WELLS FARGO BANKS | | 1,174,615 | 1,145,000 | 9,921 | 4.A FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 210518-EC-6 | CONSUMERS ENERGY CO | 08/19/2026 | SANTANDER US CAPITAL MARKETS LLC | | 3,011,280 | 3,000,000 | 8,133 | 1.E FE |
| 23166M-AC-7 | CUSHMAN & WAKEFIELD US | 09/24/2026 | VARIOUS | | 1,357,293 | 1,300,000 | 7,087 | 3.C FE |
| 24703D-CA-7 | DELL INT LLC / EMC CORP | 09/09/2026 | WELLS FARGO BANK | | 2,984,250 | 3,000,000 | 0 | 2.A FE |
| 25461L-AE-2 | DIRECTV FIN LLC/CO INC | 08/28/2026 | UBS PAINE WEBBER | | 522,909 | 500,000 | 11,943 | 4.A FE |
| 26078J-AE-0 | DUPONT DE NEMOURS INC | 07/30/2026 | BARCLAYS CAPITAL INC FIXED | | 5,733,757 | 5,920,000 | 66,476 | 2.A FE |
| 26442U-AX-2 | DUKE ENERGY PROGRESS LLC | 09/08/2026 | VARIOUS | | 3,998,330 | 4,000,000 | 0 | 1.F FE |
| 27326#-AD-8 | EAST KENTUCKY POWER COOPERATIVE, INC | 08/27/2026 | VOYA | | 2,000,000 | 2,000,000 | 0 | 1.G FE |
| 27326#-AE-6 | EAST KENTUCKY POWER COOPERATIVE, INC | 08/27/2026 | VOYA | | 5,000,000 | 5,000,000 | 0 | 1.G FE |
| 278058-EA-6 | EATON CORP | 08/11/2026 | BANK OF AMERICA - MERRILL LYNCH | | 4,653,150 | 5,000,000 | 118,083 | 1.G FE |
| 28932M-AD-7 | ELMIRO GENERATING STAT | 09/17/2026 | STIFEL NICOLAUS | | 2,533,900 | 2,500,000 | 15,648 | 1.F FE |
| 29275Y-AF-9 | ENERSYS | 09/08/2026 | JEFFERIES & CO., INC | | 1,015,000 | 1,000,000 | 9,938 | 3.C FE |
| 29364W-BU-1 | ENTERGY LOUISIANA LLC | 08/10/2026 | U S BANCORP INVESTMENTS, INC | | 2,987,940 | 3,000,000 | 0 | 1.F FE |
| 294429-AY-1 | EQUIFAX INC | 07/27/2026 | JP MORGAN CHASE | | 3,002,640 | 3,000,000 | 0 | 2.B FE |
| 29605J-AB-2 | ESAB CORP | 09/08/2026 | JANE STREET EXECUTION SERVICES | | 991,390 | 1,000,000 | 25,469 | 3.A FE |
| 30037D-AE-5 | EVERGY METRO | 07/29/2026 | VARIOUS | | 7,092,667 | 7,236,000 | 169,445 | 1.F FE |
| 30037F-AD-2 | EVERGY MISSOURI WEST INC | 09/14/2026 | BARCLAYS CAPITAL INC FIXED | | 1,994,560 | 2,000,000 | 0 | 2.A FE |
| 30231G-BM-3 | EXXON MOBIL CORPORATION | 08/19/2026 | CITADEL DERIVATIVES GROUP LLC | | 4,792,760 | 7,000,000 | 83,903 | 1.D FE |
| 31428X-AT-3 | FEDEX CORP | 08/21/2026 | SANTANDER US CAPITAL MARKETS LLC | | 2,392,928 | 3,200,000 | 7,922 | 2.B FE |
| 347075-AF-0 | FORT CARSON FAMILY HOUSI | 09/16/2026 | BANK OF AMERICA - MERRILL LYNCH | | 6,748,070 | 7,000,000 | 101,555 | 1.C FE |
| 349381-AA-1 | FIGURE TECHNOLOGY SOLUTI | 07/09/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,850,000 | 2,850,000 | 0 | 4.A FE |
| 354613-AN-1 | FRANKLIN RESOURCES INC | 08/05/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,974,110 | 3,000,000 | 0 | 1.F FE |
| 36312L-AC-4 | GAMWELL ACQUISITION COR | 08/13/2026 | JP MORGAN CHASE | | 1,473,000 | 1,473,000 | 0 | 4.B FE |
| 36322D-AA-4 | GALAXY HELIOS DATA CNTR | 07/23/2026 | MORGAN STANLEY & COMPANY | | 3,248,675 | 3,265,000 | 0 | 3.C FE |
| 375558-AS-2 | GILEAD SCIENCES INC | 08/05/2026 | SANTANDER US CAPITAL MARKETS LLC | | 1,874,488 | 1,870,000 | 19,077 | 1.G FE |
| 377372-AV-9 | GLAXOSMITHKLINE CAP INC | 09/08/2026 | BANK OF AMERICA - MERRILL LYNCH | | 4,994,650 | 5,000,000 | 0 | 1.F FE |
| 389375-AQ-9 | GRAY MEDIA INC | 09/01/2026 | VARIOUS | | 2,104,633 | 2,105,000 | 1,447 | 4.A FE |
| 40010P-AC-2 | GRUBHUB HOLDINGS INC | 09/30/2026 | CAPITALIZED INTEREST | | 60,093 | 60,093 | 0 | 5.A FE |
| 404530-AC-1 | HACKENSACK MERIDIAN HLTH | 07/22/2026 | RBC CAPITAL MARKET CORP | | 4,562,935 | 6,500,000 | 68,584 | 1.D FE |
| 40555X-AC-6 | HALEON US CAPITAL LLC | 08/12/2026 | VARIOUS | | 4,959,670 | 5,000,000 | 0 | 2.A FE |
| 409322-AF-1 | HAMPTON ROADS PPV LLC | 09/25/2026 | BANK OF AMERICA - MERRILL LYNCH | | 7,500,000 | 7,500,000 | 0 | 1.D FE |
| 409322-AG-9 | HAMPTON ROADS PPV LLC | 09/25/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,500,000 | 2,500,000 | 0 | 1.D FE |
| 409322-AH-7 | HAMPTON ROADS PPV LLC | 09/25/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,500,000 | 2,500,000 | 0 | 1.D FE |
| 422806-AD-1 | HEICO CORP | 07/15/2026 | VARIOUS | | 10,006,310 | 10,000,000 | 0 | 2.A FE |
| 42704L-AG-9 | HERC HOLDINGS INC | 09/08/2026 | GOLDMAN SACHS & COMPANY | | 1,033,270 | 1,000,000 | 16,917 | 3.C FE |
| 42809H-AD-9 | HESS CORP | 08/24/2026 | STIFEL NICOLAUS | | 2,466,440 | 2,500,000 | 2,956 | 1.D FE |
| 440327-AM-6 | HORACE MANN EDUCATORS CO | 08/18/2026 | U S BANCORP INVESTMENTS, INC | | 4,904,700 | 5,000,000 | 90,083 | 2.B FE |
| 442722-AE-4 | HOWARD MIDSTREAM ENERGY | 07/22/2026 | BONY/TORONTO DOMINIONS SECURIT | | 664,000 | 664,000 | 0 | 3.C FE |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC | 08/11/2026 | BANK OF AMERICA - MERRILL LYNCH | | 4,875,071 | 6,049,000 | 105,505 | 1.E FE |
| 45865V-AG-5 | INTERCONTINENTALEXCHANGE | 08/11/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,973,840 | 3,000,000 | 0 | 1.G FE |
| 461070-AU-8 | INTERSTATE POWER & LIGHT | 08/18/2026 | MORGAN STANLEY & COMPANY | | 3,052,650 | 3,000,000 | 58,900 | 2.A FE |
| 46284V-AQ-4 | IRON MOUNTAIN INC | 09/14/2026 | JEFFERIES & CO., INC | | 1,888,125 | 1,900,000 | 19,792 | 3.C FE |
| 478165-AF-0 | JOHNSON (S.C.) & SON INC | 08/20/2026 | FTN FINANCIAL | | 3,087,150 | 3,000,000 | 2,875 | 2.A FE |
| 49338C-AF-0 | KEYSPAN GAS EAST CORP | 09/10/2026 | JP MORGAN CHASE | | 3,000,000 | 3,000,000 | 0 | 2.A FE |
| 501044-EY-3 | KROGER CO | 09/28/2026 | VARIOUS | | 8,998,030 | 9,000,000 | 0 | 2.B FE |
| 53219L-BA-6 | LIFEPOINT HEALTH INC | 08/27/2026 | GOLDMAN SACHS & COMPANY | | 1,815,429 | 1,920,000 | 46,091 | 4.B FE |
| 539830-AZ-2 | LOCKHEED MARTIN CORP | 07/15/2026 | STIFEL NICOLAUS | | 6,167,830 | 6,640,000 | 108,241 | 1.F FE |
| 57161T-AM-3 | MARQUETTE UNIVERSITY | 08/27/2026 | BANK OF AMERICA - MERRILL LYNCH | | 841,440 | 1,000,000 | 15,378 | 1.F FE |
| 57161T-AN-1 | MARQUETTE UNIVERSITY | 07/30/2026 | BANK OF AMERICA - MERRILL LYNCH | | 3,959,994 | 5,315,000 | 68,050 | 1.F FE |
| 573284-BE-5 | MARTIN MARIETTA MATERIAL | 08/11/2026 | JP MORGAN CHASE | | 2,993,160 | 3,000,000 | 0 | 2.A FE |
| 575634-AW-0 | MASSACHUSETTS ELECTRIC | 07/15/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,000,000 | 2,000,000 | 0 | 2.A FE |
| 576323-AL-3 | MASTEC INC | 08/06/2026 | WELLS FARGO BANK | | 3,986,240 | 4,000,000 | 0 | 2.C FE |
| 578454-AD-2 | MAYO CLINIC | 08/25/2026 | WELLS FARGO BANK | | 847,146 | 1,085,000 | 12,566 | 1.C FE |
| 58769J-BL-0 | MERCEDES-BENZ FINANCE | 08/27/2026 | SMBC NIKKO SECURITIES AMERICA, INC | | 2,993,400 | 3,000,000 | 10,900 | 1.F FE |
| 58990G-AA-1 | MERIDIAN ARC HOLDCO LLC | 09/14/2026 | JP MORGAN CHASE | | 947,500 | 1,000,000 | 24,653 | 3.B FE |
| 595112-BT-9 | MICRON TECHNOLOGY INC | 09/01/2026 | VARIOUS | | 8,089,921 | 10,745,000 | 113,996 | 2.A FE |
| 61945C-AM-5 | MOSAIC CO | 08/10/2026 | CITIGROUP GLOBAL MARKETS | | 3,988,520 | 4,000,000 | 0 | 2.B FE |
| 620076-CE-7 | MOTOROLA SOLUTIONS INC | 08/06/2026 | JP MORGAN CHASE | | 4,992,050 | 5,000,000 | 0 | 2.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 63743H-CH-9 | NATIONAL RURAL UTIL COOP | 08/10/2026 | RBC CAPITAL MARKET CORP | | 2,995,830 | 3,000,000 | 0 | 1.F FE |
| 64110L-BB-1 | NETFLIX INC | 07/20/2026 | WELLS FARGO BANK | | 4,962,750 | 5,000,000 | 0 | 1.F FE |
| 649840-CV-5 | NY STATE ELECTRIC & GAS | 07/07/2026 | SANTANDER US CAPITAL MARKETS US | | 1,357,451 | 1,304,000 | 30,302 | 1.G FE |
| 649840-CW3 | NY STATE ELECTRIC & GAS | 07/07/2026 | GOLDMAN SACHS & COMPANY | | 3,064,183 | 3,050,000 | 64,211 | 1.G FE |
| 649840-CZ-6 | NY STATE ELECTRIC & GAS | 07/28/2026 | MITSUBISHI | | 2,991,690 | 3,000,000 | 0 | 1.G FE |
| 65163L-AR-0 | NEWMONT / NEWCREST FIN | 08/20/2026 | BANK OF AMERICA - MERRILL LYNCH | | 5,036,800 | 5,000,000 | 115,917 | 1.G FE |
| 665531-AM1 | NORTHERN OIL & GAS INC | 08/19/2026 | JP MORGAN CHASE | | 575,000 | 575,000 | 0 | 4.A FE |
| 665859-AX-2 | NORTHERN TRUST CORP | 09/29/2026 | VARIOUS BROKERS | | 5,093,450 | 5,000,000 | 125,903 | 1.F FE |
| 67066G-AT-1 | NVIDIA CORP | 08/20/2026 | VARIOUS | | 14,403,540 | 15,000,000 | 99,688 | 1.C FE |
| 67066G-AV-6 | NVIDIA CORP | 08/20/2026 | CITADEL DERIVATIVES GROUP LLC | | 5,382,090 | 6,000,000 | 59,063 | 1.C FE |
| 68235P-AP-3 | ONE GAS INC | 08/11/2026 | VARIOUS | | 6,982,750 | 7,000,000 | 0 | 1.G FE |
| 693475-CM5 | PNC FINANCIAL SERVICES | 07/16/2026 | PNC CAPITAL MARKETS | | 3,000,000 | 3,000,000 | 0 | 1.G FE |
| 69362B-BF-8 | PSEG POWER LLC | 09/21/2026 | MORGAN STANLEY & COMPANY | | 1,996,940 | 2,000,000 | 0 | 2.B FE |
| 69393L-AA-1 | PR RNO PROPERTY OWNER 1 | 09/14/2026 | VARIOUS | | 604,293 | 660,000 | 15,968 | 3.B FE |
| 69932A-AN-5 | PARAMOUNT SKYDANCE CORP | 09/30/2026 | BANK OF AMERICA - MERRILL LYNCH | | 355,000 | 355,000 | 0 | 3.B FE |
| 69932A-AP-0 | PARAMOUNT SKYDANCE CORP | 09/30/2026 | BANK OF AMERICA - MERRILL LYNCH | | 2,125,000 | 2,125,000 | 0 | 3.B FE |
| 69932A-AQ-8 | PARAMOUNT SKYDANCE CORP | 09/30/2026 | BANK OF AMERICA - MERRILL LYNCH | | 1,415,000 | 1,415,000 | 0 | 3.B FE |
| 701094-AW4 | PARKER-HANNIFIN CORP | 09/08/2026 | VARIOUS | | 5,004,890 | 5,000,000 | 0 | 1.G FE |
| 70339P-AC-3 | PATTERN ENERGY OP LP/ PAT | 09/10/2026 | JP MORGAN CHASE | | 2,150,000 | 2,150,000 | 0 | 3.C FE |
| 71601V-AA-3 | PEIDCO HEALTH & WELLNESS | 07/15/2026 | BAIRD, RW | | 404,500 | 400,000 | 15,033 | 4.B FE |
| 736508-BP-6 | PORTLAND GENERAL ELEC | 07/30/2026 | JP MORGAN CHASE | | 1,023,930 | 1,000,000 | 19,367 | 1.F FE |
| 74112B-AN-5 | PRESTIGE BRANDS INC | 07/14/2026 | VARIOUS | | 1,096,393 | 1,089,000 | 0 | 4.A FE |
| 743820-AG-7 | PROV/ST JOSEPH HLTH OBL | 09/30/2026 | CITADEL DERIVATIVES GROUP LLC | | 3,307,495 | 3,389,000 | 0 | 1.F FE |
| 74456Q-CZ-7 | PUBLIC SERVICE ELECTRIC | 08/06/2026 | WELLS FARGO BANK | | 1,999,720 | 2,000,000 | 0 | 1.F FE |
| 745332-CD-6 | PUGET SOUND ENERGY INC | 09/11/2026 | STIFEL NICOLAUS | | 2,363,322 | 2,460,000 | 57,404 | 1.F FE |
| 745332-CE-4 | PUGET SOUND ENERGY INC | 08/19/2026 | CITADEL DERIVATIVES GROUP LLC | | 1,031,520 | 1,200,000 | 14,041 | 1.F FE |
| 74762E-AS-1 | QUANTA SERVICES INC | 08/03/2026 | WELLS FARGO BANK | | 4,984,800 | 5,000,000 | 0 | 2.B FE |
| 749571-AL-9 | RHP HOTEL PPTY/RHP FINAN | 09/14/2026 | VARIOUS | | 1,409,375 | 1,400,000 | 22,750 | 3.B FE |
| 74984C-AB-4 | RHP HOTEL PPTY/RHP FINAN | 08/11/2026 | JP MORGAN CHASE | | 660,000 | 660,000 | 0 | 3.B FE |
| 77311W-AB-7 | ROCKET COS INC | 09/15/2026 | VARIOUS | | 1,390,875 | 1,400,000 | 11,068 | 3.A FE |
| 77583A-AB-6 | QXO BUILDING PRODUCTS | 09/16/2026 | GOLDMAN SACHS & COMPANY | | 1,291,875 | 1,300,000 | 22,344 | 4.B FE |
| 78433L-AM8 | SCE RECOVERY FUNDING LLC | 07/21/2026 | RBC CAPITAL MARKET CORP | | 2,999,934 | 3,000,000 | 0 | 1.A FE |
| 78433L-AN6 | SCE RECOVERY FUNDING LLC | 07/21/2026 | RBC CAPITAL MARKET CORP | | 1,999,816 | 2,000,000 | 0 | 1.A FE |
| 808513-CV-5 | CHARLES SCHWAB CORP | 08/10/2026 | TD SECURITIES (USA) LLC | | 3,000,000 | 3,000,000 | 0 | 1.F FE |
| 83088M-AR-3 | SKYWORKS SOLUTIONS INC | 08/04/2026 | GOLDMAN SACHS & COMPANY | | 3,947,200 | 4,000,000 | 0 | 2.C FE |
| 83577V-AA-8 | SOPAPILLA INVESTOR LLC | 07/27/2026 | JP MORGAN CHASE | | 5,000,000 | 5,000,000 | 0 | 1.D FE |
| 842434-DF-6 | SOUTHERN CALIF GAS CO | 08/17/2026 | VARIOUS | | 6,961,530 | 7,000,000 | 0 | 1.D FE |
| 84409A-AA-6 | SOUTHERN UTE IND ANTRIB | 07/29/2026 | PIPER JAFFRAY, INC | | 4,339,553 | 4,275,000 | 78,358 | 1.A FE |
| 845437-BX-9 | SOUTHWESTERN ELEC POWER | 09/14/2026 | JP MORGAN CHASE | | 5,973,720 | 6,000,000 | 0 | 2.A FE |
| 84765E-AA-6 | COREWELL HEALTH OBL GRP | 07/01/2026 | RAMIREZ | | 862,824 | 1,200,000 | 19,411 | 1.D FE |
| 85434V-AC-2 | STANFORD HEALTH CARE | 09/02/2026 | BARCLAYS CAPITAL INC FIXED | | 1,454,581 | 2,328,000 | 3,523 | 1.C FE |
| 854938-AA-5 | STAR LEASING CO LLC | 08/12/2026 | GOLDMAN SACHS & COMPANY | | 178,815 | 182,000 | 6,862 | 4.B FE |
| 85744N-AF-8 | STATE STREET BANK & TR | 07/21/2026 | GOLDMAN SACHS & COMPANY | | 1,000,000 | 1,000,000 | 0 | 1.C FE |
| 87183X-AC-7 | SYSCO HOLDSYSC CORP | 09/22/2026 | TD SECURITIES (USA) LLC | | 4,992,050 | 5,000,000 | 0 | 2.B FE |
| 87183X-AH-6 | SYSCO HOLDSYSC CORP | 09/22/2026 | BCNY/TORONTO DOMINIONS SECURIT | | 420,000 | 420,000 | 0 | 3.A FE |
| 87183X-AJ-2 | SYSCO HOLDSYSC CORP | 09/22/2026 | GOLDMAN SACHS & COMPANY | | 430,000 | 430,000 | 0 | 3.A FE |
| 87183X-AK-9 | SYSCO HOLDSYSC CORP | 09/22/2026 | GOLDMAN SACHS & COMPANY | | 420,000 | 420,000 | 0 | 3.A FE |
| 87358@-AA-1 | TFC HOLDCO III LLC | 07/31/2026 | VOYA | | 8,000,000 | 8,000,000 | 0 | 2.B FE |
| 89788M-AX-0 | TRUIST FINANCIAL CORP | 08/18/2026 | TD SECURITIES (USA) LLC | | 2,937,810 | 3,000,000 | 45,240 | 1.G FE |
| 902494-BQ-5 | TYSON FOODS INC | 08/10/2026 | BANK OF AMERICA - MERRILL LYNCH | | 6,972,560 | 7,000,000 | 0 | 2.B FE |
| 91412N-BE-9 | UNIVERSITY OF CHICAGO | 08/11/2026 | STIFEL NICOLAUS | | 633,730 | 1,000,000 | 9,268 | 1.C FE |
| 92047W-AH-4 | VALVOLINE INC | 08/13/2026 | CITIGROUP GLOBAL MARKETS | | 1,357,000 | 1,357,000 | 0 | 4.A FE |
| 92332Y-AG-6 | VENTURE GLOBAL LNG INC | 09/14/2026 | JP MORGAN CHASE | | 1,674,500 | 1,700,000 | 28,298 | 3.B FE |
| 92840V-BE-1 | VISTRA OPERATIONS CO LLC | 09/14/2026 | VARIOUS | | 1,447,989 | 1,445,000 | 0 | 3.B FE |
| 92840V-BF-8 | VISTRA OPERATIONS CO LLC | 09/10/2026 | BANK OF AMERICA - MERRILL LYNCH | | 535,000 | 535,000 | 0 | 3.B FE |
| 928668-DE-9 | VOLKSWAGEN GROUP AMERICA | 09/09/2026 | MORGAN STANLEY & COMPANY | | 2,996,280 | 3,000,000 | 0 | 2.A FE |
| 92892R-AB-4 | VVLOR INC | 08/20/2026 | MORGAN STANLEY & COMPANY | | 1,995,120 | 2,000,000 | 0 | 2.A FE |

# SCHEDULE D - PART 3

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|---|---|---|---|---|---|---|---|---|
| 92944B-AB-7 | WEC OPERATING LLC | 08/13/2026 | BARCLAYS CAPITAL INC FIXED | | 335,000 | 335,000 | 7,440 | 3.C FE |
| 976843-BM3 | WISCONSIN PUBLIC SERVICE | 07/08/2026 | VARIOUS | | 2,038,950 | 3,000,000 | 35,200 | 1.F FE |
| 976843-BS-0 | WISCONSIN PUBLIC SERVICE | 08/10/2026 | MIZUHO SECURITIES USA INC | | 4,978,050 | 5,000,000 | 0 | 1.F FE |
| 97806*-AL-6 | WOLVERINE POWER SUPPLY COOPERATIVE INC | 09/16/2026 | VOYA | | 12,000,000 | 12,000,000 | 0 | 1.F FE |
| 980745-H@5 | WOODWARD INC | 09/30/2026 | VOYA | | 3,000,000 | 3,000,000 | 0 | 2.A FE |
| 983133-AE-9 | WYNN RESORTS FINANCE LLC | 09/10/2026 | DEUTSCHE BANC | | 2,611,875 | 2,625,000 | 0 | 3.C FE |
| 98419MAP-5 | XYLEM INC | 07/28/2026 | BBVA SECURITIES INC | | 5,036,250 | 5,000,000 | 45,417 | 2.B FE |
| 98419MAR-1 | XYLEM INC | 09/15/2026 | CITIGROUP GLOBAL MARKETS | | 1,996,820 | 2,000,000 | 0 | 2.B FE |
| 98459H-AA-0 | YALE-NEW HAVEN HLTH SRVC | 08/07/2026 | GOLDMAN SACHS & COMPANY | | 654,920 | 1,157,000 | 3,129 | 1.E FE |
| 98877D-AG-0 | ZF NA CAPITAL | 09/08/2026 | MORGAN STANLEY & COMPANY | | 1,001,100 | 1,000,000 | 25,972 | 3.C FE |
| 98978V-AX-1 | ZOETIS INC | 08/20/2026 | CITIGROUP GLOBAL MARKETS | | 9,665,500 | 10,000,000 | 5,556 | 2.A FE |
| DN2678-13-0 | NES FIRECROFT BONDCO AS | 07/17/2026 | PARETO SECURITIES AS | | 1,250,000 | 1,250,000 | 0 | 4.B FE |
| 06368MS6-2 | BANK OF MONTREAL | 08/19/2026 | MORGAN STANLEY & COMPANY | | 2,975,580 | 3,000,000 | 31,714 | 1.F FE |
| 11271L-AR-3 | BROOKFIELD FINANCE INC | 09/21/2026 | DEUTSCHE BANC | | 3,998,640 | 4,000,000 | 0 | 1.G FE |
| 335934-AY-1 | FIRST QUANTUM MINERALS L | 07/13/2026 | GOLDMAN SACHS & COMPANY | | 1,795,688 | 1,830,000 | 44,721 | 4.B FE |
| 56501R-AX-4 | MANULIFE FINANCIAL CORP | 07/14/2026 | FTN FINANCIAL | | 2,917,170 | 3,000,000 | 14,127 | 1.F FE |
| 57701R-AQ-5 | MATTAMY GROUP CORP | 09/08/2026 | MORGAN STANLEY & COMPANY | | 964,700 | 1,000,000 | 14,000 | 3.B FE |
| 63307A-3Q-6 | NATIONAL BANK OF CANADA | 08/18/2026 | VARIOUS | | 5,242,055 | 5,305,000 | 54,012 | 1.F FE |
| 775109-DF-5 | ROGERS COMMUNICATIONS IN | 09/09/2026 | JP MORGAN CHASE | | 1,417,000 | 1,417,000 | 0 | 3.B FE |
| 775109-DJ-2 | ROGERS COMMUNICATIONS IN | 09/09/2026 | JP MORGAN CHASE | | 472,000 | 472,000 | 0 | 3.B FE |
| 78017D-AZ-1 | ROYAL BANK OF CANADA | 08/19/2026 | VARIOUS | | 13,977,200 | 14,000,000 | 8,250 | 1.E FE |
| 87971M-BW2 | TELUS CORP | 08/31/2026 | VARIOUS | | 5,395,440 | 6,000,000 | 59,311 | 2.B FE |
| 00784M-AC-7 | AERCAP FUNDING DAC | 09/23/2026 | CITIGROUP GLOBAL MARKETS | | 1,985,540 | 2,000,000 | 0 | 2.A FE |
| 013822-AJ-0 | ALCOA NEDERLAND HOLDING | 09/09/2026 | GOLDMAN SACHS & COMPANY | | 1,065,000 | 1,065,000 | 0 | 3.A FE |
| 02220A-AC-1 | ALUMINA PTY LTD | 09/09/2026 | GOLDMAN SACHS & COMPANY | | 2,629,455 | 2,619,000 | 0 | 3.A FE |
| 02364W-AP-0 | AMERICA MOVIL SAB DE CV | 08/13/2026 | CANTOR FITZGERALD LP | | 5,207,550 | 5,000,000 | 75,712 | 2.A FE |
| 05634W-AB-8 | BACARDI-MARTINI BV | 07/28/2026 | MORGAN STANLEY & COMPANY | | 5,073,700 | 5,000,000 | 148,333 | 2.C FE |
| 05971K-BA-6 | BANCO SANTANDER SA | 08/18/2026 | SANTANDER US CAPITAL MARKETS US | | 5,000,000 | 5,000,000 | 0 | 1.G FE |
| 06675D-CX-8 | BANQUE FED CRED MUTUEL | 07/06/2026 | WELLS FARGO BANK | | 5,000,000 | 5,000,000 | 0 | 1.G FE |
| 06738E-DN-2 | BARCLAYS PLC | 08/10/2026 | SUSQUEHANNA INTERNATIONAL GROUP | | 3,036,782 | 3,107,000 | 21,695 | 2.A FE |
| 06849A-AB-5 | BARRICK INTL BARBADOS | 08/20/2026 | CITIGROUP GLOBAL MARKETS | | 3,163,110 | 3,000,000 | 66,675 | 1.G FE |
| 21688A-BZ-4 | COOPERAT RABOBANK UA NY | 08/11/2026 | HSBC | | 6,843,690 | 7,000,000 | 62,708 | 1.D FE |
| 23291K-AK-1 | DH EUROPE FINANCE II | 09/03/2026 | WELLS FARGO BANK | | 3,378,100 | 5,000,000 | 51,472 | 1.G FE |
| 23341C-AH-6 | DNB BANK ASA | 08/10/2026 | CITADEL DERIVATIVES GROUP LLC | | 2,965,650 | 3,000,000 | 52,749 | 1.F FE |
| 29278G-BH-0 | ENEL FINANCE INTL NV | 08/17/2026 | MORGAN STANLEY & COMPANY | | 4,753,500 | 5,000,000 | 95,833 | 2.A FE |
| 29278G-BM9 | ENEL FINANCE INTL NV | 07/06/2026 | STIFEL NICOLAUS | | 4,957,350 | 5,000,000 | 0 | 2.A FE |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | 07/16/2026 | CITADEL DERIVATIVES GROUP LLC | | 4,734,450 | 5,000,000 | 38,044 | 1.G FE |
| 404280-FQ-7 | HSBC HOLDINGS PLC | 08/18/2026 | MORGAN STANLEY & COMPANY | | 4,913,100 | 5,000,000 | 70,163 | 1.G FE |
| 45115A-AH-7 | ICON INVESTMENTS SIX DAC | 08/05/2026 | CITIGROUP GLOBAL MARKETS | | 5,000,000 | 5,000,000 | 0 | 2.C FE |
| 456873-AC-2 | INGRAM MICRO INC | 09/02/2026 | STIFEL NICOLAUS | | 1,724,860 | 2,000,000 | 28,804 | 1.G FE |
| 53944Y-BM4 | LLOYDS BANKING GROUP PLC | 08/10/2026 | LLOYDS SECURITIES | | 10,000,000 | 10,000,000 | 0 | 1.G FE |
| 606822-EA-8 | MITSUBISHI UFJ FIN GRP | 07/13/2026 | MITSUBISHI | | 3,000,000 | 3,000,000 | 0 | 1.G FE |
| 60687Y-DB-2 | MIZUHO FINANCIAL GROUP | 08/19/2026 | WELLS FARGO BANK | | 3,066,870 | 3,000,000 | 21,076 | 1.G FE |
| 62886H-CA-7 | NCL CORPORATION LTD | 09/30/2026 | JP MORGAN CHASE | | 800,000 | 800,000 | 0 | 4.C FE |
| 638602-BU-5 | NATIONWIDE BLDG SOCIETY | 07/30/2026 | GOLDMAN SACHS & COMPANY | | 2,968,260 | 3,000,000 | 6,739 | 1.G FE |
| 638602-BV-3 | NATIONWIDE BLDG SOCIETY | 07/06/2026 | CITIGROUP GLOBAL MARKETS | | 2,000,000 | 2,000,000 | 0 | 1.G FE |
| 68163W-AB-5 | OLYMPUS CORP | 09/10/2026 | VARIOUS | | 12,001,500 | 12,000,000 | 0 | 2.A FE |
| 78448T-AR-3 | SMBC AVIATION CAPITAL FI | 07/13/2026 | JP MORGAN CHASE | | 2,994,810 | 3,000,000 | 0 | 2.A FE |
| 830505-BV-4 | SKANDINAVISKA ENSKILDA | 08/25/2026 | BANK OF AMERICA - MERRIL LYNCH | | 2,989,650 | 3,000,000 | 0 | 1.F FE |
| 83192P-AE-8 | SMITH & NEPHEW PLC | 09/09/2026 | JP MORGAN CHASE | | 2,974,620 | 3,000,000 | 0 | 2.A FE |
| 83408K-AA-7 | SOFTBANK GROUP CORP | 09/23/2026 | CITIGROUP GLOBAL MARKETS | | 450,000 | 450,000 | 0 | 3.A FE |
| 83408K-AB-5 | SOFTBANK GROUP CORP | 09/23/2026 | CITIGROUP GLOBAL MARKETS | | 1,530,000 | 1,530,000 | 0 | 3.A FE |
| 83408K-AC-3 | SOFTBANK GROUP CORP | 09/23/2026 | CITIGROUP GLOBAL MARKETS | | 1,220,000 | 1,220,000 | 0 | 3.A FE |
| 85325G-2S-0 | STANDARD CHARTERED PLC | 08/06/2026 | STIFEL NICOLAUS | | 3,004,950 | 3,000,000 | 0 | 1.G FE |
| 85771P-AL-6 | EQUINOR ASA | 08/20/2026 | VARIOUS | | 6,919,243 | 8,578,000 | 78,536 | 1.D FE |
| 87124V-AG-4 | SYDNEY AIRPORT FINANCE | 09/10/2026 | DEUTSCHE BANC | | 2,878,170 | 3,000,000 | 72,160 | 2.A FE |
| 88167A-AU-5 | TEVA PHARMACEUTICALS NE | 09/09/2026 | GOLDMAN SACHS & COMPANY | | 4,932,950 | 5,000,000 | 0 | 2.C FE |

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|---|---|---|---|---|---|---|---|---|
| 90261A AK-8 | UBS AG STAMFORD CT | 08/06/2026 | UBS PAINE WEBBER | | 5,998,560 | 6,000,000 | 0 | 1.C FE |
| 92212W AJ-9 | VAR ENERGI ASA | 09/15/2026 | VARIOUS | | 2,998,410 | 3,000,000 | 0 | 2.B FE |
| 92857W CD-0 | VODAFONE GROUP PLC | 07/06/2026 | MITSUBISHI | | 7,936,480 | 8,000,000 | 22,589 | 2.B FE |
| L6735*-AA-4 | NEWCO HOLDING ELR 31 S + R L (PROJECT Q | 09/30/2026 | CAPITALIZED INTEREST | | 304,399 | 304,399 | 0 | 3.C FE |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 748,166,862 | 778,962,085 | 4,697,681 | XXX |
| 02377T-AA-5 | AMER AIRLINE 26-2A PTT | 07/27/2026 | DEUTSCHE BANC | | 5,000,000 | 5,000,000 | 0 | 1.G FE |
| 90932W AA-1 | UNITED AIR 2024-1 AA PTT | 09/30/2026 | VARIOUS | | 3,897,145 | 3,915,086 | 82,239 | 1.C FE |
| 00908P-AA-5 | AIR CANADA 2017-1AA PTT | 09/11/2026 | CITADEL DERIVATIVES GROUP LLC | | 1,698,439 | 1,800,720 | 9,739 | 1.C FE |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 10,595,584 | 10,715,806 | 91,978 | XXX |
| 78410G AK-0 | SBA COMMUNICATIONS CORP | 07/14/2026 | VARIOUS | | 4,948,580 | 5,000,000 | 0 | 2.C FE |
| 0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated) | | | | | 4,948,580 | 5,000,000 | 0 | XXX |
| 000000-00-0 | MOTION & CONTROL ENTERPRISES LLC | 07/01/2026 | PURCHASE | | 149 | 149 | 0 | 3.B PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | RESTRUCTURE | | 654,137 | 654,137 | 0 | 3.B PL |
| 000000-00-0 | INTEGRITY MARKETING | 08/25/2026 | PURCHASE | | 71,023 | 71,023 | 0 | 3.C PL |
| 000000-00-0 | INTEGRITY MARKETING | 08/27/2026 | RESTRUCTURE | | 71,023 | 71,023 | 0 | 3.C PL |
| 000000-00-0 | COBALT SERVICE PARTNERS LLC | 09/30/2026 | PURCHASE | | 153,535 | 153,535 | 0 | 4.B FE |
| 000000-00-0 | PURPLE COW BUYER LLC | 08/28/2026 | PURCHASE | | 25,774 | 25,774 | 0 | 3.A PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 07/02/2026 | PURCHASE | | 85,182 | 85,182 | 0 | 3.B PL |
| 000000-00-0 | FOODSCIENCE LLC | 07/06/2026 | PURCHASE | | 16,239 | 16,239 | 0 | 3.B PL |
| 000000-00-0 | SEKO GLOBAL LOGISTICS NETWORK, LLC | 08/31/2026 | CAPITALIZED INTEREST | | 53,035 | 53,035 | 0 | 3.C PL |
| 000000-00-0 | SEKO GLOBAL LOGISTICS NETWORK LLC | 08/31/2026 | CAPITALIZED INTEREST | | 18,447 | 18,447 | 0 | 3.C PL |
| 000000-00-0 | BRIDGES CONSUMER HEALTHCARE INTERMEDIATE | 08/28/2026 | PURCHASE | | 75,613 | 75,613 | 0 | 3.B PL |
| 000000-00-0 | ALL4 BUYER LLC | 08/28/2026 | PURCHASE | | 26,137 | 26,137 | 0 | 3.C PL |
| 000000-00-0 | BELLEHARD PM BUYER INC | 09/01/2026 | PURCHASE | | 63,186 | 63,186 | 0 | 3.A PL |
| 000000-00-0 | MEP HOLDINGS III CORP | 07/31/2026 | PURCHASE | | 186,481 | 186,481 | 0 | 4.B FE |
| 000000-00-0 | KODIAK BUYER LLC | 07/06/2026 | PURCHASE | | 64,753 | 64,753 | 0 | 3.A FE |
| 000000-00-0 | ASCEND PARTNER SERVICES LLC | 09/30/2026 | PURCHASE | | 1,637,829 | 1,637,829 | 0 | 3.A PL |
| 000000-00-0 | RMS ENERGY BORROWER LLC | 08/27/2026 | PURCHASE | | 49,958 | 49,958 | 0 | 3.A PL |
| 000000-00-0 | ENVIRON ENERGY HOLDINGS LLC | 07/10/2026 | PURCHASE | | 65,764 | 65,764 | 0 | 4.B FE |
| 000000-00-0 | SEKO GLOBAL LOGISTICS NETWORK LLC | 08/31/2026 | CAPITALIZED INTEREST | | 3,523 | 3,523 | 0 | 3.C PL |
| 000000-00-0 | SEKO GLOBAL LOGISTICS NETWORK LLC | 07/29/2026 | PURCHASE | | 16,852 | 16,852 | 0 | 3.C PL |
| 000000-00-0 | KANAWHA SCALES & SYSTEMS | 07/01/2026 | PURCHASE | | 46,025 | 46,025 | 0 | 3.A PL |
| 000000-00-0 | BROADWAY BUYER LLC | 08/06/2026 | PURCHASE | | 137,901 | 137,901 | 0 | 4.C |
| 000000-00-0 | NEXUS INTERMEDIATE III LLC | 08/05/2026 | PURCHASE | | 163,925 | 163,925 | 0 | 3.A PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | PURCHASE | | 343,166 | 343,166 | 0 | 3.B PL |
| 000000-00-0 | WCI - MOMENTUM HOLDCO LLC | 07/31/2026 | PURCHASE | | 101,787 | 101,787 | 0 | 4.B FE |
| 000000-00-0 | OVATION HOLDINGS INC | 08/21/2026 | PURCHASE | | 1,286,306 | 1,286,306 | 0 | 4.B FE |
| 000000-00-0 | BSU VS HOLDINGS | 08/12/2026 | PURCHASE | | 84,105 | 84,105 | 0 | 3.B PL |
| 000000-00-0 | CVI PARENT | 09/30/2026 | CAPITALIZED INTEREST | | 3,972 | 3,972 | 0 | 4.A FE |
| 000000-00-0 | YARDNIQUE INC | 07/10/2026 | PURCHASE | | 205,273 | 205,273 | 0 | 4.B FE |
| 000000-00-0 | CVI PARENT INC | 09/30/2026 | CAPITALIZED INTEREST | | 24,642 | 24,642 | 0 | 4.A PL |
| 000000-00-0 | CVI PARENT INC | 09/30/2026 | CAPITALIZED INTEREST | | 5,188 | 5,188 | 0 | 4.A PL |
| 000000-00-0 | MCKAY SPOSITO LLC DELAYED | 07/17/2026 | PURCHASE | | 320,572 | 320,572 | 0 | 2.B PL |
| 000000-00-0 | FIRSTLINE ROAD SOLUTIONS LLC | 07/10/2026 | PURCHASE | | 175,371 | 175,371 | 0 | 3.B PL |
| 000000-00-0 | RMS ENERGY BORROWER LLC | 08/27/2026 | PURCHASE | | 616,405 | 616,405 | 0 | 3.A PL |
| 000000-00-0 | FIRSTCALL MECHANICAL GROUP LLC | 09/29/2026 | PURCHASE | | 618,333 | 618,333 | 0 | 4.B FE |
| 000000-00-0 | KNPC HOLDCO LLC | 07/10/2026 | BANK OF NEW YORK | | 4,875,500 | 4,900,000 | 0 | 4.B FE |
| 000000-00-0 | CAROLINA COMPONENTS GROUP LLC | 07/16/2026 | BANK OF NEW YORK | | 773,808 | 777,696 | 0 | 4.B FE |
| 000000-00-0 | THOUGHT LOGIC CONSULTING LLC | 07/31/2026 | BANK OF NEW YORK | | 2,590,379 | 2,606,671 | 0 | 4.B FE |
| 000000-00-0 | HEF SAFETY ULTIMATE HOLDINGS LLC | 08/10/2026 | BANK OF NEW YORK | | 601,031 | 604,052 | 0 | 4.B FE |
| 000000-00-0 | HEF SAFETY ULTIMATE HOLDINGS LLC | 08/14/2026 | VARIOUS | | 30,990 | 30,990 | 0 | 4.B FE |
| 000000-00-0 | ENGAGE ENTERPRISES LLC | 08/18/2026 | BANK OF NEW YORK | | 1,552,888 | 1,560,692 | 0 | 4.B FE |
| 000000-00-0 | HNI ACQUIRER CORP | 08/31/2026 | BANK OF NEW YORK | | 994,805 | 999,804 | 0 | 4.B FE |
| 000000-00-0 | FMMC BUYER INC | 09/01/2026 | BANK OF NEW YORK | | 3,345,724 | 3,362,537 | 0 | 4.B FE |
| 000000-00-0 | VITALSMARTS LC | 09/08/2026 | BANK OF NEW YORK | | 1,041,690 | 1,052,212 | 0 | 4.B FE |
| 000000-00-0 | CLS MANAGEMENT SERVICES | 09/03/2026 | BANK OF NEW YORK | | 678,415 | 681,824 | 0 | 4.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | TENTH INTERMEDIATE INC | 07/01/2026 | CAPITALIZED INTEREST | | 11,360 | 11,360 | 0 | 3.B PL |
| 000000-00-0 | AQ HOLDCO INC | 09/30/2026 | CAPITALIZED INTEREST | | 2,937 | 2,937 | 0 | 3.C PL |
| 000000-00-0 | SOLARAY LLC | 07/01/2026 | CAPITALIZED INTEREST | | 4,350 | 4,350 | 0 | 4.A FE |
| 000000-00-0 | STARC OPERATING HOLDINGS INC | 09/09/2026 | BANK OF NEW YORK | | 973,690 | 978,583 | 0 | 4.B FE |
| 000000-00-0 | SACE INTEGRATION HOLDINGS LLC | 09/09/2026 | BANK OF NEW YORK | | 1,373,241 | 1,380,141 | 0 | 4.B FE |
| 000000-00-0 | THE TOWNSEND COMPANY LLC | 09/09/2026 | BANK OF NEW YORK | | 564,062 | 566,897 | 0 | 4.B FE |
| 000000-00-0 | WHITSONS HOLDING GROUP LLC | 09/24/2026 | BANK OF NEW YORK | | 2,333,279 | 2,356,847 | 0 | 4.B FE |
| 000000-00-0 | WHITSONS HOLDING GROUP LLC | 09/24/2026 | BANK OF NEW YORK | | (3,289) | 0 | 0 | 4.B FE |
| 000000-00-0 | KENCO PRC BUYER LLC | 09/28/2026 | BANK OF NEW YORK | | 1,460,486 | 1,467,825 | 0 | 4.B FE |
| 000000-00-0 | AQ HOLDCO INC | 09/30/2026 | CAPITALIZED INTEREST | | 754 | 754 | 0 | 3.C PL |
| 000000-00-0 | REVALIZE INC | 09/30/2026 | CAPITALIZED INTEREST | | 167 | 167 | 0 | 3.C PL |
| 0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated) | | | | | 30,677,878 | 30,817,950 | 0 | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 862,195,071 | 893,525,480 | 5,477,484 | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | 0 | 0 | 0 | XXX |
| 0509999997. Total - issuer credit obligations - Part 3 | | | | | 862,195,071 | 893,525,480 | 5,477,484 | XXX |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 0509999999. Total - issuer credit obligations | | | | | 862,195,071 | 893,525,480 | 5,477,484 | XXX |
| 10637W AA 7 | BABS 2022-RM5 A | 09/25/2026 | CAPITALIZED INTEREST | | 19,534 | 19,534 | 0 | 1.A FE |
| 10638J-AA 5 | BABS 2022-RM4 A1 | 08/25/2026 | CAPITALIZED INTEREST | | 8,463 | 8,463 | 0 | 1.A FE |
| 10638N AA 6 | BABS 2022-RM3 A | 07/27/2026 | CAPITALIZED INTEREST | | 5,166 | 5,166 | 0 | 1.A FE |
| 10638U AA 0 | BABS 2026-RM7 A1 | 07/22/2026 | BREAN CAPITAL, LLC | | 4,780,664 | 5,000,000 | 0 | 1.A FE |
| 126670-JD 1 | CWL 2005-1 M3 A3 | 07/24/2026 | CAPITALIZED INTEREST | | 2,881 | 2,881 | 0 | 1.A FM |
| 16190B-AJ-0 | CHASE 2026-9 A4 | 08/10/2026 | JP MORGAN CHASE | | 6,269,088 | 6,300,000 | 28,875 | 1.A FE |
| 89177L-AE-3 | TPMT 2019-3 M1 | 07/01/2026 | BANK OF AMERICA - MERRILL LYNCH | | 0 | 0 | (673) | 1.E |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 11,085,796 | 11,336,044 | 28,202 | XXX |
| 08179L-BA-8 | BSP 2018-14AR BR2 | 09/15/2026 | WELLS FARGO BANK | | 15,000,000 | 15,000,000 | 0 | 1.C FE |
| 12575W AS-8 | CLFC 2024-3AR A2R | 07/21/2026 | NOMURA SECURITIES | | 3,250,000 | 3,250,000 | 0 | 1.A FE |
| 12576X-AE-6 | CLFC 2026-4A B | 09/23/2026 | WELLS FARGO BANK | | 15,000,000 | 15,000,000 | 0 | 1.C FE |
| 13887T-BJ-5 | CANAC 2019-1AR BR3 | 07/23/2026 | CIBC WORLD MARKETS | | 8,000,000 | 8,000,000 | 24,680 | 1.C FE |
| 14317B-BC-7 | CGMS 2022-4AR A2R2 | 09/01/2026 | WELLS FARGO BANK | | 12,000,000 | 12,000,000 | 0 | 1.A FE |
| 14688K-AN-5 | CARL 2026-1A B | 08/11/2026 | DEUTSCHE BANC | | 3,000,000 | 3,000,000 | 0 | 1.C FE |
| 29004B-AC-4 | ELMI0 2026-4A A2 | 09/17/2026 | BANK OF AMERICA - MERRILL LYNCH | | 8,000,000 | 8,000,000 | 0 | 1.A FE |
| 48251F-AY-7 | KKR 17R BR2 | 08/05/2026 | BNP PARIBAS | | 3,000,000 | 3,000,000 | 0 | 1.C FE |
| 540364-AU-0 | LCM1 2024-1AR B1R | 08/21/2026 | MORGAN STANLEY & COMPANY | | 10,000,000 | 10,000,000 | 0 | 1.C FE |
| 55820F-AY-4 | MDPK 2020-47AR BR2 | 07/29/2026 | SANTANDER US CAPITAL MARKETS US | | 3,000,000 | 3,000,000 | 0 | 1.C FE |
| 55955K-AY-0 | MCNE 2021-29AR A1R2 | 08/14/2026 | SANTANDER US CAPITAL MARKETS US | | 10,000,000 | 10,000,000 | 0 | 1.A FE |
| 640970-AQ-2 | NELB 2024-58AR BR | 09/29/2026 | SCOTIA CAPITAL (BANK OF NOVA SCOTIA) | | 13,000,000 | 13,000,000 | 0 | 1.C FE |
| 67127W AE-6 | OCP 2026-14AR A2R2 | 08/10/2026 | SCOTIA CAPITAL (BANK OF NOVA SCOTIA) | | 13,000,000 | 13,000,000 | 0 | 1.A FE |
| 67401R-BG-8 | OAKCL 2022-3AR BR2 | 09/18/2026 | NOMURA SECURITIES | | 15,000,000 | 15,000,000 | 0 | 1.C FE |
| 67578V-AN-2 | OCT63 2024-2AR A2R | 07/22/2026 | RBC CAPITAL MARKET CORP | | 13,750,000 | 13,750,000 | 0 | 1.A FE |
| 67579V-AE-1 | OCT76 2026-1A A2 | 08/07/2026 | BARCLAYS CAPITAL INC FIXED | | 10,000,000 | 10,000,000 | 0 | 1.A FE |
| 72132K-BA-2 | PIPK 2022-11AR BR2 | 09/03/2026 | RBC CAPITAL MARKET CORP | | 11,500,000 | 11,500,000 | 0 | 1.C FE |
| 75884J-AC-5 | REGT 2026-2A A2 | 08/14/2026 | NOMURA SECURITIES | | 7,000,000 | 7,000,000 | 0 | 1.A FE |
| 810926-AW-5 | SCIL 33AR B1R2 | 08/25/2026 | JP MORGAN CHASE | | 3,000,000 | 3,000,000 | 0 | 1.C FE |
| 92895F-AM-3 | VOYA 2024-3AR A2R | 07/23/2026 | BANK OF AMERICA - MERRILL LYNCH | | 10,000,000 | 10,000,000 | 0 | 1.A FE |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 186,500,000 | 186,500,000 | 24,680 | XXX |
| 024958-AE-0 | ACAR 2026-3 C | 07/08/2026 | BMO CAPITAL MARKETS CORP BONDS | | 4,999,098 | 5,000,000 | 0 | 1.F FE |
| 14321H-AG-0 | CARMX 2026-3 C | 07/16/2026 | VARIOUS | | 6,082,267 | 6,078,000 | 0 | 1.E FE |
| 320988-AD-0 | FIACT 2026-2A B | 09/29/2026 | DEUTSCHE BANC | | 4,999,841 | 5,000,000 | 0 | 1.C FE |
| 36275L-AC-9 | GSAR 2026-3A B | 07/09/2026 | GOLDMAN SACHS & COMPANY | | 3,179,160 | 3,180,000 | 0 | 1.C FE |
| 40486A-AB-2 | HUNT 2026-A B | 09/15/2026 | WELLS FARGO BANK | | 4,999,797 | 5,000,000 | 0 | 1.G FE |
| 44935M-AG-4 | HART 2026-C C | 09/15/2026 | JP MORGAN CHASE | | 4,998,858 | 5,000,000 | 0 | 1.C FE |
| 46655X-AA-6 | HENDR 2021-A2 A | 08/24/2026 | SANTANDER US CAPITAL MARKETS US | | 4,464,143 | 4,975,491 | 6,288 | 1.F FE |
| 501697-AD-8 | LASAR 2026-A B | 07/21/2026 | WELLS FARGO BANK | | 2,999,445 | 3,000,000 | 0 | 1.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
| 638973-AA-5 | NAVRL 2025-C A | 07/27/2026 | BAIRD, RW | | 8,087,115 | 8,154,645 | 14,135 | 1.A FE |
| 63943P-AA-0 | NAVRL 2026-B A | 09/23/2026 | VARIOUS | | 4,754,568 | 4,833,315 | 6,830 | 1.A FE |
| 65481V-AG-7 | NAROT 2026-B C | 09/22/2026 | MIZUHO SECURITIES USA INC | | 3,669,872 | 3,670,000 | 0 | 1.F FE |
| 674920-AE-3 | OCCU 2026-1A B | 08/18/2026 | JP MORGAN CHASE | | 4,999,800 | 5,000,000 | 0 | 1.D FE |
| 68269N-AA-0 | OMFIT 2024-1A A | 07/15/2026 | TD SECURITIES (USA) LLC | | 5,174,219 | 5,000,000 | 1,608 | 1.A FE |
| 68270K-AA-3 | OMFIT 2026-3A A | 08/06/2026 | CITIGROUP GLOBAL MARKETS | | 4,998,646 | 5,000,000 | 0 | 1.A FE |
| 78398Q-AE-8 | SCCU 2026-2A B | 09/09/2026 | JP MORGAN CHASE | | 3,129,254 | 3,130,000 | 0 | 1.D FE |
| 82653P-AA-0 | SBFC 2026-2A A | 07/13/2026 | PIPER JAFFRAY, INC | | 2,249,868 | 2,250,000 | 0 | 1.A FE |
| 96043K-AJ-1 | WLAKE 2026-P2 B | 07/09/2026 | WELLS FARGO BANK | | 1,999,728 | 2,000,000 | 0 | 1.C FE |
| 96043K-AL-6 | WLAKE 2026-P2 C | 07/09/2026 | WELLS FARGO BANK | | 1,999,976 | 2,000,000 | 0 | 1.E FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 77,785,655 | 78,271,451 | 28,861 | XXX |
| 14041N-CK-1 | COMET 2026-A2 A | 07/09/2026 | BARCLAYS CAPITAL INC FIXED | | 14,990,234 | 15,000,000 | 0 | 1.A FE |
| 60510M-CP-1 | MLANE 2026-B A | 09/11/2026 | JP MORGAN CHASE | | 2,749,897 | 2,750,000 | 0 | 1.A FE |
| 1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated) | | | | | 17,740,131 | 17,750,000 | 0 | XXX |
| 04033D-AE-4 | ARIFL 2026-A C | 07/06/2026 | BTIG | | 1,557,835 | 1,575,000 | 4,437 | 1.F FE |
| 12565K-AA-5 | CLIF 2021-1A A | 09/25/2026 | BAIRD, RW | | 2,190,630 | 2,395,665 | 1,091 | 1.F FE |
| 552476-AD-5 | MTLRF 2026-1A A4 | 07/21/2026 | GOLDMAN SACHS & COMPANY | | 1,799,890 | 1,800,000 | 0 | 1.A FE |
| 783896-AE-3 | SCFET 2024-1A C | 09/30/2026 | WELLS FARGO BANK | | 2,430,482 | 2,434,000 | 4,328 | 1.E FE |
| 88315L-AQ-1 | TMCL 2021-2A A | 09/18/2026 | BAIRD, RW | | 2,800,723 | 2,992,800 | 185 | 1.F FE |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) | | | | | 10,779,560 | 11,197,465 | 10,041 | XXX |
| 001878-AA-5 | AP FALCON HLDGS LLC | 09/09/2026 | VOYA | | 12,000,000 | 12,000,000 | 0 | 2.B PL |
| 00459*-AA-4 | ACF TD HOLDINGS 2 LLC | 08/31/2026 | VOYA | | 3,000,000 | 3,000,000 | 0 | 2.B PL |
| 05647@-AA-4 | BX FRONTIER MEMBER I LLC | 09/30/2026 | CAPITALIZED INTEREST | | 61,940 | 61,940 | 0 | 2.A PL |
| 05647@-AB-2 | BX FRONTIER MEMBER I LLC | 07/01/2026 | CAPITALIZED INTEREST | | 18,749 | 18,749 | 0 | 2.B PL |
| 09779#-AC-0 | BONACCORD CAPITAL PARTNERS II ISSUER (1H | 09/24/2026 | VOYA | | 708,200 | 708,200 | 0 | 1.G PL |
| 09780@-AC-9 | BONACCORD CAPITAL PARTNERS II ISSUER (MH | 09/24/2026 | VOYA | | 1,291,800 | 1,291,800 | 0 | 1.G PL |
| 50206T-AB-9 | LMA 2026-1 LLC | 09/23/2026 | VOYA | | 2,482,867 | 2,520,541 | 0 | 1.F PL |
| 50206T-AC-7 | LMA 2026-1 LLC | 09/23/2026 | VOYA | | 955,677 | 971,458 | 0 | 2.B PL |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) | | | | | 20,519,233 | 20,572,688 | 0 | XXX |
| 85856F-AG-7 | SFUEL 2026-AA C | 07/06/2026 | WELLS FARGO BANK | | 3,171,563 | 3,185,000 | 7,219 | 1.F FE |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 3,171,563 | 3,185,000 | 7,219 | XXX |
| 05377R-ME-8 | AESOP 2026-5A A | 09/14/2026 | TRUIST SECURITIES | | 4,998,862 | 5,000,000 | 0 | 1.A FE |
| 20469B-AJ-6 | CMLTC 2026-2A A21 | 07/24/2026 | GUGGENHEIM | | 5,000,000 | 5,000,000 | 0 | 1.A FE |
| 42806M-EW-5 | HERTZ 2026-4A A | 08/21/2026 | RBC CAPITAL MARKET CORP | | 7,997,972 | 8,000,000 | 0 | 1.A FE |
| 66982J-AA-9 | AMSR 2026-SFR2 A | 08/18/2026 | MORGAN STANLEY & COMPANY | | 2,372,126 | 2,540,000 | 0 | 1.A FE |
| 74690F-BU-9 | QTSH 2026-8A A2I | 09/30/2026 | DEUTSCHE BANC | | 4,999,793 | 5,000,000 | 0 | 1.A FE |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 25,368,753 | 25,540,000 | 0 | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 352,950,691 | 354,352,648 | 99,003 | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | 0 | 0 | 0 | XXX |
| 1909999997. Total - asset-backed securities - Part 3 | | | | | 352,950,691 | 354,352,648 | 99,003 | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 1909999999. Total - asset-backed securities | | | | | 352,950,691 | 354,352,648 | 99,003 | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 1,215,145,762 | 1,247,878,128 | 5,576,487 | XXX |
| 99P000-02-1 | SRP PARENT INC | 07/31/2026 | RESTRUCTURE | 5,920 | 0 | 0 | 0 | 4.B FE |
| 99P000-03-9 | SRP PARENT INC | 07/31/2026 | RESTRUCTURE | 1,090 | 0 | 0 | 0 | 4.B FE |
| 99P000-04-7 | SRP PARENT INC | 07/31/2026 | RESTRUCTURE | 3,310 | 0 | 0 | 0 | 4.B FE |
| 4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | 0 | XXX | 0 | XXX |
| 4509999997. Total - preferred stocks - Part 3 | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - preferred stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - preferred stocks | | | | | 0 | XXX | 0 | XXX |
| 99C000-02-5 | FHLB DES MOINES | 09/30/2026 | DIRECT FROM ISSUER | 188,971,000 | 18,897,100 | | 0 | |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other | | | | | 18,897,100 | XXX | 0 | XXX |
| 5989999997. Total - common stocks - Part 3 | | | | | 18,897,100 | XXX | 0 | XXX |
| 5989999998. Total - common stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - common stocks | | | | | 18,897,100 | XXX | 0 | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 18,897,100 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | 1,234,042,862 | XXX | 5,576,487 | XXX |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..12719#-AA 1 | VA - LANSING CTL | 08/13/2026 | SINKING FUND REDEMPTION | | 28,588 | 28,588 | 28,612 | 28,612 | 0 | 0 | 0 | 0 | 0 | 28,612 | 0 | (24) | (24) | 595 | 08/15/2040 | 1. A |
| ..912828-2A 7 | US TREASURY S/D NM25, M1600, CA275 | 08/15/2026 | MATURITY | | 4,800,000 | 4,800,000 | 4,587,719 | 4,784,307 | 0 | 15,693 | 0 | 15,693 | 0 | 4,800,000 | 0 | 0 | 0 | 72,000 | 08/15/2026 | 1. A |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 4,828,588 | 4,828,588 | 4,616,331 | 4,812,919 | 0 | 15,693 | 0 | 15,693 | 0 | 4,828,612 | 0 | (24) | (24) | 72,595 | XXX | XXX |
| ..33803WAA 7 | FISHERS LANE ASSOC LLC (CSA) | 09/05/2026 | SINKING FUND REDEMPTION | | 34,347 | 34,347 | 35,635 | 34,885 | 0 | (538) | 0 | (538) | 0 | 34,347 | 0 | 0 | 0 | 840 | 08/05/2030 | 1. A |
| ..478045-AA 5 | JOHN SEMER COMB CYCLE | 07/15/2026 | SINKING FUND REDEMPTION | | 197,447 | 197,447 | 193,236 | 197,030 | 0 | 417 | 0 | 417 | 0 | 197,447 | 0 | 0 | 0 | 9,134 | 01/15/2042 | 1. C FE |
| ..68286#-AA 6 | BOS FBI WESTCHESTER | 09/05/2026 | SINKING FUND REDEMPTION | | 60,744 | 60,744 | 60,747 | 60,747 | 0 | 0 | 0 | 0 | 0 | 60,747 | 0 | (3) | (3) | 1,462 | 07/05/2032 | 1. A |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC) | | | | | 292,538 | 292,538 | 289,618 | 292,662 | 0 | (121) | 0 | (121) | 0 | 292,541 | 0 | (3) | (3) | 11,436 | XXX | XXX |
| ..12741#-AA 3 | ANTELOPE VLY CA CMNT CLG DIST | 09/15/2026 | SINKING FUND REDEMPTION | | 16,913 | 16,913 | 16,913 | 16,913 | 0 | 0 | 0 | 0 | 0 | 16,913 | 0 | 0 | 0 | 434 | 09/15/2049 | 1. C |
| ..376087-CE 6 | GILROY USD | 08/01/2026 | SINKING FUND REDEMPTION | | 945,000 | 945,000 | 945,000 | 945,000 | 0 | 0 | 0 | 0 | 0 | 945,000 | 0 | 0 | 0 | 22,056 | 08/01/2029 | 1. D FE |
| ..452641-JR 5 | IMPERIAL CCD | 08/01/2026 | MATURITY | | 1,290,000 | 1,290,000 | 1,290,000 | 1,290,000 | 0 | 0 | 0 | 0 | 0 | 1,290,000 | 0 | 0 | 0 | 30,238 | 08/01/2026 | 1. C FE |
| ..57582R-HE 9 | MASSACHUSETTS ST REF | 07/01/2026 | MATURITY | | 1,220,000 | 1,220,000 | 1,580,266 | 1,239,292 | 0 | (19,292) | 0 | (19,292) | 0 | 1,220,000 | 0 | 0 | 0 | 61,000 | 07/01/2026 | 1. B FE |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 3,471,913 | 3,471,913 | 3,832,179 | 3,491,205 | 0 | (19,292) | 0 | (19,292) | 0 | 3,471,913 | 0 | 0 | 0 | 113,728 | XXX | XXX |
| ..451174-AC 0 | IDEAL ENERGY RESOURCES | 09/01/2026 | MATURITY | | 4,000,000 | 4,000,000 | 3,854,560 | 3,987,293 | 0 | 12,707 | 0 | 12,707 | 0 | 4,000,000 | 0 | 0 | 0 | 110,880 | 09/01/2026 | 1. C FE |
| ..54628C-G3 0 | LA LOC GOVT ENVIRNMNTL FAC & CMNTY DEV AU | 09/01/2026 | SINKING FUND REDEMPTION | | 88,690 | 88,690 | 88,690 | 88,690 | 0 | 0 | 0 | 0 | 0 | 88,690 | 0 | 0 | 0 | 4,609 | 09/01/2039 | 1. B FE |
| ..575898-DF 5 | MASSACHUSETTS ST PORT | 07/01/2026 | SINKING FUND REDEMPTION | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 1,350 | 07/01/2029 | 1. E FE |
| ..594712-UC 3 | MICHIGAN ST UNIV-A | 08/15/2026 | SINKING FUND REDEMPTION | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 3,561 | 08/15/2029 | 1. C FE |
| ..735240-R7 0 | PORT OF PORTLAND TXBL | 07/01/2026 | MATURITY | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 48,210 | 07/01/2026 | 1. F FE |
| ..79772E-BF 5 | SAN FRANCISCO COUNTY-A | 09/01/2026 | MATURITY | | 350,000 | 350,000 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 0 | 350,000 | 0 | 0 | 0 | 11,949 | 09/01/2026 | 1. A FE |
| ..798693-BV 8 | SAN LUIS OBISPO FIN B | 09/01/2026 | SINKING FUND REDEMPTION | | 285,000 | 285,000 | 294,276 | 285,257 | 0 | (257) | 0 | (257) | 0 | 285,000 | 0 | 0 | 0 | 15,877 | 09/01/2040 | 1. E FE |
| ..841215-AA 4 | SOUTHAVEN CMBD CYCLE GEN | 08/15/2026 | SINKING FUND REDEMPTION | | 122,710 | 122,710 | 130,425 | 123,288 | 0 | (578) | 0 | (578) | 0 | 122,710 | 0 | 0 | 0 | 4,719 | 08/15/2033 | 1. D FE |
| ..91756T-AP 6 | UTAH ST MUN PWR AGY, MV | 07/01/2026 | MATURITY | | 1,300,000 | 1,300,000 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 1,300,000 | 0 | 0 | 0 | 37,531 | 07/01/2026 | 1. E FE |
| ..91756T-AQ 4 | UTAH ST MUN PWR AGY, MV | 07/06/2026 | CALLED BY ISSUER at 100.000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 31,299 | 07/01/2027 | 1. E FE |
| ..95737N-AA 7 | WESTCHESTER CNTY NY C | 08/01/2026 | SINKING FUND REDEMPTION | | 85,000 | 85,000 | 85,000 | 85,000 | 0 | 0 | 0 | 0 | 0 | 85,000 | 0 | 0 | 0 | 2,508 | 08/01/2030 | 1. E FE |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 8,881,400 | 8,881,400 | 8,752,951 | 8,869,528 | 0 | 11,872 | 0 | 11,872 | 0 | 8,881,400 | 0 | 0 | 0 | 272,493 | XXX | XXX |
| ..05606#-AB 9 | BIF III HOLTWOOD LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,344 | 5,344 | 5,344 | 5,344 | 0 | 0 | 0 | 0 | 0 | 5,344 | 0 | 0 | 0 | 219 | 03/31/2033 | 2. C PL |
| ..30288*-AE 0 | FLNG LIQUEFACTION 2, LLC | 07/01/2026 | SINKING FUND REDEMPTION | | 81,200 | 81,200 | 81,200 | 81,200 | 0 | 0 | 0 | 0 | 0 | 81,200 | 0 | 0 | 0 | 2,493 | 12/31/2038 | 2. B FE |
| ..33972P-AA 7 | FLNG LIQUEFACTION 2 LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 69,300 | 69,300 | 69,300 | 69,300 | 0 | 0 | 0 | 0 | 0 | 69,300 | 0 | 0 | 0 | 2,859 | 03/31/2038 | 2. B FE |
| ..36877@AB 8 | GEMIN CLASS B LLC | 08/28/2026 | SINKING FUND REDEMPTION | | 269,494 | 269,494 | 269,494 | 0 | 0 | 0 | 0 | 0 | 0 | 269,494 | 0 | 0 | 0 | 8,088 | 01/31/2050 | 2. C PL |
| ..62425@AB 1 | MOUNTAIN PEAK POWER | 09/30/2026 | SINKING FUND REDEMPTION | | 10,188 | 10,188 | 10,188 | 10,188 | 0 | 0 | 0 | 0 | 0 | 10,188 | 0 | 0 | 0 | 549 | 09/30/2055 | 2. C PL |
| ..78115@AA 4 | RUBRIC PORTFOLIO HOLDINGS, LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 158,600 | 158,600 | 158,600 | 158,600 | 0 | 0 | 0 | 0 | 0 | 158,600 | 0 | 0 | 0 | 9,195 | 09/30/2049 | 2. C PL |
| ..83274@AA 1 | SMOKY MOUNTAIN HOLDINGS LLC | 07/30/2026 | SINKING FUND REDEMPTION | | 30,902 | 30,902 | 30,902 | 30,902 | 0 | 0 | 0 | 0 | 0 | 30,902 | 0 | 0 | 0 | 1,396 | 12/31/2034 | 2. B PL |
| ..84929Y-AA 5 | AES CLEAN ENERGY 3 | 07/01/2026 | VARIOUS | | 59,070 | 59,070 | 59,070 | 59,070 | 0 | 0 | 0 | 0 | 0 | 59,070 | 0 | 0 | 0 | 4,023 | 06/30/2049 | 2. C PL |
| ..84929Y-AB 3 | AES CLEAN ENERGY 3 | 07/01/2026 | SINKING FUND REDEMPTION | | 47,402 | 47,402 | 47,402 | 47,402 | 0 | 0 | 0 | 0 | 0 | 47,402 | 0 | 0 | 0 | 3,228 | 06/30/2049 | 2. C PL |
| ..89103*-AA 7 | TOREADOR HLDGS LLC | 09/30/2026 | VARIOUS | | 62,092 | 62,092 | 62,092 | 62,092 | 0 | 0 | 0 | 0 | 0 | 62,092 | 0 | 0 | 0 | 2,458 | 10/31/2043 | 1. G PL |
| ..Q3974*-AA 6 | GLP CAPITAL COMPANY PTY LTD | 09/30/2026 | SINKING FUND REDEMPTION | | 91,427 | 91,427 | 91,427 | 91,427 | 0 | 0 | 0 | 0 | 0 | 91,427 | 0 | 0 | 0 | 1,952 | 12/31/2034 | 2. B PL |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 885,019 | 885,019 | 885,019 | 615,525 | 0 | 0 | 0 | 0 | 0 | 885,019 | 0 | 0 | 0 | 36,460 | XXX | XXX |
| ..01309Q-AD 0 | ALBERTSONS COS INC | 08/04/2026 | GOLDMAN SACHS & COMPANY | | 2,087,495 | 2,240,000 | 2,236,373 | 442,669 | 0 | 192 | 0 | 192 | 0 | 2,236,483 | 0 | (148,988) | (148,988) | 93,619 | 03/31/2034 | 3. B FE |
| ..02079K-AE 7 | ALPHABET INC | 08/06/2026 | JP MORGAN CHASE | | 3,209,550 | 5,000,000 | 4,655,300 | 4,720,556 | 0 | 9,678 | 0 | 9,678 | 0 | 4,730,234 | 0 | (1,520,684) | (1,520,684) | 92,889 | 08/15/2040 | 1. C FE |
| ..02209S-AU 7 | ALTRIA GROUP INC | 09/16/2026 | MATURITY | | 3,000,000 | 3,000,000 | 2,699,430 | 2,968,483 | 0 | 31,517 | 0 | 31,517 | 0 | 3,000,000 | 0 | 0 | 0 | 78,750 | 09/16/2026 | 2. A FE |
| ..023135-CC 8 | AMAZON COM INC | 07/07/2026 | MORGAN STANLEY & COMPANY | | 1,777,290 | 3,000,000 | 1,853,190 | 1,855,090 | 0 | (1,900) | 0 | (1,900) | 0 | 1,853,190 | 0 | (75,900) | (75,900) | 63,917 | 05/12/2061 | 1. D FE |
| ..031162-CJ 7 | AMGEN INC, MV@20 | 08/19/2026 | MATURITY | | 5,000,000 | 5,000,000 | 4,886,550 | 4,991,719 | 0 | 8,281 | 0 | 8,281 | 0 | 5,000,000 | 0 | 0 | 0 | 130,000 | 08/19/2026 | 2. A FE |
| ..03690A-AF 3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | 08/10/2026 | BANK OF NEW YORK | | 2,780,000 | 2,780,000 | 2,793,181 | 2,780,122 | 0 | (122) | 0 | (122) | 0 | 2,780,000 | 0 | 0 | 0 | 170,063 | 01/15/2028 | 3. A FE |
| ..039483-BL 5 | ARCHER-DANIELS-MIDLAND CO | 08/11/2026 | MATURITY | | 3,919,000 | 3,919,000 | 3,729,370 | 3,903,364 | 0 | 15,636 | 0 | 15,636 | 0 | 3,919,000 | 0 | 0 | 0 | 97,975 | 08/11/2026 | 1. F FE |
| ..040555-CV 4 | ARIZONA PUBLIC SERVICE | 09/15/2026 | MATURITY | | 3,060,000 | 3,060,000 | 2,945,495 | 3,049,984 | 0 | 10,016 | 0 | 10,016 | 0 | 3,060,000 | 0 | 0 | 0 | 78,030 | 09/15/2026 | 2. A FE |
| ..070101-J@0 | BASIN ELECTRIC POWER COOPERATIVE | 08/15/2026 | SINKING FUND REDEMPTION | | 150,100 | 150,100 | 150,100 | 150,100 | 0 | 0 | 0 | 0 | 0 | 150,100 | 0 | 0 | 0 | 9,216 | 02/15/2044 | 1. F |
| ..071813-BQ 1 | BAXTER INTERNATIONAL INC, MV@20 | 08/15/2026 | MATURITY | | 4,895,000 | 4,895,000 | 4,500,257 | 4,862,012 | 0 | 32,988 | 0 | 32,988 | 0 | 4,895,000 | 0 | 0 | 0 | 127,270 | 08/15/2026 | 2. C FE |
| ..106230-AA 3 | BRAZOS SECURITIZATION LLC | 09/01/2026 | SINKING FUND REDEMPTION | | 554,008 | 554,008 | 557,271 | 557,127 | 0 | (3,119) | 0 | (3,119) | 0 | 554,008 | 0 | 0 | 0 | 27,778 | 09/01/2031 | 1. A FE |
| ..109641-AK 6 | BRUNSWICK INTERNATIONAL IN | 07/15/2026 | CALLED BY ISSUER at 104.125 | | 2,076,253 | 1,994,000 | 2,126,868 | 2,094,208 | 0 | (21,062) | 0 | (21,062) | 0 | 2,073,146 | 0 | (79,146) | (79,146) | 246,758 | 07/15/2030 | 3. C FE |
| ..126650-AW0 | CVS CORP, , 144A MTG SINK PASS THRU CERTS | 09/10/2026 | SINKING FUND REDEMPTION | | 46,595 | 46,595 | 47,302 | 46,651 | 0 | (56) | 0 | (56) | 0 | 46,595 | 0 | 0 | 0 | 1,646 | 01/11/2027 | 2. B |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 126650-BG 3 | CVS CORP | 09/10/2026 | SINKING FUND REDEMPTION | | 156,071 | 156,071 | 163,622 | 156,648 | 0 | (577) | 0 | (577) | 0 | 156,071 | 0 | 0 | 0 | 6,121 | 01/10/2028 | 2.B |
| 126650-BP 4 | CVS LEASE PASS THROUGH | 09/10/2026 | SINKING FUND REDEMPTION | | 47,398 | 47,398 | 48,258 | 47,568 | 0 | (170) | 0 | (170) | 0 | 47,398 | 0 | 0 | 0 | 1,907 | 12/10/2028 | 2.B FE |
| 126650-BY 5 | CVS PASS-THROUGH TRUST, 144A SINKABLE | 09/10/2026 | SINKING FUND REDEMPTION | | 13,082 | 13,082 | 13,082 | 13,082 | 0 | 0 | 0 | 0 | 0 | 13,082 | 0 | 0 | 0 | 517 | 01/10/2034 | 2.C FE |
| 12665V-AA 0 | CVS PASS-THROUGH TR 2014 | 09/10/2026 | SINKING FUND REDEMPTION | | 11,423 | 11,423 | 11,423 | 11,423 | 0 | 0 | 0 | 0 | 0 | 11,423 | 0 | 0 | 0 | 317 | 08/10/2036 | 2.C FE |
| 12751#-AA 0 | CVS HEALTH LEASE COLLATER | 09/15/2026 | SINKING FUND REDEMPTION | | 11,417 | 11,417 | 11,531 | 11,424 | 0 | (7) | 0 | (7) | 0 | 11,417 | 0 | 0 | 0 | 229 | 01/15/2040 | 2.B FE |
| 15135B-AR 2 | CENTENE CORP | 07/30/2026 | CALLED BY ISSUER at 100.000 | | 432,000 | 432,000 | 436,692 | 431,676 | 0 | 99 | 0 | 99 | 0 | 431,776 | 0 | 224 | 224 | 12,138 | 12/15/2027 | 3.A FE |
| 15189X-AQ 1 | CENTERPOINT ENER HOUSTON | 09/01/2026 | MATURITY | | 993,000 | 993,000 | 923,996 | 986,125 | 0 | 6,875 | 0 | 6,875 | 0 | 993,000 | 0 | 0 | 0 | 23,832 | 09/01/2026 | 1.F FE |
| 15870L-AA 6 | CHAMPIONS FINANCING INC | 09/08/2026 | JEFFERIES & CO., INC | | 2,861,285 | 2,819,000 | 2,868,705 | 2,852,524 | 0 | (10,269) | 0 | (10,269) | 0 | 2,842,255 | 0 | 19,030 | 19,030 | 263,107 | 02/15/2029 | 5.A FE |
| 18977C-AA 2 | COSERV SECURITIZATION 22 | 08/15/2026 | SINKING FUND REDEMPTION | | 113,326 | 113,326 | 112,608 | 113,152 | 0 | 174 | 0 | 174 | 0 | 113,326 | 0 | 0 | 0 | 5,732 | 08/15/2036 | 1.A FE |
| 200339-AJ 8 | FIFTH THIRD BANK INC | 09/15/2026 | MATURITY | | 4,000,000 | 4,000,000 | 4,093,040 | 4,005,646 | 0 | (5,646) | 0 | (5,646) | 0 | 4,000,000 | 0 | 0 | 0 | 315,000 | 09/15/2026 | 2.A FE |
| 21867F-AC 8 | CORE & MAIN LP | 07/10/2026 | GOLDMAN SACHS & COMPANY | | 467,748 | 466,000 | 466,000 | 0 | 0 | 0 | 0 | 0 | 0 | 466,000 | 0 | 1,748 | 1,748 | 932 | 07/01/2034 | 4.A FE |
| 225310-AQ 4 | CREDIT ACCEPTANC | 09/21/2026 | JP MORGAN CHASE | | 786,994 | 765,000 | 769,700 | 767,499 | 0 | (881) | 0 | (881) | 0 | 766,618 | 0 | 20,376 | 20,376 | 54,448 | 12/15/2028 | 3.C FE |
| 225310-AS 0 | CREDIT ACCEPTANC | 09/22/2026 | VARIOUS | | 2,255,813 | 2,270,000 | 2,270,000 | 2,270,000 | 0 | 0 | 0 | 0 | 0 | 2,270,000 | 0 | (14,188) | (14,188) | 153,729 | 03/15/2030 | 3.C FE |
| 23166M-AA 1 | CUSHMAN & WAKEFIELD US | 08/04/2026 | BANK OF NEW YORK | | 286,000 | 286,000 | 273,595 | 280,138 | 0 | 1,365 | 0 | 1,365 | 0 | 281,503 | 0 | 4,497 | 4,497 | 13,889 | 05/15/2028 | 3.C FE |
| 24665F-AD 4 | DELEK LOGISTICS PARTNERS LP | 09/24/2026 | CASTLEOAK SECURITIES | | 611,083 | 595,000 | 601,650 | 599,278 | 0 | (1,348) | 0 | (1,348) | 0 | 597,930 | 0 | 13,153 | 13,153 | 52,744 | 03/15/2029 | 4.A FE |
| 24665F-AG 7 | DELEK LOGISTICS PARTNERS LP | 09/30/2026 | VARIOUS | | 519,261 | 535,000 | 535,731 | 0 | 0 | (38) | 0 | (38) | 0 | 535,694 | 0 | (16,432) | (16,432) | 13,731 | 06/01/2034 | 4.A FE |
| 24938*-AA 5 | DENVER RAIL 1 ISSUER HOLDCO | 07/01/2026 | SINKING FUND REDEMPTION | | 51,636 | 51,636 | 51,636 | 51,636 | 0 | 0 | 0 | 0 | 0 | 51,636 | 0 | 0 | 0 | 3,657 | 12/31/2041 | 2.C |
| 258278-AA 8 | DORMAN PRODUCTS INC | 07/15/2026 | VARIOUS | | 413,792 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 0 | 0 | 410,000 | 0 | 3,792 | 3,792 | 2,053 | 06/15/2034 | 3.C FE |
| 26138E-AU 3 | KEURIG DR PEPPER INC | 09/15/2026 | MATURITY | | 2,000,000 | 2,000,000 | 1,866,800 | 1,987,605 | 0 | 12,395 | 0 | 12,395 | 0 | 2,000,000 | 0 | 0 | 0 | 51,000 | 09/15/2026 | 2.C FE |
| 26442U-AM 6 | DUKE ENERGY PROGRESS LLC | 09/08/2026 | FIFTH THIRD SECURITIES | | 1,183,700 | 2,000,000 | 1,996,400 | 1,996,756 | 0 | 59 | 0 | 59 | 0 | 1,996,815 | 0 | (813,115) | (813,115) | 61,867 | 08/15/2051 | 1.F FE |
| 26443N-AA 7 | DUKE ENE PR NC ST FDG II | 07/01/2026 | SINKING FUND REDEMPTION | | 36,740 | 36,740 | 36,785 | 36,735 | 0 | 5 | 0 | 5 | 0 | 36,740 | 0 | 0 | 0 | 1,352 | 01/01/2046 | 1.A FE |
| 26443T-AB 2 | DUKE ENERGY INDIANA LLC | 09/08/2026 | FIFTH THIRD SECURITIES | | 1,292,500 | 2,000,000 | 2,078,960 | 2,069,643 | 0 | (1,438) | 0 | (1,438) | 0 | 2,068,206 | 0 | (775,706) | (775,706) | 61,028 | 10/01/2049 | 1.F FE |
| 26443Y-AA 3 | DUKE ENE CA SC STORM FUN | 09/01/2026 | SINKING FUND REDEMPTION | | 28,663 | 28,663 | 28,661 | 28,662 | 0 | 1 | 0 | 1 | 0 | 28,663 | 0 | 0 | 0 | 1,076 | 03/01/2044 | 1.A FE |
| 26840@AA 5 | ORSTED OFFSHORE WIND SOV | 09/30/2026 | SINKING FUND REDEMPTION | | 35,699 | 35,699 | 35,699 | 35,699 | 0 | 0 | 0 | 0 | 0 | 35,699 | 0 | 0 | 0 | 1,813 | 06/30/2039 | 2.A PL |
| 28932M-AA 3 | ELMWD GENERATING STAT | 08/11/2026 | SINKING FUND REDEMPTION | | 510,353 | 510,353 | 502,673 | 508,506 | 0 | 1,847 | 0 | 1,847 | 0 | 510,353 | 0 | 0 | 0 | 26,584 | 02/11/2030 | 1.F FE |
| 30303M-AD 4 | META PLATFORMS INC | 07/27/2026 | DEUTSCHE BANC | | 4,686,500 | 5,000,000 | 4,986,000 | 0 | 0 | 1,050 | 0 | 1,050 | 0 | 4,987,050 | 0 | (300,550) | (300,550) | 179,427 | 11/15/2035 | 1.D FE |
| 314353-AA 1 | FEDEX 2020-1 CLASS AA | 08/20/2026 | SINKING FUND REDEMPTION | | 80,209 | 80,209 | 66,626 | 79,029 | 0 | 1,180 | 0 | 1,180 | 0 | 80,209 | 0 | 0 | 0 | 1,504 | 02/20/2034 | 1.D FE |
| 337738-AT 5 | FISERV INC | 07/01/2026 | MATURITY | | 1,000,000 | 1,000,000 | 999,930 | 999,995 | 0 | 5 | 0 | 5 | 0 | 1,000,000 | 0 | 0 | 0 | 32,000 | 07/01/2026 | 2.B FE |
| 34107@AA 7 | FLORIDA PIPELINE HOLDINGS, LLC | 08/15/2026 | SINKING FUND REDEMPTION | | 138,727 | 138,727 | 138,727 | 138,727 | 0 | 0 | 0 | 0 | 0 | 138,727 | 0 | 0 | 0 | 4,051 | 08/15/2038 | 2.B PL |
| 36273T-AA 8 | GFL ENVIRONMENTAL HOL | 08/05/2026 | VARIOUS | | 1,960,190 | 2,115,000 | 2,122,200 | 0 | 0 | (663) | 0 | (663) | 0 | 2,121,537 | 0 | (161,347) | (161,347) | 64,099 | 02/01/2034 | 3.C FE |
| 37185L-AN 2 | GENESIS ENERGY LP FIN | 07/27/2026 | JP MORGAN CHASE | | 1,375,099 | 1,320,000 | 1,323,964 | 1,322,093 | 0 | (486) | 0 | (486) | 0 | 1,321,606 | 0 | 53,493 | 53,493 | 91,965 | 04/15/2030 | 4.A FE |
| 39121J-AE 0 | GREAT RIVER ENERGY | 07/01/2026 | SINKING FUND REDEMPTION | | 479,581 | 479,581 | 528,550 | 477,679 | 0 | 1,902 | 0 | 1,902 | 0 | 479,581 | 0 | 0 | 0 | 29,993 | 07/01/2038 | 1.G FE |
| 39121J-AH 3 | GREAT RIVER ENERGY, 144A 1ST MTGE | 07/01/2026 | SINKING FUND REDEMPTION | | 956,000 | 956,000 | 950,681 | 956,358 | 0 | (358) | 0 | (358) | 0 | 956,000 | 0 | 0 | 0 | 42,810 | 07/01/2030 | 1.G FE |
| 417558-AB 9 | HARVEST MIDSTREAM I LP | 07/30/2026 | VARIOUS | | 569,466 | 555,000 | 557,271 | 556,624 | 0 | (251) | 0 | (251) | 0 | 556,372 | 0 | 13,094 | 13,094 | 29,413 | 05/15/2032 | 3.C FE |
| 427866-AX 6 | HERSHEY COMPANY | 08/15/2026 | MATURITY | | 2,325,000 | 2,325,000 | 2,204,449 | 2,315,633 | 0 | 9,367 | 0 | 9,367 | 0 | 2,325,000 | 0 | 0 | 0 | 53,475 | 08/15/2026 | 1.E FE |
| 43284M-AB 4 | HILTON GRAND VAC BOR ESC | 07/29/2026 | WELLS FARGO BANKS | | 1,189,635 | 1,280,000 | 1,175,388 | 1,183,093 | 0 | 8,664 | 0 | 8,664 | 0 | 1,191,757 | 0 | (2,122) | (2,122) | 67,295 | 07/01/2031 | 4.B FE |
| 43475R-AN 6 | AMERIZE FINANCE US LLC | 09/22/2026 | MATURITY | | 8,010,000 | 8,010,000 | 8,345,098 | 8,037,147 | 0 | (27,147) | 0 | (27,147) | 0 | 8,010,000 | 0 | 0 | 0 | 280,350 | 09/22/2026 | 2.A FE |
| 44891A-AK 3 | HYUNDAI CAPITAL AMERICA | 09/27/2026 | MATURITY | | 2,000,000 | 2,000,000 | 1,740,720 | 1,971,192 | 0 | 28,808 | 0 | 28,808 | 0 | 2,000,000 | 0 | 0 | 0 | 55,000 | 09/27/2026 | 1.G FE |
| 45074J-AA 2 | ITT HOLDINGS LLC | 09/24/2026 | JEFFERIES & CO., INC | | 1,188,294 | 1,211,000 | 1,235,058 | 1,214,159 | 0 | (3,159) | 0 | (3,159) | 0 | 1,211,000 | 0 | (22,706) | (22,706) | 90,522 | 08/01/2029 | 4.C FE |
| 46206A-AA 0 | ION PLAT FIN US/ SARL | 07/02/2026 | JEFFERIES & CO., INC | | 130,845 | 143,000 | 131,268 | 131,268 | 0 | 0 | 0 | 0 | 0 | 131,268 | 0 | (423) | (423) | 1,284 | 05/15/2028 | 4.B FE |
| 46206A-AG 6 | ION PLAT FIN US/ SARL | 07/06/2026 | GOLDMAN SACHS & COMPANY | | 340,313 | 375,000 | 341,389 | 334,526 | 0 | 6,863 | 0 | 6,863 | 0 | 341,389 | 0 | (1,076) | (1,076) | 9,009 | 05/01/2028 | 4.B FE |
| 46671@AA 7 | JRD HOLDINGS LLC | 09/15/2026 | SINKING FUND REDEMPTION | | 11,054 | 11,054 | 11,054 | 11,054 | 0 | 0 | 0 | 0 | 0 | 11,054 | 0 | 0 | 0 | 267 | 01/15/2041 | 2.B |
| 47077WAC 2 | JANE STREET GRP/ JSG FIN | 08/26/2026 | CALLED BY ISSUER at 105.199 | | 1,798,908 | 1,710,000 | 1,710,551 | 1,710,389 | 0 | (69) | 0 | (69) | 0 | 1,710,319 | 0 | (319) | (319) | 189,086 | 04/30/2031 | 3.A FE |
| 47077WAD 0 | JANE STREET GRP/ JSG FIN | 08/26/2026 | CALLED BY ISSUER at 104.727 | | 1,759,408 | 1,680,000 | 1,659,000 | 1,661,125 | 0 | 1,477 | 0 | 1,477 | 0 | 1,662,601 | 0 | 17,399 | 17,399 | 163,729 | 11/01/2032 | 3.A FE |
| 47077WAE 8 | JANE STREET GRP/ JSG FIN | 08/26/2026 | CALLED BY ISSUER at 106.524 | | 735,016 | 690,000 | 708,283 | 706,640 | 0 | (2,239) | 0 | (2,239) | 0 | 704,401 | 0 | (14,401) | (14,401) | 83,182 | 05/01/2033 | 3.A FE |
| 489170-AE 0 | KENNAMETAL INC | 07/01/2026 | CALLED BY ISSUER at 100.372 | | 3,011,160 | 3,000,000 | 2,781,360 | 2,896,149 | 0 | 19,915 | 0 | 19,915 | 0 | 2,916,064 | 0 | 83,936 | 83,936 | 86,702 | 06/15/2028 | 2.B FE |
| 49126P-FB 1 | KENTUCKY ECON DEV FIN AUTH | 07/01/2026 | SINKING FUND REDEMPTION | | 42,878 | 42,878 | 40,237 | 42,804 | 0 | 74 | 0 | 74 | 0 | 42,878 | 0 | 0 | 0 | 1,470 | 01/01/2045 | 1.G FE |
| 491393-AA 2 | KENTUCKY PWR CST RECOVER | 09/01/2026 | SINKING FUND REDEMPTION | | 18,117 | 18,117 | 18,660 | 0 | 0 | (14) | 0 | (14) | 0 | 18,117 | 0 | 0 | 0 | 1,170 | 09/01/2045 | 1.A FE |
| 49338C-AB 9 | KEYSPAN GAS EAST CORP | 08/15/2026 | MATURITY | | 5,079,000 | 5,079,000 | 4,907,270 | 5,064,364 | 0 | 14,636 | 0 | 14,636 | 0 | 5,079,000 | 0 | 0 | 0 | 139,266 | 08/15/2026 | 2.A FE |
| 56585A-BG 5 | MARATHON PETROLEUM CORP | 09/15/2026 | CALLED BY ISSUER at 100.000 | | 3,000,000 | 3,000,000 | 3,074,970 | 3,008,268 | 0 | (8,268) | 0 | (8,268) | 0 | 3,000,000 | 0 | 0 | 0 | 115,313 | 12/15/2026 | 2.B FE |
| 582839-AG 1 | MEAD JOHNSON NUTRITION C | 08/13/2026 | TENDER OFFER | | 12,203,820 | 13,590,000 | 12,025,491 | 4,466,938 | 0 | 24,347 | 0 | 24,347 | 0 | 12,058,625 | 0 | 145,195 | 145,195 | 354,281 | 06/01/2044 | 1.G FE |
| 603158-AA 4 | MINERALS TECHNOLOGIES IN | 07/31/2026 | JP MORGAN CHASE | | 2,962,695 | 3,004,000 | 3,078,040 | 3,004,000 | 0 | 0 | 0 | 0 | 0 | 3,004,000 | 0 | (41,305) | (41,305) | 163,551 | 07/01/2028 | 3.C FE |
| 60871R-AG 5 | MOLSON COORS BREWING CO | 07/15/2026 | VARIOUS | | 5,000,000 | 5,000,000 | 4,845,250 | 4,989,075 | 0 | 10,925 | 0 | 10,925 | 0 | 5,000,000 | 0 | 0 | 0 | 150,000 | 07/15/2026 | 2.B FE |
| 617446-7Y 9 | MORGAN STANLEY | 09/08/2026 | MATURITY | | 1,845,000 | 1,845,000 | 1,858,695 | 1,846,073 | 0 | (1,073) | 0 | (1,073) | 0 | 1,845,000 | 0 | 0 | 0 | 80,258 | 09/08/2026 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 64952W-CH 4 | NEW YORK LIFE GLOBAL FDG | 07/ 14/ 2026 | MATURITY | | 3, 000, 000 | 3, 000, 000 | 2, 813, 640 | 2, 986, 652 | 0 | 13, 348 | 0 | 13, 348 | 0 | 3, 000, 000 | 0 | 0 | 0 | 70, 500 | 07/ 14/ 2026 | 1. B FE |
| 650119- AA 8 | NEW YORK UNIVERSITY, MW@0 | 07/ 01/ 2026 | SINKING FUND REDEMPTION | | 227, 000 | 227, 000 | 238, 839 | 227, 050 | 0 | ( 50) | 0 | ( 50) | 0 | 227, 000 | 0 | 0 | 0 | 11, 886 | 07/ 01/ 2032 | 1. D FE |
| 65342Q-AM4 | NEXTERA INFRAST OPERATING | 08/ 10/ 2026 | VARIOUS | | 3, 121, 883 | 3, 030, 000 | 3, 111, 930 | 3, 091, 314 | 0 | ( 12, 256) | 0 | ( 12, 256) | 0 | 3, 079, 058 | 0 | 42, 824 | 42, 824 | 233, 039 | 01/ 15/ 2029 | 3. A FE |
| 66516X-AA 3 | NORTHERN GROUP HOUSING | 09/ 15/ 2026 | SINKING FUND REDEMPTION | | 34, 744 | 34, 744 | 34, 962 | 0 | 0 | (4) | 0 | (4) | 0 | 34, 744 | 0 | 0 | 0 | 325 | 08/ 15/ 2033 | 1. C FE |
| 67059T-AH 8 | NUSTAR LOGISTICS LP | 07/ 31/ 2026 | VARIOUS | | 1, 526, 875 | 1, 494, 000 | 1, 536, 500 | 1, 516, 047 | 0 | (2, 725) | 0 | (2, 725) | 0 | 1, 513, 322 | 0 | 13, 553 | 13, 553 | 79, 233 | 10/ 01/ 2030 | 3. A FE |
| 67066G-AE 4 | NVIDIA CORP | 09/ 16/ 2026 | MATURITY | | 4, 000, 000 | 4, 000, 000 | 3, 925, 680 | 3, 992, 136 | 0 | 7, 864 | 0 | 7, 864 | 0 | 4, 000, 000 | 0 | 0 | 0 | 128, 000 | 09/ 16/ 2026 | 1. C FE |
| 68389X-BM 6 | ORACLE CORP, MW@0 | 07/ 15/ 2026 | MATURITY | | 4, 000, 000 | 4, 000, 000 | 3, 995, 240 | 3, 999, 638 | 0 | 362 | 0 | 362 | 0 | 4, 000, 000 | 0 | 0 | 0 | 106, 000 | 07/ 15/ 2026 | 2. B FE |
| 69380M-AA 4 | PMI ENERGY TRANSITION | 08/ 15/ 2026 | SINKING FUND REDEMPTION | | 253, 858 | 253, 858 | 269, 484 | 0 | 0 | ( 511) | 0 | ( 511) | 0 | 253, 858 | 0 | 0 | 0 | 14, 325 | 08/ 15/ 2040 | 1. A FE |
| 70213@-AA 2 | PARTNERS HEALTHCARE SYSTEM, INC | 09/ 15/ 2026 | SINKING FUND REDEMPTION | | 15, 176 | 15, 176 | 15, 176 | 15, 176 | 0 | 0 | 0 | 0 | 0 | 15, 176 | 0 | 0 | 0 | 327 | 03/ 15/ 2051 | 1. D |
| 74352@-AA 5 | AMAZON - PROJECT DIXIE (MARKHAM IL) | 09/ 10/ 2026 | SINKING FUND REDEMPTION | | 65, 593 | 65, 593 | 65, 593 | 65, 593 | 0 | 0 | 0 | 0 | 0 | 65, 593 | 0 | 0 | 0 | 1, 304 | 10/ 10/ 2041 | 1. D |
| 74353#-AA 2 | AMAZON - PROJECT ANDOVER (NORTH ANDOVER | 09/ 10/ 2026 | SINKING FUND REDEMPTION | | 22, 858 | 22, 858 | 22, 858 | 22, 858 | 0 | 0 | 0 | 0 | 0 | 22, 858 | 0 | 0 | 0 | 513 | 10/ 10/ 2042 | 1. D |
| 74353*-AA 6 | AMAZON - PROJECT WILLIAM (EL PASO) TX) | 09/ 10/ 2026 | SINKING FUND REDEMPTION | | 44, 351 | 44, 351 | 44, 356 | 44, 356 | 0 | 0 | 0 | 0 | 0 | 44, 356 | 0 | (5) | (5) | 797 | 11/ 10/ 2041 | 1. D |
| 74456Q-BR 6 | PUBLIC SERVICE ELECTRIC | 09/ 15/ 2026 | MATURITY | | 2, 000, 000 | 2, 000, 000 | 1, 813, 660 | 1, 981, 753 | 0 | 18, 247 | 0 | 18, 247 | 0 | 2, 000, 000 | 0 | 0 | 0 | 45, 000 | 09/ 15/ 2026 | 1. F FE |
| 74456Q-CH 7 | PUBLIC SERVICE ELECTRIC | 08/ 06/ 2026 | JP MORGAN CHASE | | 1, 736, 280 | 2, 000, 000 | 1, 995, 120 | 1, 997, 138 | 0 | 291 | 0 | 291 | 0 | 1, 997, 429 | 0 | (261, 149) | (261, 149) | 37, 156 | 08/ 15/ 2031 | 1. F FE |
| 75458*-AB 5 | RAYBURN CO-ELEC CO-OP, INC | 07/ 01/ 2026 | SINKING FUND REDEMPTION | | 61, 424 | 61, 424 | 61, 424 | 61, 424 | 0 | 0 | 0 | 0 | 0 | 61, 424 | 0 | 0 | 0 | 1, 910 | 12/ 31/ 2042 | 2. A FE |
| 75458*-AC 3 | RAYBURN CO-ELEC CO-OP, INC | 07/ 01/ 2026 | SINKING FUND REDEMPTION | | 20, 051 | 20, 051 | 20, 051 | 20, 051 | 0 | 0 | 0 | 0 | 0 | 20, 051 | 0 | 0 | 0 | 642 | 12/ 31/ 2047 | 2. A FE |
| 75458*-AE 9 | RAYBURN COUNTRY ELECTRIC COOPERATIVE INC | 09/ 15/ 2026 | SINKING FUND REDEMPTION | | 156, 863 | 156, 863 | 156, 863 | 156, 863 | 0 | 0 | 0 | 0 | 0 | 156, 863 | 0 | 0 | 0 | 6, 328 | 11/ 21/ 2050 | 2. A |
| 760759- AR 1 | REPUBLIC SERVICES INC | 07/ 01/ 2026 | MATURITY | | 1, 350, 000 | 1, 350, 000 | 1, 254, 852 | 1, 342, 964 | 0 | 7, 036 | 0 | 7, 036 | 0 | 1, 350, 000 | 0 | 0 | 0 | 39, 150 | 07/ 01/ 2026 | 1. G FE |
| 83419Y-AA 4 | SOLARIS ENERGY INFRASTRU | 08/ 25/ 2026 | CITIGROUP GLOBAL MARKETS | | 1, 073, 561 | 1, 077, 000 | 1, 089, 252 | 0 | 0 | (783) | 0 | (783) | 0 | 1, 088, 469 | 0 | ( 14, 908) | ( 14, 908) | 19, 687 | 05/ 15/ 2031 | 3. C FE |
| 842587- CV- 7 | SOUTHERN CO | 07/ 01/ 2026 | MATURITY | | 4, 000, 000 | 4, 000, 000 | 3, 922, 240 | 3, 994, 752 | 0 | 5, 248 | 0 | 5, 248 | 0 | 4, 000, 000 | 0 | 0 | 0 | 130, 000 | 07/ 01/ 2026 | 2. A FE |
| 870696- AA 9 | SWEPCO STORM RECOVERY FU | 09/ 01/ 2026 | SINKING FUND REDEMPTION | | 124, 842 | 124, 842 | 124, 781 | 124, 839 | 0 | 4 | 0 | 4 | 0 | 124, 842 | 0 | 0 | 0 | 6, 092 | 09/ 01/ 2039 | 1. A FE |
| 871829- BC 0 | SYSCO CORPORATION, MW@5 | 07/ 15/ 2026 | MATURITY | | 7, 000, 000 | 7, 000, 000 | 6, 906, 750 | 6, 993, 412 | 0 | 6, 588 | 0 | 6, 588 | 0 | 7, 000, 000 | 0 | 0 | 0 | 231, 000 | 07/ 15/ 2026 | 2. B FE |
| 872540- AQ 2 | TJX COS INC | 09/ 15/ 2026 | MATURITY | | 11, 527, 000 | 11, 527, 000 | 10, 418, 997 | 11, 415, 281 | 0 | 111, 719 | 0 | 111, 719 | 0 | 11, 527, 000 | 0 | 0 | 0 | 259, 358 | 09/ 15/ 2026 | 1. F FE |
| 88240T- AA 9 | TEXAS ELECTRIC MARKET STABILIZATION FUND | 08/ 01/ 2026 | SINKING FUND REDEMPTION | | 117, 046 | 117, 046 | 117, 045 | 117, 046 | 0 | 0 | 0 | 0 | 0 | 117, 046 | 0 | 0 | 0 | 4, 992 | 08/ 01/ 2034 | 1. A FE |
| 88632Q-AE 3 | TIBCO SOFTWARE CRP INC | 07/ 06/ 2026 | VARIOUS | | 1, 501, 068 | 1, 538, 000 | 1, 447, 735 | 1, 475, 509 | 0 | 8, 910 | 0 | 8, 910 | 0 | 1, 484, 418 | 0 | 16, 649 | 16, 649 | 76, 863 | 03/ 31/ 2029 | 4. A FE |
| 894164- AC 6 | TRAVEL + LEISURE CO | 08/ 06/ 2026 | VARIOUS | | 1, 107, 107 | 1, 125, 000 | 1, 141, 920 | 1, 141, 474 | 0 | ( 1, 809) | 0 | ( 1, 809) | 0 | 1, 139, 665 | 0 | ( 32, 558) | ( 32, 558) | 66, 130 | 09/ 01/ 2033 | 3. C FE |
| 902494- BC 6 | TYSON FOODS INC | 08/ 13/ 2026 | TENDER OFFER | | 3, 588, 352 | 3, 719, 000 | 3, 471, 452 | 3, 670, 651 | 0 | 21, 888 | 0 | 21, 888 | 0 | 3, 692, 540 | 0 | ( 104, 188) | ( 104, 188) | 96, 818 | 06/ 02/ 2027 | 2. B FE |
| 904764- AU 1 | UNILEVER CAPITAL CORP | 07/ 28/ 2026 | MATURITY | | 5, 000, 000 | 5, 000, 000 | 4, 469, 600 | 4, 958, 803 | 0 | 41, 197 | 0 | 41, 197 | 0 | 5, 000, 000 | 0 | 0 | 0 | 100, 000 | 07/ 28/ 2026 | 1. E FE |
| 90783X-AA 9 | UNION PACIFIC RR CO 07-03 PASS THRU CERT | 07/ 02/ 2026 | SINKING FUND REDEMPTION | | 12, 199 | 12, 199 | 12, 412 | 12, 199 | 0 | 0 | 0 | 0 | 0 | 12, 199 | 0 | 0 | 0 | 1, 385 | 01/ 02/ 2031 | 1. D FE |
| 91159H-HN 3 | US BANCORP | 07/ 22/ 2026 | MATURITY | | 630, 000 | 630, 000 | 625, 388 | 629, 712 | 0 | 288 | 0 | 288 | 0 | 630, 000 | 0 | 0 | 0 | 14, 963 | 07/ 22/ 2026 | 1. G FE |
| 91913Y-AU 4 | VALERO ENERGY CORP | 09/ 15/ 2026 | MATURITY | | 2, 000, 000 | 2, 000, 000 | 1, 835, 640 | 1, 982, 551 | 0 | 17, 449 | 0 | 17, 449 | 0 | 2, 000, 000 | 0 | 0 | 0 | 68, 000 | 09/ 15/ 2026 | 2. B FE |
| 922966- AA 4 | VENTURE GLOBAL PLAQUE | 07/ 24/ 2026 | JP MORGAN CHASE | | 390, 220 | 358, 000 | 358, 000 | 358, 000 | 0 | 0 | 0 | 0 | 0 | 358, 000 | 0 | 32, 220 | 32, 220 | 19, 839 | 05/ 01/ 2033 | 3. B FE |
| 922966- AE 6 | VENTURE GLOBAL PLAQUE | 07/ 24/ 2026 | CITIGROUP GLOBAL MARKETS | | 265, 568 | 261, 000 | 261, 000 | 261, 000 | 0 | 0 | 0 | 0 | 0 | 261, 000 | 0 | 4, 568 | 4, 568 | 10, 125 | 12/ 15/ 2030 | 3. B FE |
| 92332Y-AB 7 | VENTURE GLOBAL LNG INC | 07/ 31/ 2026 | VARIOUS | | 2, 283, 951 | 2, 205, 000 | 2, 172, 066 | 1, 909, 779 | 0 | 2, 496 | 0 | 2, 496 | 0 | 2, 177, 937 | 0 | 106, 014 | 106, 014 | 122, 245 | 06/ 01/ 2031 | 3. B FE |
| 92343V-ER 1 | VERIZON COMMUNICATIONS | 09/ 21/ 2026 | BANK OF NEW YORK | | 1, 486, 000 | 1, 486, 000 | 1, 506, 358 | 1, 492, 589 | 0 | ( 1, 675) | 0 | ( 1, 675) | 0 | 1, 490, 914 | 0 | (4, 914) | (4, 914) | 64, 329 | 09/ 21/ 2028 | 2. A FE |
| 92838@-AA 1 | VISTA RIDGE LLC | 09/ 30/ 2026 | VARIOUS | | 54, 550 | 54, 550 | 54, 550 | 54, 550 | 0 | 0 | 0 | 0 | 0 | 54, 550 | 0 | 0 | 0 | 706 | 12/ 30/ 2049 | 1. F PL |
| 93627C-AB 7 | WARRIOR MET COAL INC | 07/ 28/ 2026 | BANK OF AMERICA - MERRILL LYNCH | | 1, 178, 220 | 1, 168, 000 | 1, 182, 057 | 1, 170, 981 | 0 | ( 1, 860) | 0 | ( 1, 860) | 0 | 1, 169, 121 | 0 | 9, 099 | 9, 099 | 60, 809 | 12/ 01/ 2028 | 4. A FE |
| 95709T- AN 0 | WESTAR KANSAS CENTRAL | 07/ 01/ 2026 | MATURITY | | 5, 000, 000 | 5, 000, 000 | 4, 992, 950 | 4, 999, 606 | 0 | 394 | 0 | 394 | 0 | 5, 000, 000 | 0 | 0 | 0 | 127, 500 | 07/ 01/ 2026 | 1. F FE |
| 963320- BF- 2 | WHIRLPOOL CORP | 08/ 28/ 2026 | BARCLAYS CAPITAL INC FIXED | | 454, 879 | 451, 000 | 451, 000 | 0 | 0 | 0 | 0 | 0 | 0 | 451, 000 | 0 | 3, 879 | 3, 879 | 7, 047 | 07/ 01/ 2031 | 3. A FE |
| 976843- BN 1 | WISCONSIN PUBLIC SERVICE | 08/ 10/ 2026 | MORGAN STANLEY & COMPANY | | 590, 130 | 1, 000, 000 | 998, 190 | 998, 364 | 0 | 26 | 0 | 26 | 0 | 998, 390 | 0 | ( 408, 260) | ( 408, 260) | 19, 792 | 12/ 01/ 2051 | 1. F FE |
| 98380M-AA 3 | XPLR INFRAST OPERATING | 09/ 14/ 2026 | WELLS FARGO BANKS | | 790, 202 | 751, 000 | 786, 673 | 784, 491 | 0 | ( 5, 718) | 0 | ( 5, 718) | 0 | 778, 773 | 0 | 11, 429 | 11, 429 | 73, 379 | 01/ 15/ 2031 | 3. A FE |
| 98385X-AJ- 5 | XTO ENERGY INC | 09/ 23/ 2026 | CALLED BY ISSUER at 108. 865 | | 909, 025 | 835, 000 | 901, 483 | 895, 360 | 0 | ( 3, 380) | 0 | ( 3, 380) | 0 | 891, 981 | 0 | ( 56, 981) | ( 56, 981) | 124, 394 | 04/ 01/ 2036 | 1. D FE |
| 98385X-AM8 | XTO ENERGY INC | 09/ 28/ 2026 | CALLED BY ISSUER at 114. 567 | | 2, 222, 598 | 1, 940, 000 | 2, 208, 360 | 2, 183, 141 | 0 | ( 11, 564) | 0 | ( 11, 564) | 0 | 2, 171, 576 | 0 | ( 231, 576) | ( 231, 576) | 433, 918 | 08/ 01/ 2037 | 1. D FE |
| 98385X-AQ 9 | XTO ENERGY INC | 09/ 28/ 2026 | CALLED BY ISSUER at 111. 204 | | 3, 608, 560 | 3, 245, 000 | 3, 594, 941 | 3, 563, 521 | 0 | ( 13, 749) | 0 | ( 13, 749) | 0 | 3, 549, 772 | 0 | ( 304, 772) | ( 304, 772) | 525, 607 | 06/ 15/ 2038 | 1. D FE |
| 064159- QE 9 | BANK OF NOVA SCOTIA | 08/ 03/ 2026 | MATURITY | | 2, 000, 000 | 2, 000, 000 | 1, 994, 800 | 1, 999, 525 | 0 | 475 | 0 | 475 | 0 | 2, 000, 000 | 0 | 0 | 0 | 54, 000 | 08/ 03/ 2026 | 1. F FE |
| C0104@-AA 8 | AIRBUS CANADA LIMITED PARTNERSHIP | 07/ 21/ 2026 | MATURITY | | 5, 000, 000 | 5, 000, 000 | 5, 000, 000 | 5, 000, 000 | 0 | 0 | 0 | 0 | 0 | 5, 000, 000 | 0 | 0 | 0 | 138, 500 | 07/ 21/ 2026 | 1. F FE |
| 00865C-AA 5 | CENTINELA SEAWATER PIPELINE | 09/ 30/ 2026 | SINKING FUND REDEMPTION | | 30, 800 | 30, 800 | 30, 800 | 30, 800 | 0 | 0 | 0 | 0 | 0 | 30, 800 | 0 | 0 | 0 | 1, 780 | 12/ 30/ 2040 | 2. C PL |
| 00913R-AD 8 | AIR LIQUIDE FINANCE | 09/ 27/ 2026 | MATURITY | | 4, 518, 000 | 4, 518, 000 | 4, 158, 834 | 4, 481, 865 | 0 | 36, 135 | 0 | 36, 135 | 0 | 4, 518, 000 | 0 | 0 | 0 | 112, 950 | 09/ 27/ 2026 | 1. F FE |
| 08523A-AA 6 | L.F. WADE INTL AIRPORT (BERMUDA AIRPORT) | 08/ 15/ 2026 | SINKING FUND REDEMPTION | | 53, 193 | 53, 193 | 53, 193 | 53, 193 | 0 | 0 | 0 | 0 | 0 | 53, 193 | 0 | 0 | 0 | 3, 138 | 02/ 15/ 2042 | 2. A PL |
| 168831- AB 1 | CHILE ELECTRICITY PEC SPA | 07/ 27/ 2026 | SINKING FUND REDEMPTION | | 2, 987, 984 | 2, 987, 984 | 2, 385, 708 | 2, 878, 218 | 0 | 109, 766 | 0 | 109, 766 | 0 | 2, 987, 984 | 0 | 0 | 0 | 0 | 01/ 25/ 2028 | 2. A FE |
| 200447- A*- 1 | COMISION FEDERAL DE ELECTRICID MW@0 | 09/ 29/ 2026 | SINKING FUND REDEMPTION | | 250, 000 | 250, 000 | 250, 000 | 250, 000 | 0 | 0 | 0 | 0 | 0 | 250, 000 | 0 | 0 | 0 | 10, 975 | 09/ 29/ 2036 | 2. B |
| 20272A-0 HK 8 | COMMONWEALTH BANK AUST | 09/ 06/ 2026 | MATURITY | | 4, 400, 000 | 4, 400, 000 | 4, 243, 604 | 4, 386, 323 | 0 | 13, 677 | 0 | 13, 677 | 0 | 4, 400, 000 | 0 | 0 | 0 | 115, 500 | 09/ 06/ 2026 | 1. C FE |
| 225401- AV- 0 | UBS GROUP AG | 09/ 17/ 2026 | CALLED BY ISSUER at 101. 512 | | 3, 045, 360 | 3, 000, 000 | 3, 000, 000 | 3, 000, 000 | 0 | 0 | 0 | 0 | 0 | 3, 000, 000 | 0 | 0 | 0 | 257, 946 | 08/ 11/ 2028 | 1. F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..315413-A@3 | FERROCARRIL CENTRAL RAIL | 09/15/2026 | VARIOUS | | 50,366 | 50,366 | 50,366 | 50,366 | 0 | 0 | 0 | 0 | 0 | 50,366 | 0 | 0 | 0 | 2,205 | 09/15/2038 | 2.C |
| ..36190G-AA5 | GNL QUINTERO SA | 07/31/2026 | SINKING FUND REDEMPTION | | 235,200 | 235,200 | 240,433 | 235,873 | 0 | (673) | 0 | (673) | 0 | 235,200 | 0 | 0 | 0 | 10,899 | 07/31/2029 | 2.A FE |
| ..45262B-AB9 | IMPERIAL BRANDS FIN PLC | 07/26/2026 | MATURITY | | 5,000,000 | 5,000,000 | 4,972,640 | 4,997,511 | 0 | 2,489 | 0 | 2,489 | 0 | 5,000,000 | 0 | 0 | 0 | 175,000 | 07/26/2026 | 2.B FE |
| ..532522-AA7 | LIMA METRO LINE 2 FIN LLT | 07/05/2026 | SINKING FUND REDEMPTION | | 17,316 | 17,316 | 17,316 | 17,316 | 0 | 0 | 0 | 0 | 0 | 17,316 | 0 | 0 | 0 | 763 | 07/05/2034 | 2.C FE |
| ..532522-AB5 | LIMA METRO LINE 2 FIN LLT | 07/05/2026 | SINKING FUND REDEMPTION | | 14,779 | 14,779 | 14,779 | 14,779 | 0 | 0 | 0 | 0 | 0 | 14,779 | 0 | 0 | 0 | 482 | 04/05/2036 | 2.C FE |
| ..63859W-AE9 | NATIONWIDE BLDG SOCIETY | 09/14/2026 | MATURITY | | 7,000,000 | 7,000,000 | 6,978,540 | 6,998,199 | 0 | 1,801 | 0 | 1,801 | 0 | 7,000,000 | 0 | 0 | 0 | 280,000 | 09/14/2026 | 2.A FE |
| ..78467K-GH2 | SSE PLC | 09/06/2026 | MATURITY | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 110,712 | 09/06/2026 | 2.A |
| ..822582-BX9 | SHELL INTERNATIONAL FIN | 09/12/2026 | MATURITY | | 670,000 | 670,000 | 650,635 | 666,553 | 0 | 3,447 | 0 | 3,447 | 0 | 670,000 | 0 | 0 | 0 | 16,750 | 09/12/2026 | 1.D FE |
| ..83192P-AA6 | SMITH & NEPHEW PLC | 09/09/2026 | TENDER OFFER | | 2,547,931 | 2,899,000 | 2,899,000 | 2,899,000 | 0 | 0 | 0 | 0 | 0 | 2,899,000 | 0 | (351,069) | (351,069) | 54,653 | 10/14/2030 | 2.A FE |
| ..902613-AS7 | UBS GROUP AG | 08/05/2026 | CALLED BY ISSUER at 100.000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 235,175 | 08/05/2027 | 1.F FE |
| ..90320B-AA7 | SUNRISE FINCO I BV | 08/24/2026 | JP MORGAN CHASE | | 1,765,093 | 1,885,000 | 1,885,000 | 1,885,000 | 0 | 0 | 0 | 0 | 0 | 1,885,000 | 0 | (119,908) | (119,908) | 102,076 | 07/15/2031 | 3.C FE |
| ..F4596*-AB2 | GROUPE PEAULT FORESTIER | 09/30/2026 | SINKING FUND REDEMPTION | | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 6,600 | 06/30/2031 | 2.B FE |
| ..P3585W-AA7 | DELSUR TRANSMISSION | 08/28/2026 | SINKING FUND REDEMPTION | | 20,487 | 20,487 | 20,487 | 20,487 | 0 | 0 | 0 | 0 | 0 | 20,487 | 0 | 0 | 0 | 915 | 12/30/2042 | 2.C PL |
| ..P4700#-AA2 | COENERATION DE ALTAMIRA | 09/30/2026 | SINKING FUND REDEMPTION | | 72,640 | 72,640 | 72,640 | 72,640 | 0 | 0 | 0 | 0 | 0 | 72,640 | 0 | 0 | 0 | 4,631 | 06/30/2034 | 2.C PL |
| ..Q3629#-AL7 | SA POWER NETWORKS | 08/10/2026 | MATURITY | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 61,200 | 08/10/2026 | 1.G |
| ..Q6518@AA0 | NSW NETWORK TRANSCRID | 09/16/2026 | MATURITY | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 61,600 | 09/16/2026 | 2.B |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 246,302,373 | 252,889,397 | 245,200,157 | 229,454,184 | 0 | 544,369 | 0 | 544,369 | 0 | 250,492,606 | 0 | (5,262,524) | (5,262,524) | 10,167,049 | XXX | XXX |
| ..00252@AA1 | AZ BATTERY PROPERTY LLC | 09/20/2026 | SINKING FUND REDEMPTION | | 30,838 | 30,838 | 30,838 | 30,838 | 0 | 0 | 0 | 0 | 0 | 30,838 | 0 | 0 | 0 | 1,482 | 02/20/2046 | 2.B PL |
| .01166V-AA7 | ALASKA AIRLINES 2020 TR | 08/15/2026 | SINKING FUND REDEMPTION | | 195,971 | 195,971 | 195,971 | 195,971 | 0 | 0 | 0 | 0 | 0 | 195,971 | 0 | 0 | 0 | 9,407 | 08/15/2027 | 1.E FE |
| ..02377B-AA4 | AMER AIRLN 15-2, MW@0 | 09/22/2026 | SINKING FUND REDEMPTION | | 151,702 | 151,702 | 151,417 | 151,557 | 0 | 145 | 0 | 145 | 0 | 151,702 | 0 | 0 | 0 | 6,068 | 09/22/2027 | 2.C FE |
| ..02377B-AB2 | AMER AIRLN 15-2, MW@0 | 09/22/2026 | SINKING FUND REDEMPTION | | 23,703 | 23,703 | 23,703 | 23,703 | 0 | 0 | 0 | 0 | 0 | 23,703 | 0 | 0 | 0 | 853 | 09/22/2027 | 1.F FE |
| ..11042G-AA8 | BRITISH AIR 21-1 A PPT | 09/15/2026 | SINKING FUND REDEMPTION | | 16,884 | 16,884 | 16,884 | 16,884 | 0 | 0 | 0 | 0 | 0 | 16,884 | 0 | 0 | 0 | 367 | 03/15/2035 | 1.E FE |
| ..11042T-AA1 | BRITISH AIR 18-1 AA PTT | 09/20/2026 | SINKING FUND REDEMPTION | | 22,145 | 22,145 | 22,145 | 22,145 | 0 | 0 | 0 | 0 | 0 | 22,145 | 0 | 0 | 0 | 631 | 09/20/2031 | 1.C FE |
| ..11043H-AA6 | BRITISH AIR 18-1 A PTT | 09/20/2026 | SINKING FUND REDEMPTION | | 56,242 | 56,242 | 56,172 | 56,127 | 0 | 115 | 0 | 115 | 0 | 56,242 | 0 | 0 | 0 | 1,740 | 09/20/2031 | 1.G FE |
| ..11043X-AA1 | BRITISH AIR 19-1 AA PTT | 09/15/2026 | SINKING FUND REDEMPTION | | 82,161 | 82,161 | 78,053 | 0 | 0 | 592 | 0 | 592 | 0 | 82,161 | 0 | 0 | 0 | 2,033 | 12/15/2032 | 1.C FE |
| ..11043X-AB9 | BRITISH AIR 19-1 A PTT | 09/15/2026 | SINKING FUND REDEMPTION | | 41,983 | 41,983 | 42,053 | 41,991 | 0 | (7) | 0 | (7) | 0 | 41,983 | 0 | 0 | 0 | 1,055 | 06/15/2029 | 1.F FE |
| ..24736X-AA6 | DELTA AIR LINES 2015-1AA MW@0 | 07/30/2026 | SINKING FUND REDEMPTION | | 21,916 | 21,916 | 21,916 | 21,916 | 0 | 0 | 0 | 0 | 0 | 21,916 | 0 | 0 | 0 | 794 | 07/30/2027 | 1.F FE |
| ..24736Y-AA4 | DELTA AIR LINES 2015-1A MW@5 | 07/30/2026 | SINKING FUND REDEMPTION | | 127,506 | 127,506 | 128,231 | 127,575 | 0 | (69) | 0 | (69) | 0 | 127,506 | 0 | 0 | 0 | 4,941 | 07/30/2027 | 2.A FE |
| ..68278A-AA7 | ORESKY CLASS A LOAN TRU | 09/25/2026 | VARIOUS | | 284,694 | 284,694 | 288,143 | 285,421 | 0 | (726) | 0 | (726) | 0 | 284,694 | 0 | 0 | 0 | 15,721 | 07/15/2029 | 1.F FE |
| ..830867-AB3 | DELTA AIR LINES/SKYMILES | 07/20/2026 | SINKING FUND REDEMPTION | | 291,667 | 291,667 | 286,013 | 290,376 | 0 | 1,290 | 0 | 1,290 | 0 | 291,667 | 0 | 0 | 0 | 10,391 | 10/20/2028 | 1.G FE |
| ..90931G-AA6 | UNITED AIR 2019-1 AA PTT | 08/25/2026 | SINKING FUND REDEMPTION | | 34,687 | 34,687 | 34,687 | 34,687 | 0 | 0 | 0 | 0 | 0 | 34,687 | 0 | 0 | 0 | 1,440 | 08/25/2031 | 1.E FE |
| ..90931L-AA6 | UNITED AIR 2016-1 AA PTT | 07/07/2026 | SINKING FUND REDEMPTION | | 31,659 | 31,659 | 31,026 | 31,526 | 0 | 133 | 0 | 133 | 0 | 31,659 | 0 | 0 | 0 | 981 | 07/07/2028 | 1.E FE |
| ..90932Q-AA4 | UNITED AIR 2014-2 A PTT, MW@5 | 09/03/2026 | MATURITY | | 5,102,650 | 5,102,650 | 5,236,954 | 5,116,258 | 0 | (13,607) | 0 | (13,607) | 0 | 5,102,650 | 0 | 0 | 0 | 191,349 | 09/03/2026 | 1.F FE |
| ..90932W-AA1 | UNITED AIR 2024-1 AA PTT | 08/15/2026 | SINKING FUND REDEMPTION | | 206,208 | 206,208 | 209,535 | 0 | 0 | (103) | 0 | (103) | 0 | 206,208 | 0 | 0 | 0 | 9,131 | 02/15/2037 | 1.C FE |
| ..00908P-AA5 | AIR CANADA 2017-1AA PTT | 07/15/2026 | SINKING FUND REDEMPTION | | 100,966 | 100,966 | 99,075 | 51,200 | 0 | 261 | 0 | 261 | 0 | 100,966 | 0 | 0 | 0 | 2,511 | 01/15/2030 | 1.C FE |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 6,823,582 | 6,823,582 | 6,952,816 | 6,498,175 | 0 | (11,976) | 0 | (11,976) | 0 | 6,823,582 | 0 | 0 | 0 | 260,895 | XXX | XXX |
| .000000-00-0 | KENCO PFC BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 355 | 355 | 352 | 353 | 0 | 3 | 0 | 3 | 0 | 355 | 0 | 0 | 0 | 27 | 11/15/2029 | 2.C PL |
| .000000-00-0 | KENCO PFC BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,145 | 2,145 | 2,140 | 2,142 | 0 | 4 | 0 | 4 | 0 | 2,145 | 0 | 0 | 0 | 147 | 11/15/2029 | 2.C PL |
| .000000-00-0 | ISG BUYER LLC TERM LOAN | 09/30/2026 | SINKING FUND REDEMPTION | | 2,131 | 2,131 | 2,120 | 2,124 | 0 | 7 | 0 | 7 | 0 | 2,131 | 0 | 0 | 0 | 207 | 12/07/2028 | 3.B PL |
| .000000-00-0 | ISG BUYER LLC TERM LOAN | 09/30/2026 | SINKING FUND REDEMPTION | | 4,119 | 4,119 | 4,037 | 4,078 | 0 | 41 | 0 | 41 | 0 | 4,119 | 0 | 0 | 0 | 296 | 12/07/2028 | 3.B PL |
| .000000-00-0 | B2B INDUSTRIAL PRODUCTS LLC TERM LOAN | 08/26/2026 | SINKING FUND REDEMPTION | | 4,593 | 4,593 | 4,479 | 4,543 | 0 | 50 | 0 | 50 | 0 | 4,593 | 0 | 0 | 0 | 821 | 10/07/2026 | 3.B PL |
| .000000-00-0 | OVATION HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 4,048 | 4,048 | 3,957 | 3,999 | 0 | 49 | 0 | 49 | 0 | 4,048 | 0 | 0 | 0 | 264 | 02/04/2030 | 3.A FE |
| .000000-00-0 | OVATION HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 952 | 952 | 940 | 945 | 0 | 7 | 0 | 7 | 0 | 952 | 0 | 0 | 0 | 84 | 02/04/2030 | 3.A FE |
| .000000-00-0 | MERITDIRECT LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 64,048 | 64,048 | 63,408 | 63,703 | 0 | 345 | 0 | 345 | 0 | 64,048 | 0 | 0 | 0 | 9,791 | 12/31/2027 | 3.A PL |
| .000000-00-0 | IMPACT PARENT CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 3,961 | 3,961 | 3,881 | 3,918 | 0 | 43 | 0 | 43 | 0 | 3,961 | 0 | 0 | 0 | 272 | 03/23/2029 | 3.A PL |
| .000000-00-0 | IMPACT PARENT CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 1,840 | 1,840 | 1,831 | 1,834 | 0 | 6 | 0 | 6 | 0 | 1,840 | 0 | 0 | 0 | 278 | 03/23/2029 | 3.A PL |
| .000000-00-0 | CHROMA COLOR CORPORATION | 09/29/2026 | SINKING FUND REDEMPTION | | 127,946 | 127,946 | 125,387 | 126,428 | 0 | 1,518 | 0 | 1,518 | 0 | 127,946 | 0 | 0 | 0 | 13,722 | 04/23/2029 | 3.A FE |
| .000000-00-0 | CHROMA COLOR CORPORATION | 09/30/2026 | SINKING FUND REDEMPTION | | 476 | 476 | 472 | 473 | 0 | 4 | 0 | 4 | 0 | 476 | 0 | 0 | 0 | 29 | 04/23/2029 | 3.A FE |
| .000000-00-0 | SOUTHERN AIR & HEAT HOLDINGS LLC | 09/30/2026 | VARIOUS | | 2,949 | 2,949 | 2,949 | 2,949 | 0 | 0 | 0 | 0 | 0 | 2,949 | 0 | 0 | 0 | 251 | 04/01/2028 | 3.C PL |
| .000000-00-0 | THE TOWNSEND COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,717 | 1,717 | 1,692 | 1,702 | 0 | 16 | 0 | 16 | 0 | 1,717 | 0 | 0 | 0 | 113 | 08/15/2030 | 3.A PL |
| .000000-00-0 | THE TOWNSEND COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 351 | 351 | 347 | 349 | 0 | 2 | 0 | 2 | 0 | 351 | 0 | 0 | 0 | 28 | 08/15/2030 | 3.A PL |
| .000000-00-0 | MBS HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 404 | 404 | 396 | 404 | 0 | 0 | 0 | 0 | 0 | 404 | 0 | 0 | 0 | 30 | 04/16/2027 | 4.A PL |
| .000000-00-0 | TILT LEGACY PRODUCTS | 09/30/2026 | SINKING FUND REDEMPTION | | 2,325 | 2,325 | 2,302 | 2,310 | 0 | 15 | 0 | 15 | 0 | 2,325 | 0 | 0 | 0 | 144 | 12/19/2029 | 3.A PL |
| .000000-00-0 | TILT LEGACY PRODUCTS | 09/30/2026 | SINKING FUND REDEMPTION | | 612 | 612 | 612 | 612 | 0 | 0 | 0 | 0 | 0 | 612 | 0 | 0 | 0 | 38 | 12/19/2029 | 3.A PL |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 000000-00-0 | EMDR PURCHASER INC | 08/14/2026 | SINKING FUND REDEMPTION | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 466 | 02/14/2031 | 3.B PL |
| 000000-00-0 | IMPACT PARENT CORPORATION | 09/30/2026 | SINKING FUND REDEMPTION | | 967 | 967 | 964 | 965 | 0 | 2 | 0 | 2 | 0 | 967 | 0 | 0 | 0 | 90 | 03/23/2029 | 3.A PL |
| 000000-00-0 | WATSONS HOLDING GROUP LLC | 09/24/2026 | SINKING FUND REDEMPTION | | 605,946 | 605,946 | 599,887 | 603,165 | 0 | 2,781 | 0 | 2,781 | 0 | 605,946 | 0 | 0 | 0 | 42,023 | 08/27/2027 | 2.C PL |
| 000000-00-0 | USA WATER INTERMEDIATE HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,181 | 2,181 | 2,159 | 2,165 | 0 | 16 | 0 | 16 | 0 | 2,181 | 0 | 0 | 0 | 139 | 02/21/2031 | 3.B PL |
| 000000-00-0 | USA WATER INTERMEDIATE HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 681 | 681 | 681 | 681 | 0 | 0 | 0 | 0 | 0 | 681 | 0 | 0 | 0 | 44 | 02/21/2031 | 3.B PL |
| 000000-00-0 | 360 INTERMEDIATE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 992 | 992 | 982 | 986 | 0 | 6 | 0 | 6 | 0 | 992 | 0 | 0 | 0 | 62 | 08/02/2028 | 3.A PL |
| 000000-00-0 | VENTURE BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,513 | 2,513 | 2,488 | 2,496 | 0 | 17 | 0 | 17 | 0 | 2,513 | 0 | 0 | 0 | 152 | 03/01/2030 | 3.B PL |
| 000000-00-0 | 360 INTERMEDIATE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 535 | 535 | 535 | 0 | 0 | 0 | 0 | 0 | 0 | 535 | 0 | 0 | 0 | 21 | 08/02/2028 | 3.A PL |
| 000000-00-0 | VENTURE BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 90 | 90 | 90 | 90 | 0 | 0 | 0 | 0 | 0 | 90 | 0 | 0 | 0 | 6 | 03/01/2030 | 3.B PL |
| 000000-00-0 | MIP HOLDINGS III CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 7,170 | 7,170 | 7,100 | 7,121 | 0 | 49 | 0 | 49 | 0 | 7,170 | 0 | 0 | 0 | 383 | 03/01/2030 | 4.C FE |
| 000000-00-0 | MIP HOLDINGS III CORP | 09/30/2026 | VARIOUS | | 1,187 | 1,187 | 1,187 | 1,187 | 0 | 0 | 0 | 0 | 0 | 1,187 | 0 | 0 | 0 | 30 | 03/01/2030 | 4.C FE |
| 000000-00-0 | ICE USA INFRASTRUCTURE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,323 | 2,323 | 2,300 | 2,307 | 0 | 16 | 0 | 16 | 0 | 2,323 | 0 | 0 | 0 | 128 | 03/15/2030 | 2.C PL |
| 000000-00-0 | SPECIALIST RESOURCES GLOBAL INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,009 | 1,009 | 999 | 1,004 | 0 | 5 | 0 | 5 | 0 | 1,009 | 0 | 0 | 0 | 66 | 09/23/2027 | 3.A PL |
| 000000-00-0 | V80 HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 15,500 | 15,500 | 15,348 | 15,392 | 0 | 108 | 0 | 108 | 0 | 15,500 | 0 | 0 | 0 | 1,198 | 03/22/2030 | 4.B PL |
| 000000-00-0 | GS ACQUISITIONCO INC | 09/30/2026 | SINKING FUND REDEMPTION | | 172 | 172 | 172 | 172 | 0 | 0 | 0 | 0 | 0 | 172 | 0 | 0 | 0 | 21 | 05/25/2028 | 3.C FE |
| 000000-00-0 | CLS MANAGEMENT SERVICES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,539 | 1,539 | 1,523 | 1,528 | 0 | 11 | 0 | 11 | 0 | 1,539 | 0 | 0 | 0 | 101 | 03/27/2030 | 3.B PL |
| 000000-00-0 | CLS MANAGEMENT SERVICES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 623 | 623 | 616 | 618 | 0 | 5 | 0 | 5 | 0 | 623 | 0 | 0 | 0 | 43 | 03/27/2030 | 3.B PL |
| 000000-00-0 | MOTION & CONTROL ENTERPRISES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 297 | 297 | 294 | 296 | 0 | 2 | 0 | 2 | 0 | 297 | 0 | 0 | 0 | 18 | 06/01/2028 | 3.B PL |
| 000000-00-0 | MOTION & CONTROL ENTERPRISES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,076 | 1,076 | 1,076 | 1,076 | 0 | 0 | 0 | 0 | 0 | 1,076 | 0 | 0 | 0 | 79 | 06/01/2028 | 3.B PL |
| 000000-00-0 | CP TURF PARENT, LLC | 09/30/2026 | VARIOUS | | 590 | 590 | 584 | 587 | 0 | 3 | 0 | 3 | 0 | 590 | 0 | 0 | 0 | 44 | 10/25/2029 | 3.B FE |
| 000000-00-0 | CP TURF PARENT, LLC | 09/30/2026 | VARIOUS | | 510 | 510 | 509 | 509 | 0 | 1 | 0 | 1 | 0 | 510 | 0 | 0 | 0 | 38 | 10/25/2029 | 3.B FE |
| 000000-00-0 | JETSON BUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,412 | 3,412 | 3,378 | 3,388 | 0 | 24 | 0 | 24 | 0 | 3,412 | 0 | 0 | 0 | 235 | 04/09/2030 | 3.B PL |
| 000000-00-0 | WHG BUYER INC | 08/07/2026 | SINKING FUND REDEMPTION | | 244,908 | 244,908 | 242,459 | 243,057 | 0 | 1,850 | 0 | 1,850 | 0 | 244,908 | 0 | 0 | 0 | 11,347 | 04/10/2031 | 2.C PL |
| 000000-00-0 | GOOD2GROW LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,919 | 3,919 | 3,880 | 3,899 | 0 | 21 | 0 | 21 | 0 | 3,919 | 0 | 0 | 0 | 259 | 12/01/2027 | 4.A PL |
| 000000-00-0 | VMG HOLDINGS LLC | 09/30/2026 | VARIOUS | | 5,457 | 5,457 | 5,402 | 5,418 | 0 | 39 | 0 | 39 | 0 | 5,457 | 0 | 0 | 0 | 352 | 04/16/2030 | 3.B PL |
| 000000-00-0 | CHR HEALTHCARE LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,770 | 2,770 | 2,743 | 2,754 | 0 | 16 | 0 | 16 | 0 | 2,770 | 0 | 0 | 0 | 192 | 12/09/2027 | 3.A PL |
| 000000-00-0 | KL CHAMPION MERGER SUB LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 12,000 | 12,000 | 11,880 | 11,914 | 0 | 87 | 0 | 87 | 0 | 12,000 | 0 | 0 | 0 | 826 | 05/01/2030 | 4.B FE |
| 000000-00-0 | KL CHAMPION MERGER SUB LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,601 | 3,601 | 3,601 | 3,601 | 0 | 0 | 0 | 0 | 0 | 3,601 | 0 | 0 | 0 | 166 | 05/01/2030 | 4.B FE |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | VARIOUS | | 2,755 | 2,755 | 2,744 | 1,088 | 0 | 8 | 0 | 8 | 0 | 2,755 | 0 | 0 | 0 | 125 | 05/06/2031 | 3.B PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | VARIOUS | | 50,334 | 50,334 | 50,195 | 50,208 | 0 | 126 | 0 | 126 | 0 | 50,334 | 0 | 0 | 0 | 4,434 | 05/06/2031 | 3.B FE |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | VARIOUS | | 180,155 | 180,155 | 179,704 | 179,770 | 0 | 385 | 0 | 385 | 0 | 180,155 | 0 | 0 | 0 | 16,047 | 05/06/2031 | 3.B PL |
| 000000-00-0 | NEITZ CULINARY MANAGEMENT LLC | 09/30/2026 | VARIOUS | | 1,018 | 1,018 | 1,008 | 1,013 | 0 | 6 | 0 | 6 | 0 | 1,018 | 0 | 0 | 0 | 86 | 12/23/2029 | 3.A FE |
| 000000-00-0 | NEITZ CULINARY MANAGEMENT LLC | 07/15/2026 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15 | 12/23/2029 | 3.A FE |
| 000000-00-0 | RA PARENT HOLDINGS LP | 09/30/2026 | SINKING FUND REDEMPTION | | 407 | 407 | 403 | 404 | 0 | 3 | 0 | 3 | 0 | 407 | 0 | 0 | 0 | 26 | 03/01/2029 | 3.A PL |
| 000000-00-0 | MC GROUP VENTURES CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 4,406 | 4,406 | 4,362 | 4,385 | 0 | 22 | 0 | 22 | 0 | 4,406 | 0 | 0 | 0 | 303 | 06/30/2027 | 3.B PL |
| 000000-00-0 | MC GROUP VENTURES CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 551 | 551 | 535 | 0 | 0 | 15 | 0 | 15 | 0 | 551 | 0 | 0 | 0 | 21 | 06/30/2027 | 3.B PL |
| 000000-00-0 | MATADOR US BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 7,695 | 7,695 | 7,618 | 7,637 | 0 | 57 | 0 | 57 | 0 | 7,695 | 0 | 0 | 0 | 506 | 06/25/2030 | 2.C PL |
| 000000-00-0 | MATADOR US BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,025 | 2,025 | 2,025 | 2,025 | 0 | 0 | 0 | 0 | 0 | 2,025 | 0 | 0 | 0 | 134 | 06/25/2030 | 2.C PL |
| 000000-00-0 | SAPPHIRE TELECOM INC | 09/30/2026 | SINKING FUND REDEMPTION | | 6,552 | 6,552 | 6,486 | 6,506 | 0 | 46 | 0 | 46 | 0 | 6,552 | 0 | 0 | 0 | 433 | 06/27/2029 | 3.C PL |
| 000000-00-0 | LBC WOODLANDS PURCHASER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,017 | 2,017 | 1,997 | 2,001 | 0 | 16 | 0 | 16 | 0 | 2,017 | 0 | 0 | 0 | 134 | 07/28/2031 | 3.C PL |
| 000000-00-0 | LBC WOODLANDS PURCHASER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 143 | 143 | 141 | 141 | 0 | 2 | 0 | 2 | 0 | 143 | 0 | 0 | 0 | 11 | 07/26/2031 | 3.C PL |
| 000000-00-0 | HEARTLAND PAVING PARTNERS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,034 | 2,034 | 2,014 | 2,018 | 0 | 17 | 0 | 17 | 0 | 2,034 | 0 | 0 | 0 | 134 | 08/09/2030 | 3.A PL |
| 000000-00-0 | HEARTLAND PAVING PARTNERS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,209 | 1,209 | 1,205 | 1,205 | 0 | 3 | 0 | 3 | 0 | 1,209 | 0 | 0 | 0 | 149 | 08/09/2030 | 3.A PL |
| 000000-00-0 | HEARTLAND PAVING PARTNERS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,356 | 1,356 | 1,353 | 1,353 | 0 | 3 | 0 | 3 | 0 | 1,356 | 0 | 0 | 0 | 158 | 08/09/2030 | 3.A PL |
| 000000-00-0 | INTEGRITY MARKETING | 08/27/2026 | SINKING FUND REDEMPTION | | 71,023 | 71,023 | 71,023 | 0 | 0 | 0 | 0 | 0 | 0 | 71,023 | 0 | 0 | 0 | 414 | 08/25/2028 | 3.C PL |
| 000000-00-0 | INTEGRITY MARKETING | 09/30/2026 | SINKING FUND REDEMPTION | | 15,487 | 15,487 | 15,479 | 15,301 | 0 | 5 | 0 | 5 | 0 | 15,487 | 0 | 0 | 0 | 1,138 | 08/25/2028 | 3.C PL |
| 000000-00-0 | ICE USA INFRASTRUCTURE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 629 | 629 | 622 | 624 | 0 | 5 | 0 | 5 | 0 | 629 | 0 | 0 | 0 | 35 | 03/15/2030 | 2.C PL |
| 000000-00-0 | CLEAN SOLUTIONS BUYER INC | 07/23/2026 | SINKING FUND REDEMPTION | | 7,632 | 7,632 | 7,556 | 7,572 | 0 | 60 | 0 | 60 | 0 | 7,632 | 0 | 0 | 0 | 354 | 09/09/2030 | 3.B PL |
| 000000-00-0 | AMERICAREROYAL LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 4,262 | 4,262 | 4,220 | 4,229 | 0 | 33 | 0 | 33 | 0 | 4,262 | 0 | 0 | 0 | 280 | 09/10/2030 | 3.A PL |
| 000000-00-0 | AMERICAREROYAL LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 979 | 979 | 979 | 0 | 0 | 0 | 0 | 0 | 0 | 979 | 0 | 0 | 0 | 39 | 09/10/2030 | 3.A PL |
| 000000-00-0 | AMERICAREROYAL LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 679 | 679 | 675 | 676 | 0 | 3 | 0 | 3 | 0 | 679 | 0 | 0 | 0 | 45 | 09/10/2030 | 3.A PL |
| 000000-00-0 | AMERICAN LOCKER COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,246 | 2,246 | 2,223 | 2,228 | 0 | 18 | 0 | 18 | 0 | 2,246 | 0 | 0 | 0 | 148 | 10/01/2030 | 3.A FE |
| 000000-00-0 | AMERICAN LOCKER COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 535 | 535 | 533 | 297 | 0 | 1 | 0 | 1 | 0 | 535 | 0 | 0 | 0 | 35 | 10/01/2030 | 3.A PL |
| 000000-00-0 | COBALT SERVICE PARTNERS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 4,787 | 4,787 | 4,758 | 2,770 | 0 | 20 | 0 | 20 | 0 | 4,787 | 0 | 0 | 0 | 103 | 10/13/2031 | 4.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 000000-00-0 | COBALT SERVICE PARTNERS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,757 | 3,757 | 3,719 | 3,726 | 0 | 31 | 0 | 31 | 0 | 3,757 | 0 | 0 | 0 | 241 | 10/13/2031 | 4.B FE |
| 000000-00-0 | PURPLE COVEBUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,666 | 2,666 | 2,640 | 2,645 | 0 | 22 | 0 | 22 | 0 | 2,666 | 0 | 0 | 0 | 181 | 11/05/2030 | 3.A PL |
| 000000-00-0 | PURPLE COVEBUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 470 | 470 | 470 | 0 | 0 | 0 | 0 | 0 | 0 | 470 | 0 | 0 | 0 | 26 | 11/05/2030 | 3.A PL |
| 000000-00-0 | HNI ACQUIRER CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 2,363 | 2,363 | 2,340 | 2,344 | 0 | 20 | 0 | 20 | 0 | 2,363 | 0 | 0 | 0 | 147 | 11/05/2031 | 3.A PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | VARIOUS | | 141,133 | 141,133 | 140,780 | 140,789 | 0 | 344 | 0 | 344 | 0 | 141,133 | 0 | 0 | 0 | 9,909 | 05/06/2031 | 3.B PL |
| 000000-00-0 | VALKYRIE BUYER LLC | 09/30/2026 | VARIOUS | | 257,510 | 282,631 | 281,931 | 279,850 | 0 | 621 | 0 | 621 | 0 | 280,470 | 0 | (22,961) | (22,961) | 15,903 | 05/06/2031 | 3.B PL |
| 000000-00-0 | ARNOTT LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,177 | 3,177 | 3,145 | 3,151 | 0 | 26 | 0 | 26 | 0 | 3,177 | 0 | 0 | 0 | 206 | 11/13/2030 | 3.A PL |
| 000000-00-0 | FOODSCIENCE LLC | 09/30/2026 | VARIOUS | | 1,394 | 1,394 | 1,382 | 1,383 | 0 | 11 | 0 | 11 | 0 | 1,394 | 0 | 0 | 0 | 77 | 11/14/2031 | 3.B PL |
| 000000-00-0 | FOODSCIENCE LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,030 | 2,030 | 2,010 | 2,013 | 0 | 17 | 0 | 17 | 0 | 2,030 | 0 | 0 | 0 | 133 | 11/14/2031 | 4.B FE |
| 000000-00-0 | VRC COMPANIES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 9,284 | 9,284 | 9,148 | 9,160 | 0 | 125 | 0 | 125 | 0 | 9,284 | 0 | 0 | 0 | 1,119 | 06/29/2027 | 4.B FE |
| 000000-00-0 | OVATION HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 649 | 649 | 643 | 644 | 0 | 5 | 0 | 5 | 0 | 649 | 0 | 0 | 0 | 40 | 02/04/2030 | 3.A FE |
| 000000-00-0 | OVATION HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,706 | 2,706 | 2,679 | 2,539 | 0 | 21 | 0 | 21 | 0 | 2,706 | 0 | 0 | 0 | 172 | 02/04/2030 | 3.A FE |
| 000000-00-0 | BASIN INNOVATION GROUP LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,306 | 2,306 | 2,283 | 2,287 | 0 | 19 | 0 | 19 | 0 | 2,306 | 0 | 0 | 0 | 184 | 12/06/2030 | 3.B PL |
| 000000-00-0 | BASIN INNOVATION GROUP LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 349 | 349 | 348 | 348 | 0 | 1 | 0 | 1 | 0 | 349 | 0 | 0 | 0 | 23 | 12/06/2030 | 3.B PL |
| 000000-00-0 | BRIDGES CONSUMER HEALTHCARE INTERMEDIATE | 09/30/2026 | SINKING FUND REDEMPTION | | 1,991 | 1,991 | 1,971 | 1,974 | 0 | 17 | 0 | 17 | 0 | 1,991 | 0 | 0 | 0 | 182 | 12/22/2031 | 3.B PL |
| 000000-00-0 | BRIDGES CONSUMER HEALTHCARE INTERMEDIATE | 09/30/2026 | SINKING FUND REDEMPTION | | 756 | 756 | 751 | 752 | 0 | 4 | 0 | 4 | 0 | 756 | 0 | 0 | 0 | 67 | 12/22/2031 | 3.B PL |
| 000000-00-0 | THE TOWNSEND COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 545 | 545 | 539 | 540 | 0 | 5 | 0 | 5 | 0 | 545 | 0 | 0 | 0 | 48 | 08/15/2030 | 3.A PL |
| 000000-00-0 | THE TOWNSEND COMPANY LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 4,331 | 4,331 | 4,288 | 4,295 | 0 | 36 | 0 | 36 | 0 | 4,331 | 0 | 0 | 0 | 285 | 08/15/2030 | 3.A PL |
| 000000-00-0 | IMPACT PARENT CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 2,035 | 2,035 | 2,025 | 1,506 | 0 | 7 | 0 | 7 | 0 | 2,035 | 0 | 0 | 0 | 137 | 03/23/2029 | 3.A PL |
| 000000-00-0 | ALL4 BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 980 | 980 | 970 | 972 | 0 | 8 | 0 | 8 | 0 | 980 | 0 | 0 | 0 | 61 | 01/23/2032 | 4.B FE |
| 000000-00-0 | ALL4 BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 302 | 302 | 302 | 0 | 0 | 0 | 0 | 0 | 0 | 302 | 0 | 0 | 0 | 12 | 01/23/2032 | 3.C PL |
| 000000-00-0 | BLUEBIRD PMBUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 158 | 158 | 157 | 0 | 0 | 0 | 0 | 0 | 0 | 158 | 0 | 0 | 0 | 1 | 02/03/2032 | 3.A PL |
| 000000-00-0 | JKC PARENT INC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,080 | 2,080 | 2,059 | 2,062 | 0 | 18 | 0 | 18 | 0 | 2,080 | 0 | 0 | 0 | 131 | 02/13/2032 | 3.A PL |
| 000000-00-0 | JKC PARENT INC | 09/30/2026 | SINKING FUND REDEMPTION | | 720 | 720 | 716 | 717 | 0 | 3 | 0 | 3 | 0 | 720 | 0 | 0 | 0 | 46 | 02/13/2032 | 3.A PL |
| 000000-00-0 | BLUEBIRD PMBUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,896 | 2,896 | 2,867 | 2,871 | 0 | 25 | 0 | 25 | 0 | 2,896 | 0 | 0 | 0 | 186 | 02/03/2032 | 3.A PL |
| 000000-00-0 | KENCO PPC BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,659 | 2,659 | 2,632 | 2,637 | 0 | 22 | 0 | 22 | 0 | 2,659 | 0 | 0 | 0 | 183 | 11/15/2029 | 2.C PL |
| 000000-00-0 | WHG BUYER INC | 08/07/2026 | SINKING FUND REDEMPTION | | 67,729 | 67,729 | 67,052 | 67,151 | 0 | 578 | 0 | 578 | 0 | 67,729 | 0 | 0 | 0 | 3,138 | 04/10/2031 | 2.C PL |
| 000000-00-0 | MIP HOLDINGS III CORP | 07/16/2026 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58 | 03/01/2030 | 4.B FE |
| 000000-00-0 | MIP HOLDINGS III CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 886 | 886 | 883 | 440 | 0 | 2 | 0 | 2 | 0 | 886 | 0 | 0 | 0 | 20 | 03/01/2030 | 4.B FE |
| 000000-00-0 | KL HILLTOP ACQUISITIONS LLC | 09/30/2026 | VARIOUS | | 990 | 990 | 979 | 706 | 0 | 10 | 0 | 10 | 0 | 990 | 0 | 0 | 0 | 84 | 03/10/2032 | 3.A FE |
| 000000-00-0 | KL HILLTOP ACQUISITION LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,127 | 5,127 | 5,075 | 5,081 | 0 | 45 | 0 | 45 | 0 | 5,127 | 0 | 0 | 0 | 329 | 03/10/2032 | 3.A FE |
| 000000-00-0 | SCIC BUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,073 | 5,073 | 5,023 | 5,029 | 0 | 44 | 0 | 44 | 0 | 5,073 | 0 | 0 | 0 | 325 | 03/28/2031 | 2.C PL |
| 000000-00-0 | ACP MAVERICK HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,381 | 1,381 | 1,367 | 1,369 | 0 | 12 | 0 | 12 | 0 | 1,381 | 0 | 0 | 0 | 88 | 03/18/2031 | 3.B PL |
| 000000-00-0 | ACP MAVERICK HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 249 | 249 | 248 | 248 | 0 | 2 | 0 | 2 | 0 | 249 | 0 | 0 | 0 | 16 | 03/18/2031 | 3.B PL |
| 000000-00-0 | CORNERSTONE ADVISORS OF ARIZONA LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 6,845 | 6,845 | 6,811 | 6,814 | 0 | 31 | 0 | 31 | 0 | 6,845 | 0 | 0 | 0 | 439 | 05/13/2032 | 3.A PL |
| 000000-00-0 | HEALTHSPAN BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 6,500 | 6,500 | 6,468 | 6,469 | 0 | 31 | 0 | 31 | 0 | 6,500 | 0 | 0 | 0 | 417 | 10/16/2030 | 3.A FE |
| 000000-00-0 | HEALTHSPAN BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 6,250 | 6,250 | 6,234 | 6,235 | 0 | 15 | 0 | 15 | 0 | 6,250 | 0 | 0 | 0 | 401 | 10/16/2030 | 3.A FE |
| 000000-00-0 | VALIDITY INC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,653 | 2,653 | 2,627 | 2,629 | 0 | 25 | 0 | 25 | 0 | 2,653 | 0 | 0 | 0 | 233 | 04/12/2032 | 3.A PL |
| 000000-00-0 | WITSONS HOLDING GROUP LLC | 09/24/2026 | SINKING FUND REDEMPTION | | 1,327,361 | 1,327,361 | 1,317,405 | 1,319,449 | 0 | 7,911 | 0 | 7,911 | 0 | 1,327,361 | 0 | 0 | 0 | 87,132 | 08/27/2027 | 2.C PL |
| 000000-00-0 | PN BUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 9,917 | 9,917 | 9,867 | 9,871 | 0 | 46 | 0 | 46 | 0 | 9,917 | 0 | 0 | 0 | 615 | 07/31/2031 | 3.A PL |
| 000000-00-0 | BSU VS HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,758 | 2,758 | 2,745 | 2,746 | 0 | 13 | 0 | 13 | 0 | 2,758 | 0 | 0 | 0 | 185 | 07/31/2031 | 3.B PL |
| 000000-00-0 | BSU VS HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,839 | 1,839 | 1,839 | 1,839 | 0 | 0 | 0 | 0 | 0 | 1,839 | 0 | 0 | 0 | 124 | 07/31/2031 | 3.B PL |
| 000000-00-0 | HAPHEN SOLUTIONS | 09/30/2026 | SINKING FUND REDEMPTION | | 6,363 | 6,363 | 6,363 | 6,363 | 0 | 0 | 0 | 0 | 0 | 6,363 | 0 | 0 | 0 | 394 | 08/06/2032 | 4.B FE |
| 000000-00-0 | ASCEND PARTNER SERVICES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 6,397 | 6,397 | 6,397 | 6,397 | 0 | 0 | 0 | 0 | 0 | 6,397 | 0 | 0 | 0 | 399 | 08/11/2031 | 3.A PL |
| 000000-00-0 | BRADFORD SOAP INTERNATIONAL INC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,695 | 3,695 | 3,677 | 3,678 | 0 | 17 | 0 | 17 | 0 | 3,695 | 0 | 0 | 0 | 236 | 08/28/2031 | 3.A PL |
| 000000-00-0 | IMPACT PARENT CORPORATION | 09/30/2026 | SINKING FUND REDEMPTION | | 1,333 | 1,333 | 1,326 | 1,327 | 0 | 6 | 0 | 6 | 0 | 1,333 | 0 | 0 | 0 | 92 | 03/23/2029 | 4.B FE |
| 000000-00-0 | BOUNTEOUS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,855 | 1,855 | 1,855 | 0 | 0 | 0 | 0 | 0 | 0 | 1,855 | 0 | 0 | 0 | 21 | 08/02/2029 | 3.A PL |
| 000000-00-0 | VISTA HIGHER LEARNING | 09/30/2026 | SINKING FUND REDEMPTION | | 196,288 | 196,288 | 195,306 | 195,355 | 0 | 933 | 0 | 933 | 0 | 196,288 | 0 | 0 | 0 | 12,609 | 09/16/2031 | 4.B FE |
| 000000-00-0 | RMS ENERGY BORROWER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 8,081 | 8,081 | 8,041 | 8,042 | 0 | 39 | 0 | 39 | 0 | 8,081 | 0 | 0 | 0 | 503 | 09/30/2032 | 3.A PL |
| 000000-00-0 | RMS ENERGY BORROWER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,344 | 1,344 | 1,336 | 0 | 0 | 8 | 0 | 8 | 0 | 1,344 | 0 | 0 | 0 | 58 | 09/30/2032 | 3.A PL |
| 000000-00-0 | ENVIRON ENERGY HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,590 | 5,590 | 5,548 | 5,550 | 0 | 40 | 0 | 40 | 0 | 5,590 | 0 | 0 | 0 | 385 | 10/01/2031 | 4.B FE |
| 000000-00-0 | ENVIRON ENERGY HOLDINGS LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,861 | 1,861 | 1,861 | 0 | 0 | 0 | 0 | 0 | 0 | 1,861 | 0 | 0 | 0 | 43 | 10/01/2031 | 4.B FE |
| 000000-00-0 | GNX HBS PARENT LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,553 | 3,553 | 3,536 | 3,536 | 0 | 17 | 0 | 17 | 0 | 3,553 | 0 | 0 | 0 | 223 | 09/30/2031 | 3.A PL |
| 000000-00-0 | GNX HBS PARENT LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,090 | 2,090 | 2,090 | 0 | 0 | 0 | 0 | 0 | 0 | 2,090 | 0 | 0 | 0 | 87 | 09/30/2031 | 4.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| . 000000-00-0 | EMROVER BRANDS FRANCHISING LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,766 | 1,766 | 1,757 | 1,759 | 0 | 7 | 0 | 7 | 0 | 1,766 | 0 | 0 | 0 | 129 | . 12/23/2026 . | 3. B FE |
| . 000000-00-0 | EMROVER BRANDS FRANCHISING LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 204 | 204 | 204 | 0 | 0 | 0 | 0 | 0 | 0 | 204 | 0 | 0 | 0 | 13 | . 12/23/2026 . | 4. B FE |
| . 000000-00-0 | GS ACQUISITIONCO INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 7,581 | 7,581 | 7,569 | 7,581 | 0 | 0 | 0 | 0 | 0 | 7,581 | 0 | 0 | 0 | 675 | . 05/25/2028 . | 3. C PL |
| . 000000-00-0 | FORCE ELECTRICAL SERVICES | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,310 | 3,310 | 3,294 | 3,294 | 0 | 16 | 0 | 16 | 0 | 3,310 | 0 | 0 | 0 | 207 | . 10/21/2032 . | 3. A PL |
| . 000000-00-0 | FORCE ELECTRICAL SERVICES | . 09/30/2026 . | SINKING FUND REDEMPTION | | 489 | 489 | 489 | 0 | 0 | 0 | 0 | 0 | 0 | 489 | 0 | 0 | 0 | 10 | . 10/21/2032 . | 3. A PL |
| . 000000-00-0 | EMOR PURCHASER INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 5,950 | 5,950 | 5,943 | 5,943 | 0 | 7 | 0 | 7 | 0 | 5,950 | 0 | 0 | 0 | 385 | . 02/14/2031 . | 3. B PL |
| . 000000-00-0 | HEALTHSPAN BUYER LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 5,641 | 5,641 | 5,613 | 5,614 | 0 | 27 | 0 | 27 | 0 | 5,641 | 0 | 0 | 0 | 362 | . 10/16/2030 . | 3. A PL |
| . 000000-00-0 | SENTINEL TECHNOLOGIES LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 2,963 | 2,963 | 2,948 | 2,948 | 0 | 15 | 0 | 15 | 0 | 2,963 | 0 | 0 | 0 | 186 | . 11/03/2031 . | 4. B PL |
| . 000000-00-0 | SERO GLOBAL LOGISTICS NETWORK LLC | . 07/29/2026 . | VARIOUS | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,756 | . 11/27/2029 . | 3. C PL |
| . 000000-00-0 | KANAWHA SCALES & SYSTEMS | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,634 | 1,634 | 1,626 | 1,627 | 0 | 8 | 0 | 8 | 0 | 1,634 | 0 | 0 | 0 | 117 | . 11/12/2032 . | 3. A PL |
| . 000000-00-0 | KANAWHA SCALES & SYSTEMS | . 09/30/2026 . | SINKING FUND REDEMPTION | | 115 | 115 | 115 | 0 | 0 | 0 | 0 | 0 | 0 | 115 | 0 | 0 | 0 | 2 | . 11/12/2032 . | 3. A PL |
| . 000000-00-0 | PROSCI INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 6,699 | 6,699 | 6,665 | 6,666 | 0 | 33 | 0 | 33 | 0 | 6,699 | 0 | 0 | 0 | 431 | . 11/18/2030 . | 3. B PL |
| . 000000-00-0 | COMPEX LEGAL SERVICES INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 4,523 | 4,523 | 4,506 | 4,506 | 0 | 17 | 0 | 17 | 0 | 4,523 | 0 | 0 | 0 | 329 | . 03/31/2028 . | 3. B PL |
| . 000000-00-0 | GOODGROW LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,641 | 3,641 | 3,623 | 3,623 | 0 | 18 | 0 | 18 | 0 | 3,641 | 0 | 0 | 0 | 236 | . 12/01/2027 . | 4. B PL |
| . 000000-00-0 | BROADWAY BUYER LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,778 | 1,778 | 1,770 | 1,770 | 0 | 9 | 0 | 9 | 0 | 1,778 | 0 | 0 | 0 | 122 | . 12/01/2032 . | 4. C |
| . 000000-00-0 | BROADWAY BUYER LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 205 | 205 | 205 | 76 | 0 | 0 | 0 | 0 | 0 | 205 | 0 | 0 | 0 | 7 | . 12/01/2032 . | 4. C |
| . 000000-00-0 | ENVIRON ENERGY HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 7,788 | 7,788 | 7,749 | 7,750 | 0 | 38 | 0 | 38 | 0 | 7,788 | 0 | 0 | 0 | 377 | . 12/08/2031 . | 3. B PL |
| . 000000-00-0 | ENVIRON ENERGY HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 385 | 385 | 385 | 0 | 0 | 0 | 0 | 0 | 0 | 385 | 0 | 0 | 0 | 16 | . 12/08/2031 . | 3. B PL |
| . 000000-00-0 | USA INDUSTRIES HOLDING LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 2,976 | 2,976 | 2,961 | 2,961 | 0 | 15 | 0 | 15 | 0 | 2,976 | 0 | 0 | 0 | 180 | . 12/10/2032 . | 3. B PL |
| . 000000-00-0 | VRC COMPANIES | . 09/30/2026 . | SINKING FUND REDEMPTION | | 7,368 | 7,368 | 7,331 | 7,332 | 0 | 36 | 0 | 36 | 0 | 7,368 | 0 | 0 | 0 | 487 | . 06/29/2027 . | 3. C PL |
| . 000000-00-0 | VALKYRIE BUYER LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 37 | 37 | 37 | 0 | 0 | 0 | 0 | 0 | 0 | 37 | 0 | 0 | 0 | 1 | . 05/06/2031 . | 3. B PL |
| . 000000-00-0 | NATURPAK PRC BUYER | . 09/30/2026 . | VARIOUS | | 4,463 | 4,463 | 4,440 | 4,441 | 0 | 22 | 0 | 22 | 0 | 4,463 | 0 | 0 | 0 | 379 | . 12/22/2032 . | 2. C PL |
| . 000000-00-0 | PERENNIAL SERVICES GROUP LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 2,710 | 2,710 | 2,710 | 0 | 0 | 0 | 0 | 0 | 0 | 2,710 | 0 | 0 | 0 | 110 | . 12/23/2032 . | 3. A PL |
| . 000000-00-0 | CP TURF PARENT LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 553 | 553 | 553 | 0 | 0 | 0 | 0 | 0 | 0 | 553 | 0 | 0 | 0 | 7 | . 10/25/2029 . | 3. B PL |
| . 000000-00-0 | VMG HOLDINGS INC | . 09/30/2026 . | VARIOUS | | 557 | 557 | 554 | 555 | 0 | 3 | 0 | 3 | 0 | 557 | 0 | 0 | 0 | 49 | . 04/16/2030 . | 3. B PL |
| . 000000-00-0 | VMG HOLDINGS INC | . 09/30/2026 . | VARIOUS | | 279 | 279 | 279 | 0 | 0 | 0 | 0 | 0 | 0 | 279 | 0 | 0 | 0 | 20 | . 04/16/2030 . | 4. B FE |
| . 000000-00-0 | PERENNIAL SERVICES GROUP LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 7,620 | 7,620 | 7,582 | 7,582 | 0 | 38 | 0 | 38 | 0 | 7,620 | 0 | 0 | 0 | 488 | . 12/23/2032 . | 3. A PL |
| . 000000-00-0 | MSI HOLDINGS BUYER INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 5,072 | 5,072 | 5,047 | 5,047 | 0 | 25 | 0 | 25 | 0 | 5,072 | 0 | 0 | 0 | 279 | . 12/23/2032 . | 3. C PL |
| . 000000-00-0 | WEI-MOMENTUM HEDCO LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,712 | 1,712 | 1,703 | 1,703 | 0 | 9 | 0 | 9 | 0 | 1,712 | 0 | 0 | 0 | 110 | . 12/31/2032 . | 3. A PL |
| . 000000-00-0 | WEI-MOMENTUM HEDCO LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 254 | 254 | 254 | 0 | 0 | 0 | 0 | 0 | 0 | 254 | 0 | 0 | 0 | 0 | . 12/31/2032 . | 4. B FE |
| . 000000-00-0 | SMITH & HOWARD ADVISORY LLC | . 08/13/2026 . | SINKING FUND REDEMPTION | | 273,817 | 273,817 | 273,817 | 0 | 0 | 0 | 0 | 0 | 0 | 273,817 | 0 | 0 | 0 | 9,627 | . 11/26/2030 . | 4. B FE |
| . 000000-00-0 | AMERICAN LOCKER COMPANY LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 2,728 | 2,728 | 2,714 | 0 | 0 | 14 | 0 | 14 | 0 | 2,728 | 0 | 0 | 0 | 179 | . 10/01/2030 . | 3. A PL |
| . 000000-00-0 | SMITH & HOWARD ADVISORY LLC | . 07/31/2026 . | SINKING FUND REDEMPTION | | 1,052,544 | 1,052,544 | 1,049,890 | 0 | 0 | 2,654 | 0 | 2,654 | 0 | 1,052,544 | 0 | 0 | 0 | 52,780 | . 11/26/2030 . | 4. B FE |
| . 000000-00-0 | NEIZ CULINARY MANAGEMENT LLC | . 07/15/2026 . | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56 | . 12/23/2029 . | 3. A FE |
| . 000000-00-0 | HLSG MERGER SUB INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,042 | 3,042 | 3,027 | 0 | 0 | 15 | 0 | 15 | 0 | 3,042 | 0 | 0 | 0 | 151 | . 02/02/2033 . | 3. A PL |
| . 000000-00-0 | HLSG MERGER SUB INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 922 | 922 | 922 | 0 | 0 | 0 | 0 | 0 | 0 | 922 | 0 | 0 | 0 | 21 | . 02/02/2033 . | 3. A PL |
| . 000000-00-0 | ARCTIQ HOLDINGS INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 20,001 | 20,001 | 19,901 | 0 | 0 | 100 | 0 | 100 | 0 | 20,001 | 0 | 0 | 0 | 801 | . 02/03/2032 . | 3. A PL |
| . 000000-00-0 | CLARK PATTERSON LEE | . 09/30/2026 . | VARIOUS | | 29 | 29 | 29 | 0 | 0 | 0 | 0 | 0 | 0 | 29 | 0 | 0 | 0 | 2 | . 02/17/2032 . | 2. B PL |
| . 000000-00-0 | CLARK PATTERSON LEE | . 09/30/2026 . | VARIOUS | | 730 | 730 | 727 | 0 | 0 | 4 | 0 | 4 | 0 | 730 | 0 | 0 | 0 | 51 | . 02/17/2032 . | 2. B PL |
| . 000000-00-0 | CANOPY SERVICE PARTNERS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,125 | 3,125 | 3,105 | 0 | 0 | 20 | 0 | 20 | 0 | 3,125 | 0 | 0 | 0 | 154 | . 02/26/2033 . | 3. B PL |
| . 000000-00-0 | CANOPY SERVICE PARTNERS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 185 | 185 | 185 | 0 | 0 | 0 | 0 | 0 | 0 | 185 | 0 | 0 | 0 | 8 | . 02/26/2033 . | 3. B PL |
| . 000000-00-0 | OVATION HOLDINGS INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,031 | 3,031 | 3,016 | 0 | 0 | 15 | 0 | 15 | 0 | 3,031 | 0 | 0 | 0 | 154 | . 02/03/2030 . | 4. B FE |
| . 000000-00-0 | BSUS HOLDINGS | . 09/30/2026 . | SINKING FUND REDEMPTION | | 210 | 210 | 210 | 0 | 0 | 0 | 0 | 0 | 0 | 210 | 0 | 0 | 0 | 2 | . 07/31/2031 . | 3. B PL |
| . 000000-00-0 | YARDNIQUE INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 6,808 | 6,808 | 6,765 | 0 | 0 | 43 | 0 | 43 | 0 | 6,808 | 0 | 0 | 0 | 333 | . 09/30/2028 . | 4. B FE |
| . 000000-00-0 | USA WATER INTERMEDIATE HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,796 | 1,796 | 1,787 | 0 | 0 | 9 | 0 | 9 | 0 | 1,796 | 0 | 0 | 0 | 64 | . 02/21/2031 . | 3. B PL |
| . 000000-00-0 | USA WATER INTERMEDIATE HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 404 | 404 | 404 | 0 | 0 | 0 | 0 | 0 | 0 | 404 | 0 | 0 | 0 | 8 | . 02/21/2031 . | 3. B PL |
| . 000000-00-0 | SPECIALTY MANUFACTURING HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 3,635 | 3,635 | 3,617 | 0 | 0 | 18 | 0 | 18 | 0 | 3,635 | 0 | 0 | 0 | 151 | . 03/31/2033 . | 4. B FE |
| . 000000-00-0 | CHASE INDUSTRIES INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 5,920 | 5,920 | 5,876 | 0 | 0 | 44 | 0 | 44 | 0 | 5,920 | 0 | 0 | 0 | 228 | . 05/11/2029 . | 4. B PL |
| . 000000-00-0 | VMG HOLDINGS LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 937 | 937 | 937 | 0 | 0 | 0 | 0 | 0 | 0 | 937 | 0 | 0 | 0 | 34 | . 04/16/2030 . | 3. B PL |
| . 000000-00-0 | RMS ENERGY BORROWER LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 1,199 | 1,199 | 1,199 | 0 | 0 | 0 | 0 | 0 | 0 | 1,199 | 0 | 0 | 0 | 25 | . 09/30/2032 . | 3. A PL |
| . 000000-00-0 | FIRSTCALL MECHANICAL GROUP LLC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 438 | 438 | 438 | 0 | 0 | 0 | 0 | 0 | 0 | 438 | 0 | 0 | 0 | 0 | . 06/27/2031 . | 4. B FE |
| . 000000-00-0 | ROHRER CORPORATION | . 07/01/2026 . | SINKING FUND REDEMPTION | | 1,785 | 1,785 | 1,773 | 1,783 | 0 | 2 | 0 | 2 | 0 | 1,785 | 0 | 0 | 0 | 298 | . 03/15/2027 . | 3. A FE |
| . 000000-00-0 | SPECIALIST RESOURCES GROUP INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 402 | 402 | 400 | 401 | 0 | 1 | 0 | 1 | 0 | 402 | 0 | 0 | 0 | 53 | . 09/23/2027 . | 3. A FE |
| . 000000-00-0 | SPECIALIST RESOURCES GROUP INC | . 09/30/2026 . | SINKING FUND REDEMPTION | | 804 | 804 | 800 | 802 | 0 | 2 | 0 | 2 | 0 | 804 | 0 | 0 | 0 | 111 | . 09/23/2027 . | 3. A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 000000-00-0 | SPECIALIST RESOURCES GROUP INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,455 | 1,455 | 1,447 | 1,454 | 0 | 2 | 0 | 2 | 0 | 1,455 | 0 | 0 | 0 | 191 | 09/23/2027 | 3.A FE |
| 000000-00-0 | AFG DELL HOLDING CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 3,834 | 3,834 | 3,796 | 3,826 | 0 | 9 | 0 | 9 | 0 | 3,834 | 0 | 0 | 0 | 365 | 10/09/2028 | 3.C PL |
| 000000-00-0 | AFG DELL HOLDING CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 861 | 861 | 853 | 859 | 0 | 2 | 0 | 2 | 0 | 861 | 0 | 0 | 0 | 84 | 10/09/2028 | 3.C PL |
| 000000-00-0 | HELIOS BUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,857 | 1,857 | 1,838 | 1,850 | 0 | 7 | 0 | 7 | 0 | 1,857 | 0 | 0 | 0 | 276 | 12/15/2026 | 5.A PL |
| 000000-00-0 | MBS HOLDINGS INC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,986 | 3,986 | 3,946 | 3,967 | 0 | 19 | 0 | 19 | 0 | 3,986 | 0 | 0 | 0 | 587 | 04/16/2027 | 4.A PL |
| 000000-00-0 | WATERMILL | 09/30/2026 | SINKING FUND REDEMPTION | | 1,393 | 1,393 | 1,379 | 1,398 | 0 | (4) | 0 | (4) | 0 | 1,393 | 0 | 0 | 0 | 195 | 04/30/2031 | 3.B PL |
| 000000-00-0 | WATERMILL | 09/30/2026 | SINKING FUND REDEMPTION | | 133 | 133 | 133 | 133 | 0 | 0 | 0 | 0 | 0 | 133 | 0 | 0 | 0 | 12 | 04/30/2031 | 3.B PL |
| 000000-00-0 | QUORUM HEALTH RESOURCES, LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,045 | 3,045 | 3,015 | 3,038 | 0 | 7 | 0 | 7 | 0 | 3,045 | 0 | 0 | 0 | 237 | 05/28/2027 | 3.B PL |
| 000000-00-0 | MC GROUP VENTURES CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 4,389 | 4,389 | 4,346 | 4,378 | 0 | 12 | 0 | 12 | 0 | 4,389 | 0 | 0 | 0 | 310 | 06/30/2027 | 3.B PL |
| 000000-00-0 | MC GROUP VENTURES CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 2,720 | 2,720 | 2,704 | 2,727 | 0 | (7) | 0 | (7) | 0 | 2,720 | 0 | 0 | 0 | 192 | 06/30/2027 | 3.B PL |
| 000000-00-0 | AML RECHARGE | 09/30/2026 | VARIOUS | | 787 | 787 | 779 | 786 | 0 | 1 | 0 | 1 | 0 | 787 | 0 | 0 | 0 | 93 | 05/17/2027 | 2.C FE |
| 000000-00-0 | VITAL RECORDS CONTROL | 09/30/2026 | SINKING FUND REDEMPTION | | 1,815 | 1,815 | 1,788 | 1,805 | 0 | 9 | 0 | 9 | 0 | 1,815 | 0 | 0 | 0 | 251 | 06/29/2027 | 5.A PL |
| 000000-00-0 | FORTUNE INTERNATIONAL LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 8,515 | 8,515 | 8,515 | 8,515 | 0 | 0 | 0 | 0 | 0 | 8,515 | 0 | 0 | 0 | 787 | 07/17/2027 | 3.A PL |
| 000000-00-0 | BOUNTEOUS, INC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,369 | 3,369 | 3,369 | 3,369 | 0 | 0 | 0 | 0 | 0 | 3,369 | 0 | 0 | 0 | 466 | 08/02/2029 | 3.A PL |
| 000000-00-0 | BOUNTEOUS, INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,742 | 1,742 | 1,742 | 1,742 | 0 | 0 | 0 | 0 | 0 | 1,742 | 0 | 0 | 0 | 241 | 08/02/2029 | 3.A PL |
| 000000-00-0 | GABRIEL PARTNER, LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 927 | 927 | 918 | 925 | 0 | 2 | 0 | 2 | 0 | 927 | 0 | 0 | 0 | 101 | 05/17/2027 | 3.B PL |
| 000000-00-0 | HELIOS BUYER INC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,903 | 5,903 | 5,874 | 5,895 | 0 | 8 | 0 | 8 | 0 | 5,903 | 0 | 0 | 0 | 879 | 12/15/2026 | 3.C PL |
| 000000-00-0 | MIDWEST EYE SERVICES LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,669 | 5,669 | 5,612 | 5,643 | 0 | 26 | 0 | 26 | 0 | 5,669 | 0 | 0 | 0 | 915 | 08/20/2027 | 3.B PL |
| 000000-00-0 | WATSONS HOLDING GROUP | 09/24/2026 | SINKING FUND REDEMPTION | | 1,911,393 | 1,911,393 | 1,887,501 | 1,901,464 | 0 | 9,929 | 0 | 9,929 | 0 | 1,911,393 | 0 | 0 | 0 | 284,900 | 08/27/2027 | 2.C PL |
| 000000-00-0 | WATSONS HOLDING GROUP | 09/24/2026 | SINKING FUND REDEMPTION | | 279,922 | 279,922 | 276,423 | 278,832 | 0 | 1,090 | 0 | 1,090 | 0 | 279,922 | 0 | 0 | 0 | 19,413 | 08/27/2027 | 2.C PL |
| 000000-00-0 | LONG TERM CARE GROUP, INC | 09/30/2026 | SINKING FUND REDEMPTION | | 4,149 | 4,149 | 4,112 | 4,138 | 0 | 11 | 0 | 11 | 0 | 4,149 | 0 | 0 | 0 | 315 | 09/08/2027 | 3.C PL |
| 000000-00-0 | BOARDWALK BUYER LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 12,500 | 12,500 | 12,375 | 12,445 | 0 | 55 | 0 | 55 | 0 | 12,500 | 0 | 0 | 0 | 1,741 | 09/28/2028 | 3.A PL |
| 000000-00-0 | GENESEE SCIENTIFIC LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,744 | 3,744 | 3,707 | 3,743 | 0 | 1 | 0 | 1 | 0 | 3,744 | 0 | 0 | 0 | 316 | 09/30/2027 | 3.C PL |
| 000000-00-0 | GENESEE SCIENTIFIC LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 967 | 967 | 967 | 967 | 0 | 0 | 0 | 0 | 0 | 967 | 0 | 0 | 0 | 157 | 09/30/2027 | 3.C PL |
| 000000-00-0 | STANTON CARPET INTERMEDIATE HOLDINGS II | 09/18/2026 | SINKING FUND REDEMPTION | | 113,867 | 113,867 | 112,729 | 113,338 | 0 | 529 | 0 | 529 | 0 | 113,867 | 0 | 0 | 0 | 13,829 | 10/01/2027 | 3.A PL |
| 000000-00-0 | SOUTHERN AIR & HEAT HOLDINGS, LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 2,253 | 2,253 | 2,231 | 2,242 | 0 | 11 | 0 | 11 | 0 | 2,253 | 0 | 0 | 0 | 310 | 04/01/2028 | 3.C PL |
| 000000-00-0 | SOUTHERN AIR & HEAT HOLDINGS, LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,655 | 3,655 | 3,655 | 3,655 | 0 | 0 | 0 | 0 | 0 | 3,655 | 0 | 0 | 0 | 405 | 04/01/2028 | 3.C PL |
| 000000-00-0 | LAMARK MEDIA GROUP LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 5,055 | 5,055 | 5,004 | 5,033 | 0 | 22 | 0 | 22 | 0 | 5,055 | 0 | 0 | 0 | 739 | 10/14/2027 | 3.A PL |
| 000000-00-0 | LAMARK MEDIA GROUP LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,083 | 1,083 | 1,083 | 1,083 | 0 | 0 | 0 | 0 | 0 | 1,083 | 0 | 0 | 0 | 71 | 10/14/2027 | 3.A PL |
| 000000-00-0 | BRICHESIGN LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 12,500 | 12,500 | 12,375 | 12,439 | 0 | 61 | 0 | 61 | 0 | 12,500 | 0 | 0 | 0 | 1,873 | 10/14/2027 | 3.A PL |
| 000000-00-0 | CP TURF PARENT, LLC | 09/30/2026 | VARIOUS | | 1,693 | 1,693 | 1,676 | 1,685 | 0 | 8 | 0 | 8 | 0 | 1,693 | 0 | 0 | 0 | 248 | 10/25/2029 | 3.B PL |
| 000000-00-0 | BOUNTEOUS, INC | 09/30/2026 | SINKING FUND REDEMPTION | | 678 | 678 | 671 | 675 | 0 | 3 | 0 | 3 | 0 | 678 | 0 | 0 | 0 | 94 | 08/02/2029 | 3.A PL |
| 000000-00-0 | BOUNTEOUS, INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,083 | 1,083 | 1,083 | 1,083 | 0 | 0 | 0 | 0 | 0 | 1,083 | 0 | 0 | 0 | 45 | 08/02/2029 | 3.A PL |
| 000000-00-0 | BCMONE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 3,895 | 3,895 | 3,866 | 3,886 | 0 | 9 | 0 | 9 | 0 | 3,895 | 0 | 0 | 0 | 267 | 11/17/2027 | 3.B PL |
| 000000-00-0 | BCMONE INC | 09/30/2026 | SINKING FUND REDEMPTION | | 1,133 | 1,133 | 1,125 | 1,130 | 0 | 3 | 0 | 3 | 0 | 1,133 | 0 | 0 | 0 | 89 | 11/17/2027 | 3.B PL |
| 000000-00-0 | IMAGE INTERNATIONAL | 07/01/2026 | VARIOUS | | 1,878 | 1,878 | 1,859 | 1,877 | 0 | 1 | 0 | 1 | 0 | 1,878 | 0 | 0 | 0 | 95 | 12/10/2026 | 3.C PL |
| 000000-00-0 | SNOWBALL HOLDINGS LP | 09/30/2026 | SINKING FUND REDEMPTION | | 6,214 | 6,214 | 6,152 | 6,191 | 0 | 23 | 0 | 23 | 0 | 6,214 | 0 | 0 | 0 | 629 | 11/30/2028 | 3.B PL |
| 000000-00-0 | SNOWBALL HOLDINGS LP | 09/30/2026 | SINKING FUND REDEMPTION | | 11,792 | 11,792 | 11,792 | 11,792 | 0 | 0 | 0 | 0 | 0 | 11,792 | 0 | 0 | 0 | 931 | 11/30/2028 | 3.B PL |
| 000000-00-0 | BRADSHAW INTERNATIONAL INC | 09/30/2026 | SINKING FUND REDEMPTION | | 18,750 | 18,750 | 18,281 | 18,522 | 0 | 228 | 0 | 228 | 0 | 18,750 | 0 | 0 | 0 | 2,883 | 10/21/2027 | 3.B PL |
| 000000-00-0 | NEXUS INTERMEDIATE III | 09/30/2026 | SINKING FUND REDEMPTION | | 10,322 | 10,322 | 10,219 | 10,277 | 0 | 46 | 0 | 46 | 0 | 10,322 | 0 | 0 | 0 | 1,557 | 12/06/2029 | 3.A PL |
| 000000-00-0 | CHR HEALTHCARE | 09/30/2026 | SINKING FUND REDEMPTION | | 3,851 | 3,851 | 3,813 | 3,834 | 0 | 18 | 0 | 18 | 0 | 3,851 | 0 | 0 | 0 | 546 | 12/09/2027 | 3.A PL |
| 000000-00-0 | CHR HEALTHCARE | 09/30/2026 | SINKING FUND REDEMPTION | | 1,201 | 1,201 | 1,201 | 1,201 | 0 | 0 | 0 | 0 | 0 | 1,201 | 0 | 0 | 0 | 83 | 12/09/2027 | 3.A PL |
| 000000-00-0 | LYNX FRANCHISING LLC | 09/30/2026 | SINKING FUND REDEMPTION | | 17,000 | 17,000 | 16,830 | 16,938 | 0 | 62 | 0 | 62 | 0 | 17,000 | 0 | 0 | 0 | 2,686 | 12/23/2026 | 3.B PL |
| 000000-00-0 | ROHRER CORPORATION | 07/01/2026 | SINKING FUND REDEMPTION | | 1,226 | 1,226 | 1,214 | 1,221 | 0 | 5 | 0 | 5 | 0 | 1,226 | 0 | 0 | 0 | 204 | 03/15/2027 | 3.A FE |
| 000000-00-0 | ITI INTERMODAL INC | 09/30/2026 | SINKING FUND REDEMPTION | | 12,729 | 12,729 | 12,602 | 12,669 | 0 | 60 | 0 | 60 | 0 | 12,729 | 0 | 0 | 0 | 1,863 | 12/21/2027 | 3.A PL |
| 000000-00-0 | ITI INTERMODAL INC | 09/30/2026 | VARIOUS | | 909 | 909 | 909 | 909 | 0 | 0 | 0 | 0 | 0 | 909 | 0 | 0 | 0 | 92 | 12/21/2027 | 3.A PL |
| 000000-00-0 | NEITZ CULINARY MANAGEMENT LLC | 07/15/2026 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40 | 12/23/2029 | 3.A PL |
| 000000-00-0 | NEITZ CULINARY MANAGEMENT LLC | 09/30/2026 | VARIOUS | | 505 | 505 | 505 | 505 | 0 | 0 | 0 | 0 | 0 | 505 | 0 | 0 | 0 | 43 | 12/23/2029 | 3.A PL |
| 000000-00-0 | AFG DELL HOLDING CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 14,028 | 14,028 | 13,888 | 13,972 | 0 | 56 | 0 | 56 | 0 | 14,028 | 0 | 0 | 0 | 2,299 | 10/09/2028 | 3.C PL |
| 000000-00-0 | TIN CUP VOLTAGE ACQUISITION CORP | 09/30/2026 | SINKING FUND REDEMPTION | | 12,500 | 12,500 | 12,339 | 12,439 | 0 | 61 | 0 | 61 | 0 | 12,500 | 0 | 0 | 0 | 837 | 12/15/2028 | 3.B PL |
| 000000-00-0 | ROHRER CORPORATION | 07/01/2026 | SINKING FUND REDEMPTION | | 1,368 | 1,368 | 1,359 | 1,364 | 0 | 4 | 0 | 4 | 0 | 1,368 | 0 | 0 | 0 | 228 | 03/15/2027 | 3.A FE |
| 000000-00-0 | B2B INDUSTRIAL PRODUCTS LLC TERM LOAN A | 08/26/2026 | SINKING FUND REDEMPTION | | 24,875 | 24,875 | 24,875 | 24,875 | 0 | 0 | 0 | 0 | 0 | 24,875 | 0 | 0 | 0 | 1,625 | 10/07/2026 | 3.B PL |
| 0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated) | | | | | 7,674,994 | 7,700,115 | 7,638,677 | 6,192,720 | 0 | 34,929 | 0 | 34,929 | 0 | 7,697,954 | 0 | (22,961) | (22,961) | 669,128 | XXX | XXX |
| 31447#-AA-0 | FREEPORT ENERGY CENTER ENGATE | 09/30/2026 | SINKING FUND REDEMPTION | | 210,503 | 210,503 | 210,503 | 210,503 | 0 | 0 | 0 | 0 | 0 | 210,503 | 0 | 0 | 0 | 9,342 | 05/31/2037 | 2.C PL |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | 210,503 | 210,503 | 210,503 | 210,503 | 0 | 0 | 0 | 0 | 0 | 210,503 | 0 | 0 | 0 | 9,342 | XXX | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 279,370,910 | 285,983,055 | 278,378,251 | 260,437,421 | 0 | 575,474 | 0 | 575,474 | 0 | 283,584,130 | 0 | (5,285,512) | (5,285,512) | 11,613,126 | XXX | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0509999997. Total - issuer credit obligations - Part 4 | | | | | 279,370,910 | 285,983,055 | 278,378,251 | 260,437,421 | 0 | 575,474 | 0 | 575,474 | 0 | 283,584,130 | 0 | (5,285,512) | (5,285,512) | 11,613,126 | XXX | XXX |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0509999999. Total - issuer credit obligations | | | | | 279,370,910 | 285,983,055 | 278,378,251 | 260,437,421 | 0 | 575,474 | 0 | 575,474 | 0 | 283,584,130 | 0 | (5,285,512) | (5,285,512) | 11,613,126 | XXX | XXX |
| 36179MQN3 | G2 MA0461 | 09/01/2026 | MBS PAYDOWN | | 8,808 | 8,808 | 8,622 | 8,795 | 0 | 13 | 0 | 13 | 0 | 8,808 | 0 | 0 | 0 | 177 | 10/20/2042 | 1.A |
| 36179NLC0 | G2 MA1223 | 09/01/2026 | MBS PAYDOWN | | 7,656 | 7,656 | 7,539 | 7,648 | 0 | 8 | 0 | 8 | 0 | 7,656 | 0 | 0 | 0 | 154 | 08/20/2043 | 1.A |
| 36179Q3H2 | G2 MA2600 | 09/01/2026 | MBS PAYDOWN | | 6,918 | 6,918 | 7,070 | 6,930 | 0 | (12) | 0 | (12) | 0 | 6,918 | 0 | 0 | 0 | 139 | 02/20/2045 | 1.A |
| 36179R-F8-7 | G2 MA2891 | 09/01/2026 | MBS PAYDOWN | | 25,254 | 25,254 | 26,358 | 25,334 | 0 | (80) | 0 | (80) | 0 | 25,254 | 0 | 0 | 0 | 501 | 06/20/2045 | 1.A |
| 36179R-LN7 | G2 MA3033 | 09/01/2026 | MBS PAYDOWN | | 26,362 | 26,362 | 27,515 | 26,441 | 0 | (80) | 0 | (80) | 0 | 26,362 | 0 | 0 | 0 | 525 | 08/20/2045 | 1.A |
| 36179S-2N6 | G2 MA4381 | 09/01/2026 | MBS PAYDOWN | | 6,080 | 6,080 | 6,444 | 6,104 | 0 | (24) | 0 | (24) | 0 | 6,080 | 0 | 0 | 0 | 121 | 04/20/2047 | 1.A |
| 36179S-LS4 | G2 MA3937 | 09/01/2026 | MBS PAYDOWN | | 10,273 | 10,273 | 11,101 | 10,327 | 0 | (54) | 0 | (54) | 0 | 10,273 | 0 | 0 | 0 | 239 | 09/20/2046 | 1.A |
| 36179S-SQ1 | G2 MA4127 | 09/01/2026 | MBS PAYDOWN | | 400 | 400 | 415 | 401 | 0 | (1) | 0 | (1) | 0 | 400 | 0 | 0 | 0 | 9 | 12/20/2046 | 1.A |
| 36179S-UJ9 | G2 MA4195 | 09/01/2026 | MBS PAYDOWN | | 10,720 | 10,720 | 11,362 | 10,763 | 0 | (43) | 0 | (43) | 0 | 10,720 | 0 | 0 | 0 | 214 | 01/20/2047 | 1.A |
| 36179S-YR2 | G2 MA4320 | 09/01/2026 | MBS PAYDOWN | | 1,001 | 1,001 | 1,061 | 1,005 | 0 | (4) | 0 | (4) | 0 | 1,001 | 0 | 0 | 0 | 20 | 03/20/2047 | 1.A |
| 36179T-GL1 | G2 MA4719 | 09/01/2026 | MBS PAYDOWN | | 10,409 | 10,409 | 10,945 | 10,445 | 0 | (35) | 0 | (35) | 0 | 10,409 | 0 | 0 | 0 | 243 | 09/20/2047 | 1.A |
| 36179U-CB2 | G2 MA5594 | 09/01/2026 | MBS PAYDOWN | | 5,806 | 5,806 | 6,068 | 5,826 | 0 | (20) | 0 | (20) | 0 | 5,806 | 0 | 0 | 0 | 138 | 11/20/2048 | 1.A |
| 36179V-4U1 | G2 MA7135 | 09/01/2026 | MBS PAYDOWN | | 14,942 | 14,942 | 12,875 | 14,824 | 0 | 118 | 0 | 118 | 0 | 14,942 | 0 | 0 | 0 | 198 | 01/20/2051 | 1.A |
| 36179V-4V9 | G2 MA7136 | 09/01/2026 | MBS PAYDOWN | | 54,300 | 54,300 | 56,356 | 54,409 | 0 | (109) | 0 | (109) | 0 | 54,300 | 0 | 0 | 0 | 901 | 01/20/2051 | 1.A |
| 36179V-4W7 | G2 MA7137 | 09/01/2026 | MBS PAYDOWN | | 5,403 | 5,403 | 4,849 | 5,366 | 0 | 38 | 0 | 38 | 0 | 5,403 | 0 | 0 | 0 | 109 | 01/20/2051 | 1.A |
| 36179V-7E4 | G2 MA7193 | 09/01/2026 | MBS PAYDOWN | | 58,656 | 58,656 | 60,878 | 58,775 | 0 | (119) | 0 | (119) | 0 | 58,656 | 0 | 0 | 0 | 971 | 02/20/2051 | 1.A |
| 36179WBY3 | G2 MA7255 | 09/01/2026 | MBS PAYDOWN | | 57,065 | 57,065 | 59,219 | 57,179 | 0 | (114) | 0 | (114) | 0 | 57,065 | 0 | 0 | 0 | 942 | 03/20/2051 | 1.A |
| 36179WC5-1 | G2 MA7420 | 09/01/2026 | MBS PAYDOWN | | 1,431 | 1,431 | 1,319 | 1,423 | 0 | 7 | 0 | 7 | 0 | 1,431 | 0 | 0 | 0 | 33 | 06/20/2051 | 1.A |
| 36179WNF1 | G2 MA7590 | 09/01/2026 | MBS PAYDOWN | | 3,176 | 3,176 | 3,026 | 3,167 | 0 | 9 | 0 | 9 | 0 | 3,176 | 0 | 0 | 0 | 63 | 09/20/2051 | 1.A |
| 36179WQB7 | G2 MA7650 | 09/01/2026 | MBS PAYDOWN | | 16,445 | 16,445 | 14,811 | 16,349 | 0 | 96 | 0 | 96 | 0 | 16,445 | 0 | 0 | 0 | 328 | 10/20/2051 | 1.A |
| 36179WXL7 | G2 MA7883 | 09/01/2026 | MBS PAYDOWN | | 1,844 | 1,844 | 1,757 | 1,839 | 0 | 5 | 0 | 5 | 0 | 1,844 | 0 | 0 | 0 | 43 | 02/20/2052 | 1.A |
| 36179WZC5 | G2 MA7939 | 09/01/2026 | MBS PAYDOWN | | 5,682 | 5,682 | 5,526 | 5,671 | 0 | 11 | 0 | 11 | 0 | 5,682 | 0 | 0 | 0 | 149 | 03/20/2052 | 1.A |
| 36179X1L8 | G2 MA8423 | 09/01/2026 | MBS PAYDOWN | | 879 | 879 | 762 | 872 | 0 | 7 | 0 | 7 | 0 | 879 | 0 | 0 | 0 | 14 | 11/20/2052 | 1.A |
| 3620AC3Z5 | GN 726316 | 09/01/2026 | MBS PAYDOWN | | 605 | 605 | 633 | 607 | 0 | (2) | 0 | (2) | 0 | 605 | 0 | 0 | 0 | 21 | 09/15/2039 | 1.A |
| 3620AC6V1 | GN 726384 | 09/01/2026 | MBS PAYDOWN | | 1,023 | 1,023 | 1,070 | 1,026 | 0 | (3) | 0 | (3) | 0 | 1,023 | 0 | 0 | 0 | 35 | 10/15/2039 | 1.A |
| 36213E-P8-3 | GN 552247 | 09/01/2026 | MBS PAYDOWN | | 100 | 100 | 105 | 100 | 0 | 0 | 0 | 0 | 0 | 100 | 0 | 0 | 0 | 4 | 12/15/2031 | 1.A |
| 36241L-7B6 | G2 783590 | 09/01/2026 | MBS PAYDOWN | | 11,084 | 11,084 | 12,143 | 11,186 | 0 | (102) | 0 | (102) | 0 | 11,084 | 0 | 0 | 0 | 331 | 06/20/2041 | 1.A |
| 38374L-5Y3 | GNR 2005-74 HB | 09/01/2026 | MBS PAYDOWN | | 2 | 2 | 2 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 09/16/2035 | 1.A |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 352,324 | 352,324 | 359,831 | 352,814 | 0 | (490) | 0 | (490) | 0 | 352,324 | 0 | 0 | 0 | 6,622 | XXX | XXX |
| 38380J-Z5-0 | GNR 2018-81 AE | 09/01/2026 | MBS PAYDOWN | | 120,366 | 120,366 | 109,876 | 119,395 | 0 | 971 | 0 | 971 | 0 | 120,366 | 0 | 0 | 0 | 2,488 | 04/16/2059 | 1.A |
| 38381H-4P3 | GNR 2023-44 AE | 09/01/2026 | MBS PAYDOWN | | 81,317 | 81,317 | 79,583 | 81,151 | 0 | 166 | 0 | 166 | 0 | 81,317 | 0 | 0 | 0 | 2,454 | 01/16/2063 | 1.A |
| 38381J-HF0 | GNR 2023-62 AC | 09/01/2026 | MBS PAYDOWN | | 43,250 | 43,250 | 38,023 | 42,935 | 0 | 315 | 0 | 315 | 0 | 43,250 | 0 | 0 | 0 | 937 | 06/16/2063 | 1.A |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 244,933 | 244,933 | 227,482 | 243,481 | 0 | 1,452 | 0 | 1,452 | 0 | 244,933 | 0 | 0 | 0 | 5,879 | XXX | XXX |
| 3128LX-GZ7 | FG G02016 | 09/01/2026 | MBS PAYDOWN | | 2,017 | 2,017 | 1,992 | 2,015 | 0 | 2 | 0 | 2 | 0 | 2,017 | 0 | 0 | 0 | 64 | 11/01/2035 | 1.A |
| 3128M6-AX6 | FG G04222 | 09/01/2026 | MBS PAYDOWN | | 4,425 | 4,425 | 4,945 | 4,478 | 0 | (53) | 0 | (53) | 0 | 4,425 | 0 | 0 | 0 | 163 | 04/01/2038 | 1.A |
| 3128MA-BS7 | FG G07849 | 09/01/2026 | MBS PAYDOWN | | 33,842 | 33,842 | 35,233 | 33,940 | 0 | (98) | 0 | (98) | 0 | 33,842 | 0 | 0 | 0 | 789 | 05/01/2044 | 1.A |
| 3128M1-V6-4 | FG G08636 | 09/01/2026 | MBS PAYDOWN | | 986 | 986 | 1,015 | 988 | 0 | (2) | 0 | (2) | 0 | 986 | 0 | 0 | 0 | 23 | 04/01/2045 | 1.A |
| 3128P8-EX5 | FG G91950 | 09/01/2026 | MBS PAYDOWN | | 23,851 | 23,851 | 24,913 | 23,936 | 0 | (84) | 0 | (84) | 0 | 23,851 | 0 | 0 | 0 | 572 | 09/01/2037 | 1.A |
| 31292S-A6-7 | FG G09029 | 09/01/2026 | MBS PAYDOWN | | 49,830 | 49,830 | 45,289 | 49,482 | 0 | 348 | 0 | 348 | 0 | 49,830 | 0 | 0 | 0 | 990 | 03/01/2043 | 1.A |
| 312935-XX0 | FG A88795 | 09/01/2026 | MBS PAYDOWN | | 1,201 | 1,201 | 1,184 | 1,200 | 0 | 1 | 0 | 1 | 0 | 1,201 | 0 | 0 | 0 | 40 | 02/01/2033 | 1.A |
| 312944-CQ2 | FG A95479 | 09/01/2026 | MBS PAYDOWN | | 1,255 | 1,255 | 1,264 | 1,256 | 0 | (1) | 0 | (1) | 0 | 1,255 | 0 | 0 | 0 | 33 | 12/01/2040 | 1.A |
| 312946-PD2 | FG A97620 | 09/01/2026 | MBS PAYDOWN | | 4,676 | 4,676 | 4,807 | 4,684 | 0 | (8) | 0 | (8) | 0 | 4,676 | 0 | 0 | 0 | 137 | 03/01/2041 | 1.A |
| 31297G-MK4 | FG A28462 | 09/01/2026 | MBS PAYDOWN | | 6,241 | 6,241 | 6,172 | 6,219 | 0 | 22 | 0 | 22 | 0 | 6,241 | 0 | 0 | 0 | 200 | 11/01/2034 | 1.A |
| 31297H-4M8 | FG A29828 | 09/01/2026 | MBS PAYDOWN | | 1,108 | 1,108 | 1,090 | 1,106 | 0 | 1 | 0 | 1 | 0 | 1,108 | 0 | 0 | 0 | 37 | 02/01/2035 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31297T-XD 0 | FG A87876 | 09/01/2026 | MBS PAYDOWN | | 2,666 | 2,666 | 2,629 | 2,663 | 0 | 4 | 0 | 4 | 0 | 2,666 | 0 | 0 | 0 | 86 | 09/01/2035 | 1.A |
| 3131XJ-JP 3 | FR ZM1170 | 09/01/2026 | MBS PAYDOWN | | 3,149 | 3,149 | 3,194 | 3,153 | 0 | (4) | 0 | (4) | 0 | 3,149 | 0 | 0 | 0 | 72 | 05/01/2046 | 1.A |
| 3132A5-EU 5 | FR ZS4647 | 09/01/2026 | MBS PAYDOWN | | 1,757 | 1,757 | 1,786 | 1,759 | 0 | (2) | 0 | (2) | 0 | 1,757 | 0 | 0 | 0 | 41 | 01/01/2046 | 1.A |
| 3132A5-EY 7 | FR ZS4651 | 09/01/2026 | MBS PAYDOWN | | 2,432 | 2,432 | 2,473 | 2,435 | 0 | (3) | 0 | (3) | 0 | 2,432 | 0 | 0 | 0 | 56 | 03/01/2046 | 1.A |
| 3132AE-J9 8 | FR ZT2088 | 09/01/2026 | MBS PAYDOWN | | 3,669 | 3,669 | 3,908 | 3,690 | 0 | (20) | 0 | (20) | 0 | 3,669 | 0 | 0 | 0 | 110 | 06/01/2049 | 1.A |
| 3132D5-3K 6 | FR SB8002 | 09/01/2026 | MBS PAYDOWN | | 18,694 | 18,694 | 19,299 | 18,771 | 0 | (76) | 0 | (76) | 0 | 18,694 | 0 | 0 | 0 | 372 | 08/01/2034 | 1.A |
| 3132D5-3T 7 | FR SB8010 | 09/01/2026 | MBS PAYDOWN | | 17,528 | 17,528 | 17,680 | 17,546 | 0 | (18) | 0 | (18) | 0 | 17,528 | 0 | 0 | 0 | 283 | 10/01/2034 | 1.A |
| 3132D5-4U 3 | FR SB8035 | 09/01/2026 | MBS PAYDOWN | | 29,460 | 29,460 | 30,075 | 29,529 | 0 | (69) | 0 | (69) | 0 | 29,460 | 0 | 0 | 0 | 489 | 03/01/2035 | 1.A |
| 3132D5-5N 8 | FR SB8053 | 09/01/2026 | MBS PAYDOWN | | 15,863 | 15,863 | 16,722 | 15,962 | 0 | (98) | 0 | (98) | 0 | 15,863 | 0 | 0 | 0 | 262 | 07/01/2035 | 1.A |
| 3132DM-7L 3 | FR SD8899 | 09/01/2026 | MBS PAYDOWN | | 30,019 | 30,019 | 28,673 | 29,975 | 0 | 44 | 0 | 44 | 0 | 30,019 | 0 | 0 | 0 | 400 | 02/01/2052 | 1.A |
| 3132DN-3S 0 | FR SD1709 | 09/01/2026 | MBS PAYDOWN | | 23,687 | 23,687 | 23,939 | 23,715 | 0 | (29) | 0 | (29) | 0 | 23,687 | 0 | 0 | 0 | 874 | 09/01/2052 | 1.A |
| 3132DN-5Z 2 | FR SD1764 | 09/01/2026 | MBS PAYDOWN | | 30,891 | 30,891 | 30,755 | 30,880 | 0 | 12 | 0 | 12 | 0 | 30,891 | 0 | 0 | 0 | 1,015 | 10/01/2052 | 1.A |
| 3132DN-B3 6 | FR SD0958 | 09/01/2026 | MBS PAYDOWN | | 2,048 | 2,048 | 1,994 | 2,044 | 0 | 4 | 0 | 4 | 0 | 2,048 | 0 | 0 | 0 | 49 | 04/01/2052 | 1.A |
| 3132DN-HK 2 | FR SD1147 | 09/01/2026 | MBS PAYDOWN | | 14,794 | 14,794 | 11,789 | 14,655 | 0 | 140 | 0 | 140 | 0 | 14,794 | 0 | 0 | 0 | 183 | 02/01/2052 | 1.A |
| 3132DP-EP 9 | FR SD1942 | 09/01/2026 | MBS PAYDOWN | | 19,276 | 19,276 | 18,951 | 19,247 | 0 | 29 | 0 | 29 | 0 | 19,276 | 0 | 0 | 0 | 682 | 12/01/2052 | 1.A |
| 3132DP-UZ 9 | FR SD2400 | 09/01/2026 | MBS PAYDOWN | | 5,625 | 5,625 | 5,820 | 5,644 | 0 | (19) | 0 | (19) | 0 | 5,625 | 0 | 0 | 0 | 204 | 02/01/2053 | 1.A |
| 3132DP-VL 9 | FR SD2419 | 09/01/2026 | MBS PAYDOWN | | 19,375 | 19,375 | 19,744 | 19,407 | 0 | (33) | 0 | (33) | 0 | 19,375 | 0 | 0 | 0 | 640 | 02/01/2053 | 1.A |
| 3132DQ-AD 8 | FR SD2704 | 09/01/2026 | MBS PAYDOWN | | 8,062 | 8,062 | 8,091 | 8,064 | 0 | (1) | 0 | (1) | 0 | 8,062 | 0 | 0 | 0 | 277 | 04/01/2053 | 1.A |
| 3132DV-3M5 | FR SD8004 | 09/01/2026 | MBS PAYDOWN | | 52,459 | 52,459 | 46,991 | 52,132 | 0 | 327 | 0 | 327 | 0 | 52,459 | 0 | 0 | 0 | 1,042 | 08/01/2049 | 1.A |
| 3132DV-3Q 6 | FR SD8007 | 09/01/2026 | MBS PAYDOWN | | 158 | 158 | 168 | 159 | 0 | (1) | 0 | (1) | 0 | 158 | 0 | 0 | 0 | 5 | 08/01/2049 | 1.A |
| 3132DV-3T 0 | FR SD8010 | 09/01/2026 | MBS PAYDOWN | | 115,465 | 115,465 | 103,419 | 114,635 | 0 | 830 | 0 | 830 | 0 | 115,465 | 0 | 0 | 0 | 2,301 | 09/01/2049 | 1.A |
| 3132DV-7L 3 | FR SD8099 | 09/01/2026 | MBS PAYDOWN | | 105,861 | 105,861 | 90,943 | 105,029 | 0 | 831 | 0 | 831 | 0 | 105,861 | 0 | 0 | 0 | 1,768 | 10/01/2050 | 1.A |
| 3132DV-KU 8 | FR SD7507 | 09/01/2026 | MBS PAYDOWN | | 31,413 | 31,413 | 32,906 | 31,505 | 0 | (92) | 0 | (92) | 0 | 31,413 | 0 | 0 | 0 | 629 | 11/01/2049 | 1.A |
| 3132DV-KW 4 | FR SD7509 | 09/01/2026 | MBS PAYDOWN | | 29,767 | 29,767 | 30,835 | 29,835 | 0 | (68) | 0 | (68) | 0 | 29,767 | 0 | 0 | 0 | 596 | 11/01/2049 | 1.A |
| 3132DV-L6 0 | FR SD7549 | 09/01/2026 | MBS PAYDOWN | | 16,653 | 16,653 | 13,315 | 16,478 | 0 | 175 | 0 | 175 | 0 | 16,653 | 0 | 0 | 0 | 219 | 01/01/2052 | 1.A |
| 3132DV-ME 6 | FR SD7555 | 09/01/2026 | MBS PAYDOWN | | 27,299 | 27,299 | 25,264 | 27,172 | 0 | 127 | 0 | 127 | 0 | 27,299 | 0 | 0 | 0 | 546 | 08/01/2052 | 1.A |
| 3132DWAD 5 | FR SD8104 | 09/01/2026 | MBS PAYDOWN | | 40,282 | 40,282 | 31,324 | 39,863 | 0 | 418 | 0 | 418 | 0 | 40,282 | 0 | 0 | 0 | 401 | 11/01/2050 | 1.A |
| 3132DWAH 6 | FR SD8108 | 09/01/2026 | MBS PAYDOWN | | 123,198 | 123,198 | 110,137 | 122,435 | 0 | 764 | 0 | 764 | 0 | 123,198 | 0 | 0 | 0 | 2,581 | 11/01/2050 | 1.A |
| 3132DWCU 5 | FR SD8183 | 09/01/2026 | MBS PAYDOWN | | 42,014 | 42,014 | 38,890 | 41,833 | 0 | 182 | 0 | 182 | 0 | 42,014 | 0 | 0 | 0 | 700 | 12/01/2051 | 1.A |
| 3132GE-P9 5 | FG Q01348 | 09/01/2026 | MBS PAYDOWN | | 927 | 927 | 962 | 930 | 0 | (2) | 0 | (2) | 0 | 927 | 0 | 0 | 0 | 28 | 06/01/2041 | 1.A |
| 3132GF-5X 1 | FG Q02662 | 09/01/2026 | MBS PAYDOWN | | 6,879 | 6,879 | 7,348 | 6,917 | 0 | (38) | 0 | (38) | 0 | 6,879 | 0 | 0 | 0 | 211 | 08/01/2041 | 1.A |
| 3132GF-FX 0 | FG Q01982 | 09/01/2026 | MBS PAYDOWN | | 452 | 452 | 483 | 454 | 0 | (2) | 0 | (2) | 0 | 452 | 0 | 0 | 0 | 14 | 07/01/2041 | 1.A |
| 3132GF-YY 7 | FG Q02527 | 09/01/2026 | MBS PAYDOWN | | 1,320 | 1,320 | 1,370 | 1,323 | 0 | (3) | 0 | (3) | 0 | 1,320 | 0 | 0 | 0 | 39 | 08/01/2041 | 1.A |
| 3132GG-CL 7 | FG Q02775 | 09/01/2026 | MBS PAYDOWN | | 3,446 | 3,446 | 3,681 | 3,461 | 0 | (15) | 0 | (15) | 0 | 3,446 | 0 | 0 | 0 | 104 | 08/01/2041 | 1.A |
| 3132GU-HH 9 | FG Q08951 | 09/01/2026 | MBS PAYDOWN | | 4,195 | 4,195 | 4,516 | 4,216 | 0 | (21) | 0 | (21) | 0 | 4,195 | 0 | 0 | 0 | 98 | 06/01/2042 | 1.A |
| 3132GU-KH 6 | FG Q08996 | 09/01/2026 | MBS PAYDOWN | | 29,033 | 29,033 | 30,259 | 29,118 | 0 | (85) | 0 | (85) | 0 | 29,033 | 0 | 0 | 0 | 676 | 06/01/2042 | 1.A |
| 3132HL-LD 3 | FG Q10324 | 09/01/2026 | MBS PAYDOWN | | 27,765 | 27,765 | 28,832 | 27,833 | 0 | (68) | 0 | (68) | 0 | 27,765 | 0 | 0 | 0 | 633 | 08/01/2042 | 1.A |
| 3132HN-HB 6 | FG Q12050 | 09/01/2026 | MBS PAYDOWN | | 17,839 | 17,839 | 18,555 | 17,888 | 0 | (49) | 0 | (49) | 0 | 17,839 | 0 | 0 | 0 | 417 | 10/01/2042 | 1.A |
| 3132JP-3K 6 | FG Q22602 | 09/01/2026 | MBS PAYDOWN | | 344 | 344 | 355 | 348 | 0 | (3) | 0 | (3) | 0 | 344 | 0 | 0 | 0 | 9 | 10/01/2043 | 1.A |
| 3132L5-B2 8 | FG V80057 | 09/01/2026 | MBS PAYDOWN | | 3,446 | 3,446 | 3,583 | 3,453 | 0 | (7) | 0 | (7) | 0 | 3,446 | 0 | 0 | 0 | 67 | 05/01/2043 | 1.A |
| 3132L7-F9 5 | FG V81992 | 09/01/2026 | MBS PAYDOWN | | 7,864 | 7,864 | 8,286 | 7,895 | 0 | (30) | 0 | (30) | 0 | 7,864 | 0 | 0 | 0 | 209 | 10/01/2045 | 1.A |
| 3132M9-MN 1 | FG Q28765 | 09/01/2026 | MBS PAYDOWN | | 28,152 | 28,152 | 30,022 | 28,315 | 0 | (163) | 0 | (163) | 0 | 28,152 | 0 | 0 | 0 | 734 | 05/01/2044 | 1.A |
| 31335A-5Q 7 | FG G60855 | 09/01/2026 | MBS PAYDOWN | | 11,270 | 11,270 | 12,133 | 11,354 | 0 | (84) | 0 | (84) | 0 | 11,270 | 0 | 0 | 0 | 331 | 12/01/2045 | 1.A |
| 31335A-NJ 3 | FG G60393 | 09/01/2026 | MBS PAYDOWN | | 19,560 | 19,560 | 20,422 | 19,617 | 0 | (57) | 0 | (57) | 0 | 19,560 | 0 | 0 | 0 | 452 | 01/01/2046 | 1.A |
| 31335A-PZ 5 | FG G60440 | 09/01/2026 | MBS PAYDOWN | | 24,314 | 24,314 | 24,314 | 24,314 | 0 | 0 | 0 | 0 | 0 | 24,314 | 0 | 0 | 0 | 565 | 03/01/2046 | 1.A |
| 31335B-AV 8 | FG G60920 | 09/01/2026 | MBS PAYDOWN | | 14,659 | 14,659 | 15,791 | 14,748 | 0 | (89) | 0 | (89) | 0 | 14,659 | 0 | 0 | 0 | 430 | 04/01/2046 | 1.A |
| 3133AL-GC 4 | FR Q06367 | 09/01/2026 | MBS PAYDOWN | | 26,748 | 26,748 | 28,478 | 26,855 | 0 | (107) | 0 | (107) | 0 | 26,748 | 0 | 0 | 0 | 529 | 01/01/2050 | 1.A |
| 3133A2-BZ 2 | FR Q07256 | 09/01/2026 | MBS PAYDOWN | | 120 | 120 | 127 | 121 | 0 | 0 | 0 | 0 | 0 | 120 | 0 | 0 | 0 | 2 | 02/01/2050 | 1.A |
| 3133A6-JS 1 | FR Q08273 | 09/01/2026 | MBS PAYDOWN | | 30,857 | 30,857 | 32,322 | 30,935 | 0 | (78) | 0 | (78) | 0 | 30,857 | 0 | 0 | 0 | 527 | 06/01/2050 | 1.A |
| 3133AN-SN 5 | FR Q24125 | 09/01/2026 | MBS PAYDOWN | | 16,625 | 16,625 | 17,055 | 16,645 | 0 | (20) | 0 | (20) | 0 | 16,625 | 0 | 0 | 0 | 222 | 07/01/2051 | 1.A |
| 3133AQ-CA 3 | FR Q25465 | 09/01/2026 | MBS PAYDOWN | | 104,656 | 104,656 | 102,203 | 104,533 | 0 | 123 | 0 | 123 | 0 | 104,656 | 0 | 0 | 0 | 1,856 | 08/01/2051 | 1.A |
| 3133AS-EH 2 | FR Q27336 | 09/01/2026 | MBS PAYDOWN | | 12,898 | 12,898 | 13,190 | 12,918 | 0 | (20) | 0 | (20) | 0 | 12,898 | 0 | 0 | 0 | 153 | 09/01/2051 | 1.A |
| 3133AS-RR 6 | FR Q27696 | 09/01/2026 | MBS PAYDOWN | | 17,357 | 17,357 | 17,752 | 17,380 | 0 | (22) | 0 | (22) | 0 | 17,357 | 0 | 0 | 0 | 212 | 09/01/2051 | 1.A |
| 3133AY-VR 8 | FR Q32424 | 09/01/2026 | MBS PAYDOWN | | 24,083 | 24,083 | 23,966 | 24,078 | 0 | 4 | 0 | 4 | 0 | 24,083 | 0 | 0 | 0 | 301 | 12/01/2051 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3133BD-NC | 3 FR QD0087 | 09/01/2026 | MBS PAYDOWN | | 6,468 | 6,468 | 6,499 | 6,469 | 0 | (1) | 0 | (1) | 0 | 6,468 | 0 | 0 | 0 | 86 | 12/01/2051 | 1.A |
| 3133B9-KS | 2 FR QE0316 | 09/01/2026 | MBS PAYDOWN | | 4,624 | 4,624 | 4,497 | 4,614 | 0 | 10 | 0 | 10 | 0 | 4,624 | 0 | 0 | 0 | 110 | 04/01/2052 | 1.A |
| 3133B3-CE | 3 FR QE1997 | 09/01/2026 | MBS PAYDOWN | | 44,154 | 44,154 | 43,533 | 44,077 | 0 | 77 | 0 | 77 | 0 | 44,154 | 0 | 0 | 0 | 1,223 | 05/01/2052 | 1.A |
| 3133BP-F2 | 9 FR QF1985 | 09/01/2026 | MBS PAYDOWN | | 339 | 339 | 334 | 339 | 0 | 0 | 0 | 0 | 0 | 339 | 0 | 0 | 0 | 11 | 10/01/2052 | 1.A |
| 3133BS-PH | 9 FR QF4924 | 09/01/2026 | MBS PAYDOWN | | 2,548 | 2,548 | 2,593 | 2,554 | 0 | (6) | 0 | (6) | 0 | 2,548 | 0 | 0 | 0 | 102 | 12/01/2052 | 1.A |
| 3133JL-YK | 9 FR QJ7914 | 09/01/2026 | MBS PAYDOWN | | 548 | 548 | 511 | 547 | 0 | 1 | 0 | 1 | 0 | 548 | 0 | 0 | 0 | 9 | 07/01/2051 | 1.A |
| 3133KK-3X | 5 FR RA5414 | 09/01/2026 | MBS PAYDOWN | | 16,359 | 16,359 | 17,125 | 16,404 | 0 | (46) | 0 | (46) | 0 | 16,359 | 0 | 0 | 0 | 274 | 01/01/2051 | 1.A |
| 3133KL-2H | 9 FR RA5276 | 09/01/2026 | MBS PAYDOWN | | 16,335 | 16,335 | 13,831 | 16,174 | 0 | 161 | 0 | 161 | 0 | 16,335 | 0 | 0 | 0 | 272 | 05/01/2051 | 1.A |
| 3133KM-JE | 6 FR RA5661 | 09/01/2026 | MBS PAYDOWN | | 4,187 | 4,187 | 3,311 | 4,139 | 0 | 48 | 0 | 48 | 0 | 4,187 | 0 | 0 | 0 | 55 | 07/01/2051 | 1.A |
| 3133KM-LL | 7 FR RA5731 | 09/01/2026 | MBS PAYDOWN | | 1,841 | 1,841 | 1,494 | 1,824 | 0 | 17 | 0 | 17 | 0 | 1,841 | 0 | 0 | 0 | 24 | 08/01/2051 | 1.A |
| 3133KN-A9 | 4 FR RA6332 | 09/01/2026 | MBS PAYDOWN | | 52,781 | 52,781 | 46,356 | 52,431 | 0 | 350 | 0 | 350 | 0 | 52,781 | 0 | 0 | 0 | 699 | 11/01/2051 | 1.A |
| 31371L-ZS | 1 FN 255553 | 09/01/2026 | MBS PAYDOWN | | 3,017 | 3,017 | 2,978 | 3,014 | 0 | 3 | 0 | 3 | 0 | 3,017 | 0 | 0 | 0 | 101 | 01/01/2035 | 1.A |
| 31371M-RQ | 2 FN 256195 | 09/01/2026 | MBS PAYDOWN | | 431 | 431 | 428 | 431 | 0 | 0 | 0 | 0 | 0 | 431 | 0 | 0 | 0 | 14 | 04/01/2036 | 1.A |
| 31389M-RC | 3 FN 629683 | 09/01/2026 | MBS PAYDOWN | | 8 | 8 | 9 | 8 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 0 | 01/01/2032 | 1.A |
| 3138A5-TV | 4 FN AH1163 | 09/01/2026 | MBS PAYDOWN | | 1,607 | 1,607 | 1,671 | 1,611 | 0 | (3) | 0 | (3) | 0 | 1,607 | 0 | 0 | 0 | 43 | 01/01/2041 | 1.A |
| 3138A6-LD | 0 FN AH1823 | 09/01/2026 | MBS PAYDOWN | | 238 | 238 | 248 | 239 | 0 | 0 | 0 | 0 | 0 | 238 | 0 | 0 | 0 | 8 | 02/01/2041 | 1.A |
| 3138A8-YJ | 9 FN AH7012 | 09/01/2026 | MBS PAYDOWN | | 2,135 | 2,135 | 2,240 | 2,140 | 0 | (5) | 0 | (5) | 0 | 2,135 | 0 | 0 | 0 | 71 | 03/01/2041 | 1.A |
| 3138AB-ZY | 8 FN AH9758 | 09/01/2026 | MBS PAYDOWN | | 486 | 486 | 524 | 492 | 0 | (6) | 0 | (6) | 0 | 486 | 0 | 0 | 0 | 16 | 04/01/2041 | 1.A |
| 3138AM-MT | 9 FN AI7569 | 09/01/2026 | MBS PAYDOWN | | 472 | 472 | 501 | 475 | 0 | (2) | 0 | (2) | 0 | 472 | 0 | 0 | 0 | 14 | 09/01/2041 | 1.A |
| 3138AW-4W | 0 FN AJ5336 | 09/01/2026 | MBS PAYDOWN | | 48 | 48 | 50 | 49 | 0 | (1) | 0 | (1) | 0 | 48 | 0 | 0 | 0 | 1 | 11/01/2026 | 1.A |
| 3138ED-RS | 0 FN AI7696 | 09/01/2026 | MBS PAYDOWN | | 10,332 | 10,332 | 11,323 | 10,414 | 0 | (82) | 0 | (82) | 0 | 10,332 | 0 | 0 | 0 | 301 | 12/01/2041 | 1.A |
| 3138E8-P9 | 7 FN AK8047 | 09/01/2026 | MBS PAYDOWN | | 71 | 71 | 73 | 72 | 0 | (1) | 0 | (1) | 0 | 71 | 0 | 0 | 0 | 1 | 02/01/2027 | 1.A |
| 3138EJ-FR | 4 FN AL1975 | 09/01/2026 | MBS PAYDOWN | | 16,322 | 16,322 | 17,490 | 16,428 | 0 | (107) | 0 | (107) | 0 | 16,322 | 0 | 0 | 0 | 382 | 06/01/2032 | 1.A |
| 3138EK-G7 | 4 FN AL2921 | 09/01/2026 | MBS PAYDOWN | | 7,969 | 7,969 | 8,442 | 7,998 | 0 | (29) | 0 | (29) | 0 | 7,969 | 0 | 0 | 0 | 184 | 08/01/2042 | 1.A |
| 3138EM-WE | 3 FN AL5162 | 09/01/2026 | MBS PAYDOWN | | 130,040 | 130,040 | 117,965 | 129,141 | 0 | 899 | 0 | 899 | 0 | 130,040 | 0 | 0 | 0 | 2,593 | 09/01/2043 | 1.A |
| 3138EM-Y5 | 4 FN AL5231 | 09/01/2026 | MBS PAYDOWN | | 1,436 | 1,436 | 1,552 | 1,445 | 0 | (9) | 0 | (9) | 0 | 1,436 | 0 | 0 | 0 | 43 | 09/01/2042 | 1.A |
| 3138EN-T8 | 2 FN AL5974 | 09/01/2026 | MBS PAYDOWN | | 3,050 | 3,050 | 3,394 | 3,090 | 0 | (40) | 0 | (40) | 0 | 3,050 | 0 | 0 | 0 | 103 | 07/01/2037 | 1.A |
| 3138EQ-LB | 6 FN AL7521 | 09/01/2026 | MBS PAYDOWN | | 37,884 | 37,884 | 41,826 | 38,366 | 0 | (483) | 0 | (483) | 0 | 37,884 | 0 | 0 | 0 | 1,263 | 06/01/2039 | 1.A |
| 3138ER-TC | 4 FN AL9546 | 09/01/2026 | MBS PAYDOWN | | 909 | 909 | 976 | 912 | 0 | (4) | 0 | (4) | 0 | 909 | 0 | 0 | 0 | 21 | 11/01/2046 | 1.A |
| 3138EF-QZ | 2 FN AL8571 | 09/01/2026 | MBS PAYDOWN | | 9,286 | 9,286 | 10,569 | 9,440 | 0 | (154) | 0 | (154) | 0 | 9,286 | 0 | 0 | 0 | 342 | 03/01/2040 | 1.A |
| 3138M6-AB | 3 FN AP2701 | 09/01/2026 | MBS PAYDOWN | | 15,168 | 15,168 | 15,627 | 15,209 | 0 | (41) | 0 | (41) | 0 | 15,168 | 0 | 0 | 0 | 340 | 09/01/2042 | 1.A |
| 3138MC-V2 | 7 FN AP8732 | 09/01/2026 | MBS PAYDOWN | | 878 | 878 | 939 | 881 | 0 | (2) | 0 | (2) | 0 | 878 | 0 | 0 | 0 | 20 | 10/01/2042 | 1.A |
| 3138MG-M7 | 7 FN AQ1281 | 09/01/2026 | MBS PAYDOWN | | 2,442 | 2,442 | 2,517 | 2,447 | 0 | (5) | 0 | (5) | 0 | 2,442 | 0 | 0 | 0 | 49 | 02/01/2043 | 1.A |
| 3138MS-G8 | 0 FN AQ9994 | 09/01/2026 | MBS PAYDOWN | | 11,693 | 11,693 | 11,254 | 11,618 | 0 | 75 | 0 | 75 | 0 | 11,693 | 0 | 0 | 0 | 234 | 02/01/2043 | 1.A |
| 3138NY-CK | 5 FN AR2001 | 09/01/2026 | MBS PAYDOWN | | 787 | 787 | 775 | 786 | 0 | 1 | 0 | 1 | 0 | 787 | 0 | 0 | 0 | 16 | 02/01/2043 | 1.A |
| 3138W0-VH | 9 FN AR8315 | 09/01/2026 | MBS PAYDOWN | | 81,170 | 81,170 | 77,017 | 80,845 | 0 | 325 | 0 | 325 | 0 | 81,170 | 0 | 0 | 0 | 1,941 | 02/01/2043 | 1.A |
| 3138W4-CU | 3 FN AR6382 | 09/01/2026 | MBS PAYDOWN | | 36,508 | 36,508 | 37,064 | 36,547 | 0 | (39) | 0 | (39) | 0 | 36,508 | 0 | 0 | 0 | 748 | 02/01/2043 | 1.A |
| 3138WA-6D | 4 FN AS1767 | 09/01/2026 | MBS PAYDOWN | | 11,535 | 11,535 | 12,123 | 11,568 | 0 | (33) | 0 | (33) | 0 | 11,535 | 0 | 0 | 0 | 324 | 02/01/2044 | 1.A |
| 3138WC-X8 | 1 FN AS3402 | 09/01/2026 | MBS PAYDOWN | | 30,390 | 30,390 | 32,114 | 30,542 | 0 | (151) | 0 | (151) | 0 | 30,390 | 0 | 0 | 0 | 854 | 09/01/2044 | 1.A |
| 3138WG-V5 | 0 FN AS6935 | 09/01/2026 | MBS PAYDOWN | | 20,017 | 20,017 | 20,505 | 20,050 | 0 | (33) | 0 | (33) | 0 | 20,017 | 0 | 0 | 0 | 477 | 04/01/2046 | 1.A |
| 3138WH-CK | 2 FN AS7401 | 09/01/2026 | MBS PAYDOWN | | 5,771 | 5,771 | 6,080 | 5,786 | 0 | (15) | 0 | (15) | 0 | 5,771 | 0 | 0 | 0 | 155 | 06/01/2046 | 1.A |
| 3138WP-A2 | 0 FN AT1824 | 09/01/2026 | MBS PAYDOWN | | 34,559 | 34,559 | 31,368 | 34,315 | 0 | 243 | 0 | 243 | 0 | 34,559 | 0 | 0 | 0 | 662 | 05/01/2043 | 1.A |
| 3138X3-XS | 6 FN AU4288 | 09/01/2026 | MBS PAYDOWN | | 6,603 | 6,603 | 6,890 | 6,621 | 0 | (18) | 0 | (18) | 0 | 6,603 | 0 | 0 | 0 | 175 | 09/01/2043 | 1.A |
| 3138XD-CW | 8 FN AV1884 | 09/01/2026 | MBS PAYDOWN | | 5,288 | 5,288 | 5,536 | 5,310 | 0 | (22) | 0 | (22) | 0 | 5,288 | 0 | 0 | 0 | 124 | 12/01/2033 | 1.A |
| 3138XT-N8 | 4 FN AW4014 | 09/01/2026 | MBS PAYDOWN | | 6,465 | 6,465 | 6,767 | 6,486 | 0 | (21) | 0 | (21) | 0 | 6,465 | 0 | 0 | 0 | 151 | 05/01/2034 | 1.A |
| 31392R-YX | 3 FHR 2489 PE | 09/01/2026 | MBS PAYDOWN | | 4,125 | 4,125 | 4,247 | 4,137 | 0 | (12) | 0 | (12) | 0 | 4,125 | 0 | 0 | 0 | 165 | 08/15/2032 | 1.A |
| 31402D-CN | 4 FN 725705 | 09/01/2026 | MBS PAYDOWN | | 2,707 | 2,707 | 2,657 | 2,702 | 0 | 5 | 0 | 5 | 0 | 2,707 | 0 | 0 | 0 | 91 | 08/01/2034 | 1.A |
| 31402R-FT | 1 FN 735578 | 09/01/2026 | MBS PAYDOWN | | 1,591 | 1,591 | 1,553 | 1,587 | 0 | 4 | 0 | 4 | 0 | 1,591 | 0 | 0 | 0 | 53 | 06/01/2035 | 1.A |
| 31402R-JV | 2 FN 735676 | 09/01/2026 | MBS PAYDOWN | | 15,342 | 15,342 | 16,934 | 15,537 | 0 | (195) | 0 | (195) | 0 | 15,342 | 0 | 0 | 0 | 512 | 07/01/2035 | 1.A |
| 31403D-DK | 4 FN 745418 | 09/01/2026 | MBS PAYDOWN | | 5,560 | 5,560 | 6,044 | 5,609 | 0 | (49) | 0 | (49) | 0 | 5,560 | 0 | 0 | 0 | 205 | 04/01/2036 | 1.A |
| 31403D-GY | 9 FN 745515 | 09/01/2026 | MBS PAYDOWN | | 1,713 | 1,713 | 1,689 | 1,710 | 0 | 2 | 0 | 2 | 0 | 1,713 | 0 | 0 | 0 | 58 | 05/01/2036 | 1.A |
| 31403D-T3 | 3 FN 745870 | 09/01/2026 | MBS PAYDOWN | | 2,398 | 2,398 | 2,345 | 2,393 | 0 | 5 | 0 | 5 | 0 | 2,398 | 0 | 0 | 0 | 78 | 10/01/2036 | 1.A |
| 31405G-AU | 4 FN 788519 | 09/01/2026 | MBS PAYDOWN | | 1,268 | 1,268 | 1,251 | 1,267 | 0 | 1 | 0 | 1 | 0 | 1,268 | 0 | 0 | 0 | 42 | 07/01/2034 | 1.A |
| 31407H-HS | 8 FN 831041 | 09/01/2026 | MBS PAYDOWN | | 1,415 | 1,415 | 1,384 | 1,413 | 0 | 3 | 0 | 3 | 0 | 1,415 | 0 | 0 | 0 | 47 | 10/01/2035 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31407K-L6-4 | FN 832949 | 09/01/2026 | MBS PAYDOWN | | 4,240 | 4,240 | 4,177 | 4,236 | 0 | 4 | 0 | 4 | 0 | 4,240 | 0 | 0 | 0 | 153 | 09/01/2035 | 1.A |
| 31408F-6B-0 | FN 850566 | 09/01/2026 | MBS PAYDOWN | | 896 | 896 | 879 | 894 | 0 | 1 | 0 | 1 | 0 | 896 | 0 | 0 | 0 | 30 | 01/01/2036 | 1.A |
| 31409E-FW-6 | FN 868781 | 09/01/2026 | MBS PAYDOWN | | 1,216 | 1,216 | 1,200 | 1,215 | 0 | 1 | 0 | 1 | 0 | 1,216 | 0 | 0 | 0 | 41 | 04/01/2036 | 1.A |
| 3140FG-F9-5 | FN BD6291 | 09/01/2026 | MBS PAYDOWN | | 2,474 | 2,474 | 2,475 | 2,474 | 0 | 0 | 0 | 0 | 0 | 2,474 | 0 | 0 | 0 | 50 | 11/01/2046 | 1.A |
| 3140HL-BQ-0 | FN BE0946 | 09/01/2026 | MBS PAYDOWN | | 4,303 | 4,303 | 4,307 | 4,303 | 0 | 0 | 0 | 0 | 0 | 4,303 | 0 | 0 | 0 | 86 | 11/01/2046 | 1.A |
| 3140FX-WG-3 | FN BF0646 | 09/01/2026 | MBS PAYDOWN | | 12,080 | 12,080 | 10,166 | 11,957 | 0 | 123 | 0 | 123 | 0 | 12,080 | 0 | 0 | 0 | 204 | 06/01/2062 | 1.A |
| 3140J6-CK-7 | FN BM2001 | 09/01/2026 | MBS PAYDOWN | | 11,379 | 11,379 | 11,773 | 11,408 | 0 | (29) | 0 | (29) | 0 | 11,379 | 0 | 0 | 0 | 261 | 12/01/2046 | 1.A |
| 3140J7-RN-7 | FN BM3192 | 09/01/2026 | MBS PAYDOWN | | 19,159 | 19,159 | 19,938 | 19,234 | 0 | (75) | 0 | (75) | 0 | 19,159 | 0 | 0 | 0 | 573 | 02/01/2046 | 1.A |
| 3140J8-6V-0 | FN BM4483 | 09/01/2026 | MBS PAYDOWN | | 41,481 | 41,481 | 42,962 | 41,566 | 0 | (85) | 0 | (85) | 0 | 41,481 | 0 | 0 | 0 | 1,087 | 09/01/2048 | 1.A |
| 3140J9-LU-3 | FN BM4838 | 09/01/2026 | MBS PAYDOWN | | 4,932 | 4,932 | 4,996 | 4,936 | 0 | (4) | 0 | (4) | 0 | 4,932 | 0 | 0 | 0 | 133 | 02/01/2047 | 1.A |
| 3140J9-QD-6 | FN BM4951 | 09/01/2026 | MBS PAYDOWN | | 4,644 | 4,644 | 5,101 | 4,677 | 0 | (32) | 0 | (32) | 0 | 4,644 | 0 | 0 | 0 | 127 | 09/01/2048 | 1.A |
| 3140JA-4J-4 | FN BM6224 | 09/01/2026 | MBS PAYDOWN | | 4,037 | 4,037 | 4,155 | 4,042 | 0 | (5) | 0 | (5) | 0 | 4,037 | 0 | 0 | 0 | 76 | 01/01/2035 | 1.A |
| 3140JA-C5-1 | FN BM5619 | 09/01/2026 | MBS PAYDOWN | | 6,520 | 6,520 | 6,783 | 6,528 | 0 | (8) | 0 | (8) | 0 | 6,520 | 0 | 0 | 0 | 174 | 02/01/2049 | 1.A |
| 3140JB-LD-6 | FN BM6623 | 09/01/2026 | MBS PAYDOWN | | 649 | 649 | 605 | 647 | 0 | 2 | 0 | 2 | 0 | 649 | 0 | 0 | 0 | 11 | 10/01/2050 | 1.A |
| 3140K2-P2-4 | FN BJ6740 | 09/01/2026 | MBS PAYDOWN | | 6,343 | 6,343 | 6,373 | 6,344 | 0 | (1) | 0 | (1) | 0 | 6,343 | 0 | 0 | 0 | 85 | 05/01/2051 | 1.A |
| 3140KA-M6-6 | FN BP3082 | 09/01/2026 | MBS PAYDOWN | | 2,529 | 2,529 | 2,674 | 2,533 | 0 | (4) | 0 | (4) | 0 | 2,529 | 0 | 0 | 0 | 51 | 03/01/2050 | 1.A |
| 3140LP-CJ-9 | FN BJ0972 | 09/01/2026 | MBS PAYDOWN | | 4,536 | 4,536 | 4,227 | 4,528 | 0 | 9 | 0 | 9 | 0 | 4,536 | 0 | 0 | 0 | 84 | 05/01/2051 | 1.A |
| 3140M4-4Z-4 | FN BL0839 | 09/01/2026 | MBS PAYDOWN | | 1,440 | 1,440 | 1,473 | 1,442 | 0 | (1) | 0 | (1) | 0 | 1,440 | 0 | 0 | 0 | 19 | 09/01/2051 | 1.A |
| 3140M5-CK-6 | FN BL0973 | 09/01/2026 | MBS PAYDOWN | | 21,826 | 21,826 | 21,870 | 21,829 | 0 | (3) | 0 | (3) | 0 | 21,826 | 0 | 0 | 0 | 299 | 11/01/2051 | 1.A |
| 3140M9-VQ-7 | FN BL7822 | 09/01/2026 | MBS PAYDOWN | | 17,264 | 17,264 | 17,237 | 17,262 | 0 | 2 | 0 | 2 | 0 | 17,264 | 0 | 0 | 0 | 224 | 12/01/2051 | 1.A |
| 3140MA-KW-3 | FN BL8408 | 09/01/2026 | MBS PAYDOWN | | 709 | 709 | 712 | 709 | 0 | 0 | 0 | 0 | 0 | 709 | 0 | 0 | 0 | 9 | 12/01/2051 | 1.A |
| 3140MB-7B-2 | FN BL9889 | 09/01/2026 | MBS PAYDOWN | | 41,600 | 41,600 | 40,144 | 41,477 | 0 | 123 | 0 | 123 | 0 | 41,600 | 0 | 0 | 0 | 834 | 01/01/2052 | 1.A |
| 3140MF-3Z-4 | FN BN2615 | 09/01/2026 | MBS PAYDOWN | | 73,061 | 73,061 | 71,338 | 72,959 | 0 | 103 | 0 | 103 | 0 | 73,061 | 0 | 0 | 0 | 2,245 | 07/01/2052 | 1.A |
| 3140MR-BA-4 | FN BM0032 | 09/01/2026 | MBS PAYDOWN | | 48,211 | 48,211 | 47,323 | 48,150 | 0 | 62 | 0 | 62 | 0 | 48,211 | 0 | 0 | 0 | 1,356 | 07/01/2052 | 1.A |
| 3140QD-N7-5 | FN CA6813 | 09/01/2026 | MBS PAYDOWN | | 9,245 | 9,245 | 9,898 | 9,269 | 0 | (24) | 0 | (24) | 0 | 9,245 | 0 | 0 | 0 | 168 | 12/01/2049 | 1.A |
| 3140QD-XC-3 | FN CA6074 | 09/01/2026 | MBS PAYDOWN | | 83,438 | 83,438 | 71,611 | 82,811 | 0 | 627 | 0 | 627 | 0 | 83,438 | 0 | 0 | 0 | 1,386 | 06/01/2050 | 1.A |
| 3140QG-YV-3 | FN CA8823 | 09/01/2026 | MBS PAYDOWN | | 6,811 | 6,811 | 5,543 | 6,737 | 0 | 74 | 0 | 74 | 0 | 6,811 | 0 | 0 | 0 | 93 | 02/01/2051 | 1.A |
| 3140QK-HD-3 | FN CB0227 | 09/01/2026 | MBS PAYDOWN | | 381 | 381 | 384 | 381 | 0 | 0 | 0 | 0 | 0 | 381 | 0 | 0 | 0 | 10 | 04/01/2051 | 1.A |
| 3140QK-ZA-9 | FN CB0736 | 09/01/2026 | MBS PAYDOWN | | 42,133 | 42,133 | 44,845 | 42,286 | 0 | (154) | 0 | (154) | 0 | 42,133 | 0 | 0 | 0 | 843 | 06/01/2051 | 1.A |
| 3140QM-A9-5 | FN CB1831 | 09/01/2026 | MBS PAYDOWN | | 13,335 | 13,335 | 13,476 | 13,342 | 0 | (7) | 0 | (7) | 0 | 13,335 | 0 | 0 | 0 | 179 | 10/01/2051 | 1.A |
| 3140QM-HK-5 | FN CB2045 | 09/01/2026 | MBS PAYDOWN | | 28,473 | 28,473 | 26,386 | 28,342 | 0 | 131 | 0 | 131 | 0 | 28,473 | 0 | 0 | 0 | 469 | 11/01/2051 | 1.A |
| 3140QN-B5-0 | FN CB2759 | 09/01/2026 | MBS PAYDOWN | | 84,612 | 84,612 | 74,962 | 84,015 | 0 | 597 | 0 | 597 | 0 | 84,612 | 0 | 0 | 0 | 1,691 | 02/01/2052 | 1.A |
| 3140QN-HF-2 | FN CB2929 | 09/01/2026 | MBS PAYDOWN | | 2,031 | 2,031 | 1,926 | 2,027 | 0 | 5 | 0 | 5 | 0 | 2,031 | 0 | 0 | 0 | 44 | 02/01/2052 | 1.A |
| 3140QN-PL-0 | FN CB3126 | 09/01/2026 | MBS PAYDOWN | | 1,056 | 1,056 | 1,029 | 1,055 | 0 | 1 | 0 | 1 | 0 | 1,056 | 0 | 0 | 0 | 24 | 03/01/2052 | 1.A |
| 3140QP-AQ-0 | FN CB3614 | 09/01/2026 | MBS PAYDOWN | | 56,521 | 56,521 | 54,816 | 56,392 | 0 | 129 | 0 | 129 | 0 | 56,521 | 0 | 0 | 0 | 1,523 | 05/01/2052 | 1.A |
| 3140QP-QQ-3 | FN CB4062 | 09/01/2026 | MBS PAYDOWN | | 3,089 | 3,089 | 3,068 | 3,088 | 0 | 1 | 0 | 1 | 0 | 3,089 | 0 | 0 | 0 | 96 | 07/01/2052 | 1.A |
| 3140QQ-V8-0 | FN CB5156 | 09/01/2026 | MBS PAYDOWN | | 1,801 | 1,801 | 1,867 | 1,807 | 0 | (6) | 0 | (6) | 0 | 1,801 | 0 | 0 | 0 | 78 | 11/01/2052 | 1.A |
| 3140X4-J9-8 | FN FM1187 | 09/01/2026 | MBS PAYDOWN | | 11,971 | 11,971 | 12,580 | 12,016 | 0 | (46) | 0 | (46) | 0 | 11,971 | 0 | 0 | 0 | 311 | 03/01/2047 | 1.A |
| 3140X6-2B-6 | FN FM3469 | 09/01/2026 | MBS PAYDOWN | | 5,886 | 5,886 | 6,293 | 5,915 | 0 | (29) | 0 | (29) | 0 | 5,886 | 0 | 0 | 0 | 133 | 08/01/2048 | 1.A |
| 3140X6-GQ-2 | FN FM1778 | 09/01/2026 | MBS PAYDOWN | | 2,244 | 2,244 | 2,375 | 2,250 | 0 | (6) | 0 | (6) | 0 | 2,244 | 0 | 0 | 0 | 43 | 03/01/2050 | 1.A |
| 3140X6-QL-8 | FN FM1158 | 09/01/2026 | MBS PAYDOWN | | 9,717 | 9,717 | 10,526 | 9,799 | 0 | (82) | 0 | (82) | 0 | 9,717 | 0 | 0 | 0 | 252 | 11/01/2048 | 1.A |
| 3140X7-HG-7 | FN FM3830 | 09/01/2026 | MBS PAYDOWN | | 1,913 | 1,913 | 2,028 | 1,919 | 0 | (7) | 0 | (7) | 0 | 1,913 | 0 | 0 | 0 | 38 | 04/01/2050 | 1.A |
| 3140X7-KS-7 | FN FM3904 | 09/01/2026 | MBS PAYDOWN | | 16,496 | 16,496 | 17,702 | 16,588 | 0 | (92) | 0 | (92) | 0 | 16,496 | 0 | 0 | 0 | 443 | 03/01/2049 | 1.A |
| 3140X7-L8-0 | FN FM3950 | 09/01/2026 | MBS PAYDOWN | | 48,724 | 48,724 | 52,592 | 48,968 | 0 | (243) | 0 | (243) | 0 | 48,724 | 0 | 0 | 0 | 984 | 08/01/2050 | 1.A |
| 3140X8-XP-7 | FN FM1185 | 09/01/2026 | MBS PAYDOWN | | 31,070 | 31,070 | 32,997 | 31,213 | 0 | (144) | 0 | (144) | 0 | 31,070 | 0 | 0 | 0 | 721 | 06/01/2049 | 1.A |
| 3140X9-JB-2 | FN FM3657 | 09/01/2026 | MBS PAYDOWN | | 6,958 | 6,958 | 7,405 | 6,973 | 0 | (15) | 0 | (15) | 0 | 6,958 | 0 | 0 | 0 | 142 | 12/01/2050 | 1.A |
| 3140XA-3L-4 | FN FM1102 | 09/01/2026 | MBS PAYDOWN | | 39,649 | 39,649 | 43,183 | 39,785 | 0 | (136) | 0 | (136) | 0 | 39,649 | 0 | 0 | 0 | 883 | 07/01/2049 | 1.A |
| 3140XA-H5-4 | FN FM4551 | 09/01/2026 | MBS PAYDOWN | | 3,842 | 3,842 | 4,090 | 3,857 | 0 | (15) | 0 | (15) | 0 | 3,842 | 0 | 0 | 0 | 82 | 06/01/2049 | 1.A |
| 3140XA-PZ-9 | FN FM4739 | 09/01/2026 | MBS PAYDOWN | | 3,122 | 3,122 | 3,313 | 3,135 | 0 | (13) | 0 | (13) | 0 | 3,122 | 0 | 0 | 0 | 72 | 06/01/2049 | 1.A |
| 3140XB-FY-1 | FN FM1382 | 09/01/2026 | MBS PAYDOWN | | 2,385 | 2,385 | 2,516 | 2,395 | 0 | (9) | 0 | (9) | 0 | 2,385 | 0 | 0 | 0 | 46 | 05/01/2051 | 1.A |
| 3140XB-ZV-5 | FN FM1955 | 09/01/2026 | MBS PAYDOWN | | 17,153 | 17,153 | 17,603 | 17,179 | 0 | (26) | 0 | (26) | 0 | 17,153 | 0 | 0 | 0 | 229 | 05/01/2051 | 1.A |
| 3140XC-BW-7 | FN FM1152 | 09/01/2026 | MBS PAYDOWN | | 29,096 | 29,096 | 29,776 | 29,142 | 0 | (46) | 0 | (46) | 0 | 29,096 | 0 | 0 | 0 | 378 | 07/01/2051 | 1.A |
| 3140XC-DQ-8 | FN FM4210 | 09/01/2026 | MBS PAYDOWN | | 4,778 | 4,778 | 5,070 | 4,795 | 0 | (17) | 0 | (17) | 0 | 4,778 | 0 | 0 | 0 | 95 | 04/01/2050 | 1.A |
| 3140XC-Q6-8 | FN FM3576 | 09/01/2026 | MBS PAYDOWN | | 2,717 | 2,717 | 2,873 | 2,728 | 0 | (11) | 0 | (11) | 0 | 2,717 | 0 | 0 | 0 | 54 | 02/01/2050 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31402C-RB-6 | FN FM1581 | 09/01/2026 | MBS PAYDOWN | | 22,043 | 22,043 | 22,591 | 22,068 | 0 | (25) | 0 | (25) | 0 | 22,043 | 0 | 0 | 0 | 293 | 08/01/2051 | 1.A |
| 31402C-VX-3 | FN FM1729 | 09/01/2026 | MBS PAYDOWN | | 15,153 | 15,153 | 11,960 | 14,994 | 0 | 159 | 0 | 159 | 0 | 15,153 | 0 | 0 | 0 | 204 | 09/01/2051 | 1.A |
| 31402D-SG-2 | FN FM1518 | 09/01/2026 | MBS PAYDOWN | | 26,352 | 26,352 | 25,253 | 26,295 | 0 | 58 | 0 | 58 | 0 | 26,352 | 0 | 0 | 0 | 449 | 11/01/2051 | 1.A |
| 31402E-C7-7 | FN FM1993 | 09/01/2026 | MBS PAYDOWN | | 4,606 | 4,606 | 4,489 | 4,598 | 0 | 9 | 0 | 9 | 0 | 4,606 | 0 | 0 | 0 | 106 | 07/01/2051 | 1.A |
| 31402F-A3-5 | FN FS0025 | 09/01/2026 | MBS PAYDOWN | | 19,391 | 19,391 | 19,547 | 19,399 | 0 | (8) | 0 | (8) | 0 | 19,391 | 0 | 0 | 0 | 313 | 11/01/2051 | 1.A |
| 31402F-GG-9 | FN FS0194 | 09/01/2026 | MBS PAYDOWN | | 22,498 | 22,498 | 22,432 | 22,495 | 0 | 3 | 0 | 3 | 0 | 22,498 | 0 | 0 | 0 | 372 | 01/01/2052 | 1.A |
| 31402G-FZ-7 | FN FS1083 | 09/01/2026 | MBS PAYDOWN | | 130,731 | 130,731 | 122,070 | 130,233 | 0 | 498 | 0 | 498 | 0 | 130,731 | 0 | 0 | 0 | 2,216 | 03/01/2052 | 1.A |
| 31402G-GA-1 | FN FS1092 | 09/01/2026 | MBS PAYDOWN | | 1,595 | 1,595 | 1,549 | 1,592 | 0 | 3 | 0 | 3 | 0 | 1,595 | 0 | 0 | 0 | 38 | 04/01/2052 | 1.A |
| 31402G-GW-3 | FN FS1112 | 09/01/2026 | MBS PAYDOWN | | 11,230 | 11,230 | 8,902 | 11,096 | 0 | 134 | 0 | 134 | 0 | 11,230 | 0 | 0 | 0 | 149 | 03/01/2052 | 1.A |
| 31402G-W8-4 | FN FS1556 | 09/01/2026 | MBS PAYDOWN | | 1,540 | 1,540 | 1,504 | 1,538 | 0 | 2 | 0 | 2 | 0 | 1,540 | 0 | 0 | 0 | 36 | 05/01/2052 | 1.A |
| 31402H-6X-0 | FN FS2685 | 09/01/2026 | MBS PAYDOWN | | 31,007 | 31,007 | 30,837 | 30,996 | 0 | 10 | 0 | 10 | 0 | 31,007 | 0 | 0 | 0 | 833 | 08/01/2052 | 1.A |
| 31402H-CC-9 | FN FS1866 | 09/01/2026 | MBS PAYDOWN | | 2,246 | 2,246 | 2,192 | 2,242 | 0 | 3 | 0 | 3 | 0 | 2,246 | 0 | 0 | 0 | 52 | 05/01/2052 | 1.A |
| 31402H-U5-4 | FN FS2403 | 09/01/2026 | MBS PAYDOWN | | 2,728 | 2,728 | 2,636 | 2,721 | 0 | 6 | 0 | 6 | 0 | 2,728 | 0 | 0 | 0 | 83 | 06/01/2052 | 1.A |
| 31402K-PW4 | FN FS4036 | 09/01/2026 | MBS PAYDOWN | | 25,310 | 25,310 | 25,678 | 25,345 | 0 | (35) | 0 | (35) | 0 | 25,310 | 0 | 0 | 0 | 932 | 03/01/2053 | 1.A |
| 31410F-2Q-7 | FN 888283 | 09/01/2026 | MBS PAYDOWN | | 3,477 | 3,477 | 3,783 | 3,508 | 0 | (31) | 0 | (31) | 0 | 3,477 | 0 | 0 | 0 | 116 | 08/01/2034 | 1.A |
| 31414S-YB-3 | FN 975106 | 09/01/2026 | MBS PAYDOWN | | 1,577 | 1,577 | 1,714 | 1,586 | 0 | (9) | 0 | (9) | 0 | 1,577 | 0 | 0 | 0 | 58 | 06/01/2038 | 1.A |
| 31416W-RK-0 | FN AB1389 | 09/01/2026 | MBS PAYDOWN | | 800 | 800 | 849 | 804 | 0 | (4) | 0 | (4) | 0 | 800 | 0 | 0 | 0 | 23 | 08/01/2040 | 1.A |
| 31416X-FA-3 | FN AB1960 | 09/01/2026 | MBS PAYDOWN | | 1,237 | 1,237 | 1,324 | 1,239 | 0 | (3) | 0 | (3) | 0 | 1,237 | 0 | 0 | 0 | 33 | 12/01/2040 | 1.A |
| 31417A-QD-4 | FN AB1051 | 09/01/2026 | MBS PAYDOWN | | 25,147 | 25,147 | 26,458 | 25,247 | 0 | (100) | 0 | (100) | 0 | 25,147 | 0 | 0 | 0 | 671 | 12/01/2041 | 1.A |
| 31417E-Y5-4 | FN AB7931 | 09/01/2026 | MBS PAYDOWN | | 2,552 | 2,552 | 2,641 | 2,556 | 0 | (4) | 0 | (4) | 0 | 2,552 | 0 | 0 | 0 | 52 | 02/01/2043 | 1.A |
| 31417F-4R-6 | FN AB8931 | 09/01/2026 | MBS PAYDOWN | | 67,333 | 67,333 | 61,253 | 66,875 | 0 | 458 | 0 | 458 | 0 | 67,333 | 0 | 0 | 0 | 1,331 | 04/01/2043 | 1.A |
| 31417F-YA-0 | FN AB8804 | 09/01/2026 | MBS PAYDOWN | | 132,019 | 132,019 | 116,206 | 130,855 | 0 | 1,165 | 0 | 1,165 | 0 | 132,019 | 0 | 0 | 0 | 2,177 | 03/01/2043 | 1.A |
| 31417G-L9-5 | FN AB9351 | 09/01/2026 | MBS PAYDOWN | | 557 | 557 | 584 | 559 | 0 | (2) | 0 | (2) | 0 | 557 | 0 | 0 | 0 | 11 | 05/01/2043 | 1.A |
| 31417G-LW4 | FN AB9340 | 09/01/2026 | MBS PAYDOWN | | 6,767 | 6,767 | 7,091 | 6,785 | 0 | (18) | 0 | (18) | 0 | 6,767 | 0 | 0 | 0 | 131 | 05/01/2043 | 1.A |
| 31418A-BF-4 | FN MI0949 | 09/01/2026 | MBS PAYDOWN | | 26,570 | 26,570 | 27,540 | 26,696 | 0 | (126) | 0 | (126) | 0 | 26,570 | 0 | 0 | 0 | 618 | 01/01/2032 | 1.A |
| 31418A-CQ-9 | FN MI0978 | 09/01/2026 | MBS PAYDOWN | | 56 | 56 | 57 | 56 | 0 | (1) | 0 | (1) | 0 | 56 | 0 | 0 | 0 | 1 | 02/01/2027 | 1.A |
| 31418A-YE-2 | FN MI1608 | 09/01/2026 | MBS PAYDOWN | | 12,332 | 12,332 | 12,916 | 12,401 | 0 | (69) | 0 | (69) | 0 | 12,332 | 0 | 0 | 0 | 287 | 10/01/2033 | 1.A |
| 31418C-S9-6 | FN MA3243 | 09/01/2026 | MBS PAYDOWN | | 14,805 | 14,805 | 14,701 | 14,796 | 0 | 9 | 0 | 9 | 0 | 14,805 | 0 | 0 | 0 | 351 | 01/01/2038 | 1.A |
| 31418C-U7-7 | FN MA3305 | 09/01/2026 | MBS PAYDOWN | | 1,922 | 1,922 | 2,041 | 1,929 | 0 | (7) | 0 | (7) | 0 | 1,922 | 0 | 0 | 0 | 45 | 03/01/2048 | 1.A |
| 31418D-4X-7 | FN MA4437 | 09/01/2026 | MBS PAYDOWN | | 25,257 | 25,257 | 25,357 | 25,261 | 0 | (5) | 0 | (5) | 0 | 25,257 | 0 | 0 | 0 | 335 | 10/01/2051 | 1.A |
| 31418D-6B-3 | FN MA4465 | 09/01/2026 | MBS PAYDOWN | | 35,627 | 35,627 | 35,481 | 35,620 | 0 | 7 | 0 | 7 | 0 | 35,627 | 0 | 0 | 0 | 473 | 11/01/2051 | 1.A |
| 31418D-EL-2 | FN MA3738 | 09/01/2026 | MBS PAYDOWN | | 19,977 | 19,977 | 20,623 | 20,056 | 0 | (79) | 0 | (79) | 0 | 19,977 | 0 | 0 | 0 | 397 | 08/01/2034 | 1.A |
| 31418D-EV-0 | FN MA3747 | 09/01/2026 | MBS PAYDOWN | | 5,982 | 5,982 | 6,372 | 6,004 | 0 | (22) | 0 | (22) | 0 | 5,982 | 0 | 0 | 0 | 173 | 08/01/2049 | 1.A |
| 31418D-QF-3 | FN MA3797 | 09/01/2026 | MBS PAYDOWN | | 14,936 | 14,936 | 15,066 | 14,952 | 0 | (16) | 0 | (16) | 0 | 14,936 | 0 | 0 | 0 | 245 | 10/01/2034 | 1.A |
| 31418D-JJ-2 | FN MA3864 | 09/01/2026 | MBS PAYDOWN | | 19,127 | 19,127 | 19,288 | 19,145 | 0 | (18) | 0 | (18) | 0 | 19,127 | 0 | 0 | 0 | 317 | 12/01/2034 | 1.A |
| 31418D-KJ-0 | FN MA3896 | 09/01/2026 | MBS PAYDOWN | | 7,887 | 7,887 | 8,304 | 7,935 | 0 | (49) | 0 | (49) | 0 | 7,887 | 0 | 0 | 0 | 131 | 01/01/2035 | 1.A |
| 31418D-MD-1 | FN MA3955 | 09/01/2026 | MBS PAYDOWN | | 30,663 | 30,663 | 31,293 | 30,735 | 0 | (72) | 0 | (72) | 0 | 30,663 | 0 | 0 | 0 | 504 | 03/01/2035 | 1.A |
| 31418D-PD-8 | FN MA4019 | 09/01/2026 | MBS PAYDOWN | | 33,460 | 33,460 | 34,783 | 33,536 | 0 | (75) | 0 | (75) | 0 | 33,460 | 0 | 0 | 0 | 552 | 05/01/2050 | 1.A |
| 31418D-Q8-8 | FN MA4078 | 09/01/2026 | MBS PAYDOWN | | 10,616 | 10,616 | 11,046 | 10,639 | 0 | (23) | 0 | (23) | 0 | 10,616 | 0 | 0 | 0 | 176 | 07/01/2050 | 1.A |
| 31418D-SJ-2 | FN MA4120 | 09/01/2026 | MBS PAYDOWN | | 18,387 | 18,387 | 19,007 | 18,419 | 0 | (32) | 0 | (32) | 0 | 18,387 | 0 | 0 | 0 | 305 | 09/01/2050 | 1.A |
| 31418D-TN-2 | FN MA4156 | 09/01/2026 | MBS PAYDOWN | | 27,679 | 27,679 | 29,229 | 27,854 | 0 | (176) | 0 | (176) | 0 | 27,679 | 0 | 0 | 0 | 462 | 10/01/2035 | 1.A |
| 31418D-TQ-5 | FN MA4158 | 09/01/2026 | MBS PAYDOWN | | 60,406 | 60,406 | 49,944 | 59,883 | 0 | 524 | 0 | 524 | 0 | 60,406 | 0 | 0 | 0 | 800 | 10/01/2050 | 1.A |
| 31418D-U9-1 | FN MA4207 | 09/01/2026 | MBS PAYDOWN | | 12,957 | 12,957 | 13,675 | 13,032 | 0 | (75) | 0 | (75) | 0 | 12,957 | 0 | 0 | 0 | 214 | 12/01/2035 | 1.A |
| 31418D-UE-0 | FN MA4180 | 09/01/2026 | MBS PAYDOWN | | 13,426 | 13,426 | 14,199 | 13,510 | 0 | (84) | 0 | (84) | 0 | 13,426 | 0 | 0 | 0 | 226 | 11/01/2035 | 1.A |
| 31418D-UG-5 | FN MA4182 | 09/01/2026 | MBS PAYDOWN | | 62,018 | 62,018 | 51,276 | 61,482 | 0 | 536 | 0 | 536 | 0 | 62,018 | 0 | 0 | 0 | 824 | 11/01/2050 | 1.A |
| 31418D-WR-9 | FN MA4255 | 09/01/2026 | MBS PAYDOWN | | 126,637 | 126,637 | 104,483 | 125,526 | 0 | 1,111 | 0 | 1,111 | 0 | 126,637 | 0 | 0 | 0 | 1,683 | 02/01/2051 | 1.A |
| 31418N-B9-0 | FN AD0963 | 09/01/2026 | MBS PAYDOWN | | 1,278 | 1,278 | 1,389 | 1,287 | 0 | (8) | 0 | (8) | 0 | 1,278 | 0 | 0 | 0 | 47 | 09/01/2038 | 1.A |
| 35564K-HB-6 | STACR 2022-DNA6 MA | 09/25/2026 | MBS PAYDOWN | | 6,508 | 6,508 | 6,557 | 6,555 | 0 | (47) | 0 | (47) | 0 | 6,508 | 0 | 0 | 0 | 255 | 09/25/2042 | 1.A |
| 35564K-PU-7 | STACR 2022-DNA1 MA | 09/25/2026 | MBS PAYDOWN | | 54,065 | 54,065 | 54,065 | 54,065 | 0 | 0 | 0 | 0 | 0 | 54,065 | 0 | 0 | 0 | 1,692 | 01/25/2042 | 1.A |
| 35564K-RE-1 | STACR 2022-DNA2 MA | 09/25/2026 | MBS PAYDOWN | | 65,848 | 65,848 | 65,848 | 65,848 | 0 | 0 | 0 | 0 | 0 | 65,848 | 0 | 0 | 0 | 2,193 | 02/25/2042 | 1.A |
| 35564K-UW7 | STACR 2022-DNA3 MA | 09/25/2026 | MBS PAYDOWN | | 56,958 | 56,958 | 57,011 | 56,985 | 0 | (27) | 0 | (27) | 0 | 56,958 | 0 | 0 | 0 | 2,161 | 04/25/2042 | 1.A |
| 35564K-VB-4 | STACR 2022-DNA4 MA | 09/25/2026 | MBS PAYDOWN | | 50,847 | 50,847 | 50,847 | 50,847 | 0 | 0 | 0 | 0 | 0 | 50,847 | 0 | 0 | 0 | 1,998 | 05/27/2042 | 1.A |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 4,359,426 | 4,359,426 | 4,214,208 | 4,352,110 | 0 | 7,326 | 0 | 7,326 | 0 | 4,359,426 | 0 | 0 | 0 | 92,503 | XXX | XXX |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 30312B-AJ-4 | FRESB 2019-SB66 A10H | 09/01/2026 | MBS PAYDOWN | | 20,482 | 20,482 | 21,476 | 20,364 | 0 | 118 | 0 | 118 | 0 | 20,482 | 0 | 0 | 0 | 342 | 06/25/2039 | 1.A |
| 30315E-AC-0 | FRESB 2020-SB76 A7H | 09/01/2026 | MBS PAYDOWN | | 3,293 | 3,293 | 3,309 | 3,241 | 0 | 52 | 0 | 52 | 0 | 3,293 | 0 | 0 | 0 | 27 | 03/25/2040 | 1.A |
| 30328C-AA-3 | FARM 2022-1 A | 09/01/2026 | MBS PAYDOWN | | 371,516 | 371,516 | 334,515 | 369,702 | 0 | 1,815 | 0 | 1,815 | 0 | 371,516 | 0 | 0 | 0 | 5,998 | 07/25/2051 | 1.A |
| 30335J-AC-5 | FARM 2024-1 A | 09/01/2026 | MBS PAYDOWN | | 178,456 | 178,456 | 168,914 | 177,571 | 0 | 885 | 0 | 885 | 0 | 178,456 | 0 | 0 | 0 | 5,296 | 10/01/2053 | 1.A |
| 30767Y-AA-3 | FARM 2023-1 A | 09/01/2026 | MBS PAYDOWN | | 194,112 | 194,112 | 160,126 | 192,982 | 0 | 1,129 | 0 | 1,129 | 0 | 194,112 | 0 | 0 | 0 | 3,289 | 01/25/2052 | 1.A |
| 30768W-AA-6 | FARM 2021-1 A | 09/01/2026 | MBS PAYDOWN | | 63,289 | 63,289 | 51,340 | 62,397 | 0 | 892 | 0 | 892 | 0 | 63,289 | 0 | 0 | 0 | 905 | 01/25/2051 | 1.A |
| 313637-ZF-0 | FN 109742 | 09/01/2026 | MBS PAYDOWN | | 13,678 | 13,678 | 13,902 | 13,684 | 0 | (6) | 0 | (6) | 0 | 13,678 | 0 | 0 | 0 | 407 | 09/01/2048 | 1.A |
| 3137FL-2N-3 | FHMS K-1510 X1 | 09/25/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 2,351 | 80 | 0 | (80) | 0 | (80) | 0 | 0 | 0 | 0 | 0 | 159 | 01/25/2034 | 1.A |
| 3137FL-YL-2 | FHMS K-1511 X1 | 09/25/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 42,539 | 1,763 | 0 | (1,763) | 0 | (1,763) | 0 | 0 | 0 | 0 | 0 | 3,333 | 03/25/2034 | 1.A |
| 3137FM-D4-1 | FHMS KP01 X1 | 09/25/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 7,751 | 599 | 0 | (599) | 0 | (599) | 0 | 0 | 0 | 0 | 0 | 836 | 04/25/2029 | 1.A |
| 83162C-QV-8 | SBAP 2007-20B 1 | 08/01/2026 | MBS PAYDOWN | | 3,631 | 3,631 | 3,631 | 3,631 | 0 | 0 | 0 | 0 | 0 | 3,631 | 0 | 0 | 0 | 199 | 02/01/2027 | 1.A |
| 83162C-SH-7 | SBAP 2009-20B 1 | 08/01/2026 | MBS PAYDOWN | | 20,974 | 20,974 | 20,974 | 20,974 | 0 | 0 | 0 | 0 | 0 | 20,974 | 0 | 0 | 0 | 998 | 02/01/2029 | 1.A |
| 83162C-SK-0 | SBAP 2009-20C 1 | 09/01/2026 | MBS PAYDOWN | | 17,639 | 17,639 | 19,188 | 18,054 | 0 | (415) | 0 | (415) | 0 | 17,639 | 0 | 0 | 0 | 822 | 03/01/2029 | 1.A |
| 83162C-TA-1 | SBAP 2010-20A 1 | 07/01/2026 | MBS PAYDOWN | | 23,379 | 23,379 | 25,352 | 23,827 | 0 | (448) | 0 | (448) | 0 | 23,379 | 0 | 0 | 0 | 1,024 | 01/01/2030 | 1.A |
| 83162C-TB-9 | SBAP 2010-20B 1 | 08/01/2026 | MBS PAYDOWN | | 17,469 | 17,469 | 17,469 | 17,469 | 0 | 0 | 0 | 0 | 0 | 17,469 | 0 | 0 | 0 | 723 | 02/01/2030 | 1.A |
| 83162C-TK-9 | SBAP 2010-20G 1 | 07/01/2026 | MBS PAYDOWN | | 11,906 | 11,906 | 11,906 | 11,906 | 0 | 0 | 0 | 0 | 0 | 11,906 | 0 | 0 | 0 | 452 | 07/01/2030 | 1.A |
| 83162C-TL-7 | SBAP 2010-20H 1 | 08/01/2026 | MBS PAYDOWN | | 8,982 | 8,982 | 8,982 | 8,982 | 0 | 0 | 0 | 0 | 0 | 8,982 | 0 | 0 | 0 | 316 | 08/01/2030 | 1.A |
| 1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 948,806 | 948,806 | 913,725 | 947,226 | 0 | 1,580 | 0 | 1,580 | 0 | 948,806 | 0 | 0 | 0 | 25,126 | XXX | XXX |
| 00105H-DZ-6 | AFC 1999-2 1A | 09/25/2026 | MBS PAYDOWN | | 1,508 | 1,508 | 1,385 | 1,580 | 0 | (72) | 0 | (72) | 0 | 1,508 | 0 | 0 | 0 | 49 | 09/25/2029 | 1.A FM |
| 00442V-AE-7 | ACE 2006-ASP3 A2D | 09/25/2026 | VARIOUS | | 116,067 | 116,067 | 92,974 | 114,669 | 0 | 1,398 | 0 | 1,398 | 0 | 116,067 | 0 | 0 | 0 | 2,494 | 06/25/2036 | 1.A FM |
| 00764M-HE-0 | AABST 2005-5 M | 09/25/2026 | MBS PAYDOWN | | 40,725 | 40,725 | 28,100 | 40,217 | 0 | 508 | 0 | 508 | 0 | 40,725 | 0 | 0 | 0 | 794 | 12/25/2035 | 1.A FM |
| 02146T-AB-3 | CWLT 2006-24CB A2 | 09/28/2026 | MBS PAYDOWN | | 6,109 | 6,121 | 5,758 | 6,238 | 0 | (129) | 0 | (129) | 0 | 6,109 | 0 | 0 | 0 | 214 | 04/01/2044 | 5.C FM |
| 02146Y-AC-0 | CWLT 2006-OA9 2A1A | 08/20/2026 | MBS PAYDOWN | | 3,515 | 1,898 | 1,283 | 3,487 | 0 | 28 | 0 | 28 | 0 | 3,515 | 0 | 0 | 0 | 47 | 05/20/2059 | 1.A FM |
| 04285B-AC-4 | ARRW 2019-2 A3 | 09/01/2026 | MBS PAYDOWN | | 19,287 | 19,287 | 19,582 | 19,377 | 0 | (90) | 0 | (90) | 0 | 19,287 | 0 | 0 | 0 | 484 | 04/25/2049 | 1.A |
| 04285E-AM-9 | ARRW 2022-2 A1 | 09/01/2026 | MBS PAYDOWN | | 47,326 | 47,326 | 46,754 | 47,183 | 0 | 143 | 0 | 143 | 0 | 47,326 | 0 | 0 | 0 | 1,618 | 07/25/2057 | 1.A |
| 04542T-AD-3 | CWL 2006-8 2A4 | 09/25/2026 | MBS PAYDOWN | | 110,987 | 110,987 | 81,394 | 109,811 | 0 | 1,176 | 0 | 1,176 | 0 | 110,987 | 0 | 0 | 0 | 2,668 | 01/25/2046 | 1.A FM |
| 04544G-AH-2 | ABSHE 2006-HE4 M | 08/25/2026 | MBS PAYDOWN | | 44,796 | 44,651 | 37,508 | 44,292 | 0 | 503 | 0 | 503 | 0 | 44,796 | 0 | 0 | 0 | 881 | 05/25/2036 | 4.B FM |
| 05950P-AU-7 | BAFC 2006-H6A1 | 09/20/2026 | MBS PAYDOWN | | 13,413 | 13,413 | 11,630 | 13,261 | 0 | 153 | 0 | 153 | 0 | 13,413 | 0 | 0 | 0 | 320 | 10/20/2058 | 1.A FM |
| 05952D-AB-4 | BAFC 2007-A 2A1 | 09/20/2026 | MBS PAYDOWN | | 77,365 | 77,365 | 74,899 | 77,039 | 0 | 327 | 0 | 327 | 0 | 77,365 | 0 | 0 | 0 | 2,331 | 02/20/2047 | 1.A FM |
| 05968K-AG-9 | BAFC 2014-R2 2A2 | 09/25/2026 | MBS PAYDOWN | | 164,113 | 164,113 | 140,648 | 163,015 | 0 | 1,097 | 0 | 1,097 | 0 | 164,113 | 0 | 0 | 0 | 4,030 | 05/26/2037 | 1.A FM |
| 07336N-AA-7 | BAMLN 2022-2 A1 | 09/01/2026 | MBS PAYDOWN | | 146,743 | 146,743 | 122,118 | 145,467 | 0 | 1,276 | 0 | 1,276 | 0 | 146,743 | 0 | 0 | 0 | 2,859 | 12/25/2051 | 1.A |
| 07386H-YH-8 | BALTA 2005-9 26A1 | 09/01/2026 | MBS PAYDOWN | | 20,938 | 20,947 | 15,320 | 21,156 | 0 | (218) | 0 | (218) | 0 | 20,938 | 0 | 0 | 0 | 562 | 08/01/2064 | 1.A FM |
| 10084J-AA-4 | BOLD 2022-3 A | 09/25/2026 | MBS PAYDOWN | | 20,014 | 20,014 | 18,200 | 20,195 | 0 | (181) | 0 | (181) | 0 | 20,014 | 0 | 0 | 0 | 725 | 07/25/2062 | 1.A FE |
| 10085B-AA-0 | BOLD 2022-2 A | 09/25/2026 | MBS PAYDOWN | | 185,888 | 185,888 | 175,147 | 185,169 | 0 | 718 | 0 | 718 | 0 | 185,888 | 0 | 0 | 0 | 4,526 | 05/25/2062 | 1.A FE |
| 10637W-AA-7 | BABS 2022-RM5 A | 07/25/2026 | MBS PAYDOWN | | 16,744 | 16,744 | 15,317 | 16,553 | 0 | 192 | 0 | 192 | 0 | 16,744 | 0 | 0 | 0 | 437 | 09/25/2062 | 1.A FE |
| 10638J-AA-5 | BABS 2022-RM4 A1 | 09/25/2026 | MBS PAYDOWN | | 32,547 | 32,547 | 30,259 | 31,769 | 0 | 55 | 0 | 55 | 0 | 32,547 | 0 | 0 | 0 | 1,190 | 07/25/2062 | 1.A FE |
| 10638N-AA-6 | BABS 2022-RM3 A | 09/25/2026 | MBS PAYDOWN | | 70,123 | 70,123 | 66,849 | 69,893 | 0 | 229 | 0 | 229 | 0 | 70,123 | 0 | 0 | 0 | 902 | 02/25/2062 | 1.A FE |
| 12564E-AA-0 | CIM 2021-J2 A1 | 09/01/2026 | MBS PAYDOWN | | 32,173 | 32,173 | 32,535 | 32,186 | 0 | (13) | 0 | (13) | 0 | 32,173 | 0 | 0 | 0 | 536 | 04/25/2051 | 1.A |
| 12565V-AA-1 | CIM 2021-J3 A1 | 09/25/2026 | MBS PAYDOWN | | 33,309 | 33,309 | 33,736 | 33,328 | 0 | (19) | 0 | (19) | 0 | 33,309 | 0 | 0 | 0 | 537 | 06/25/2051 | 1.A |
| 12567R-AA-8 | CIM 2021-R6 A1 | 09/01/2026 | MBS PAYDOWN | | 7,530 | 7,530 | 7,530 | 7,528 | 0 | 2 | 0 | 2 | 0 | 7,530 | 0 | 0 | 0 | 69 | 07/25/2061 | 1.A |
| 12596X-AA-0 | CSMC 2019-AFC1 A1 | 09/01/2026 | MBS PAYDOWN | | 3,505 | 3,505 | 3,505 | 3,500 | 0 | 5 | 0 | 5 | 0 | 3,505 | 0 | 0 | 0 | 87 | 07/25/2049 | 1.A |
| 12596X-AB-8 | CSMC 2019-AFC1 A2 | 09/01/2026 | MBS PAYDOWN | | 7,706 | 7,706 | 7,706 | 7,695 | 0 | 12 | 0 | 12 | 0 | 7,706 | 0 | 0 | 0 | 203 | 07/25/2049 | 1.A |
| 12596X-AC-6 | CSMC 2019-AFC1 A3 | 09/01/2026 | MBS PAYDOWN | | 7,706 | 7,706 | 7,706 | 7,683 | 0 | 23 | 0 | 23 | 0 | 7,706 | 0 | 0 | 0 | 208 | 07/25/2049 | 1.A |
| 12641G-AA-4 | CSMC 2022-NQM1 A1 | 09/01/2026 | MBS PAYDOWN | | 46,518 | 46,518 | 46,518 | 46,603 | 0 | (85) | 0 | (85) | 0 | 46,518 | 0 | 0 | 0 | 940 | 11/25/2066 | 1.A |
| 12651Y-AA-0 | CSMC 2017-RPL3 A1 | 09/01/2026 | MBS PAYDOWN | | 72,502 | 72,502 | 68,771 | 72,188 | 0 | 581 | 0 | 581 | 0 | 72,502 | 0 | 0 | 0 | 920 | 08/01/2057 | 1.A FE |
| 12659T-AF-2 | CSMC 2021-INV2 A4A | 09/01/2026 | MBS PAYDOWN | | 75,404 | 75,404 | 66,620 | 74,428 | 0 | 976 | 0 | 976 | 0 | 75,404 | 0 | 0 | 0 | 1,237 | 11/25/2056 | 1.A |
| 12661G-AA-7 | CSMC 2021-RPL3 A1 | 09/01/2026 | MBS PAYDOWN | | 13,435 | 13,435 | 13,641 | 13,452 | 0 | (17) | 0 | (17) | 0 | 13,435 | 0 | 0 | 0 | 180 | 01/25/2060 | 1.A FE |
| 12662G-AC-2 | CSMC 2021-RPL4 A1 | 09/01/2026 | MBS PAYDOWN | | 4,645 | 4,645 | 4,645 | 4,642 | 0 | 3 | 0 | 3 | 0 | 4,645 | 0 | 0 | 0 | 183 | 12/27/2060 | 1.A FE |
| 12662Q-AA-4 | CSMC 2021-NQM1 A1 | 09/01/2026 | MBS PAYDOWN | | 2,296 | 2,296 | 2,296 | 2,295 | 0 | 0 | 0 | 0 | 0 | 2,296 | 0 | 0 | 0 | 27 | 10/25/2066 | 1.A |
| 126670-JD-1 | CWL 2005-1M3 A3 | 08/27/2026 | MBS PAYDOWN | | 5,762 | 2,881 | 2,881 | (293) | 0 | 2,881 | 0 | 2,881 | 0 | 5,762 | 0 | 0 | 0 | 9 | 03/25/2036 | 1.A FM |
| 12668B-EG-4 | CWHL 2005-8SCB 2A2 | 09/01/2026 | MBS PAYDOWN | | 5,798 | 5,679 | 5,310 | 5,852 | 0 | (54) | 0 | (54) | 0 | 5,798 | 0 | 0 | 0 | 217 | 06/01/2041 | 2.C FM |
| 12668F-AB-0 | CWHL 2006-1 2A | 09/15/2026 | MBS PAYDOWN | | 1,670 | 1,670 | 1,571 | 1,656 | 0 | 13 | 0 | 13 | 0 | 1,670 | 0 | 0 | 0 | 44 | 01/15/2037 | 1.A FM |
| 16165Y-AB-8 | CHLX 2007-M1 1A2 | 09/25/2026 | MBS PAYDOWN | | 2,067 | 2,052 | 1,585 | 1,998 | 0 | 69 | 0 | 69 | 0 | 2,067 | 0 | 0 | 0 | 49 | 08/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 16190B-AJ-0 | CHASE 2026-9 A4 | 09/01/2026 | MBS PAYDOWN | | 56,996 | 56,996 | 56,717 | 0 | 0 | 0 | 0 | 0 | 0 | 56,996 | 0 | 0 | 0 | 261 | 07/25/2057 | 1.A FE |
| 17307G-4K-1 | CMLTI 2006-WF1 A2E | 09/01/2026 | MBS PAYDOWN | | 34,286 | 34,286 | 22,843 | 34,412 | 0 | (126) | 0 | (126) | 0 | 34,286 | 0 | 0 | 0 | 534 | 03/25/2036 | 1.A FM |
| 17329M-AX-5 | CMLTI 2021-J2 A3A | 09/01/2026 | MBS PAYDOWN | | 11,746 | 11,746 | 11,892 | 11,751 | 0 | (5) | 0 | (5) | 0 | 11,746 | 0 | 0 | 0 | 195 | 07/25/2051 | 1.A |
| 17330B-AE-7 | CMLTI 2021-J3 A3 | 09/01/2026 | MBS PAYDOWN | | 280,621 | 280,621 | 278,691 | 280,487 | 0 | 134 | 0 | 134 | 0 | 280,621 | 0 | 0 | 0 | 3,435 | 09/25/2051 | 1.A |
| 17330C-AR-9 | CMLTI 2022-J1 A3A | 09/01/2026 | MBS PAYDOWN | | 61,178 | 61,178 | 61,064 | 61,158 | 0 | 21 | 0 | 21 | 0 | 61,178 | 0 | 0 | 0 | 1,242 | 02/25/2052 | 1.A |
| 22946D-AA-0 | CSMC 2021-NQM5 A1 | 09/01/2026 | MBS PAYDOWN | | 7,156 | 7,156 | 7,112 | 7,152 | 0 | 4 | 0 | 4 | 0 | 7,156 | 0 | 0 | 0 | 43 | 05/25/2066 | 1.A |
| 23243A-AD-8 | CWALT 2006-OA12 A2 | 09/20/2026 | MBS PAYDOWN | | 7,054 | 6,685 | 4,455 | 6,881 | 0 | 173 | 0 | 173 | 0 | 7,054 | 0 | 0 | 0 | 176 | 09/20/2046 | 1.A FM |
| 25150W-AA-2 | DBALT 2007-OA3 A1 | 09/25/2026 | MBS PAYDOWN | | 3,701 | 3,701 | 2,901 | 3,636 | 0 | 65 | 0 | 65 | 0 | 3,701 | 0 | 0 | 0 | 97 | 07/25/2047 | 1.A FM |
| 25151T-AC-4 | DBUBSCHE ALT- A | 09/25/2026 | MBS PAYDOWN | | 28,146 | 28,146 | 19,896 | 28,019 | 0 | 127 | 0 | 127 | 0 | 28,146 | 0 | 0 | 0 | 173 | 02/25/2052 | 2.C FM |
| 25151X-AA-9 | DBALT 2007-OA4 1A1A | 09/25/2026 | MBS PAYDOWN | | 6,461 | 6,461 | 6,106 | 6,434 | 0 | 27 | 0 | 27 | 0 | 6,461 | 0 | 0 | 0 | 166 | 08/25/2047 | 1.A FM |
| 31737K-AA-8 | FASST 2022-S4 A1A | 09/25/2026 | MBS PAYDOWN | | 4,304,240 | 4,304,240 | 3,876,506 | 4,299,838 | 0 | 4,402 | 0 | 4,402 | 0 | 4,304,240 | 0 | 0 | 0 | 80,688 | 09/25/2027 | 1.A FE |
| 32027G-AE-6 | FFML 2006-FF12 A5 | 09/25/2026 | MBS PAYDOWN | | 41,787 | 41,787 | 37,108 | 41,544 | 0 | 243 | 0 | 243 | 0 | 41,787 | 0 | 0 | 0 | 1,131 | 09/25/2036 | 1.A FM |
| 33852F-AA-4 | FSMT 2021-4 A1 | 09/01/2026 | MBS PAYDOWN | | 12,339 | 12,339 | 12,508 | 12,345 | 0 | (6) | 0 | (6) | 0 | 12,339 | 0 | 0 | 0 | 205 | 06/01/2051 | 1.A |
| 33852J-AA-6 | FSMT 2021-7 A1 | 09/25/2026 | MBS PAYDOWN | | 31,701 | 31,701 | 32,172 | 31,708 | 0 | (7) | 0 | (7) | 0 | 31,701 | 0 | 0 | 0 | 538 | 11/25/2050 | 1.A |
| 33853H-AB-7 | FSMT 2021-13IN A2 | 09/01/2026 | MBS PAYDOWN | | 97,353 | 97,353 | 79,616 | 96,539 | 0 | 814 | 0 | 814 | 0 | 97,353 | 0 | 0 | 0 | 1,917 | 12/30/2051 | 1.A |
| 3622MH-AB-2 | GSAMP 2007-FM1 A2A | 09/25/2026 | MBS PAYDOWN | | 10,143 | 10,143 | 6,061 | 9,955 | 0 | 188 | 0 | 188 | 0 | 10,143 | 0 | 0 | 0 | 116 | 05/25/2037 | 1.A FM |
| 362341-XG-9 | GSR 2005-AR7 6A1 | 09/01/2026 | MBS PAYDOWN | | 1,227 | 1,227 | 1,209 | 1,229 | 0 | (1) | 0 | (1) | 0 | 1,227 | 0 | 0 | 0 | 34 | 01/01/2052 | 1.A FM |
| 36245D-AD-2 | GSAMP 2006-FM1 A2C | 09/25/2026 | MBS PAYDOWN | | 35,307 | 35,307 | 17,476 | 35,184 | 0 | 123 | 0 | 123 | 0 | 35,307 | 0 | 0 | 0 | 195 | 07/25/2046 | 1.A FM |
| 36261H-AB-6 | GSMBS 2021-PJ5 A2 | 09/01/2026 | MBS PAYDOWN | | 19,993 | 19,993 | 20,268 | 20,004 | 0 | (11) | 0 | (11) | 0 | 19,993 | 0 | 0 | 0 | 314 | 10/25/2051 | 1.A |
| 36262L-AB-6 | GSMBS 2021-PJ6 A2 | 09/01/2026 | MBS PAYDOWN | | 24,976 | 24,976 | 25,272 | 24,986 | 0 | (10) | 0 | (10) | 0 | 24,976 | 0 | 0 | 0 | 406 | 11/25/2051 | 1.A |
| 36262P-AB-7 | GSMBS 2021-PJ10 A2 | 09/01/2026 | MBS PAYDOWN | | 38,649 | 38,649 | 38,806 | 38,650 | 0 | (1) | 0 | (1) | 0 | 38,649 | 0 | 0 | 0 | 652 | 03/25/2052 | 1.A |
| 36263G-AA-7 | GSMBS 2021-PJ9 A1 | 09/01/2026 | MBS PAYDOWN | | 109,112 | 109,112 | 108,908 | 109,086 | 0 | 26 | 0 | 26 | 0 | 109,112 | 0 | 0 | 0 | 1,484 | 02/26/2052 | 1.A |
| 36266P-AJ-6 | GSMBS 2022-MM1 A8 | 09/01/2026 | MBS PAYDOWN | | 96,121 | 96,121 | 94,560 | 95,958 | 0 | 163 | 0 | 163 | 0 | 96,121 | 0 | 0 | 0 | 1,603 | 07/25/2052 | 1.A |
| 36267E-AF-8 | GSMBS 2022-PJ2 A6 | 09/01/2026 | MBS PAYDOWN | | 17,045 | 17,045 | 16,681 | 17,006 | 0 | 40 | 0 | 40 | 0 | 17,045 | 0 | 0 | 0 | 339 | 06/25/2052 | 1.A |
| 36298X-AA-0 | GSMBS 2006-RP2 1AF1 | 09/25/2026 | MBS PAYDOWN | | 65,422 | 65,422 | 55,376 | 64,605 | 0 | 817 | 0 | 817 | 0 | 65,422 | 0 | 0 | 0 | 1,482 | 04/25/2036 | 1.A FM |
| 36416U-AJ-4 | GFMT 2017-1 A22 | 09/01/2026 | MBS PAYDOWN | | 406 | 406 | 404 | 406 | 0 | 0 | 0 | 0 | 0 | 406 | 0 | 0 | 0 | 8 | 07/25/2056 | 1.A |
| 41162D-AF-6 | HMLT 2006-12 2A2A | 09/19/2026 | MBS PAYDOWN | | 11,894 | 11,894 | 11,217 | 11,875 | 0 | 19 | 0 | 19 | 0 | 11,894 | 0 | 0 | 0 | 274 | 01/19/2038 | 1.A FM |
| 44970E-AA-1 | IMSTA 2021-1 GA | 09/20/2026 | MBS PAYDOWN | | 170,732 | 170,732 | 177,134 | 171,672 | 0 | (940) | 0 | (940) | 0 | 170,732 | 0 | 0 | 0 | 3,844 | 08/20/2043 | 1.B FE |
| 45257B-AD-2 | IMSA 2006-4 A2C | 09/25/2026 | MBS PAYDOWN | | 12,981 | 12,985 | 9,691 | 12,873 | 0 | 108 | 0 | 108 | 0 | 12,981 | 0 | 0 | 0 | 329 | 03/25/2052 | 2.B FM |
| 456610-AA-2 | INDX 2006-AR15 A1 | 09/25/2026 | MBS PAYDOWN | | 8,870 | 8,837 | 6,943 | 8,642 | 0 | 227 | 0 | 227 | 0 | 8,870 | 0 | 0 | 0 | 267 | 07/25/2036 | 1.A FM |
| 45670L-AA-5 | INSIC 2007-HOA1 A1 | 09/25/2026 | MBS PAYDOWN | | 11,158 | 11,138 | 7,285 | 11,108 | 0 | 51 | 0 | 51 | 0 | 11,158 | 0 | 0 | 0 | 278 | 07/25/2047 | 1.A FM |
| 46592X-AD-6 | JPMMT 2021-13 A3A | 09/01/2026 | MBS PAYDOWN | | 29,938 | 29,938 | 29,517 | 29,914 | 0 | 23 | 0 | 23 | 0 | 29,938 | 0 | 0 | 0 | 397 | 04/25/2052 | 1.A |
| 465978-AF-1 | JPMMT 2023-1 A2 | 09/01/2026 | MBS PAYDOWN | | 16,839 | 16,839 | 16,779 | 16,827 | 0 | 13 | 0 | 13 | 0 | 16,839 | 0 | 0 | 0 | 648 | 06/25/2053 | 1.A |
| 46649K-BF-1 | JPMMT 2018-5 B2 | 09/01/2026 | MBS PAYDOWN | | 158,863 | 158,863 | 148,388 | 158,029 | 0 | 834 | 0 | 834 | 0 | 158,863 | 0 | 0 | 0 | 3,941 | 10/25/2048 | 1.A |
| 46652V-AD-7 | JPMMT 2021-4 A3A | 09/01/2026 | MBS PAYDOWN | | 47,974 | 47,974 | 47,726 | 47,956 | 0 | 18 | 0 | 18 | 0 | 47,974 | 0 | 0 | 0 | 616 | 08/25/2051 | 1.A |
| 46653Q-AC-9 | JPMMT 2021-14 A3 | 09/01/2026 | MBS PAYDOWN | | 38,844 | 38,844 | 38,643 | 38,825 | 0 | 19 | 0 | 19 | 0 | 38,844 | 0 | 0 | 0 | 631 | 05/25/2052 | 1.A |
| 46653Q-AD-7 | JPMMT 2021-14 A3A | 09/01/2026 | MBS PAYDOWN | | 38,844 | 38,844 | 38,030 | 38,792 | 0 | 51 | 0 | 51 | 0 | 38,844 | 0 | 0 | 0 | 505 | 05/25/2052 | 1.A |
| 46654K-AD-9 | JPMMT 2021-11 A3A | 09/01/2026 | MBS PAYDOWN | | 30,724 | 30,724 | 30,638 | 30,716 | 0 | 9 | 0 | 9 | 0 | 30,724 | 0 | 0 | 0 | 404 | 01/25/2052 | 1.A |
| 46654W-AC-5 | JPMMT 2022-1 A2 | 09/01/2026 | MBS PAYDOWN | | 76,907 | 76,907 | 76,775 | 76,890 | 0 | 18 | 0 | 18 | 0 | 76,907 | 0 | 0 | 0 | 1,537 | 07/25/2052 | 1.A |
| 46655N-CQ-1 | JPMMT 2022-7 2A3B | 09/01/2026 | MBS PAYDOWN | | 58,890 | 58,890 | 57,288 | 58,711 | 0 | 179 | 0 | 179 | 0 | 58,890 | 0 | 0 | 0 | 1,791 | 12/25/2052 | 1.A |
| 46655V-AB-8 | JPMMT 2022-8 A2 | 09/01/2026 | MBS PAYDOWN | | 62,711 | 62,711 | 61,868 | 62,621 | 0 | 90 | 0 | 90 | 0 | 62,711 | 0 | 0 | 0 | 1,864 | 01/25/2053 | 1.A |
| 52475X-AA-2 | LMAT 2021-CS5 A1 | 09/25/2026 | MBS PAYDOWN | | 5,743 | 5,743 | 5,745 | 5,758 | 0 | (14) | 0 | (14) | 0 | 5,743 | 0 | 0 | 0 | 237 | 07/25/2067 | 1.F FE |
| 52476D-AA-5 | LMAT 2021-CS2 A1 | 09/25/2026 | MBS PAYDOWN | | 5,360 | 5,360 | 5,361 | 5,357 | 0 | 3 | 0 | 3 | 0 | 5,360 | 0 | 0 | 0 | 208 | 04/25/2061 | 1.F FE |
| 525245-AL-0 | LXS 2007-3 4BA1 | 09/25/2026 | MBS PAYDOWN | | 71,873 | 71,730 | 57,436 | 71,019 | 0 | 854 | 0 | 854 | 0 | 71,873 | 0 | 0 | 0 | 458 | 09/25/2059 | 5.C FM |
| 55285T-AA-4 | MFRA 2022-RPL1 A1 | 09/01/2026 | MBS PAYDOWN | | 146,023 | 146,023 | 136,577 | 144,674 | 0 | 1,349 | 0 | 1,349 | 0 | 146,023 | 0 | 0 | 0 | 3,222 | 08/25/2061 | 1.A FE |
| 57643L-LE-4 | MABS 2005-AB1 A5B | 09/01/2026 | MBS PAYDOWN | | 50,232 | 50,232 | 28,367 | 50,097 | 0 | 135 | 0 | 135 | 0 | 50,232 | 0 | 0 | 0 | 582 | 04/01/2056 | 1.A FM |
| 585495-AA-2 | MELLO 2021-MTG1 A1 | 09/01/2026 | MBS PAYDOWN | | 23,553 | 23,553 | 23,843 | 23,562 | 0 | (8) | 0 | (8) | 0 | 23,553 | 0 | 0 | 0 | 384 | 04/25/2051 | 1.A |
| 58549R-AC-0 | MELLO 2021-MTG3 A3 | 09/01/2026 | MBS PAYDOWN | | 42,422 | 42,422 | 42,920 | 42,458 | 0 | (35) | 0 | (35) | 0 | 42,422 | 0 | 0 | 0 | 694 | 07/01/2051 | 1.A |
| 59020U-MF-9 | MLMI 2004-WMC5 M1 | 09/25/2026 | MBS PAYDOWN | | 3,330 | 3,330 | 3,327 | 3,318 | 0 | 11 | 0 | 11 | 0 | 3,330 | 0 | 0 | 0 | 107 | 07/25/2035 | 1.A FM |
| 59166B-AA-9 | MSIT 2017-1A A | 09/01/2026 | MBS PAYDOWN | | 2,117 | 2,117 | 2,139 | 2,119 | 0 | (2) | 0 | (2) | 0 | 2,117 | 0 | 0 | 0 | 41 | 04/25/2055 | 1.A |
| 59980C-AF-0 | MMAT 2017-3 M1 | 09/01/2026 | MBS PAYDOWN | | 8,092 | 8,092 | 7,679 | 7,996 | 0 | 97 | 0 | 97 | 0 | 8,092 | 0 | 0 | 0 | 196 | 01/25/2061 | 1.A |
| 59980C-AG-8 | MMAT 2017-3 M2 | 09/01/2026 | MBS PAYDOWN | | 3,386 | 3,386 | 3,149 | 3,359 | 0 | 27 | 0 | 27 | 0 | 3,386 | 0 | 0 | 0 | 82 | 01/25/2061 | 1.A |
| 59980V-AH-4 | MMAT 2018-1 M1 | 09/01/2026 | MBS PAYDOWN | | 4,104 | 4,104 | 3,728 | 0 | 0 | 7 | 0 | 7 | 0 | 4,104 | 0 | 0 | 0 | 36 | 05/25/2062 | 1.A |
| 61744C-XM-3 | MSAC 2006-WMC1 A2C | 09/25/2026 | MBS PAYDOWN | | 55,592 | 55,592 | 50,850 | 55,613 | 0 | (21) | 0 | (21) | 0 | 55,592 | 0 | 0 | 0 | 1,194 | 12/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 61748J-AA5 | NSM2006-9AR A1 | 09/25/2026 | MBS PAYDOWN | | 30,029 | 30,029 | 15,428 | 29,805 | 0 | 225 | 0 | 225 | 0 | 30,029 | 0 | 0 | 0 | 121 | 12/25/2055 | 1.A FM |
| 61750M-AD7 | MSAC 2006-HE7 A2B | 09/25/2026 | MBS PAYDOWN | | 7,136 | 7,136 | 3,791 | 7,085 | 0 | 51 | 0 | 51 | 0 | 7,136 | 0 | 0 | 0 | 74 | 08/25/2037 | 1.A FM |
| 61772A-AD7 | MSRM2021-1 A2 | 09/01/2026 | MBS PAYDOWN | | 37,031 | 37,031 | 37,505 | 37,051 | 0 | (20) | 0 | (20) | 0 | 37,031 | 0 | 0 | 0 | 624 | 03/25/2051 | 1.A |
| 61772L-AJ0 | MSRM2021-2 A3 | 09/01/2026 | MBS PAYDOWN | | 37,664 | 37,664 | 38,182 | 37,685 | 0 | (21) | 0 | (21) | 0 | 37,664 | 0 | 0 | 0 | 627 | 05/25/2051 | 1.A |
| 61776Y-AA7 | MSRM2024-RPL1 A1 | 09/01/2026 | MBS PAYDOWN | | 89,761 | 89,761 | 86,022 | 89,027 | 0 | 734 | 0 | 734 | 0 | 89,761 | 0 | 0 | 0 | 2,417 | 06/25/2064 | 1.A |
| 64828E-AB1 | NRZT 2019-NQM4 A2 | 09/01/2026 | MBS PAYDOWN | | 27,818 | 27,818 | 27,783 | 27,798 | 0 | 20 | 0 | 20 | 0 | 27,818 | 0 | 0 | 0 | 492 | 09/25/2059 | 1.A |
| 64828G-AD2 | NRZT 2019-6A A1B | 09/01/2026 | MBS PAYDOWN | | 32,506 | 32,506 | 33,252 | 32,568 | 0 | (63) | 0 | (63) | 0 | 32,506 | 0 | 0 | 0 | 754 | 09/25/2059 | 1.A |
| 64828M-AA5 | NRZT 2017-3A A1 | 09/01/2026 | MBS PAYDOWN | | 1,595 | 1,595 | 1,661 | 1,600 | 0 | (6) | 0 | (6) | 0 | 1,595 | 0 | 0 | 0 | 43 | 04/25/2057 | 1.A |
| 64829H-AD9 | NRZT 2016-3A A1B | 09/01/2026 | MBS PAYDOWN | | 2,343 | 2,343 | 2,410 | 2,349 | 0 | (6) | 0 | (6) | 0 | 2,343 | 0 | 0 | 0 | 51 | 09/25/2056 | 1.A |
| 64829J-AA1 | NRZT 2017-1A A1 | 09/01/2026 | MBS PAYDOWN | | 26,317 | 26,317 | 27,460 | 26,444 | 0 | (127) | 0 | (127) | 0 | 26,317 | 0 | 0 | 0 | 699 | 02/25/2057 | 1.A |
| 64829N-AA2 | NRZT 2017-4A A1 | 09/01/2026 | MBS PAYDOWN | | 2,571 | 2,571 | 2,686 | 2,583 | 0 | (12) | 0 | (12) | 0 | 2,571 | 0 | 0 | 0 | 68 | 05/25/2057 | 1.A |
| 64830E-AC5 | NRZT 2019-3A A1A | 09/01/2026 | MBS PAYDOWN | | 233,882 | 233,882 | 216,926 | 231,391 | 0 | 2,491 | 0 | 2,491 | 0 | 233,882 | 0 | 0 | 0 | 5,681 | 11/25/2058 | 1.A |
| 64831T-AA5 | NRZT 2021-NQM3 A1 | 09/01/2026 | MBS PAYDOWN | | 4,766 | 4,766 | 4,766 | 4,766 | 0 | 0 | 0 | 0 | 0 | 4,766 | 0 | 0 | 0 | 38 | 11/27/2056 | 1.A |
| 669971-AC7 | NHEL 2007-1 A2B | 09/25/2026 | MBS PAYDOWN | | 6,779 | 6,779 | 3,330 | 6,742 | 0 | 36 | 0 | 36 | 0 | 6,779 | 0 | 0 | 0 | 46 | 11/25/2063 | 1.A FM |
| 670857-AA9 | OBX 2021-NQM2 A1 | 09/01/2026 | MBS PAYDOWN | | 7,184 | 7,184 | 7,184 | 7,183 | 0 | 1 | 0 | 1 | 0 | 7,184 | 0 | 0 | 0 | 53 | 05/25/2061 | 1.A |
| 67114J-AA8 | OBX 2021-NQM1 A1 | 09/01/2026 | MBS PAYDOWN | | 7,602 | 7,602 | 7,602 | 7,601 | 0 | 1 | 0 | 1 | 0 | 7,602 | 0 | 0 | 0 | 51 | 07/25/2061 | 1.A |
| 67116V-AA9 | OBX 2022-NQM6 A1 | 09/01/2026 | MBS PAYDOWN | | 2,217 | 2,217 | 2,152 | 2,200 | 0 | 17 | 0 | 17 | 0 | 2,217 | 0 | 0 | 0 | 71 | 07/25/2062 | 1.A |
| 67117D-AA8 | OBX 2022-NQM7 A1 | 08/01/2026 | MBS PAYDOWN | | 83,973 | 83,973 | 82,241 | 83,813 | 0 | 160 | 0 | 160 | 0 | 83,973 | 0 | 0 | 0 | 2,987 | 08/25/2062 | 1.A |
| 67647E-AA5 | OCMT 2021-5 A1 | 09/01/2026 | MBS PAYDOWN | | 81,663 | 81,663 | 82,314 | 81,685 | 0 | (22) | 0 | (22) | 0 | 81,663 | 0 | 0 | 0 | 1,318 | 10/25/2051 | 1.A |
| 68403F-AD8 | OOMLT 2007-4 2A3 | 09/25/2026 | VARIOUS | | 10,397 | 10,397 | 5,813 | 10,180 | 0 | 217 | 0 | 217 | 0 | 10,397 | 0 | 0 | 0 | 97 | 07/25/2065 | 1.A FM |
| 69357T-AA8 | PRKCM2021-AFC1 A1 | 09/01/2026 | MBS PAYDOWN | | 3,414 | 3,414 | 3,414 | 3,413 | 0 | 1 | 0 | 1 | 0 | 3,414 | 0 | 0 | 0 | 35 | 08/25/2056 | 1.A |
| 69359D-AE3 | PRMI 2021-1 A2 | 09/01/2026 | MBS PAYDOWN | | 61,294 | 61,294 | 61,486 | 61,294 | 0 | 0 | 0 | 0 | 0 | 61,294 | 0 | 0 | 0 | 1,025 | 04/25/2051 | 1.A |
| 69361J-AA4 | PRKCM2021-AFC2 A1 | 09/01/2026 | MBS PAYDOWN | | 6,540 | 6,540 | 6,540 | 6,539 | 0 | 1 | 0 | 1 | 0 | 6,540 | 0 | 0 | 0 | 87 | 11/25/2056 | 1.A |
| 71085P-DG5 | PCHLT 2005-4 M1 | 09/25/2026 | MBS PAYDOWN | | 46,147 | 46,147 | 24,660 | 44,947 | 0 | 1,200 | 0 | 1,200 | 0 | 46,147 | 0 | 0 | 0 | 129 | 12/25/2035 | 1.A FM |
| 74387M-AB5 | PFMT 2021-J1 A2 | 09/01/2026 | MBS PAYDOWN | | 42,866 | 42,866 | 42,357 | 42,840 | 0 | 26 | 0 | 26 | 0 | 42,866 | 0 | 0 | 0 | 584 | 10/25/2051 | 1.A |
| 74387Y-AD5 | PFMT 2021-1 A2A | 09/01/2026 | MBS PAYDOWN | | 114,935 | 114,935 | 113,570 | 114,876 | 0 | 58 | 0 | 58 | 0 | 114,935 | 0 | 0 | 0 | 1,462 | 04/25/2051 | 1.A |
| 74388J-AB1 | PFMT 2021-2 A1A | 09/01/2026 | MBS PAYDOWN | | 75,120 | 75,120 | 74,580 | 75,087 | 0 | 33 | 0 | 33 | 0 | 75,120 | 0 | 0 | 0 | 974 | 04/25/2051 | 1.A |
| 74922Q-AA0 | RALI 2006-QS8 A1 | 09/25/2026 | MBS PAYDOWN | | 13,343 | 6,634 | 5,792 | 13,275 | 0 | 68 | 0 | 68 | 0 | 13,343 | 0 | 0 | 0 | 191 | 09/25/2036 | 1.A FM |
| 74936R-AA2 | RCKT 2021-2 A1 | 09/01/2026 | MBS PAYDOWN | | 15,186 | 15,186 | 15,359 | 15,190 | 0 | (5) | 0 | (5) | 0 | 15,186 | 0 | 0 | 0 | 263 | 06/25/2051 | 1.A |
| 749384-AA1 | RCKT 2021-5 A1 | 09/01/2026 | MBS PAYDOWN | | 52,709 | 52,709 | 52,718 | 52,700 | 0 | 10 | 0 | 10 | 0 | 52,709 | 0 | 0 | 0 | 844 | 11/25/2051 | 1.A |
| 74938W-AA9 | RCKT 2022-2 A1 | 09/01/2026 | MBS PAYDOWN | | 33,969 | 33,969 | 33,144 | 33,920 | 0 | 49 | 0 | 49 | 0 | 33,969 | 0 | 0 | 0 | 678 | 02/25/2052 | 1.A |
| 74939K-AA4 | RCKT 2021-6 A1 | 09/01/2026 | MBS PAYDOWN | | 76,800 | 76,800 | 76,488 | 76,770 | 0 | 31 | 0 | 31 | 0 | 76,800 | 0 | 0 | 0 | 1,269 | 12/25/2051 | 1.A |
| 74969X-AA9 | RPLT 2022-1 A1 | 08/25/2026 | MBS PAYDOWN | | 5,129 | 5,129 | 5,122 | 5,119 | 0 | 11 | 0 | 11 | 0 | 5,129 | 0 | 0 | 0 | 103 | 01/25/2062 | 1.A FE |
| 74970F-AA5 | RPLT 2022-3 A | 09/25/2026 | MBS PAYDOWN | | 35,651 | 35,651 | 33,169 | 35,475 | 0 | 177 | 0 | 177 | 0 | 35,651 | 0 | 0 | 0 | 909 | 07/25/2062 | 1.A FE |
| 75115A-AC5 | RALI 2006-QS8 A3 | 09/01/2026 | MBS PAYDOWN | | 17,300 | 19,952 | 17,180 | 17,320 | 0 | (20) | 0 | (20) | 0 | 17,300 | 0 | 0 | 0 | 850 | 08/25/2036 | 2.C FM |
| 75409J-AA5 | RATE 2021-J1 A1 | 09/01/2026 | MBS PAYDOWN | | 180,533 | 180,533 | 163,213 | 179,622 | 0 | 911 | 0 | 911 | 0 | 180,533 | 0 | 0 | 0 | 3,039 | 07/25/2051 | 1.A |
| 75409T-AA3 | RATE 2021-J3 A1 | 09/01/2026 | MBS PAYDOWN | | 94,995 | 94,995 | 95,960 | 95,036 | 0 | (41) | 0 | (41) | 0 | 94,995 | 0 | 0 | 0 | 1,583 | 10/25/2051 | 1.A |
| 75409X-AA4 | RATE 2021-HB1 A1 | 09/01/2026 | MBS PAYDOWN | | 90,097 | 90,097 | 89,858 | 90,070 | 0 | 27 | 0 | 27 | 0 | 90,097 | 0 | 0 | 0 | 1,473 | 12/25/2051 | 1.A |
| 75971F-AE3 | RAMC 2007-3 AF2 | 09/01/2026 | MBS PAYDOWN | | 38,001 | 38,001 | 22,468 | 38,253 | 0 | (252) | 0 | (252) | 0 | 38,001 | 0 | 0 | 0 | 699 | 09/25/2037 | 2.A FM |
| 75995D-FA1 | RAMC 2005-1 AV3 | 09/25/2026 | MBS PAYDOWN | | 36,545 | 36,545 | 35,243 | 36,481 | 0 | 65 | 0 | 65 | 0 | 36,545 | 0 | 0 | 0 | 815 | 05/25/2035 | 1.A FM |
| 81375H-AC3 | SABR 2006-NC1 A3 | 09/25/2026 | MBS PAYDOWN | | 37,823 | 37,823 | 34,088 | 37,388 | 0 | 435 | 0 | 435 | 0 | 37,823 | 0 | 0 | 0 | 1,039 | 04/25/2046 | 3.A FM |
| 81376S-AC8 | SABR 2006-FR3 A3 | 09/25/2026 | MBS PAYDOWN | | 36,725 | 36,725 | 22,849 | 36,344 | 0 | 381 | 0 | 381 | 0 | 36,725 | 0 | 0 | 0 | 393 | 03/25/2050 | 1.G FM |
| 81746H-BF7 | SEMT 2017-CH1 B3 | 09/01/2026 | MBS PAYDOWN | | 31,289 | 31,289 | 29,724 | 31,059 | 0 | 230 | 0 | 230 | 0 | 31,289 | 0 | 0 | 0 | 933 | 08/25/2047 | 1.A |
| 81748C-AA8 | SEMT 2021-9 A1 | 09/01/2026 | MBS PAYDOWN | | 61,403 | 61,403 | 61,556 | 61,399 | 0 | 4 | 0 | 4 | 0 | 61,403 | 0 | 0 | 0 | 1,046 | 01/25/2052 | 1.A |
| 81748R-AB3 | SEMT 2020-4 A2 | 09/01/2026 | MBS PAYDOWN | | 22,483 | 22,483 | 23,116 | 22,504 | 0 | (20) | 0 | (20) | 0 | 22,483 | 0 | 0 | 0 | 375 | 11/25/2050 | 1.A |
| 81748Y-AB8 | SEMT 2021-6 A2 | 09/01/2026 | MBS PAYDOWN | | 222,168 | 222,168 | 222,134 | 222,133 | 0 | 36 | 0 | 36 | 0 | 222,168 | 0 | 0 | 0 | 2,905 | 10/25/2051 | 1.A |
| 81749B-AA9 | SEMT 2023-1 A1 | 09/01/2026 | MBS PAYDOWN | | 96,299 | 96,299 | 95,276 | 96,201 | 0 | 99 | 0 | 99 | 0 | 96,299 | 0 | 0 | 0 | 3,335 | 01/25/2053 | 1.A |
| 81749C-AD1 | SEMT 2022-1 A4 | 09/01/2026 | MBS PAYDOWN | | 117,783 | 117,783 | 117,083 | 117,705 | 0 | 77 | 0 | 77 | 0 | 117,783 | 0 | 0 | 0 | 1,874 | 02/25/2052 | 1.A |
| 86359D-VD6 | SASC 2005-OPT1 A3 | 09/25/2026 | MBS PAYDOWN | | 26,437 | 26,437 | 21,678 | 26,075 | 0 | 362 | 0 | 362 | 0 | 26,437 | 0 | 0 | 0 | 494 | 08/25/2049 | 1.A FM |
| 92925G-AA1 | WAMU 2006-AR16 1A1 | 09/01/2026 | MBS PAYDOWN | | 5,564 | 17,674 | 16,194 | 5,399 | 0 | 165 | 0 | 165 | 0 | 5,564 | 0 | 0 | 0 | 408 | 01/01/2056 | 5.C FM |
| 92927X-AH7 | WAMU 2007-HY6 3A2 | 09/01/2026 | MBS PAYDOWN | | 5,537 | 9,934 | 9,651 | 4,013 | 1,383 | 142 | 0 | 1,525 | 0 | 5,537 | 0 | 0 | 0 | 265 | 01/01/2056 | 5.A FM |
| 93363B-AD0 | WAMU 2006-AR19 2A1 | 09/01/2026 | MBS PAYDOWN | | 15,961 | 15,961 | 15,562 | 15,944 | 0 | 16 | 0 | 16 | 0 | 15,961 | 0 | 0 | 0 | 393 | 01/01/2056 | 1.A FM |
| 93363R-AA4 | WAMU 2006-AR13 1A1 | 09/01/2026 | MBS PAYDOWN | | 10,794 | 10,108 | 8,579 | 10,683 | 0 | 111 | 0 | 111 | 0 | 10,794 | 0 | 0 | 0 | 245 | 01/01/2056 | 1.D FM |
| 95003H-AA7 | WFMBS 2022-1 A1 | 09/01/2026 | MBS PAYDOWN | | 93,648 | 93,648 | 91,862 | 93,543 | 0 | 105 | 0 | 105 | 0 | 93,648 | 0 | 0 | 0 | 1,583 | 08/25/2051 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 50347J-AA 3 | LHFO 2021-1 GA | 09/13/2026 | MBS PAYDOWN | | 30,286 | 30,286 | 30,952 | 30,445 | 0 | (159) | 0 | (159) | 0 | 30,286 | 0 | 0 | 0 | 1,033 | 06/13/2051 | 2.B FE |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 10,649,404 | 10,655,851 | 9,776,465 | 10,483,610 | 1,383 | 29,822 | 0 | 31,205 | 0 | 10,649,404 | 0 | 0 | 0 | 204,423 | XXX | XXX |
| 05526W-AG 7 | BAMLL 2015-HALL A2 | 09/01/2026 | MBS PAYDOWN | | 61,865 | 61,865 | 68,555 | 62,634 | 0 | (769) | 0 | (769) | 0 | 61,865 | 0 | 0 | 0 | 1,662 | 07/07/2043 | 1.A |
| 05526W-AE 3 | BAMLL 2015-HALL XA | 08/07/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 11,409 | 1,583 | 0 | (1,583) | 0 | (1,583) | 0 | 0 | 0 | 0 | 0 | 999 | 07/07/2043 | 1.A FE |
| 06541X-AG 5 | BANK 2017-BNK7 XA | 09/17/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 2,602 | 124 | 0 | (124) | 0 | (124) | 0 | 0 | 0 | 0 | 0 | 229 | 09/15/2060 | 1.A FE |
| 07332V-BB 0 | BBCMS 2017-C1 ASB | 09/01/2026 | MBS PAYDOWN | | 119,713 | 119,713 | 123,298 | 121,126 | 0 | (1,413) | 0 | (1,413) | 0 | 119,713 | 0 | 0 | 0 | 2,781 | 02/15/2050 | 1.A |
| 12515A-BE 9 | CD 2016-CD2 A4 | 09/01/2026 | MBS PAYDOWN | | 302,834 | 302,834 | 311,910 | 304,472 | 0 | (1,638) | 0 | (1,638) | 0 | 302,834 | 0 | 0 | 0 | 7,689 | 11/10/2049 | 1.A |
| 12515G-AE 7 | CD 2017-CD3 AAB | 09/01/2026 | MBS PAYDOWN | | 54,923 | 54,923 | 56,568 | 55,973 | 0 | (1,049) | 0 | (1,049) | 0 | 54,923 | 0 | 0 | 0 | 1,257 | 02/10/2050 | 1.A |
| 12532A-BD 0 | CFCRE 2016-C6 XA | 09/14/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 176,981 | 11,012 | 0 | (11,012) | 0 | (11,012) | 0 | 0 | 0 | 0 | 0 | 14,065 | 11/10/2049 | 1.A FE |
| 12594M-BD 9 | COMM 2016-COR1 XA | 09/14/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 148,666 | 7,452 | 0 | (3,469) | 0 | (3,469) | 0 | 0 | 0 | 0 | 0 | 11,387 | 10/10/2049 | 1.B FE |
| 12596G-BA 6 | CSAIL 2018-C14 ASB | 09/01/2026 | MBS PAYDOWN | | 150,528 | 150,528 | 167,727 | 152,640 | 0 | (2,112) | 0 | (2,112) | 0 | 150,528 | 0 | 0 | 0 | 4,360 | 11/15/2051 | 1.A |
| 12596W-AD 6 | CSAIL 2019-C16 ASB | 09/01/2026 | MBS PAYDOWN | | 92,181 | 92,181 | 97,643 | 92,647 | 0 | (466) | 0 | (466) | 0 | 92,181 | 0 | 0 | 0 | 1,925 | 06/15/2052 | 1.A |
| 17291E-AX 9 | CGCMT 2016-P6 AAB | 08/01/2026 | MBS PAYDOWN | | 44,263 | 44,263 | 45,590 | 45,357 | 0 | (1,094) | 0 | (1,094) | 0 | 44,263 | 0 | 0 | 0 | 907 | 12/10/2049 | 1.A |
| 20047A-BH 6 | COMM 2015-LC19 C | 09/01/2026 | MBS PAYDOWN | | 8,180 | 8,180 | 7,222 | 8,193 | 0 | (13) | 0 | (13) | 0 | 8,180 | 0 | 0 | 0 | 236 | 02/10/2048 | 1.A |
| 36251P-AD 6 | GSMS 2016-GS3 A4 | 09/01/2026 | MBS PAYDOWN | | 794,182 | 794,182 | 790,398 | 798,843 | 0 | (4,660) | 0 | (4,660) | 0 | 794,182 | 0 | 0 | 0 | 14,937 | 10/10/2049 | 1.A |
| 36251X-AR 8 | GSMS 2016-GS4 A4 | 09/01/2026 | MBS PAYDOWN | | 614,159 | 614,159 | 632,697 | 614,676 | 0 | (517) | 0 | (517) | 0 | 614,159 | 0 | 0 | 0 | 13,436 | 11/10/2049 | 1.A |
| 36260T-AE 5 | GSCG 2019-600C B | 07/01/2026 | MBS PAYDOWN | | 1,201,330 | 0 | 0 | (11,452,749) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,201,330 | 1,201,330 | 0 | 09/06/2034 | 6. |
| 46642N-BF 2 | JPMBB 2014-C22 XA | 07/17/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 7,366 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 429 | 08/01/2027 | 1.D FE |
| 46645U-AU 1 | JPMDC 2016-JP4 ASB | 07/01/2026 | MBS PAYDOWN | | 40,269 | 40,269 | 41,477 | 41,521 | 0 | (1,252) | 0 | (1,252) | 0 | 40,269 | 0 | 0 | 0 | 816 | 12/15/2049 | 1.A |
| 46646R-AL 7 | JPMDB 2016-C4 XA | 09/17/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 85,192 | 3,723 | 0 | (3,723) | 0 | (3,723) | 0 | 0 | 0 | 0 | 0 | 6,635 | 12/15/2049 | 1.A FE |
| 46648K-AW 6 | JPMDB 2017-C7 XA | 09/17/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 7,727 | 386 | 0 | (386) | 0 | (386) | 0 | 0 | 0 | 0 | 0 | 694 | 10/15/2050 | 1.A FE |
| 553697-AG 7 | MSJP 2015-HALL XA | 09/08/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 28,076 | 1,702 | 0 | (1,702) | 0 | (1,702) | 0 | 0 | 0 | 0 | 0 | 2,090 | 09/05/2047 | 1.A FE |
| 61690Y-BU 5 | MSC 2016-BNK2 A4 | 09/01/2026 | MBS PAYDOWN | | 199,809 | 199,809 | 205,797 | 200,072 | 0 | (263) | 0 | (263) | 0 | 199,809 | 0 | 0 | 0 | 4,569 | 11/15/2049 | 1.A |
| 61691E-AY 1 | MSC 2016-UBS2 ASB | 09/01/2026 | MBS PAYDOWN | | 109,497 | 109,497 | 112,778 | 115,109 | 0 | (5,612) | 0 | (5,612) | 0 | 109,497 | 0 | 0 | 0 | 2,494 | 12/15/2049 | 1.A |
| 61691G-AQ 3 | MSBAM 2016-C32 ASB | 07/01/2026 | MBS PAYDOWN | | 43,488 | 43,488 | 44,790 | 45,265 | 0 | (1,778) | 0 | (1,778) | 0 | 43,488 | 0 | 0 | 0 | 891 | 12/15/2049 | 1.A |
| 61691G-AS 9 | MSBAM 2016-C32 A4 | 09/01/2026 | MBS PAYDOWN | | 28,577 | 28,577 | 29,433 | 28,612 | 0 | (36) | 0 | (36) | 0 | 28,577 | 0 | 0 | 0 | 797 | 12/15/2049 | 1.A |
| 61767E-AF 1 | MSBAM 2017-C34 XA | 09/29/2026 | INTEREST ONLY PAYMENT | | 0 | 0 | 47,795 | 2,439 | 0 | (2,439) | 0 | (2,439) | 0 | 0 | 0 | 0 | 0 | 5,085 | 11/15/2052 | 1.A FE |
| 743784-AB 6 | PPCLP 2000-C1 A2 | 07/01/2026 | MBS PAYDOWN | | 78,928 | 78,928 | 96,391 | 80,669 | 0 | (1,741) | 0 | (1,741) | 0 | 78,928 | 0 | 0 | 0 | 6,117 | 07/20/2028 | 1.A FE |
| 91831U-AA 5 | VNDO 2016-350P A | 07/01/2026 | MBS PAYDOWN | | 4,023,000 | 4,023,000 | 3,973,068 | 4,003,441 | 0 | 19,559 | 0 | 19,559 | 0 | 4,023,000 | 0 | 0 | 0 | 89,294 | 01/10/2035 | 1.A |
| 92257B-AA 0 | VCC 2022-3 A | 09/01/2026 | MBS PAYDOWN | | 48,814 | 48,814 | 48,719 | 48,774 | 0 | 40 | 0 | 40 | 0 | 48,814 | 0 | 0 | 0 | 1,493 | 06/25/2052 | 1.A FE |
| 92258D-AA 5 | VCC 2021-4 A | 09/01/2026 | MBS PAYDOWN | | 35,887 | 35,887 | 35,879 | 35,880 | 0 | 7 | 0 | 7 | 0 | 35,887 | 0 | 0 | 0 | 655 | 12/26/2051 | 1.A FE |
| 92258R-AA 4 | VCC 2021-3 A | 07/01/2026 | MBS PAYDOWN | | 3,575 | 3,575 | 3,560 | 3,574 | 0 | 1 | 0 | 1 | 0 | 3,575 | 0 | 0 | 0 | 41 | 10/25/2051 | 1.A FE |
| 92259K-AA 8 | VCC 2022-4 A | 09/01/2026 | MBS PAYDOWN | | 90,214 | 90,214 | 90,194 | 90,150 | 0 | 65 | 0 | 65 | 0 | 90,214 | 0 | 0 | 0 | 3,176 | 08/25/2052 | 1.A FE |
| 92259M-AA 4 | VCC 2021-2 A | 09/01/2026 | MBS PAYDOWN | | 78,873 | 78,873 | 78,854 | 78,859 | 0 | 14 | 0 | 14 | 0 | 78,873 | 0 | 0 | 0 | 766 | 08/25/2051 | 1.A FE |
| 92259T-AA 9 | VCC 2021-1 A | 09/01/2026 | MBS PAYDOWN | | 27,168 | 27,168 | 27,165 | 27,165 | 0 | 3 | 0 | 3 | 0 | 27,168 | 0 | 0 | 0 | 254 | 05/25/2051 | 1.A FE |
| 95003W-AA 4 | WFCM 2022-ONL A | 09/01/2026 | MBS PAYDOWN | | 6,432 | 6,432 | 6,625 | 6,440 | 0 | (8) | 0 | (8) | 0 | 6,432 | 0 | 0 | 0 | 186 | 12/15/2039 | 1.A |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 8,258,689 | 7,057,359 | 7,612,152 | (4,362,236) | 0 | (29,170) | 0 | (29,170) | 0 | 7,057,359 | 0 | 1,201,330 | 1,201,330 | 202,352 | XXX | XXX |
| 05554L-AG 7 | BXCM 2021-1A A | 07/15/2026 | MBS PAYDOWN | | 14,317 | 14,317 | 14,317 | 14,317 | 0 | 0 | 0 | 0 | 0 | 14,317 | 0 | 0 | 0 | 596 | 01/15/2035 | 1.A FE |
| 09291J-AQ 5 | BLB 5A AFR | 09/15/2026 | MBS PAYDOWN | | 1,424,229 | 1,424,229 | 1,424,229 | 1,424,229 | 0 | 0 | 0 | 0 | 0 | 1,424,229 | 0 | 0 | 0 | 47,854 | 06/15/2034 | 1.A FE |
| 70806G-AC 6 | PNTPK 2022-5A A1F | 09/23/2026 | MBS PAYDOWN | | 3,597,623 | 3,597,623 | 3,597,623 | 3,597,623 | 0 | 0 | 0 | 0 | 0 | 3,597,623 | 0 | 0 | 0 | 216,922 | 10/15/2033 | 1.A FE |
| 74970V-AA 0 | RIN 2024-1A A1 | 07/21/2026 | MBS PAYDOWN | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 7,000,000 | 0 | 0 | 0 | 283,636 | 07/21/2037 | 1.A FE |
| 03332D-AA 2 | ANCHF 2020-12A A1 | 07/25/2026 | MBS PAYDOWN | | 417,577 | 417,577 | 417,577 | 417,577 | 0 | 0 | 0 | 0 | 0 | 417,577 | 0 | 0 | 0 | 9,950 | 10/25/2038 | 1.A FE |
| 03769H-AC 1 | APID 2021-37A B | 09/15/2026 | MBS PAYDOWN | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 0 | 0 | 0 | 509,564 | 10/22/2034 | 1.C FE |
| 04942J-AE 1 | ARCLO 2018-10A B | 07/15/2026 | MBS PAYDOWN | | 436,725 | 436,725 | 436,240 | 437,063 | 0 | (338) | 0 | (338) | 0 | 436,725 | 0 | 0 | 0 | 18,256 | 01/15/2031 | 1.A FE |
| 06760W-AC 0 | BAM 2021-1A A1 | 07/20/2026 | MBS PAYDOWN | | 152,961 | 152,961 | 152,961 | 152,961 | 0 | 0 | 0 | 0 | 0 | 152,961 | 0 | 0 | 0 | 6,443 | 07/20/2033 | 1.A FE |
| 081928-AC 7 | BSP 2024-34A A2 | 08/14/2026 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 3,500,000 | 0 | 0 | 0 | 155,202 | 07/25/2037 | 1.A FE |
| 12575W-AC 3 | CIFC 2024-3A A2 | 07/21/2026 | MBS PAYDOWN | | 3,250,000 | 3,250,000 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 0 | 3,250,000 | 0 | 0 | 0 | 138,929 | 07/21/2037 | 1.A FE |
| 13875L-AY 4 | CANC 2014-1A AIBR | 07/30/2026 | MBS PAYDOWN | | 2,260,992 | 2,260,992 | 2,260,992 | 2,260,992 | 0 | 0 | 0 | 0 | 0 | 2,260,992 | 0 | 0 | 0 | 88,388 | 01/30/2031 | 1.A FE |
| 15674L-AA 4 | CHMI 2021-2A A | 07/15/2026 | MBS PAYDOWN | | 373,698 | 373,698 | 373,698 | 373,698 | 0 | 0 | 0 | 0 | 0 | 373,698 | 0 | 0 | 0 | 15,962 | 04/22/2033 | 1.A FE |
| 19737T-AG 1 | COLCLO 2022-32A AF | 07/20/2026 | MBS PAYDOWN | | 113,144 | 113,144 | 112,296 | 113,079 | 0 | 65 | 0 | 65 | 0 | 113,144 | 0 | 0 | 0 | 3,810 | 07/20/2034 | 1.A FE |
| 22824D-AJ 8 | CCITY 2021-1A A2 | 07/10/2026 | MBS PAYDOWN | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 125,526 | 07/20/2034 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 22845X-AE-0 | CRNPT 2018-4A B | 07/20/2026 | MBS PAYDOWN | | 2,276,875 | 2,276,875 | 2,212,838 | 2,268,079 | 0 | 8,797 | 0 | 8,797 | 0 | 2,276,875 | 0 | 0 | 0 | 95,048 | 04/20/2031 | 1.A FE |
| 26829C-BA-4 | ECP 2015-7A A2R | 07/20/2026 | MBS PAYDOWN | | 57,530 | 57,530 | 57,315 | 59,629 | 0 | (2,099) | 0 | (2,099) | 0 | 57,530 | 0 | 0 | 0 | 2,458 | 04/22/2030 | 1.A FE |
| 38138T-AS-0 | GLM 2021-10A BR | 09/21/2026 | MBS PAYDOWN | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 103,669 | 10/21/2037 | 1.C FE |
| 40443W-AL-4 | HLM 2024-20A B2 | 07/25/2026 | MBS PAYDOWN | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 86,880 | 07/25/2037 | 1.C FE |
| 43133K-AC-9 | HCOMF 2015-1A ARR | 08/01/2026 | MBS PAYDOWN | | 44,867 | 44,867 | 44,867 | 44,867 | 0 | 0 | 0 | 0 | 0 | 44,867 | 0 | 0 | 0 | 875 | 11/01/2035 | 1.B FE |
| 47049Q-AC-0 | JTWN 2018-11A A2 | 07/14/2026 | MBS PAYDOWN | | 2,301,237 | 2,301,237 | 2,294,333 | 2,296,725 | 0 | 4,512 | 0 | 4,512 | 0 | 2,301,237 | 0 | 0 | 0 | 99,674 | 07/14/2031 | 1.A FE |
| 510800-AC-9 | LHLS 2019-1A AIR | 07/15/2026 | MBS PAYDOWN | | 111,707 | 111,707 | 111,707 | 111,707 | 0 | 0 | 0 | 0 | 0 | 111,707 | 0 | 0 | 0 | 4,839 | 04/15/2033 | 1.A FE |
| 67097Q-AU-9 | OCP 2017-14A BR | 08/20/2026 | MBS PAYDOWN | | 4,950,000 | 4,950,000 | 4,950,000 | 4,950,000 | 0 | 0 | 0 | 0 | 0 | 4,950,000 | 0 | 0 | 0 | 234,724 | 07/20/2037 | 1.C FE |
| 67109Y-BE-3 | OAKC 2015-12A BER2 | 07/01/2026 | MBS PAYDOWN | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 169,197 | 04/23/2037 | 1.C FE |
| 68252P-AG-1 | MTR8 2024-5A A2 | 07/15/2026 | MBS PAYDOWN | | 3,400,000 | 3,400,000 | 3,400,000 | 3,400,000 | 0 | 0 | 0 | 0 | 0 | 3,400,000 | 0 | 0 | 0 | 144,660 | 07/15/2037 | 1.A FE |
| 691200-AC-3 | OR 2020-4A AIR | 08/20/2026 | MBS PAYDOWN | | 34,685 | 34,685 | 34,685 | 34,685 | 0 | 0 | 0 | 0 | 0 | 34,685 | 0 | 0 | 0 | 1,471 | 08/20/2033 | 1.A FE |
| 83608G-AQ-9 | SNDPT 2013-1A A2R | 07/26/2026 | MBS PAYDOWN | | 723,682 | 723,682 | 723,682 | 723,682 | 0 | 0 | 0 | 0 | 0 | 723,682 | 0 | 0 | 0 | 29,868 | 01/26/2031 | 1.A FE |
| 89643B-AG-6 | TRNTS 2024-29A B2 | 07/23/2026 | MBS PAYDOWN | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 239,000 | 07/23/2037 | 1.C FE |
| 92916M-AG-6 | VOYA 2017-1A A2R | 07/17/2026 | MBS PAYDOWN | | 586,418 | 586,418 | 586,418 | 586,418 | 0 | 0 | 0 | 0 | 0 | 586,418 | 0 | 0 | 0 | 24,494 | 04/17/2030 | 1.A FE |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 63,028,267 | 63,028,267 | 62,955,778 | 63,017,331 | 0 | 10,937 | 0 | 10,937 | 0 | 63,028,267 | 0 | 0 | 0 | 2,857,895 | XXX | XXX |
| 03236X-AC-1 | ANLS 2022-2A B | 09/20/2026 | MBS PAYDOWN | | 1,688,388 | 1,688,388 | 1,688,277 | 1,687,035 | 0 | 1,353 | 0 | 1,353 | 0 | 1,688,388 | 0 | 0 | 0 | 63,096 | 10/20/2028 | 1.A FE |
| 03842V-AA-5 | AQHT 2021-A A | 09/17/2026 | MBS PAYDOWN | | 36,562 | 36,562 | 36,557 | 36,546 | 0 | 16 | 0 | 16 | 0 | 36,562 | 0 | 0 | 0 | 372 | 07/17/2046 | 1.A FE |
| 08860A-AA-7 | BHG 2025-1CON A | 09/17/2026 | MBS PAYDOWN | | 200,280 | 200,280 | 200,259 | 199,916 | 0 | 365 | 0 | 365 | 0 | 200,280 | 0 | 0 | 0 | 6,463 | 04/17/2036 | 1.A FE |
| 08860F-AB-4 | BHG 2023-A B | 09/17/2026 | MBS PAYDOWN | | 461,485 | 461,485 | 457,505 | 459,576 | 0 | 1,909 | 0 | 1,909 | 0 | 461,485 | 0 | 0 | 0 | 19,695 | 04/17/2036 | 1.B FE |
| 08861Y-AA-4 | BHG 2021-A A | 08/17/2026 | MBS PAYDOWN | | 97,257 | 97,257 | 97,216 | 97,499 | 0 | (242) | 0 | (242) | 0 | 97,257 | 0 | 0 | 0 | 839 | 11/17/2033 | 1.A FE |
| 08861Y-AB-2 | BHG 2021-A B | 09/17/2026 | MBS PAYDOWN | | 193,709 | 193,709 | 169,435 | 189,536 | 0 | 4,173 | 0 | 4,173 | 0 | 193,709 | 0 | 0 | 0 | 3,873 | 11/17/2033 | 1.A FE |
| 08862B-AB-1 | BHG 2021-B B | 08/27/2026 | MBS PAYDOWN | | 190,529 | 190,529 | 190,507 | 191,009 | 0 | (480) | 0 | (480) | 0 | 190,529 | 0 | 0 | 0 | 1,971 | 10/17/2034 | 1.A FE |
| 12633S-AB-4 | CFS 2025-A B | 09/15/2026 | MBS PAYDOWN | | 424,498 | 424,498 | 424,449 | 423,640 | 0 | 858 | 0 | 858 | 0 | 424,498 | 0 | 0 | 0 | 15,743 | 07/16/2029 | 1.A FE |
| 14318M-AF-6 | CARMX AUTO OWNER TRUST | 09/15/2026 | MBS PAYDOWN | | 3,500,000 | 3,500,000 | 3,499,523 | 3,500,125 | 0 | (125) | 0 | (125) | 0 | 3,500,000 | 0 | 0 | 0 | 123,113 | 02/15/2028 | 1.A FE |
| 14686G-AC-0 | CRVNA 2022-N B | 09/10/2026 | MBS PAYDOWN | | 27,229 | 27,229 | 27,228 | 27,255 | 0 | (26) | 0 | (26) | 0 | 27,229 | 0 | 0 | 0 | 534 | 12/11/2028 | 1.A FE |
| 14686G-AD-8 | CRVNA 2022-N C | 09/10/2026 | MBS PAYDOWN | | 33,885 | 33,885 | 33,881 | 33,923 | 0 | (38) | 0 | (38) | 0 | 33,885 | 0 | 0 | 0 | 748 | 12/11/2028 | 1.B FE |
| 14686M-AD-5 | CRVNA 2022-P3 A4 | 09/10/2026 | MBS PAYDOWN | | 302,114 | 302,114 | 302,012 | 301,685 | 0 | 429 | 0 | 429 | 0 | 302,114 | 0 | 0 | 0 | 9,770 | 06/12/2028 | 1.A FE |
| 19421U-AB-0 | CASL 2019-A A2 | 09/25/2026 | MBS PAYDOWN | | 179,901 | 179,901 | 179,835 | 179,556 | 0 | 344 | 0 | 344 | 0 | 179,901 | 0 | 0 | 0 | 3,888 | 12/28/2048 | 1.A FE |
| 19424K-AB-9 | CASL 2021-A A2 | 09/25/2026 | MBS PAYDOWN | | 30,461 | 30,461 | 30,521 | 30,435 | 0 | 27 | 0 | 27 | 0 | 30,461 | 0 | 0 | 0 | 323 | 07/25/2051 | 1.A FE |
| 19424W-AB-3 | CASL 2021-C A2 | 09/25/2026 | MBS PAYDOWN | | 112,967 | 112,967 | 106,863 | 57,504 | 0 | 692 | 0 | 692 | 0 | 112,967 | 0 | 0 | 0 | 1,307 | 07/26/2055 | 1.A FE |
| 19424W-AD-9 | CASL 2021-C C | 09/25/2026 | MBS PAYDOWN | | 3,836 | 3,836 | 3,836 | 3,836 | 0 | 0 | 0 | 0 | 0 | 3,836 | 0 | 0 | 0 | 78 | 07/26/2055 | 1.F FE |
| 19425A-AB-0 | CASL 2021-B A2 | 09/25/2026 | MBS PAYDOWN | | 38,707 | 38,707 | 38,706 | 38,667 | 0 | 40 | 0 | 40 | 0 | 38,707 | 0 | 0 | 0 | 450 | 06/25/2052 | 1.A FE |
| 20268B-AA-8 | CBSLT 2020-1 A | 09/25/2026 | MBS PAYDOWN | | 26,300 | 26,300 | 26,296 | 26,277 | 0 | 24 | 0 | 24 | 0 | 26,300 | 0 | 0 | 0 | 300 | 10/25/2051 | 1.A FE |
| 20268M-AA-4 | CBSLT 2018-BGS A1 | 09/25/2026 | MBS PAYDOWN | | 28,875 | 28,875 | 29,693 | 29,090 | 0 | (215) | 0 | (215) | 0 | 28,875 | 0 | 0 | 0 | 686 | 09/25/2045 | 1.A FE |
| 25538T-AB-8 | DTV 2018-2 B | 09/20/2026 | MBS PAYDOWN | | 72,807 | 72,807 | 68,325 | 72,161 | 0 | 645 | 0 | 645 | 0 | 72,807 | 0 | 0 | 0 | 2,046 | 12/20/2038 | 1.F FE |
| 25538B-AA-8 | DTV 2019-1 A | 09/20/2026 | MBS PAYDOWN | | 151,287 | 151,287 | 151,844 | 151,182 | 0 | 105 | 0 | 105 | 0 | 151,287 | 0 | 0 | 0 | 3,724 | 08/22/2039 | 1.G FE |
| 26829X-AB-7 | ECMC 2019-1A A1B | 09/25/2026 | MBS PAYDOWN | | 4,804 | 4,804 | 4,784 | 4,781 | 0 | 23 | 0 | 23 | 0 | 4,804 | 0 | 0 | 0 | 152 | 07/25/2069 | 1.B FE |
| 28166L-AA-2 | EDMES 2021-A A | 09/25/2026 | MBS PAYDOWN | | 42,494 | 42,494 | 42,447 | 42,443 | 0 | 51 | 0 | 51 | 0 | 42,494 | 0 | 0 | 0 | 506 | 11/25/2045 | 1.A FE |
| 28415A-AA-5 | EHOMT 2023-A A | 09/25/2026 | MBS PAYDOWN | | 139,214 | 139,214 | 139,910 | 139,344 | 0 | (130) | 0 | (130) | 0 | 139,214 | 0 | 0 | 0 | 5,682 | 02/25/2038 | 1.A FE |
| 28416L-AB-8 | EHOMT 2021-A B | 09/25/2026 | MBS PAYDOWN | | 45,551 | 45,551 | 45,545 | 45,513 | 0 | 38 | 0 | 38 | 0 | 45,551 | 0 | 0 | 0 | 525 | 08/27/2035 | 1.F FE |
| 28628B-AA-6 | ELFI 2021-A A | 09/25/2026 | MBS PAYDOWN | | 139,382 | 139,382 | 124,882 | 137,140 | 0 | 2,243 | 0 | 2,243 | 0 | 139,382 | 0 | 0 | 0 | 1,420 | 12/26/2046 | 1.A FE |
| 28628C-AA-4 | ELFI 2022-A A | 09/25/2026 | MBS PAYDOWN | | 29,524 | 29,524 | 28,343 | 29,298 | 0 | 227 | 0 | 227 | 0 | 29,524 | 0 | 0 | 0 | 887 | 08/26/2047 | 1.A FE |
| 29281E-AA-6 | ENFN 2024-2A A | 09/20/2026 | MBS PAYDOWN | | 98,446 | 98,446 | 96,213 | 97,957 | 0 | 489 | 0 | 489 | 0 | 98,446 | 0 | 0 | 0 | 3,929 | 09/20/2055 | 3.C FE |
| 29281L-AA-0 | ENFN 2024-1A A | 09/20/2026 | MBS PAYDOWN | | 103,324 | 103,324 | 106,001 | 103,487 | 0 | (163) | 0 | (163) | 0 | 103,324 | 0 | 0 | 0 | 4,564 | 02/20/2055 | 3.C FE |
| 30167M-AD-9 | EART 2025-1A B | 09/15/2026 | MBS PAYDOWN | | 730,168 | 730,168 | 730,059 | 728,765 | 0 | 1,403 | 0 | 1,403 | 0 | 730,168 | 0 | 0 | 0 | 25,245 | 08/15/2029 | 1.A FE |
| 35040V-AA-7 | FFIN 2024-2A A | 09/15/2026 | MBS PAYDOWN | | 36,750 | 36,750 | 36,744 | 36,711 | 0 | 39 | 0 | 39 | 0 | 36,750 | 0 | 0 | 0 | 1,125 | 03/15/2050 | 1.A FE |
| 35040V-AB-5 | FFIN 2024-2A B | 09/15/2026 | MBS PAYDOWN | | 24,684 | 24,684 | 24,681 | 24,637 | 0 | 47 | 0 | 47 | 0 | 24,684 | 0 | 0 | 0 | 810 | 03/15/2050 | 1.D FE |
| 35042A-AA-1 | FFIN 2023-1A A | 09/15/2026 | MBS PAYDOWN | | 85,323 | 85,323 | 84,763 | 85,059 | 0 | 264 | 0 | 264 | 0 | 85,323 | 0 | 0 | 0 | 3,212 | 12/15/2043 | 1.A FE |
| 35042N-AA-3 | FFIN 2025-2A A | 09/15/2026 | MBS PAYDOWN | | 184,798 | 184,798 | 184,761 | 184,464 | 0 | 334 | 0 | 334 | 0 | 184,798 | 0 | 0 | 0 | 5,762 | 04/15/2052 | 1.A FE |
| 35105A-AC-1 | FCRT 2024-1 B | 09/15/2026 | MBS PAYDOWN | | 339,499 | 339,499 | 339,446 | 338,949 | 0 | 550 | 0 | 550 | 0 | 339,499 | 0 | 0 | 0 | 14,132 | 05/15/2029 | 1.B FE |
| 36169E-AD-2 | GCCU 2023-1A A4 | 09/15/2026 | MBS PAYDOWN | | 140,898 | 140,898 | 140,860 | 140,576 | 0 | 322 | 0 | 322 | 0 | 140,898 | 0 | 0 | 0 | 6,118 | 10/15/2029 | 1.A FE |
| 38021F-AA-9 | GOAL 2015-1 A | 09/25/2026 | MBS PAYDOWN | | 2,582 | 2,582 | 2,434 | 2,569 | 0 | 13 | 0 | 13 | 0 | 2,582 | 0 | 0 | 0 | 75 | 09/25/2041 | 1.B FE |
| 381935-AA-3 | GOLP 2024-1A A | 09/20/2026 | MBS PAYDOWN | | 241,294 | 241,294 | 240,608 | 240,998 | 0 | 265 | 0 | 265 | 0 | 241,294 | 0 | 0 | 0 | 8,930 | 10/20/2046 | 1.G FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 38217T-AA 3 | COOMG 2020-1 A A | 09/15/2026 | MBS PAYDOWN | | 62,437 | 62,437 | 62,412 | 62,185 | 0 | 252 | 0 | 252 | 0 | 62,437 | 0 | 0 | 0 | 831 | 04/15/2055 | 1.A FE |
| 38217U-AA 0 | COOMG 2021-1 A A | 09/15/2026 | MBS PAYDOWN | | 26,045 | 26,045 | 26,039 | 25,712 | 0 | 333 | 0 | 333 | 0 | 26,045 | 0 | 0 | 0 | 351 | 10/20/2056 | 1.A FE |
| 38237I-AA 0 | COOD 2021-3 CS A | 09/20/2026 | MBS PAYDOWN | | 54,853 | 54,853 | 54,827 | 54,793 | 0 | 59 | 0 | 59 | 0 | 54,853 | 0 | 0 | 0 | 769 | 05/20/2048 | 1.D FE |
| 38237E-AA 2 | COLP 2025-1 A A | 09/20/2026 | MBS PAYDOWN | | 99,783 | 99,783 | 99,772 | 99,522 | 0 | 262 | 0 | 262 | 0 | 99,783 | 0 | 0 | 0 | 3,582 | 02/20/2049 | 1.G FE |
| 38237G-AA 7 | COOD 2021-4 CS A | 09/20/2026 | MBS PAYDOWN | | 26,750 | 26,750 | 26,746 | 26,725 | 0 | 26 | 0 | 26 | 0 | 26,750 | 0 | 0 | 0 | 345 | 07/20/2048 | 1.F FE |
| 38237J-AA 1 | COOD 2022-1 CS A | 09/20/2026 | MBS PAYDOWN | | 45,254 | 45,254 | 45,243 | 45,191 | 0 | 62 | 0 | 62 | 0 | 45,254 | 0 | 0 | 0 | 808 | 01/20/2049 | 1.F FE |
| 38237K-AA 8 | COOD 2022-2 CS A | 09/20/2026 | MBS PAYDOWN | | 56,995 | 56,995 | 56,239 | 56,816 | 0 | 178 | 0 | 178 | 0 | 56,995 | 0 | 0 | 0 | 1,522 | 04/20/2049 | 2.C FE |
| 38237V-AA 4 | COOD 2023-1 CS A | 09/20/2026 | MBS PAYDOWN | | 39,636 | 39,636 | 39,624 | 39,523 | 0 | 113 | 0 | 113 | 0 | 39,636 | 0 | 0 | 0 | 1,449 | 02/22/2055 | 3.A FE |
| 42770A-AA 5 | HERO 2021-1 A A | 09/20/2026 | MBS PAYDOWN | | 94,295 | 94,295 | 94,295 | 93,563 | 0 | 732 | 0 | 732 | 0 | 94,295 | 0 | 0 | 0 | 1,834 | 09/20/2051 | 1.A FE |
| 43283G-AA 0 | HOMT 2022-2 A A | 09/25/2026 | MBS PAYDOWN | | 84,398 | 84,398 | 84,382 | 84,217 | 0 | 181 | 0 | 181 | 0 | 84,398 | 0 | 0 | 0 | 2,405 | 01/25/2037 | 1.A FE |
| 43283N-AA 5 | HOMT 2024-3 A A | 09/25/2026 | MBS PAYDOWN | | 192,482 | 192,482 | 192,453 | 191,978 | 0 | 504 | 0 | 504 | 0 | 192,482 | 0 | 0 | 0 | 6,322 | 08/27/2040 | 1.A FE |
| 43285J-AA 2 | HOMT 2025-2 A A | 09/25/2026 | MBS PAYDOWN | | 234,414 | 234,414 | 234,408 | 233,866 | 0 | 548 | 0 | 548 | 0 | 234,414 | 0 | 0 | 0 | 7,048 | 05/25/2044 | 1.A FE |
| 43340J-AA 4 | HINT 2025-B A | 09/15/2026 | MBS PAYDOWN | | 293,509 | 293,509 | 293,497 | 292,979 | 0 | 530 | 0 | 530 | 0 | 293,509 | 0 | 0 | 0 | 8,782 | 05/15/2045 | 1.A FE |
| 43340J-AA 0 | HINT 2025-A A | 09/15/2026 | MBS PAYDOWN | | 162,787 | 162,787 | 162,770 | 162,488 | 0 | 299 | 0 | 299 | 0 | 162,787 | 0 | 0 | 0 | 5,430 | 03/15/2044 | 1.A FE |
| 46290J-MU 1 | ISLLC 2021-1 AIA | 09/25/2026 | MBS PAYDOWN | | 38,659 | 38,659 | 38,656 | 38,612 | 0 | 47 | 0 | 47 | 0 | 38,659 | 0 | 0 | 0 | 445 | 08/25/2070 | 1.B FE |
| 46651T-AA 9 | HENDR 2018-1 A A | 09/15/2026 | MBS PAYDOWN | | 12,779 | 12,779 | 14,227 | 12,858 | 0 | (80) | 0 | (80) | 0 | 12,779 | 0 | 0 | 0 | 315 | 10/17/2072 | 1.A FE |
| 46655X-AA 6 | HENDR 2021-A2 A | 09/15/2026 | MBS PAYDOWN | | 25,674 | 25,674 | 23,035 | 0 | 0 | 61 | 0 | 61 | 0 | 25,674 | 0 | 0 | 0 | 91 | 02/15/2070 | 1.F FE |
| 46657H-AA 9 | HENDR 2023-D A | 09/15/2026 | MBS PAYDOWN | | 87,536 | 87,536 | 91,465 | 87,793 | 0 | (256) | 0 | (256) | 0 | 87,536 | 0 | 0 | 0 | 3,967 | 12/15/2077 | 1.A FE |
| 52607M-AA 7 | LFT 2021-1 A A | 09/20/2026 | MBS PAYDOWN | | 1,399,294 | 1,399,294 | 1,294,058 | 1,371,225 | 0 | 28,069 | 0 | 28,069 | 0 | 1,399,294 | 0 | 0 | 0 | 17,680 | 11/20/2031 | 1.C FE |
| 53948K-AA 7 | LPSLT 2020-2 CF A | 09/20/2026 | MBS PAYDOWN | | 20,290 | 20,290 | 20,281 | 20,262 | 0 | 28 | 0 | 28 | 0 | 20,290 | 0 | 0 | 0 | 369 | 07/20/2047 | 1.D FE |
| 53948N-AA 1 | LPSLT 2020-3 CS A | 09/20/2026 | MBS PAYDOWN | | 27,853 | 27,853 | 27,842 | 27,819 | 0 | 35 | 0 | 35 | 0 | 27,853 | 0 | 0 | 0 | 459 | 12/20/2047 | 1.D FE |
| 53948P-AA 6 | LPSLT 2021-1 CS A | 09/20/2026 | MBS PAYDOWN | | 36,535 | 36,535 | 36,533 | 36,494 | 0 | 41 | 0 | 41 | 0 | 36,535 | 0 | 0 | 0 | 559 | 01/20/2048 | 1.D FE |
| 53948Q-AA 4 | LPSLT 2021-2 CS A | 09/20/2026 | MBS PAYDOWN | | 86,891 | 86,891 | 86,883 | 86,795 | 0 | 96 | 0 | 96 | 0 | 86,891 | 0 | 0 | 0 | 1,280 | 03/20/2048 | 1.D FE |
| 55389Q-AA 5 | MWOT 2024-2 A A | 09/20/2026 | MBS PAYDOWN | | 130,012 | 130,012 | 129,995 | 129,756 | 0 | 256 | 0 | 256 | 0 | 130,012 | 0 | 0 | 0 | 3,804 | 03/20/2042 | 1.A FE |
| 55389R-AA 3 | MWOT 2025-2 A A | 09/20/2026 | MBS PAYDOWN | | 309,208 | 309,208 | 309,188 | 308,514 | 0 | 694 | 0 | 694 | 0 | 309,208 | 0 | 0 | 0 | 9,102 | 10/20/2044 | 1.A FE |
| 55389R-AB 1 | MWOT 2025-2 A B | 09/20/2026 | MBS PAYDOWN | | 127,321 | 127,321 | 125,993 | 0 | 0 | 354 | 0 | 354 | 0 | 127,321 | 0 | 0 | 0 | 951 | 10/20/2044 | 1.F FE |
| 55400U-AA 1 | MWOT 2022-1 A A | 09/20/2026 | MBS PAYDOWN | | 100,418 | 100,418 | 100,392 | 100,249 | 0 | 169 | 0 | 169 | 0 | 100,418 | 0 | 0 | 0 | 2,747 | 11/21/2039 | 1.A FE |
| 55400X-AB 3 | MWOT 2026-1 A B | 09/20/2026 | MBS PAYDOWN | | 152,807 | 152,807 | 152,797 | 0 | 0 | 390 | 0 | 390 | 0 | 152,807 | 0 | 0 | 0 | 2,573 | 03/20/2043 | 1.G FE |
| 56848D-AA 7 | MHT 2021-AA A | 09/20/2026 | MBS PAYDOWN | | 815,626 | 815,626 | 815,469 | 815,305 | 0 | 321 | 0 | 321 | 0 | 815,626 | 0 | 0 | 0 | 10,036 | 03/20/2036 | 1.A FE |
| 57563N-AA 6 | MFA 2008-1 AI | 07/25/2026 | MBS PAYDOWN | | 2,150 | 2,150 | 2,128 | 2,143 | 0 | 7 | 0 | 7 | 0 | 2,150 | 0 | 0 | 0 | 84 | 04/25/2038 | 1.B FE |
| 606072-LG 8 | MHLA 2021-1 AIA | 09/25/2026 | MBS PAYDOWN | | 19,998 | 19,998 | 19,988 | 19,977 | 0 | 21 | 0 | 21 | 0 | 19,998 | 0 | 0 | 0 | 207 | 01/25/2061 | 1.B FE |
| 606072-LF 1 | MHLA 2021-2 AIA | 09/25/2026 | MBS PAYDOWN | | 43,382 | 43,382 | 43,361 | 43,325 | 0 | 57 | 0 | 57 | 0 | 43,382 | 0 | 0 | 0 | 568 | 03/25/2064 | 1.B FE |
| 618937-AA 4 | MSAIC 2024-1 A | 09/20/2026 | MBS PAYDOWN | | 51,542 | 51,542 | 51,021 | 51,339 | 0 | 203 | 0 | 203 | 0 | 51,542 | 0 | 0 | 0 | 1,879 | 09/20/2049 | 1.F FE |
| 61945V-AA 9 | MSAIC 2023-1 A A | 09/20/2026 | MBS PAYDOWN | | 49,832 | 49,832 | 49,685 | 49,683 | 0 | 149 | 0 | 149 | 0 | 49,832 | 0 | 0 | 0 | 1,762 | 06/20/2053 | 1.F FE |
| 61945W-AA 7 | MSAIC 2023-2 A A | 09/20/2026 | MBS PAYDOWN | | 31,262 | 31,262 | 30,856 | 31,135 | 0 | 127 | 0 | 127 | 0 | 31,262 | 0 | 0 | 0 | 1,112 | 09/22/2053 | 1.G FE |
| 61946L-AA 0 | MSAIC 2018-2 CS A | 09/20/2026 | MBS PAYDOWN | | 9,779 | 9,779 | 9,777 | 9,759 | 0 | 20 | 0 | 20 | 0 | 9,779 | 0 | 0 | 0 | 276 | 02/22/2044 | 1.G FE |
| 61946Q-AA 9 | MSAIC 2022-1 A A | 09/20/2026 | MBS PAYDOWN | | 73,095 | 73,095 | 70,393 | 72,727 | 0 | 368 | 0 | 368 | 0 | 73,095 | 0 | 0 | 0 | 1,274 | 03/20/2036 | 1.D FE |
| 61946U-AA 0 | MSAIC 2022-2 A A | 09/20/2026 | MBS PAYDOWN | | 53,706 | 53,706 | 53,193 | 53,536 | 0 | 171 | 0 | 171 | 0 | 53,706 | 0 | 0 | 0 | 1,562 | 01/21/2053 | 1.D FE |
| 62847R-AA 5 | MWOT 2024-1 A A | 09/20/2026 | MBS PAYDOWN | | 133,812 | 133,812 | 133,805 | 133,496 | 0 | 317 | 0 | 317 | 0 | 133,812 | 0 | 0 | 0 | 4,717 | 02/20/2043 | 1.A FE |
| 63897J-AA 5 | NAVRL 2025-C A | 09/15/2026 | MBS PAYDOWN | | 593,232 | 593,232 | 588,319 | 0 | 0 | 1,226 | 0 | 1,226 | 0 | 593,232 | 0 | 0 | 0 | 3,418 | 10/15/2055 | 1.A FE |
| 63939R-AA 2 | NAVSL 2017-2 A A | 09/25/2026 | MBS PAYDOWN | | 15,219 | 15,219 | 15,219 | 15,219 | 0 | 0 | 0 | 0 | 0 | 15,219 | 0 | 0 | 0 | 492 | 12/27/2066 | 1.B FE |
| 63940G-AA 3 | NAVSL 2016-7 A A | 09/25/2026 | MBS PAYDOWN | | 13,597 | 13,597 | 13,597 | 13,597 | 0 | 0 | 0 | 0 | 0 | 13,597 | 0 | 0 | 0 | 438 | 03/25/2066 | 1.B FE |
| 63940L-AC 8 | NAVSL 2016-6 A A3 | 09/25/2026 | MBS PAYDOWN | | 7,489 | 7,489 | 7,692 | 7,493 | 0 | (5) | 0 | (5) | 0 | 7,489 | 0 | 0 | 0 | 254 | 03/25/2066 | 1.B FE |
| 63940Y-AB 2 | NAVSL 2019-CA A2 | 09/15/2026 | MBS PAYDOWN | | 30,358 | 30,358 | 31,307 | 30,500 | 0 | (142) | 0 | (142) | 0 | 30,358 | 0 | 0 | 0 | 636 | 02/15/2068 | 1.A FE |
| 63941C-AB 9 | NAVSL 2019-D A2A | 09/15/2026 | MBS PAYDOWN | | 255,983 | 255,983 | 255,869 | 255,765 | 0 | 217 | 0 | 217 | 0 | 255,983 | 0 | 0 | 0 | 5,124 | 12/15/2059 | 1.A FE |
| 63941F-AB 2 | NAVSL 2020-A A2A | 09/15/2026 | MBS PAYDOWN | | 40,489 | 40,489 | 40,486 | 40,464 | 0 | 25 | 0 | 25 | 0 | 40,489 | 0 | 0 | 0 | 666 | 11/15/2068 | 1.A FE |
| 63941K-AC 9 | NAVSL 2020-CA A2B | 09/15/2026 | MBS PAYDOWN | | 87,412 | 87,412 | 87,412 | 87,412 | 0 | 0 | 0 | 0 | 0 | 87,412 | 0 | 0 | 0 | 3,158 | 11/15/2068 | 1.A FE |
| 63942B-AA 2 | NAVSL 2021-A A | 09/15/2026 | MBS PAYDOWN | | 309,374 | 309,374 | 279,887 | 301,288 | 0 | 8,086 | 0 | 8,086 | 0 | 309,374 | 0 | 0 | 0 | 1,721 | 05/15/2069 | 1.A FE |
| 63942G-AA 1 | NAVSL 2021-FA A | 09/15/2026 | MBS PAYDOWN | | 268,332 | 268,332 | 235,231 | 262,096 | 0 | 6,236 | 0 | 6,236 | 0 | 268,332 | 0 | 0 | 0 | 1,983 | 02/15/2070 | 1.A FE |
| 63943C-AA 9 | NAVSL 2024-A A | 09/15/2026 | MBS PAYDOWN | | 156,864 | 156,864 | 156,843 | 156,567 | 0 | 297 | 0 | 297 | 0 | 156,864 | 0 | 0 | 0 | 5,859 | 10/15/2072 | 1.A FE |
| 63943F-AA 2 | NAVRL 2025-A A | 09/15/2026 | MBS PAYDOWN | | 109,172 | 109,172 | 109,160 | 108,958 | 0 | 214 | 0 | 214 | 0 | 109,172 | 0 | 0 | 0 | 3,697 | 02/16/2055 | 1.A FE |
| 63943P-AA 0 | NAVRL 2026-B A | 09/15/2026 | MBS PAYDOWN | | 240,027 | 240,027 | 240,049 | 0 | 0 | 365 | 0 | 365 | 0 | 240,027 | 0 | 0 | 0 | 2,255 | 06/15/2056 | 1.A FE |
| 64033X-AD 6 | NSLT 2025-AA A1A | 09/15/2026 | MBS PAYDOWN | | 236,146 | 236,146 | 236,059 | 235,673 | 0 | 473 | 0 | 473 | 0 | 236,146 | 0 | 0 | 0 | 7,920 | 03/15/2057 | 1.A FE |
| 64035D-AD 8 | NSLT 2021-A APT2 | 09/20/2026 | MBS PAYDOWN | | 78,386 | 78,386 | 72,458 | 76,544 | 0 | 1,842 | 0 | 1,842 | 0 | 78,386 | 0 | 0 | 0 | 706 | 04/20/2062 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 682685-AA 0 | CDART 2023-1 A A | 09/14/2026 | MBS PAYDOWN | | 1,071,132 | 1,071,132 | 1,070,083 | 1,069,044 | 0 | 2,088 | 0 | 2,088 | 0 | 1,071,132 | 0 | 0 | 0 | 38,446 | 11/14/2029 | 1.A FE |
| 68268V-AB 1 | OMFT 2022-2A B | 07/14/2026 | MBS PAYDOWN | | 926,538 | 926,538 | 926,292 | 931,087 | 0 | (4,549) | 0 | (4,549) | 0 | 926,538 | 0 | 0 | 0 | 28,321 | 10/14/2034 | 1.A FE |
| 682696-AA 7 | OMFT 2020-2A A | 09/14/2026 | MBS PAYDOWN | | 1,119,152 | 1,119,152 | 1,028,221 | 1,106,092 | 0 | 13,061 | 0 | 13,061 | 0 | 1,119,152 | 0 | 0 | 0 | 12,974 | 09/14/2035 | 1.A FE |
| 69376B-AA 4 | PACEF 2020-1A A | 09/20/2026 | MBS PAYDOWN | | 192,695 | 192,695 | 172,938 | 191,454 | 0 | 1,241 | 0 | 1,241 | 0 | 192,695 | 0 | 0 | 0 | 5,231 | 09/20/2055 | 1.A FE |
| 69410A-AA 4 | CPACE 2022-1 A | 09/10/2026 | MBS PAYDOWN | | 33,525 | 33,525 | 33,524 | 33,636 | 0 | (111) | 0 | (111) | 0 | 33,525 | 0 | 0 | 0 | 1,119 | 10/11/2060 | 1.A FE |
| 69410P-AA 1 | CPACE 2021-1 A | 09/10/2026 | MBS PAYDOWN | | 12,472 | 12,472 | 12,425 | 12,543 | 0 | (72) | 0 | (72) | 0 | 12,472 | 0 | 0 | 0 | 165 | 10/10/2059 | 1.A FE |
| 69410T-AA 3 | CPACE 2023-1 A | 09/10/2026 | MBS PAYDOWN | | 463,035 | 463,035 | 443,130 | 469,073 | 0 | (6,038) | 0 | (6,038) | 0 | 463,035 | 0 | 0 | 0 | 15,931 | 02/10/2062 | 1.A FE |
| 75907U-AA 7 | RMIT 2021-2 A | 09/15/2026 | MBS PAYDOWN | | 555,279 | 555,279 | 555,236 | 554,858 | 0 | 420 | 0 | 420 | 0 | 555,279 | 0 | 0 | 0 | 7,466 | 08/15/2033 | 1.D FE |
| 78442G-JH 0 | SLMA 2003-10A A4 | 09/15/2026 | MBS PAYDOWN | | 16,193 | 16,193 | 16,205 | 16,190 | 0 | 3 | 0 | 3 | 0 | 16,193 | 0 | 0 | 0 | 586 | 12/17/2068 | 1.B FE |
| 78443C-BH 6 | SLMA 2004-A A3 | 09/15/2026 | MBS PAYDOWN | | 22,315 | 22,315 | 21,513 | 22,271 | 0 | 44 | 0 | 44 | 0 | 22,315 | 0 | 0 | 0 | 739 | 06/15/2033 | 1.A FE |
| 78443C-CB 8 | SLMA 2005-B A4 | 09/15/2026 | MBS PAYDOWN | | 12,396 | 12,396 | 11,774 | 12,291 | 0 | 105 | 0 | 105 | 0 | 12,396 | 0 | 0 | 0 | 404 | 06/15/2039 | 1.A FE |
| 78448Y-AC 5 | SMB 2021-A A2B | 09/15/2026 | MBS PAYDOWN | | 30,961 | 30,961 | 30,944 | 30,941 | 0 | 20 | 0 | 20 | 0 | 30,961 | 0 | 0 | 0 | 327 | 01/15/2053 | 1.A FE |
| 78449C-AA 6 | SMB 2022-C A1A | 09/15/2026 | MBS PAYDOWN | | 104,613 | 104,613 | 104,611 | 104,454 | 0 | 159 | 0 | 159 | 0 | 104,613 | 0 | 0 | 0 | 3,140 | 05/16/2050 | 1.A FE |
| 78450F-AA 5 | SMB 2022-A APT | 09/15/2026 | MBS PAYDOWN | | 115,958 | 115,958 | 115,249 | 115,746 | 0 | 212 | 0 | 212 | 0 | 115,958 | 0 | 0 | 0 | 2,201 | 11/16/2054 | 1.A FE |
| 78490D-AB 0 | SOFI 2018-C A2FX | 09/25/2026 | MBS PAYDOWN | | 84,119 | 84,119 | 87,879 | 84,706 | 0 | (587) | 0 | (587) | 0 | 84,119 | 0 | 0 | 0 | 2,015 | 01/25/2048 | 1.A FE |
| 82650T-AA 5 | SBFC 2022-2A A | 09/20/2026 | MBS PAYDOWN | | 41,473 | 41,473 | 41,470 | 41,421 | 0 | 52 | 0 | 52 | 0 | 41,473 | 0 | 0 | 0 | 1,295 | 06/20/2040 | 1.A FE |
| 82653B-AA 1 | SBFC 2024-3A A | 09/20/2026 | MBS PAYDOWN | | 136,070 | 136,070 | 136,054 | 135,809 | 0 | 261 | 0 | 261 | 0 | 136,070 | 0 | 0 | 0 | 4,338 | 08/20/2041 | 1.A FE |
| 82653H-AA 8 | SBFC 2025-2A A | 09/20/2026 | MBS PAYDOWN | | 137,528 | 137,528 | 137,527 | 137,255 | 0 | 273 | 0 | 273 | 0 | 137,528 | 0 | 0 | 0 | 4,310 | 04/20/2044 | 1.A FE |
| 82653P-AA 0 | SBFC 2026-2A A | 09/20/2026 | MBS PAYDOWN | | 218,784 | 218,784 | 218,771 | 0 | 0 | 567 | 0 | 567 | 0 | 218,784 | 0 | 0 | 0 | 1,283 | 05/20/2043 | 1.A FE |
| 831943-AA 3 | SMB 2024-A A1A | 09/15/2026 | MBS PAYDOWN | | 248,612 | 248,612 | 248,526 | 248,106 | 0 | 506 | 0 | 506 | 0 | 248,612 | 0 | 0 | 0 | 8,699 | 03/15/2056 | 1.A FE |
| 831943-AB 1 | SMB 2024-A A1B | 09/15/2026 | MBS PAYDOWN | | 207,177 | 207,177 | 207,177 | 207,177 | 0 | 0 | 0 | 0 | 0 | 207,177 | 0 | 0 | 0 | 7,224 | 03/15/2056 | 1.A FE |
| 83207D-AA 6 | SMB 2023-C A1A | 09/15/2026 | MBS PAYDOWN | | 97,529 | 97,529 | 97,504 | 97,327 | 0 | 203 | 0 | 203 | 0 | 97,529 | 0 | 0 | 0 | 3,684 | 11/15/2052 | 1.A FE |
| 83207V-AA 6 | SMB 2024-F A1A | 09/15/2026 | MBS PAYDOWN | | 213,825 | 213,825 | 213,822 | 213,411 | 0 | 415 | 0 | 415 | 0 | 213,825 | 0 | 0 | 0 | 7,188 | 03/15/2054 | 1.A FE |
| 83208B-AB 7 | SMB 2025-B A1B | 09/15/2026 | MBS PAYDOWN | | 114,607 | 114,607 | 114,607 | 114,607 | 0 | 0 | 0 | 0 | 0 | 114,607 | 0 | 0 | 0 | 3,788 | 03/17/2053 | 1.A FE |
| 83401A-AB 4 | SOFI 2018-D A2FX | 09/25/2026 | MBS PAYDOWN | | 78,098 | 78,098 | 82,116 | 87,149 | 0 | (9,051) | 0 | (9,051) | 0 | 78,098 | 0 | 0 | 0 | 2,018 | 02/25/2048 | 1.A FE |
| 86744V-AA 9 | SNVA 2022-B A | 09/20/2026 | MBS PAYDOWN | | 54,478 | 54,478 | 54,101 | 54,324 | 0 | 154 | 0 | 154 | 0 | 54,478 | 0 | 0 | 0 | 1,816 | 08/20/2049 | 3.C FE |
| 86744W-AA 7 | SNVA 2022-C A | 09/20/2026 | MBS PAYDOWN | | 33,177 | 33,177 | 31,391 | 32,946 | 0 | 231 | 0 | 231 | 0 | 33,177 | 0 | 0 | 0 | 1,181 | 11/22/2049 | 1.D FE |
| 86745A-AA 4 | SNVA 2022-A A | 09/20/2026 | MBS PAYDOWN | | 38,333 | 38,333 | 37,739 | 38,247 | 0 | 85 | 0 | 85 | 0 | 38,333 | 0 | 0 | 0 | 714 | 02/22/2049 | 1.D FE |
| 86746B-AA 1 | SNVA 2023-GRID1 1A | 09/20/2026 | MBS PAYDOWN | | 57,141 | 57,141 | 58,159 | 57,213 | 0 | (72) | 0 | (72) | 0 | 57,141 | 0 | 0 | 0 | 2,186 | 12/20/2050 | 1.B FE |
| 86746E-AA 5 | SNVA 2021-A A | 09/20/2026 | MBS PAYDOWN | | 36,054 | 36,054 | 36,028 | 36,062 | 0 | (8) | 0 | (8) | 0 | 36,054 | 0 | 0 | 0 | 428 | 02/20/2048 | 2.B FE |
| 86746F-AA 2 | SNVA 2024-GRID1 1A | 09/20/2026 | MBS PAYDOWN | | 50,149 | 50,149 | 50,539 | 50,108 | 0 | 41 | 0 | 41 | 0 | 50,149 | 0 | 0 | 0 | 1,926 | 07/20/2051 | 1.B FE |
| 88164A-AB 0 | TSET 2024-1A A2 | 09/20/2026 | MBS PAYDOWN | | 104,736 | 104,736 | 104,733 | 104,505 | 0 | 230 | 0 | 230 | 0 | 104,736 | 0 | 0 | 0 | 3,543 | 06/21/2050 | 1.A FE |
| 92347B-AD 6 | VCU 2023-1A A4 | 09/15/2026 | MBS PAYDOWN | | 945,480 | 945,480 | 945,373 | 943,413 | 0 | 2,066 | 0 | 2,066 | 0 | 945,480 | 0 | 0 | 0 | 35,152 | 12/15/2028 | 1.A FE |
| 34964Y-AA 6 | FORT 2023-1A A | 09/20/2026 | MBS PAYDOWN | | 248,969 | 248,969 | 242,909 | 245,349 | 0 | 3,620 | 0 | 3,620 | 0 | 248,969 | 0 | 0 | 0 | 11,157 | 09/20/2059 | 1.A FE |
| 38218E-AA 5 | GOODG 2019-2A A | 09/15/2026 | MBS PAYDOWN | | 7,447 | 7,447 | 7,446 | 7,428 | 0 | 19 | 0 | 19 | 0 | 7,447 | 0 | 0 | 0 | 104 | 10/15/2054 | 1.A FE |
| 38218J-AA 4 | GOODG 2022-1A A | 09/15/2026 | MBS PAYDOWN | | 86,524 | 86,524 | 85,886 | 87,253 | 0 | (730) | 0 | (730) | 0 | 86,524 | 0 | 0 | 0 | 1,689 | 10/15/2056 | 1.A FE |
| 68784H-AD 3 | OSCAR 2022-1A A4 | 09/10/2026 | MBS PAYDOWN | | 425,292 | 425,292 | 420,679 | 424,412 | 0 | 880 | 0 | 880 | 0 | 425,292 | 0 | 0 | 0 | 7,980 | 04/10/2029 | 1.A FE |
| 68785C-AC 5 | OSCAR 2023-1A A3 | 09/10/2026 | MBS PAYDOWN | | 595,630 | 595,630 | 595,567 | 597,549 | 0 | (1,919) | 0 | (1,919) | 0 | 595,630 | 0 | 0 | 0 | 23,166 | 12/10/2027 | 1.A FE |
| 75975B-AA 6 | RENEW 2021-1 A | 09/20/2026 | MBS PAYDOWN | | 43,444 | 43,444 | 43,279 | 43,093 | 0 | 352 | 0 | 352 | 0 | 43,444 | 0 | 0 | 0 | 455 | 11/20/2056 | 1.A FE |
| 75975D-AA 2 | RENEW 2024-2A A | 09/20/2026 | MBS PAYDOWN | | 115,974 | 115,974 | 115,630 | 115,720 | 0 | 254 | 0 | 254 | 0 | 115,974 | 0 | 0 | 0 | 3,149 | 11/20/2060 | 1.A FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 27,041,905 | 27,041,905 | 26,665,622 | 25,557,350 | 0 | 74,872 | 0 | 74,872 | 0 | 27,041,905 | 0 | 0 | 0 | 747,255 | XXX | XXX |
| 00111L-AC 3 | AFCE 2023-1 B | 09/15/2026 | MBS PAYDOWN | | 500,011 | 500,011 | 499,930 | 499,177 | 0 | 834 | 0 | 834 | 0 | 500,011 | 0 | 0 | 0 | 24,955 | 09/16/2030 | 1.A FE |
| 12326T-AA 6 | BHEIS 2024-2A A | 09/15/2026 | MBS PAYDOWN | | 273,084 | 273,084 | 273,367 | 272,770 | 0 | 314 | 0 | 314 | 0 | 273,084 | 0 | 0 | 0 | 8,920 | 09/15/2039 | 1.F FE |
| 12563L-AN 7 | CLIF 2020-1A A | 09/17/2026 | MBS PAYDOWN | | 160,875 | 160,875 | 158,114 | 160,190 | 0 | 685 | 0 | 685 | 0 | 160,875 | 0 | 0 | 0 | 2,231 | 09/18/2045 | 1.F FE |
| 12563L-AQ 0 | CLIF 2020-2A A | 09/15/2026 | MBS PAYDOWN | | 64,030 | 64,030 | 64,810 | 64,130 | 0 | (100) | 0 | (100) | 0 | 64,030 | 0 | 0 | 0 | 867 | 09/15/2045 | 1.F FE |
| 12571W-AA 1 | CLI FUNDING LLC | 09/20/2026 | MBS PAYDOWN | | 117,500 | 117,500 | 117,484 | 117,159 | 0 | 341 | 0 | 341 | 0 | 117,500 | 0 | 0 | 0 | 4,410 | 07/20/2049 | 1.C FE |
| 232989-AD 5 | DLLMT 2023-1A A4 | 09/20/2026 | MBS PAYDOWN | | 713,634 | 713,634 | 713,460 | 711,678 | 0 | 1,956 | 0 | 1,956 | 0 | 713,634 | 0 | 0 | 0 | 28,068 | 03/20/2031 | 1.A FE |
| 29374F-AC 7 | EFF 2022-3 A3 | 08/20/2026 | MBS PAYDOWN | | 996,331 | 996,331 | 996,034 | 998,796 | 0 | (2,466) | 0 | (2,466) | 0 | 996,331 | 0 | 0 | 0 | 26,700 | 07/20/2029 | 1.A FE |
| 29374G-AC 5 | EFF 2022-4 A3 | 09/20/2026 | MBS PAYDOWN | | 3,379,776 | 3,379,776 | 3,379,540 | 3,374,421 | 0 | 5,355 | 0 | 5,355 | 0 | 3,379,776 | 0 | 0 | 0 | 129,658 | 10/22/2029 | 1.A FE |
| 29375C-AC 3 | EFF 2023-1 A3 | 09/20/2026 | MBS PAYDOWN | | 581,251 | 581,251 | 581,092 | 580,057 | 0 | 1,194 | 0 | 1,194 | 0 | 581,251 | 0 | 0 | 0 | 21,020 | 10/22/2029 | 1.A FE |
| 36166V-AA 3 | GCI 2020-1 A | 09/18/2026 | MBS PAYDOWN | | 51,765 | 51,765 | 50,981 | 51,595 | 0 | 170 | 0 | 170 | 0 | 51,765 | 0 | 0 | 0 | 976 | 10/18/2045 | 1.F FE |
| 36166V-AE 5 | GCI 2021-1 A | 09/18/2026 | MBS PAYDOWN | | 45,113 | 45,113 | 45,101 | 45,065 | 0 | 47 | 0 | 47 | 0 | 45,113 | 0 | 0 | 0 | 717 | 06/18/2046 | 1.F FE |
| 62890M-AC 8 | NMEF 2022-B B | 08/31/2026 | VARIOUS | | 896,492 | 896,492 | 896,476 | 903,613 | 0 | (7,120) | 0 | (7,120) | 0 | 896,492 | 0 | 0 | 0 | 41,391 | 06/15/2029 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 69392B-AC 0 | PEAC 2024-2A A3 | 09/20/2026 | MBS PAYDOWN | | 12,947 | 12,947 | 12,944 | 12,914 | 0 | 33 | 0 | 33 | 0 | 12,947 | 0 | 0 | 0 | 452 | 10/20/2031 | 1.A FE |
| 69392H-AB 9 | PEAC 2025-1A A2 | 09/21/2026 | MBS PAYDOWN | | 325,504 | 325,504 | 325,480 | 324,928 | 0 | 577 | 0 | 577 | 0 | 325,504 | 0 | 0 | 0 | 10,624 | 10/20/2028 | 1.A FE |
| 73747L-AB 4 | PREF 2025-1A A2 | 09/15/2026 | MBS PAYDOWN | | 277,059 | 277,059 | 277,032 | 276,590 | 0 | 470 | 0 | 470 | 0 | 277,059 | 0 | 0 | 0 | 9,051 | 05/15/2031 | 1.A FE |
| 872480-AE 8 | TLF 2021-1A A | 09/20/2026 | MBS PAYDOWN | | 72,091 | 72,091 | 68,589 | 71,441 | 0 | 650 | 0 | 650 | 0 | 72,091 | 0 | 0 | 0 | 793 | 02/20/2046 | 1.E FE |
| 88655A-AA 8 | TLF 2024-1A A | 09/20/2026 | MBS PAYDOWN | | 59,531 | 59,531 | 58,775 | 59,285 | 0 | 246 | 0 | 246 | 0 | 59,531 | 0 | 0 | 0 | 2,175 | 05/20/2034 | 1.C FE |
| 89679Q-AD 7 | TCF 2026-1A A | 09/20/2026 | MBS PAYDOWN | | 110,417 | 110,417 | 110,392 | 0 | 0 | 314 | 0 | 314 | 0 | 110,417 | 0 | 0 | 0 | 1,574 | 05/20/2051 | 1.C FE |
| 89680H-AA 0 | TCF 2020-1A A | 09/20/2026 | MBS PAYDOWN | | 106,250 | 106,250 | 107,578 | 106,401 | 0 | (151) | 0 | (151) | 0 | 106,250 | 0 | 0 | 0 | 1,495 | 09/20/2045 | 1.F FE |
| 89680H-AB 2 | TCF 2021-1A A | 09/20/2026 | MBS PAYDOWN | | 42,500 | 42,500 | 42,341 | 42,444 | 0 | 56 | 0 | 56 | 0 | 42,500 | 0 | 0 | 0 | 527 | 03/20/2046 | 1.F FE |
| 92339M-AB 6 | VERD 2024-1A A2 | 09/12/2026 | MBS PAYDOWN | | 368,180 | 368,180 | 368,168 | 367,658 | 0 | 522 | 0 | 522 | 0 | 368,180 | 0 | 0 | 0 | 13,897 | 12/12/2031 | 1.A FE |
| 12807C-AA 1 | CAI 2020-1A A | 09/25/2026 | MBS PAYDOWN | | 109,375 | 109,375 | 110,981 | 109,583 | 0 | (208) | 0 | (208) | 0 | 109,375 | 0 | 0 | 0 | 1,619 | 09/25/2045 | 1.F FE |
| 37959P-AE 7 | SEACO 2021-1A A | 09/17/2026 | MBS PAYDOWN | | 284,097 | 284,097 | 253,390 | 278,523 | 0 | 5,574 | 0 | 5,574 | 0 | 284,097 | 0 | 0 | 0 | 3,465 | 04/17/2041 | 1.F FE |
| 88315L-AE 8 | TMIL 2020-1A A | 09/20/2026 | MBS PAYDOWN | | 172,506 | 172,506 | 170,168 | 171,422 | 0 | 1,084 | 0 | 1,084 | 0 | 172,506 | 0 | 0 | 0 | 3,110 | 08/21/2045 | 1.F FE |
| 88315L-AL 2 | TMIL 2021-1A A | 09/20/2026 | MBS PAYDOWN | | 136,400 | 136,400 | 132,043 | 135,322 | 0 | 1,078 | 0 | 1,078 | 0 | 136,400 | 0 | 0 | 0 | 1,528 | 02/20/2046 | 1.F FE |
| 88315L-AQ 1 | TMIL 2021-2A A | 09/20/2026 | MBS PAYDOWN | | 82,300 | 82,300 | 80,356 | 81,807 | 0 | 493 | 0 | 493 | 0 | 82,300 | 0 | 0 | 0 | 1,224 | 04/20/2046 | 1.F FE |
| 88316A-AA 9 | TMIL 2024-1A A | 09/20/2026 | MBS PAYDOWN | | 81,813 | 81,813 | 81,811 | 81,592 | 0 | 221 | 0 | 221 | 0 | 81,813 | 0 | 0 | 0 | 2,863 | 08/20/2049 | 1.C FE |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) | | | | | 10,020,832 | 10,020,832 | 9,976,437 | 9,898,561 | 0 | 12,169 | 0 | 12,169 | 0 | 10,020,832 | 0 | 0 | 0 | 344,310 | XXX | XXX |
| 361528-AA 0 | CBAL 2022-1 A | 09/20/2026 | MBS PAYDOWN | | 40,326 | 40,326 | 39,389 | 40,180 | 0 | 146 | 0 | 146 | 0 | 40,326 | 0 | 0 | 0 | 772 | 02/20/2052 | 1.C FE |
| 361528-AE 2 | CBAL 2026-1A A | 09/20/2026 | MBS PAYDOWN | | 8,636 | 8,636 | 8,634 | 0 | 0 | 23 | 0 | 23 | 0 | 8,636 | 0 | 0 | 0 | 244 | 02/20/2056 | 1.C FE |
| 62947A-AE 0 | NPAL 2021-1A AI | 09/29/2026 | MBS PAYDOWN | | 1,981,113 | 1,981,113 | 1,980,142 | 1,980,976 | 0 | 136 | 0 | 136 | 0 | 1,981,113 | 0 | 0 | 0 | 33,399 | 03/19/2051 | 1.F FE |
| 82667C-AA 3 | SRL 2021-1 A | 09/17/2026 | MBS PAYDOWN | | 540,576 | 540,576 | 478,345 | 530,624 | 0 | 9,952 | 0 | 9,952 | 0 | 540,576 | 0 | 0 | 0 | 7,156 | 08/17/2051 | 1.C FE |
| 82667C-AC 9 | SRL 2024-1A A | 09/17/2026 | MBS PAYDOWN | | 10,207 | 10,207 | 10,212 | 10,190 | 0 | 17 | 0 | 17 | 0 | 10,207 | 0 | 0 | 0 | 380 | 05/17/2054 | 1.C FE |
| 87267C-AA 6 | TRP 2021-1 A | 09/19/2026 | MBS PAYDOWN | | 84,954 | 84,954 | 78,826 | 83,696 | 0 | 1,258 | 0 | 1,258 | 0 | 84,954 | 0 | 0 | 0 | 1,170 | 06/19/2051 | 1.F FE |
| 89656G-AA 2 | TRL 2021-1A A | 09/19/2026 | MBS PAYDOWN | | 34,470 | 34,470 | 34,468 | 34,433 | 0 | 38 | 0 | 38 | 0 | 34,470 | 0 | 0 | 0 | 519 | 07/19/2051 | 1.C FE |
| 89656G-AC 8 | TRL 2024-1A A | 09/19/2026 | MBS PAYDOWN | | 47,616 | 47,616 | 47,607 | 47,479 | 0 | 138 | 0 | 138 | 0 | 47,616 | 0 | 0 | 0 | 1,830 | 05/19/2054 | 1.C FE |
| 89656R-AA 8 | TRL 2022-1 A | 09/19/2026 | MBS PAYDOWN | | 25,465 | 25,465 | 25,464 | 25,408 | 0 | 57 | 0 | 57 | 0 | 25,465 | 0 | 0 | 0 | 772 | 05/20/2052 | 1.F FE |
| 89656Y-AA 3 | TRL 2020-2A AI | 09/19/2026 | MBS PAYDOWN | | 90,075 | 90,075 | 90,067 | 90,043 | 0 | 32 | 0 | 32 | 0 | 90,075 | 0 | 0 | 0 | 1,101 | 11/19/2027 | 1.F FE |
| 89657M-AA 8 | TRL 2025-1A A | 09/19/2026 | MBS PAYDOWN | | 38,866 | 38,866 | 38,924 | 38,821 | 0 | 45 | 0 | 45 | 0 | 38,866 | 0 | 0 | 0 | 1,320 | 10/19/2055 | 1.C FE |
| 89683L-AA 8 | TRP 2021-2 A | 09/17/2026 | MBS PAYDOWN | | 76,856 | 76,856 | 73,566 | 75,966 | 0 | 890 | 0 | 890 | 0 | 76,856 | 0 | 0 | 0 | 1,091 | 06/17/2051 | 1.C FE |
| 90352W-AD 6 | STEAM 2021-1A A | 09/28/2026 | MBS PAYDOWN | | 52,915 | 52,915 | 51,670 | 52,726 | 0 | 189 | 0 | 189 | 0 | 52,915 | 0 | 0 | 0 | 753 | 02/28/2051 | 1.F FE |
| 90354P-AA 5 | STEAM 2021-3A A | 09/28/2026 | MBS PAYDOWN | | 91,744 | 91,744 | 83,900 | 90,067 | 0 | 1,677 | 0 | 1,677 | 0 | 91,744 | 0 | 0 | 0 | 1,342 | 06/28/2051 | 1.F FE |
| 90356R-AA 9 | STEAM 2025-1A A | 09/28/2026 | MBS PAYDOWN | | 91,567 | 91,567 | 91,533 | 91,192 | 0 | 375 | 0 | 375 | 0 | 91,567 | 0 | 0 | 0 | 3,405 | 03/29/2055 | 1.C FE |
| 912928-AA 6 | STEAM 2024-1A A | 09/28/2026 | MBS PAYDOWN | | 225,591 | 225,591 | 225,525 | 224,760 | 0 | 832 | 0 | 832 | 0 | 225,591 | 0 | 0 | 0 | 7,481 | 09/28/2054 | 1.C FE |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 3,440,977 | 3,440,977 | 3,358,272 | 3,416,561 | 0 | 15,805 | 0 | 15,805 | 0 | 3,440,977 | 0 | 0 | 0 | 62,735 | XXX | XXX |
| 01627A-AA 6 | ADC 2021-1A A2 | 07/27/2026 | VARIOUS | | 4,969,000 | 4,969,000 | 4,937,056 | 4,959,919 | 0 | 9,081 | 0 | 9,081 | 0 | 4,969,000 | 0 | 0 | 0 | 59,621 | 08/15/2046 | 1.G FE |
| 01627A-AC 2 | ADC 2022-1A A2 | 07/27/2026 | VARIOUS | | 1,250,000 | 1,250,000 | 1,207,218 | 1,233,938 | 0 | 16,062 | 0 | 16,062 | 0 | 1,250,000 | 0 | 0 | 0 | 49,168 | 10/15/2047 | 1.G FE |
| 05377R-EH 3 | AESOP 2021-1A A | 08/20/2026 | MBS PAYDOWN | | 50,000 | 50,000 | 49,983 | 50,063 | 0 | (63) | 0 | (63) | 0 | 50,000 | 0 | 0 | 0 | 431 | 08/20/2027 | 1.A FE |
| 10806D-AA 4 | BRDGE 2024-SFR1 A | 09/01/2026 | MBS PAYDOWN | | 8,104 | 8,104 | 7,602 | 8,014 | 0 | 89 | 0 | 89 | 0 | 8,104 | 0 | 0 | 0 | 243 | 08/17/2040 | 1.A FE |
| 12530M-AB 1 | SCRT 2020-1 A2 | 09/15/2026 | MBS PAYDOWN | | 64,180 | 64,180 | 58,339 | 62,682 | 0 | 1,499 | 0 | 1,499 | 0 | 64,180 | 0 | 0 | 0 | 856 | 07/15/2060 | 1.E FE |
| 233046-AF 8 | DNKN 2017-1A A2II | 08/20/2026 | MBS PAYDOWN | | 12,113 | 12,113 | 11,522 | 11,976 | 0 | 137 | 0 | 137 | 0 | 12,113 | 0 | 0 | 0 | 366 | 11/20/2047 | 2.B FE |
| 380241-AA 7 | GRD 2022-1 A2 | 07/30/2026 | MBS PAYDOWN | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 772 | 10/30/2052 | 2.C FE |
| 380241-AC 3 | GRD 2024-1A A2 | 07/30/2026 | MBS PAYDOWN | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 256 | 10/30/2054 | 2.C FE |
| 42806M-AE 9 | HERTZ 2021-2A A | 09/25/2026 | MBS PAYDOWN | | 1,500,000 | 1,500,000 | 1,432,500 | 1,488,554 | 0 | 11,446 | 0 | 11,446 | 0 | 1,500,000 | 0 | 0 | 0 | 16,800 | 12/27/2027 | 1.A FE |
| 43730N-AA 4 | HPA 2022-1 A | 09/01/2026 | MBS PAYDOWN | | 151,090 | 151,090 | 149,778 | 150,395 | 0 | 695 | 0 | 695 | 0 | 151,090 | 0 | 0 | 0 | 3,990 | 04/17/2039 | 1.A FE |
| 466365-AD 5 | JACK 2022-1A A2I | 08/25/2026 | MBS PAYDOWN | | (137,256) | (137,256) | (137,256) | (137,256) | 0 | 0 | 0 | 0 | 0 | (137,256) | 0 | 0 | 0 | (2,708) | 02/26/2052 | 2.C FE |
| 466365-AE 3 | JACK 2022-1A A2II | 08/25/2026 | MBS PAYDOWN | | 10,000 | 10,000 | 8,588 | 9,830 | 0 | 170 | 0 | 170 | 0 | 10,000 | 0 | 0 | 0 | 310 | 02/26/2052 | 2.C FE |
| 64016N-AC 1 | NBLY 2022-1A A2 | 07/30/2026 | MBS PAYDOWN | | 5,625 | 5,625 | 5,625 | 5,625 | 0 | 0 | 0 | 0 | 0 | 5,625 | 0 | 0 | 0 | 156 | 01/30/2052 | 2.B FE |
| 64016N-AE 7 | NBLY 2023-1A A2 | 07/30/2026 | MBS PAYDOWN | | 12,500 | 12,500 | 12,250 | 12,471 | 0 | 29 | 0 | 29 | 0 | 12,500 | 0 | 0 | 0 | 685 | 01/30/2053 | 2.B FE |
| 67181D-AK 7 | OAKG 2021-2A A2 | 09/20/2026 | MBS PAYDOWN | | 50,139 | 50,139 | 50,137 | 50,072 | 0 | 66 | 0 | 66 | 0 | 50,139 | 0 | 0 | 0 | 879 | 11/20/2051 | 1.C FE |
| 67190A-AA 4 | OAKG 2021-1A AI | 09/20/2026 | MBS PAYDOWN | | 14,390 | 14,390 | 14,388 | 14,379 | 0 | 11 | 0 | 11 | 0 | 14,390 | 0 | 0 | 0 | 142 | 01/20/2051 | 1.C FE |
| 67190A-AB 2 | OAKG 2021-1A A2 | 09/20/2026 | MBS PAYDOWN | | 7,195 | 7,195 | 7,194 | 7,188 | 0 | 7 | 0 | 7 | 0 | 7,195 | 0 | 0 | 0 | 93 | 01/20/2051 | 1.C FE |
| 74290J-AA 0 | PROG 2025-SFR4 A | 07/01/2026 | MBS PAYDOWN | | 3,000 | 3,000 | 2,923 | 2,992 | 0 | 8 | 0 | 8 | 0 | 3,000 | 0 | 0 | 0 | 75 | 08/19/2030 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..74331U-AA 6 | PROG 2022-SFR3 A | . 07/01/2026 . | MBS PAYDOWN | | 2,252 | 2,252 | 2,156 | 2,240 | 0 | 12 | 0 | 12 | 0 | 2,252 | 0 | 0 | 0 | 42 | . 04/17/2039 . | 1.A FE |
| ..74332H-AA 4 | PROG 2024-SFR5 A | . 09/01/2026 . | MBS PAYDOWN | | 4,207 | 4,207 | 3,782 | 4,143 | 0 | 64 | 0 | 64 | 0 | 4,207 | 0 | 0 | 0 | 95 | . 08/09/2029 . | 1.A FE |
| ..74332X-AA 9 | PROG 2022-SFR4 A | . 08/01/2026 . | MBS PAYDOWN | | 3,454 | 3,454 | 3,452 | 3,452 | 0 | 2 | 0 | 2 | 0 | 3,454 | 0 | 0 | 0 | 102 | . 05/17/2041 . | 1.A FE |
| ..74332Y-AA 7 | PROG 2022-SFR5 A | . 08/01/2026 . | MBS PAYDOWN | | 3,571 | 3,571 | 3,549 | 3,565 | 0 | 5 | 0 | 5 | 0 | 3,571 | 0 | 0 | 0 | 96 | . 06/17/2039 . | 1.A FE |
| ..74334G-AA 4 | PROG 2025-SFR2 A | . 08/01/2026 . | MBS PAYDOWN | | 1,861 | 1,861 | 1,706 | 1,844 | 0 | 18 | 0 | 18 | 0 | 1,861 | 0 | 0 | 0 | 41 | . 04/17/2042 . | 1.A FE |
| ..74334H-AA 2 | PROG 2026-SFR1 A | . 09/01/2026 . | MBS PAYDOWN | | 6,555 | 6,555 | 6,324 | 0 | 0 | 20 | 0 | 20 | 0 | 6,555 | 0 | 0 | 0 | 146 | . 02/17/2043 . | 1.A FE |
| ..78433D-AC 8 | SBBHP 2024-1A A2 | . 07/30/2026 . | MBS PAYDOWN | | 11,091 | 11,091 | 11,091 | 11,091 | 0 | 0 | 0 | 0 | 0 | 11,091 | 0 | 0 | 0 | 614 | . 04/30/2054 . | 2.C FE |
| ..817743-AG 2 | SPRO 2022-1A A2 | . 07/25/2026 . | MBS PAYDOWN | | 7,500 | 7,500 | 6,777 | 7,428 | 0 | 72 | 0 | 72 | 0 | 7,500 | 0 | 0 | 0 | 176 | . 01/25/2052 . | 2.C FE |
| ..86212V-AE 4 | STR 2018-1A A2 | . 09/20/2026 . | MBS PAYDOWN | | 22,500 | 22,500 | 22,492 | 22,529 | 0 | (29) | 0 | (29) | 0 | 22,500 | 0 | 0 | 0 | 644 | . 10/20/2048 . | 1.A FE |
| ..864300-AJ 7 | SUBWAY 2024-3A A2II | . 07/30/2026 . | MBS PAYDOWN | | 20,000 | 20,000 | 20,052 | 20,004 | 0 | (4) | 0 | (4) | 0 | 20,000 | 0 | 0 | 0 | 835 | . 07/30/2054 . | 2.B FE |
| ..86745Q-AA 9 | SNVA 2021-1 A | . 07/28/2026 . | MBS PAYDOWN | | 32,963 | 32,963 | 32,948 | 32,864 | 0 | 99 | 0 | 99 | 0 | 32,963 | 0 | 0 | 0 | 638 | . 04/28/2056 . | 1.D FE |
| ..86772H-AA 5 | SUNR 2021-2A A | . 07/30/2026 . | MBS PAYDOWN | | 51,837 | 51,837 | 51,817 | 51,807 | 0 | 31 | 0 | 31 | 0 | 51,837 | 0 | 0 | 0 | 883 | . 01/30/2057 . | 1.F FE |
| ..86772R-AA 3 | SUNR 2022-1A A | . 07/30/2026 . | MBS PAYDOWN | | 32,347 | 32,347 | 32,084 | 32,228 | 0 | 119 | 0 | 119 | 0 | 32,347 | 0 | 0 | 0 | 1,152 | . 07/30/2057 . | 1.G FE |
| ..86773Q-AA 4 | SUNR 2021-1A A | . 07/30/2026 . | MBS PAYDOWN | | 128,040 | 128,040 | 127,621 | 127,067 | 0 | 974 | 0 | 974 | 0 | 128,040 | 0 | 0 | 0 | 3,150 | . 01/30/2052 . | 1.F FE |
| ..895978-AA 2 | TCN 2023-SFR2 A | . 09/01/2026 . | MBS PAYDOWN | | 58,655 | 58,655 | 59,370 | 58,724 | 0 | (69) | 0 | (69) | 0 | 58,655 | 0 | 0 | 0 | 1,955 | . 12/17/2040 . | 1.A FE |
| ..89616V-AA 8 | TCN 2024-SFR2 A | . 07/01/2026 . | MBS PAYDOWN | | 6,258 | 6,258 | 6,243 | 0 | 0 | 1 | 0 | 1 | 0 | 6,258 | 0 | 0 | 0 | 74 | . 06/17/2040 . | 1.A FE |
| ..89616W-AA 6 | TCN 2023-SFR1 A | . 07/01/2026 . | MBS PAYDOWN | | 3,021 | 3,021 | 3,012 | 0 | 0 | 1 | 0 | 1 | 0 | 3,021 | 0 | 0 | 0 | 39 | . 07/17/2040 . | 1.A FE |
| ..89616Y-AA 2 | TCN 2024-SFR3 A | . 09/01/2026 . | MBS PAYDOWN | | 52,096 | 52,096 | 50,220 | 51,834 | 0 | 261 | 0 | 261 | 0 | 52,096 | 0 | 0 | 0 | 1,514 | . 08/17/2041 . | 1.A FE |
| ..89617F-AA 2 | TCN 2025-SFR2 A | . 09/01/2026 . | MBS PAYDOWN | | 58,838 | 58,838 | 58,750 | 58,803 | 0 | 36 | 0 | 36 | 0 | 58,838 | 0 | 0 | 0 | 2,125 | . 08/09/2044 . | 1.A FE |
| ..92855H-AA 3 | VSLR 2020-1A A | . 07/30/2026 . | MBS PAYDOWN | | 143,699 | 143,656 | 143,664 | 143,595 | 0 | 61 | 0 | 61 | 0 | 143,656 | 0 | 0 | 0 | 3,175 | . 07/31/2051 . | 1.G FE |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 8,640,825 | 8,640,782 | 8,484,957 | 8,584,060 | 0 | 40,911 | 0 | 40,911 | 0 | 8,640,782 | 0 | 0 | 0 | 149,631 | XXX | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 136,986,388 | 135,791,462 | 134,544,929 | 122,490,868 | 1,383 | 165,214 | 0 | 166,597 | 0 | 135,785,015 | 0 | 1,201,330 | 1,201,330 | 4,698,731 | XXX | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1909999997. Total - asset-backed securities - Part 4 | | | | | 136,986,388 | 135,791,462 | 134,544,929 | 122,490,868 | 1,383 | 165,214 | 0 | 166,597 | 0 | 135,785,015 | 0 | 1,201,330 | 1,201,330 | 4,698,731 | XXX | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1909999999. Total - asset-backed securities | | | | | 136,986,388 | 135,791,462 | 134,544,929 | 122,490,868 | 1,383 | 165,214 | 0 | 166,597 | 0 | 135,785,015 | 0 | 1,201,330 | 1,201,330 | 4,698,731 | XXX | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 416,357,298 | 421,774,517 | 412,923,180 | 382,928,289 | 1,383 | 740,688 | 0 | 742,071 | 0 | 419,369,145 | 0 | (4,084,182) | (4,084,182) | 16,311,857 | XXX | XXX |
| 4509999997. Total - preferred stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999998. Total - preferred stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - preferred stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| ..990000-02-5 | FHLB DES MOINES | . 09/30/2026 . | DIRECT FROM ISSUER | 133,709.000 | 13,370,900 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other | | | | | 13,370,900 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999997. Total - common stocks - Part 4 | | | | | 13,370,900 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999998. Total - common stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. Total - common stocks | | | | | 13,370,900 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 13,370,900 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 6009999999 - Totals | | | | | 429,728,198 | XXX | 412,923,180 | 382,928,289 | 1,383 | 740,688 | 0 | 742,071 | 0 | 419,369,145 | 0 | (4,084,182) | (4,084,182) | 16,311,857 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| SPXMRC5P Call Options | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 10/03/2025 | 10/05/2026 | 7,707 | 3,169,477 | 411.25 | 69,412 | 0 | 0 | 28 | * | 28 | (89,458) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Call Options | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 10/03/2025 | 10/05/2026 | 15,384 | 2,739,117 | 178.04 | 61,630 | 0 | 0 | 74,883 | * | 74,883 | 17,633 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Call Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 10/03/2025 | 10/05/2026 | 4,277 | 2,182,510 | 510.22 | 74,860 | 0 | 0 | 6,850 | * | 6,850 | (60,364) | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Options | Indexed Annuity Liability | NA | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/16/2025 | 10/16/2026 | 1,066 | 7,069,784 | 6,630.40 | 634,796 | 0 | 0 | 1,100,630 | * | 1,100,630 | 410,077 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Call Options | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 10/16/2025 | 10/16/2026 | 20,136 | 8,430,160 | 418.74 | 182,934 | 0 | 0 | 31 | * | 31 | (150,642) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Call Options | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 10/16/2025 | 10/16/2026 | 53,889 | 9,534,199 | 176.92 | 209,752 | 0 | 0 | 322,340 | * | 322,340 | 83,516 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Call Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 10/16/2025 | 10/16/2026 | 4,234 | 2,161,295 | 510.45 | 73,916 | 0 | 0 | 12,021 | * | 12,021 | (55,139) | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/24/2025 | 10/23/2026 | 268 | 1,824,380 | 6,796.78 | 154,782 | 0 | 0 | 235,080 | * | 235,080 | 89,238 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 10/24/2025 | 10/23/2026 | 8,865 | 3,703,252 | 417.74 | 79,990 | 0 | 0 | 152 | * | 152 | (71,558) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Call Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 10/24/2025 | 10/23/2026 | 32,451 | 5,793,156 | 178.58 | 129,188 | 0 | 0 | 141,921 | * | 141,921 | 26,715 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 11/05/2025 | 11/05/2026 | 337 | 2,295,375 | 6,799.14 | 204,839 | 0 | 0 | 300,193 | * | 300,193 | 112,598 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/05/2025 | 11/05/2026 | 13,239 | 5,469,458 | 413.15 | 118,414 | 0 | 0 | 4,742 | * | 4,742 | (139,000) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 11/05/2025 | 11/05/2026 | 40,045 | 7,148,436 | 178.52 | 160,054 | 0 | 0 | 180,629 | * | 180,629 | 33,919 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/05/2025 | 11/05/2026 | 3,617 | 1,857,663 | 513.56 | 63,346 | 0 | 0 | 10,988 | * | 10,988 | (42,258) | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Options | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 11/14/2025 | 11/13/2026 | 742 | 4,999,791 | 6,735.86 | 455,881 | 0 | 0 | 711,823 | * | 711,823 | 262,193 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/13/2026 | 17,656 | 7,312,558 | 414.17 | 157,951 | 0 | 0 | 6,825 | * | 6,825 | (176,159) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/13/2026 | 55,815 | 9,928,936 | 177.89 | 221,415 | 0 | 0 | 286,480 | * | 286,480 | 60,407 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/13/2026 | 8,541 | 4,357,764 | 510.20 | 148,600 | 0 | 0 | 42,352 | * | 42,352 | (100,053) | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 11/20/2025 | 11/20/2026 | 2,897 | 1,193,675 | 412.00 | 26,022 | 0 | 0 | 2,376 | * | 2,376 | (31,751) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 12/05/2025 | 12/04/2026 | 396 | 2,726,028 | 6,879.40 | 235,930 | 0 | 0 | 336,420 | * | 336,420 | 124,681 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 12/05/2025 | 12/04/2026 | 35,649 | 14,875,060 | 417.31 | 319,219 | 0 | 0 | 13,374 | * | 13,374 | (304,363) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 12/05/2025 | 12/04/2026 | 38,972 | 6,978,795 | 179.07 | 154,929 | 0 | 0 | 166,783 | * | 166,783 | 27,964 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/05/2025 | 12/04/2026 | 6,038 | 3,130,279 | 518.56 | 106,429 | 0 | 0 | 17,164 | * | 17,164 | (61,388) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 12/15/2025 | 12/15/2026 | 712 | 4,857,475 | 6,817.53 | 422,600 | 0 | 0 | 658,556 | * | 658,556 | 242,781 | 0 | 0 | 0 | 0 | | |
| SPXMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 12/15/2025 | 12/15/2026 | 17,291 | 7,211,445 | 417.06 | 156,344 | 0 | 0 | 9,160 | * | 9,160 | (149,857) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/15/2025 | 12/15/2026 | 41,655 | 7,433,910 | 178.46 | 166,891 | 0 | 0 | 202,462 | * | 202,462 | 38,404 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/15/2025 | 12/15/2026 | 4,020 | 2,060,059 | 512.33 | 70,454 | 0 | 0 | 22,304 | * | 22,304 | (43,170) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 12/22/2025 | 12/22/2026 | 297 | 2,047,309 | 6,881.93 | 170,684 | 0 | 0 | 260,330 | * | 260,330 | 97,139 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 12/22/2025 | 12/22/2026 | 20,899 | 8,746,822 | 419.73 | 189,302 | 0 | 0 | 7,670 | * | 7,670 | (158,451) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 12/22/2025 | 12/22/2026 | 13,454 | 2,403,751 | 179.12 | 52,775 | 0 | 0 | 59,134 | * | 59,134 | 10,103 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/22/2025 | 12/22/2026 | 2,397 | 1,234,221 | 515.64 | 42,273 | 0 | 0 | 10,823 | * | 10,823 | (24,618) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/06/2026 | 01/06/2027 | 325 | 2,261,309 | 6,961.77 | 0 | 186,906 | 0 | 267,694 | * | 267,694 | 80,788 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 01/06/2026 | 01/06/2027 | 18,484 | 7,776,262 | 420.68 | 0 | 167,034 | 0 | 7,934 | * | 7,934 | (159,100) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 01/06/2026 | 01/06/2027 | 47,265 | 8,497,451 | 179.78 | 0 | 190,343 | 0 | 190,966 | * | 190,966 | 623 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 01/06/2026 | 01/07/2027 | 5,408 | 2,796,141 | 517.02 | 0 | 95,628 | 0 | 24,796 | * | 24,796 | (70,832) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8KSP83 | 01/06/2026 | 01/06/2027 | 1,928 | 1,071,850 | 555.75 | 0 | 70,099 | 0 | 38,523 | * | 38,523 | (31,576) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/15/2026 | 01/15/2027 | 874 | 6,074,103 | 6,946.62 | 0 | 515,612 | 0 | 742,555 | * | 742,555 | 226,942 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 01/15/2026 | 01/15/2027 | 25,169 | 10,613,521 | 421.70 | 0 | 228,934 | 0 | 10,750 | * | 10,750 | (218,184) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 01/15/2026 | 01/15/2027 | 68,907 | 12,384,131 | 179.72 | 0 | 282,358 | 0 | 286,653 | * | 286,653 | 4,295 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 01/15/2026 | 01/15/2027 | 4,565 | 2,355,186 | 515.82 | 0 | 80,547 | 0 | 24,347 | * | 24,347 | (56,200) | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8KSP83 | 01/15/2026 | 01/15/2027 | 1,483 | 1,189,867 | 802.02 | 0 | 76,746 | 0 | 50,976 | * | 50,976 | (25,771) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 01/23/2026 | 01/22/2027 | 10,425 | 4,412,684 | 423.26 | 0 | 95,182 | 0 | 3,870 | * | 3,870 | (91,312) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 01/23/2026 | 01/22/2027 | 24,719 | 4,433,381 | 179.36 | 0 | 97,978 | 0 | 110,524 | * | 110,524 | 12,546 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba C5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 437 | 2,976,086 | 6,806.15 | 0 | 262,056 | 0 | 437,875 | * | 437,875 | 175,819 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba C5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 24,334 | 10,251,796 | 421.30 | 0 | 218,466 | 0 | 15,687 | * | 15,687 | (202,779) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 02/05/2026 | 02/05/2027 | 36,979 | 6,575,716 | 177.82 | 0 | 145,981 | 0 | 211,487 | * | 211,487 | 65,506 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 02/05/2026 | 02/05/2027 | 6,495 | 3,294,194 | 507.13 | 0 | 112,661 | 0 | 65,000 | * | 65,000 | (47,662) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 02/13/2026 | 02/12/2027 | 1,098 | 7,512,902 | 6,840.27 | 0 | 664,516 | 0 | 1,075,897 | * | 1,075,897 | 411,381 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba C5GSEF7VJP5I7OUK5573 | 02/13/2026 | 02/12/2027 | 16,109 | 6,866,101 | 426.22 | 0 | 146,866 | 0 | 5,300 | * | 5,300 | (141,566) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8KSP83 | 02/13/2026 | 02/12/2027 | 68,028 | 12,139,733 | 178.45 | 0 | 265,253 | 0 | 359,333 | * | 359,333 | 94,080 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 02/13/2026 | 02/12/2027 | 4,254 | 2,173,776 | 510.88 | 0 | 74,343 | 0 | 35,516 | * | 35,516 | (38,827) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 02/25/2026 | 02/25/2027 | 166 | 1,153,438 | 6,957.38 | 0 | 100,868 | 0 | 148,562 | * | 148,562 | 47,694 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 02/25/2026 | 02/25/2027 | 9,186 | 3,940,923 | 429.12 | 0 | 83,154 | 0 | 2,354 | * | 2,354 | (80,800) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8KSP83 | 02/25/2026 | 02/25/2027 | 18,819 | 3,379,144 | 179.56 | 0 | 74,341 | 0 | 86,373 | * | 86,373 | 12,032 | 0 | 0 | 0 | 0 | | |
| BOFAMRG7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 02/25/2026 | 02/25/2027 | 5,189 | 2,672,105 | 514.86 | 0 | 91,386 | 0 | 36,411 | * | 36,411 | (54,975) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 03/05/2026 | 03/05/2027 | 171 | 1,173,323 | 6,834.06 | 0 | 106,852 | 0 | 173,653 | * | 173,653 | 66,801 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 03/05/2026 | 03/05/2027 | 15,917 | 6,745,679 | 423.82 | 0 | 143,413 | 0 | 10,218 | * | 10,218 | (133,195) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 03/05/2026 | 03/05/2027 | 32,157 | 5,733,319 | 178.29 | 0 | 125,560 | 0 | 178,023 | * | 178,023 | 52,464 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 03/13/2026 | 03/12/2027 | 1,107 | 7,341,928 | 6,633.78 | 0 | 712,240 | 0 | 1,323,920 | * | 1,323,920 | 611,679 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 03/13/2026 | 03/12/2027 | 31,402 | 13,122,741 | 417.89 | 0 | 276,890 | 0 | 46,564 | * | 46,564 | (230,325) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 03/13/2026 | 03/12/2027 | 63,514 | 11,187,398 | 176.14 | 0 | 242,767 | 0 | 459,716 | * | 459,716 | 216,949 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/13/2026 | 03/12/2027 | 8,412 | 4,212,432 | 500.73 | 0 | 143,644 | 0 | 124,006 | * | 124,006 | (19,638) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 03/25/2026 | 03/25/2027 | 181 | 1,196,587 | 6,598.03 | 0 | 118,941 | 0 | 225,377 | * | 225,377 | 106,437 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 03/25/2026 | 03/25/2027 | 13,967 | 5,769,141 | 413.23 | 0 | 121,152 | 0 | 37,650 | * | 37,650 | (83,502) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/25/2026 | 03/25/2027 | 19,375 | 3,403,225 | 175.71 | 0 | 73,510 | 0 | 148,018 | * | 148,018 | 74,508 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/25/2026 | 03/25/2027 | 2,141 | 1,067,604 | 498.54 | 0 | 36,405 | 0 | 35,242 | * | 35,242 | (1,163) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 353 | 2,341,243 | 6,636.17 | 0 | 227,241 | 0 | 432,788 | * | 432,788 | 205,547 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 04/07/2026 | 04/07/2027 | 18,406 | 7,602,410 | 413.09 | 0 | 158,890 | 0 | 53,707 | * | 53,707 | (105,183) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 04/07/2026 | 04/07/2027 | 53,923 | 9,469,529 | 175.62 | 0 | 200,754 | 0 | 418,747 | * | 418,747 | 217,993 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/07/2026 | 04/07/2027 | 3,264 | 1,614,303 | 494.53 | 0 | 55,048 | 0 | 63,490 | * | 63,490 | 8,442 | 0 | 0 | 0 | 0 | | |
| SPHEVCLD Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 3,127 | 1,577,383 | 504.34 | 0 | 101,899 | 0 | 184,984 | * | 184,984 | 83,085 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 04/15/2026 | 04/15/2027 | 1,085 | 7,626,829 | 7,029.97 | 0 | 686,415 | 0 | 978,289 | * | 978,289 | 291,874 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/15/2026 | 04/15/2027 | 33,777 | 14,110,062 | 417.77 | 0 | 294,900 | 0 | 64,283 | * | 64,283 | (230,617) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/15/2026 | 04/15/2027 | 117,601 | 20,994,305 | 178.53 | 0 | 447,179 | 0 | 659,720 | * | 659,720 | 212,541 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/15/2026 | 04/15/2027 | 2,234 | 1,128,415 | 504.95 | 0 | 38,479 | 0 | 29,287 | * | 29,287 | (9,192) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 04/24/2026 | 04/23/2027 | 191 | 1,371,829 | 7,178.12 | 0 | 121,486 | 0 | 152,047 | * | 152,047 | 30,561 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/24/2026 | 04/23/2027 | 10,448 | 4,369,567 | 418.39 | 0 | 90,013 | 0 | 19,547 | * | 19,547 | (70,466) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/24/2026 | 04/23/2027 | 29,439 | 5,285,007 | 179.57 | 0 | 113,099 | 0 | 146,161 | * | 146,161 | 33,062 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 04/24/2026 | 04/23/2027 | 1,998 | 1,021,306 | 511.04 | 0 | 34,827 | 0 | 20,421 | * | 20,421 | (14,405) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 05/06/2026 | 05/06/2027 | 297 | 2,189,291 | 7,394.95 | 0 | 191,519 | 0 | 193,323 | * | 193,323 | 1,804 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 05/06/2026 | 05/06/2027 | 14,454 | 6,054,776 | 419.01 | 0 | 125,939 | 0 | 27,353 | * | 27,353 | (98,586) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 05/06/2026 | 05/06/2027 | 32,266 | 5,845,407 | 181.16 | 0 | 126,845 | 0 | 132,017 | * | 132,017 | 5,171 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 05/06/2026 | 05/06/2027 | 5,464 | 2,831,791 | 518.35 | 0 | 96,281 | 0 | 41,088 | * | 41,088 | (55,193) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 05/15/2026 | 05/14/2027 | 942 | 6,980,948 | 7,413.61 | 0 | 640,293 | 0 | 611,587 | * | 611,587 | (28,705) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 05/15/2026 | 05/14/2027 | 42,336 | 17,584,384 | 415.36 | 0 | 365,579 | 0 | 118,167 | * | 118,167 | (247,412) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | 105,160 | 19,085,571 | 181.53 | 0 | 410,340 | 0 | 414,401 | * | 414,401 | 4,060 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 05/15/2026 | 05/14/2027 | 3,252 | 1,679,893 | 516.52 | 0 | 57,116 | 0 | 27,300 | * | 27,300 | (29,816) | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | 2,218 | 1,232,270 | 555.47 | 0 | 79,974 | 0 | 65,435 | * | 65,435 | (14,539) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 05/21/2026 | 05/21/2027 | 9,064 | 3,767,291 | 415.71 | 0 | 77,983 | 0 | 25,256 | * | 25,256 | (52,727) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 05/21/2026 | 05/21/2027 | 8,284 | 1,506,068 | 181.89 | 0 | 32,350 | 0 | 31,412 | * | 31,412 | (938) | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/21/2026 | 05/21/2027 | 1,238 | 1,023,276 | 826.44 | 0 | 65,694 | 0 | 44,713 | * | 44,713 | (20,981) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Ba C6CSEF7VJP5I7OUK5573 | 06/05/2026 | 06/04/2027 | 303 | 2,244,226 | 7,392.08 | 0 | 206,581 | 0 | 211,330 | * | 211,330 | 4,749 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 06/05/2026 | 06/04/2027 | 37,819 | 15,636,686 | 413.51 | 0 | 326,181 | 0 | 134,384 | * | 134,384 | (191,798) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 06/05/2026 | 06/04/2027 | 57,593 | 10,426,736 | 181.05 | 0 | 229,388 | 0 | 249,718 | * | 249,718 | 20,330 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 06/05/2026 | 06/04/2027 | 5,266 | 2,694,114 | 511.54 | 0 | 91,600 | 0 | 57,810 | * | 57,810 | (33,789) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Ba C6CSEF7VJP5I7OUK5573 | 06/15/2026 | 06/15/2027 | 1,046 | 7,907,512 | 7,556.56 | 0 | 725,831 | 0 | 624,531 | * | 624,531 | (101,300) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 06/15/2026 | 06/15/2027 | 24,222 | 10,065,413 | 415.58 | 0 | 209,361 | 0 | 75,309 | * | 75,309 | (134,051) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 06/15/2026 | 06/15/2027 | 62,921 | 11,481,290 | 182.47 | 0 | 250,292 | 0 | 229,929 | * | 229,929 | (20,363) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 06/15/2026 | 06/15/2027 | 2,955 | 1,527,609 | 516.91 | 0 | 52,091 | 0 | 26,472 | * | 26,472 | (25,619) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Ba C6CSEF7VJP5I7OUK5573 | 07/07/2026 | 07/07/2027 | 395 | 2,968,809 | 7,512.10 | 0 | 270,162 | 0 | 259,929 | * | 259,929 | (10,232) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 07/07/2026 | 07/07/2027 | 28,115 | 11,622,194 | 413.44 | 0 | 242,788 | 0 | 111,517 | * | 111,517 | (131,271) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 07/07/2026 | 07/07/2027 | 72,058 | 13,114,608 | 182.03 | 0 | 285,112 | 0 | 288,852 | * | 288,852 | 3,740 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 07/07/2026 | 07/07/2027 | 11,844 | 6,069,010 | 512.39 | 0 | 206,346 | 0 | 133,829 | * | 133,829 | (72,517) | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/07/2026 | 07/07/2027 | 2,187 | 1,216,372 | 556.00 | 0 | 80,402 | 0 | 70,504 | * | 70,504 | (9,898) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Ba C6CSEF7VJP5I7OUK5573 | 07/15/2026 | 07/15/2027 | 863 | 6,537,806 | 7,576.72 | 0 | 598,863 | 0 | 539,948 | * | 539,948 | (58,915) | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 07/15/2026 | 07/15/2027 | 25,442 | 10,508,618 | 413.08 | 0 | 219,945 | 0 | 106,047 | * | 106,047 | (113,899) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 07/15/2026 | 07/15/2027 | 66,373 | 12,116,522 | 182.56 | 0 | 266,563 | 0 | 251,748 | * | 251,748 | (14,815) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat BFTYDEB6GKMZO031MB27 | 07/15/2026 | 07/15/2027 | 2,561 | 1,317,181 | 514.25 | 0 | 44,784 | 0 | 27,310 | * | 27,310 | (17,474) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Canadian Imperial Ba C6CSEF7VJP5I7OUK5573 | 07/24/2026 | 07/23/2027 | 419 | 3,112,738 | 7,420.80 | 0 | 287,991 | 0 | 312,712 | * | 312,712 | 24,721 | 0 | 0 | 0 | 0 | | |
| SPMRC5P Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | Nomura 0Z3VO5HPG7GRS05EHJ91 | 07/24/2026 | 07/23/2027 | 18,161 | 7,444,533 | 410.07 | 0 | 154,102 | 0 | 96,119 | * | 96,119 | (57,983) | 0 | 0 | 0 | 0 | | |
| SPXTSUE Index Call Option | Indexed Annuity Liability | N/A | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 07/24/2026 | 07/23/2027 | 30,984 | 5,610,136 | 181.10 | 0 | 122,301 | 0 | 142,366 | * | 142,366 | 20,065 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 07/24/2026 | 07/23/2027 | 3,219 | 1,622,989 | 504.50 | 0 | 54,370 | 0 | 49,872 | * | 49,872 | (4,498) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 08/05/2026 | 08/05/2027 | 432 | 3,340,181 | 7,741.93 | 0 | 297,911 | 0 | 237,734 | * | 237,734 | (60,177) | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05EHJ91 | 08/05/2026 | 08/05/2027 | 19,716 | 8,191,094 | 415.49 | 0 | 171,931 | 0 | 72,832 | * | 72,832 | (99,100) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 55,721 | 10,244,985 | 183.86 | 0 | 223,341 | 0 | 184,509 | * | 184,509 | (38,831) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 08/05/2026 | 08/05/2027 | 3,784 | 1,947,666 | 514.69 | 0 | 66,026 | 0 | 41,221 | * | 41,221 | (24,805) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/13/2026 | 08/13/2027 | 594 | 4,632,072 | 7,786.07 | 0 | 420,129 | 0 | 318,021 | * | 318,021 | (102,107) | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05EHJ91 | 08/14/2026 | 08/13/2027 | 24,879 | 10,360,767 | 416.44 | 0 | 217,058 | 0 | 87,558 | * | 87,558 | (129,500) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 08/14/2026 | 08/13/2027 | 60,829 | 11,212,069 | 184.32 | 0 | 241,620 | 0 | 192,281 | * | 192,281 | (49,339) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 08/14/2026 | 08/13/2027 | 2,316 | 1,192,794 | 514.81 | 0 | 40,555 | 0 | 25,478 | * | 25,478 | (15,077) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 08/26/2026 | 08/26/2027 | 305 | 2,345,484 | 7,688.44 | 0 | 210,108 | 0 | 187,140 | * | 187,140 | (22,969) | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05EHJ91 | 08/26/2026 | 08/26/2027 | 16,823 | 7,022,125 | 417.56 | 0 | 145,990 | 0 | 56,539 | * | 56,539 | (89,452) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 08/26/2026 | 08/26/2027 | 36,072 | 6,612,088 | 183.30 | 0 | 144,144 | 0 | 132,588 | * | 132,588 | (11,555) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 08/26/2026 | 08/26/2027 | 2,417 | 1,233,623 | 510.30 | 0 | 41,943 | 0 | 31,959 | * | 31,959 | (9,984) | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 1,349 | 1,111,947 | 823.67 | 0 | 69,163 | 0 | 60,333 | * | 60,333 | (8,830) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/09/2027 | 400 | 3,055,938 | 7,643.31 | 0 | 270,603 | 0 | 264,176 | * | 264,176 | (6,427) | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 09/09/2026 | 09/09/2027 | 24,721 | 10,197,411 | 412.63 | 0 | 212,106 | 0 | 121,813 | * | 121,813 | (90,293) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/09/2027 | 48,696 | 8,903,147 | 182.88 | 0 | 193,554 | 0 | 191,991 | * | 191,991 | (1,563) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 09/09/2026 | 09/09/2027 | 3,788 | 1,933,799 | 510.76 | 0 | 65,169 | 0 | 50,255 | * | 50,255 | (14,914) | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/09/2026 | 09/09/2027 | 2,415 | 1,344,443 | 556.64 | 0 | 88,599 | 0 | 84,609 | * | 84,609 | (3,990) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 09/15/2026 | 09/15/2027 | 491 | 3,731,398 | 7,592.03 | 0 | 335,415 | 0 | 344,891 | * | 344,891 | 9,476 | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HBG7GRS05EHJ91 | 09/15/2026 | 09/15/2027 | 16,152 | 6,599,689 | 408.63 | 0 | 137,802 | 0 | 103,962 | * | 103,962 | (33,839) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 09/15/2026 | 09/15/2027 | 47,847 | 8,722,140 | 182.29 | 0 | 189,096 | 0 | 203,688 | * | 203,688 | 14,592 | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 09/15/2026 | 09/15/2027 | 2,886 | 1,456,877 | 504.88 | 0 | 49,242 | 0 | 46,882 | * | 46,882 | (2,360) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 09/25/2026 | 09/24/2027 | 130 | 1,014,113 | 7,756.19 | 0 | 91,047 | 0 | 79,711 | * | 79,711 | (11,336) | 0 | 0 | 0 | 0 | | |
| SPMARC5P Index Call Option | Indexed Annuity Liability | NA | Equity/Index | JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | 09/25/2026 | 09/24/2027 | 12,796 | 5,218,456 | 407.82 | 0 | 108,022 | 0 | 87,791 | * | 87,791 | (20,231) | 0 | 0 | 0 | 0 | | |
| SPXI5UE Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/25/2026 | 09/24/2027 | 29,988 | 5,513,951 | 183.88 | 0 | 121,307 | 0 | 106,986 | * | 106,986 | (14,321) | 0 | 0 | 0 | 0 | | |
| BOFAMRC7 Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 09/25/2026 | 09/24/2027 | 2,167 | 1,111,500 | 512.94 | 0 | 37,569 | 0 | 27,221 | * | 27,221 | (10,348) | 0 | 0 | 0 | 0 | | |
| 0179999999. Subtotal - purchased options - hedging other - caps | | | | | | | | | | 5,315,612 | 20,383,279 | 0 | 24,504,222 | XXX | 24,504,222 | (1,104,441) | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/03/2025 | 10/05/2026 | 854 | 5,739,110 | 6,716.66/(7,290.33) | 276,051 | 0 | 0 | 487,903 | * | 487,903 | 201,509 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/03/2025 | 10/05/2026 | 777 | 5,224,378 | 6,720.09/(7,371.59) | 275,377 | 0 | 0 | 502,557 | * | 502,557 | 215,415 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/16/2025 | 10/16/2026 | 4,824 | 31,978,764 | 6,630.46/(7,205.80) | 1,560,564 | 0 | 0 | 2,716,234 | * | 2,716,234 | 1,007,290 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 4,853 | 32,171,017 | 6,629.07/(6,872.49) | 739,612 | 0 | 0 | 1,167,673 | * | 1,167,673 | 380,772 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 6,385 | 3,431,795 | 537.44/(582.89) | 121,829 | 0 | 0 | 131,419 | * | 131,419 | 15,710 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/24/2025 | 10/23/2026 | 873 | 5,935,521 | 6,792.37/(7,433.84) | 306,837 | 0 | 0 | 524,573 | * | 524,573 | 218,919 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 10/24/2025 | 10/23/2026 | 856 | 5,816,268 | 6,792.10/(7,358.18) | 273,731 | 0 | 0 | 458,092 | * | 458,092 | 185,586 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 11/05/2025 | 11/05/2026 | 1,191 | 8,100,845 | 6,797.24/(7,434.94) | 416,383 | 0 | 0 | 688,380 | * | 688,380 | 272,854 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/05/2025 | 11/05/2026 | 1,193 | 8,111,296 | 6,796.29/(7,334.15) | 365,106 | 0 | 0 | 590,404 | * | 590,404 | 225,748 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 2,024 | 1,633,573 | 807.23/(895.88) | 67,467 | 0 | 0 | 38,801 | * | 38,801 | (11,369) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 8,438 | 4,624,997 | 548.09/(589.54) | 152,162 | 0 | 0 | 123,695 | * | 123,695 | (3,112) | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2025 | 11/13/2026 | 4,153 | 27,971,242 | 6,734.11/(6,939.43) | 532,852 | 0 | 0 | 800,999 | * | 800,999 | 252,230 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/14/2025 | 11/13/2026 | 4,141 | 27,891,644 | 6,734.72/(7,271.49) | 1,257,355 | 0 | 0 | 2,043,186 | * | 2,043,186 | 733,149 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/20/2026 | 359 | 2,351,134 | 6,540.66/(6,979.86) | 92,400 | 0 | 0 | 149,650 | * | 149,650 | 45,531 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/20/2026 | 355 | 2,322,933 | 6,556.74/(7,014.85) | 93,614 | 0 | 0 | 153,727 | * | 153,727 | 47,585 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/20/2025 | 11/20/2026 | 4,802 | 2,530,618 | 526.89/(572.20) | 90,849 | 0 | 0 | 124,573 | * | 124,573 | 27,522 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 12/05/2025 | 12/04/2026 | 2,005 | 13,780,453 | 6,870.67/(7,421.96) | 625,633 | 0 | 0 | 958,918 | * | 958,918 | 360,681 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 12/05/2025 | 12/04/2026 | 1,986 | 13,647,120 | 6,875.00/(7,523.36) | 700,097 | 0 | 0 | 1,090,338 | * | 1,090,338 | 420,823 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 4,966 | 2,732,636 | 550.18/(596.68) | 96,735 | 0 | 0 | 78,516 | * | 78,516 | (1,732) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/15/2025 | 12/15/2026 | 4,013 | 27,358,087 | 6,816.51/(7,025.91) | 530,473 | 0 | 0 | 761,917 | * | 761,917 | 242,819 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 12/15/2025 | 12/15/2026 | 4,013 | 27,358,943 | 6,817.33/(7,368.85) | 1,255,557 | 0 | 0 | 1,923,188 | * | 1,923,188 | 680,549 | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/15/2025 | 12/15/2026 | 2,425 | 1,320,468 | 544.45/(588.82) | 45,688 | 0 | 0 | 43,420 | * | 43,420 | 3,078 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/22/2025 | 12/22/2026 | 862 | 5,931,735 | 6,880.21/(7,466.88) | 283,537 | 0 | 0 | 426,217 | * | 426,217 | 156,739 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 12/22/2025 | 12/22/2026 | 863 | 5,937,235 | 6,880.07/(7,569.98) | 318,830 | 0 | 0 | 489,995 | * | 489,995 | 184,993 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/22/2025 | 12/22/2026 | 1,543 | 1,214,842 | 794.08/(881.13) | 50,615 | 0 | 0 | 46,523 | * | 46,523 | 3,207 | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/22/2025 | 12/22/2026 | 2,115 | 1,162,683 | 549.61/(601.70) | 44,647 | 0 | 0 | 37,094 | * | 37,094 | (527) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/06/2026 | 01/06/2027 | 2,049 | 14,234,745 | 6,946.76/(7,509.64) | 0 | 645,830 | 0 | 943,122 | * | 943,122 | 297,292 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/06/2026 | 01/06/2027 | 2,051 | 14,249,847 | 6,951.49/(7,613.95) | 0 | 729,378 | 0 | 1,083,477 | * | 1,083,477 | 354,098 | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/06/2026 | 01/06/2027 | 2,990 | 1,662,049 | 555.75/(606.97) | 0 | 62,161 | 0 | 46,770 | * | 46,770 | (15,391) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/15/2026 | 01/15/2027 | 3,674 | 25,515,852 | 6,944.47/(7,160.10) | 0 | 502,126 | 0 | 681,959 | * | 681,959 | 179,832 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/15/2026 | 01/15/2027 | 3,700 | 25,694,653 | 6,945.51/(7,471.42) | 0 | 1,115,842 | 0 | 1,594,516 | * | 1,594,516 | 478,675 | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/15/2027 | 2,061 | 1,144,371 | 555.08/(602.81) | 0 | 40,854 | 0 | 32,016 | * | 32,016 | (8,838) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/23/2026 | 01/22/2027 | 595 | 4,120,989 | 6,916.65/(7,565.88) | 0 | 211,926 | 0 | 310,242 | * | 310,242 | 98,316 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/23/2026 | 01/22/2027 | 557 | 3,856,042 | 6,916.37/(7,459.87) | 0 | 172,851 | 0 | 248,707 | * | 248,707 | 75,856 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/23/2026 | 01/22/2027 | 1,407 | 1,106,137 | 786.23/(872.57) | 0 | 45,683 | 0 | 48,207 | * | 48,207 | 2,523 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 1,783 | 12,124,736 | 6,800.44/(7,360.49) | 0 | 562,212 | 0 | 836,478 | * | 836,478 | 274,266 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 1,853 | 12,602,066 | 6,803.36/(7,475.38) | 0 | 672,396 | 0 | 1,024,531 | * | 1,024,531 | 352,135 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/13/2026 | 02/12/2027 | 3,264 | 22,318,900 | 6,836.17/(7,078.24) | 0 | 490,346 | 0 | 680,914 | * | 680,914 | 190,568 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 02/13/2026 | 02/12/2027 | 3,280 | 22,428,889 | 6,837.81/(7,481.16) | 0 | 1,161,816 | 0 | 1,719,318 | * | 1,719,318 | 557,501 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/13/2026 | 02/12/2027 | 2,193 | 1,170,091 | 533.52/(579.40) | 0 | 41,655 | 0 | 48,436 | * | 48,436 | 6,780 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern WZ2LROWP2IHZNBB6K528 | 02/25/2026 | 02/25/2027 | 1,076 | 7,479,968 | 6,953.08/(7,544.54) | 0 | 359,786 | 0 | 499,732 | * | 499,732 | 139,945 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern WZ2LROWP2IHZNBB6K528 | 02/25/2026 | 02/25/2027 | 1,071 | 7,444,765 | 6,947.38/(7,637.13) | 0 | 404,995 | 0 | 569,238 | * | 569,238 | 164,243 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/25/2027 | 1,341 | 1,049,655 | 782.31/(868.26) | 0 | 43,351 | 0 | 48,265 | * | 48,265 | 4,915 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/05/2026 | 03/05/2027 | 1,353 | 9,246,842 | 6,836.45/(7,392.54) | 0 | 431,365 | 0 | 612,276 | * | 612,276 | 180,911 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/05/2026 | 03/05/2027 | 1,352 | 9,240,186 | 6,833.92/(7,483.93) | 0 | 489,730 | 0 | 704,862 | * | 704,862 | 215,132 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/13/2026 | 03/12/2027 | 4,227 | 28,038,804 | 6,632.19/(6,880.50) | 0 | 645,734 | 0 | 916,837 | * | 916,837 | 271,104 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern WZ2LROWP2IHZNBB6K528 | 03/13/2026 | 03/12/2027 | 4,218 | 27,980,785 | 6,635.97/(7,238.90) | 0 | 1,424,278 | 0 | 2,144,235 | * | 2,144,235 | 719,957 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/13/2026 | 03/12/2027 | 2,777 | 1,422,615 | 512.24/(557.76) | 0 | 51,499 | 0 | 77,042 | * | 77,042 | 25,543 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/25/2026 | 03/25/2027 | 1,144 | 7,542,878 | 6,594.93/(7,142.85) | 0 | 358,287 | 0 | 531,691 | * | 531,691 | 173,404 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern WZ2LROWP2IHZNBB6K528 | 03/25/2026 | 03/25/2027 | 1,143 | 7,535,667 | 6,594.67/(7,223.60) | 0 | 402,405 | 0 | 604,042 | * | 604,042 | 201,637 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 1,772 | 11,727,588 | 6,618.24/(7,162.48) | 0 | 550,493 | 0 | 808,032 | * | 808,032 | 257,539 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 1,775 | 11,747,111 | 6,617.84/(7,249.35) | 0 | 625,416 | 0 | 929,837 | * | 929,837 | 304,421 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 2,921 | 2,168,078 | 742.61/(823.80) | 0 | 88,891 | 0 | 138,077 | * | 138,077 | 49,186 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 4,281 | 2,159,528 | 504.34/(543.84) | 0 | 71,696 | 0 | 111,313 | * | 111,313 | 39,616 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/15/2026 | 04/15/2027 | 3,414 | 23,980,945 | 7,022.95/(7,259.48) | 0 | 510,794 | 0 | 638,221 | * | 638,221 | 127,427 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern WZ2LROWP2IHZNBB6K528 | 04/15/2026 | 04/15/2027 | 3,408 | 23,939,245 | 7,026.18/(7,613.44) | 0 | 1,149,084 | 0 | 1,493,431 | * | 1,493,431 | 344,347 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 04/24/2026 | 04/23/2027 | 1,027 | 7,360,353 | 7,167.16/(7,752.12) | 0 | 344,288 | 0 | 423,033 | * | 423,033 | 78,745 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/24/2026 | 04/23/2027 | 1,030 | 7,381,443 | 7,167.87/(7,848.20) | 0 | 389,223 | 0 | 481,277 | * | 481,277 | 92,053 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 2,038 | 1,605,513 | 787.90/(874.11) | 0 | 65,987 | 0 | 70,077 | * | 70,077 | 4,090 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 04/24/2026 | 04/23/2027 | 2,106 | 1,131,765 | 537.35/(583.38) | 0 | 40,064 | 0 | 43,592 | * | 43,592 | 3,528 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 05/06/2026 | 05/06/2027 | 1,153 | 8,499,076 | 7,374.18/(7,992.33) | 0 | 397,672 | 0 | 447,555 | * | 447,555 | 49,883 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 05/06/2026 | 05/06/2027 | 1,153 | 8,493,314 | 7,366.52/(8,103.47) | 0 | 456,855 | 0 | 513,358 | * | 513,358 | 56,502 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/06/2026 | 05/06/2027 | 2,432 | 1,343,626 | 552.38/(606.47) | 0 | 51,998 | 0 | 46,494 | * | 46,494 | (5,504) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/15/2026 | 05/14/2027 | 4,078 | 30,213,660 | 7,408.50/(7,709.66) | 0 | 743,256 | 0 | 829,073 | * | 829,073 | 85,817 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/15/2026 | 05/14/2027 | 4,078 | 30,213,197 | 7,410.06/(8,100.68) | 0 | 1,520,026 | 0 | 1,686,177 | * | 1,686,177 | 166,151 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/15/2026 | 05/14/2027 | 1,805 | 1,002,836 | 555.47/(604.88) | 0 | 36,403 | 0 | 31,242 | * | 31,242 | (5,161) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 05/21/2026 | 05/21/2027 | 416 | 3,099,158 | 7,446.24/(8,063.79) | 0 | 144,142 | 0 | 154,470 | * | 154,470 | 10,329 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 05/21/2026 | 05/21/2027 | 413 | 3,079,489 | 7,448.40/(8,153.06) | 0 | 158,594 | 0 | 169,528 | * | 169,528 | 10,934 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/21/2026 | 05/21/2027 | 1,261 | 1,042,818 | 826.45/(917.33) | 0 | 42,964 | 0 | 31,497 | * | 31,497 | (11,467) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 05/21/2026 | 05/21/2027 | 1,844 | 1,030,053 | 558.42/(597.27) | 0 | 31,623 | 0 | 25,860 | * | 25,860 | (5,763) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 06/05/2026 | 06/04/2027 | 2,230 | 16,468,518 | 7,390.39/(8,032.70) | 0 | 787,195 | 0 | 886,130 | * | 886,130 | 98,935 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 06/05/2026 | 06/04/2027 | 2,237 | 16,524,673 | 7,384.18/(8,112.00) | 0 | 875,312 | 0 | 983,771 | * | 983,771 | 108,459 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 06/15/2026 | 06/15/2027 | 4,026 | 30,419,225 | 7,554.29/(7,848.45) | 0 | 719,141 | 0 | 744,612 | * | 744,612 | 25,472 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 06/15/2026 | 06/15/2027 | 4,025 | 30,412,675 | 7,554.74/(8,228.13) | 0 | 1,478,816 | 0 | 1,501,207 | * | 1,501,207 | 22,390 | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 06/15/2026 | 06/15/2027 | 2,785 | 1,554,251 | 557.94/(611.22) | 0 | 59,528 | 0 | 49,727 | * | 49,727 | (9,800) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Nomura OZ3VO5HBG7GRS05BHJ91 | 07/07/2026 | 07/07/2027 | 2,378 | 17,845,652 | 7,509.63/(8,143.03) | 0 | 837,140 | 0 | 878,141 | * | 878,141 | 41,001 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Nomura OZ3VO5HBG7GRS05BHJ91 | 07/07/2026 | 07/07/2027 | 2,379 | 17,852,948 | 7,504.45/(8,269.69) | 0 | 970,843 | 0 | 1,018,374 | * | 1,018,374 | 47,531 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 07/07/2026 | 07/07/2027 | 5,022 | 4,112,976 | 818.89/(908.97) | 0 | 169,455 | 0 | 138,294 | * | 138,294 | (31,161) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA RDMDWBFP8NMRQ8KSP83 | 07/07/2026 | 07/07/2027 | 2,467 | 1,371,883 | 556.00/(610.02) | 0 | 53,366 | 0 | 45,866 | * | 45,866 | (7,500) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba 6R6SEF7VJP5I70UK5573 | 07/15/2026 | 07/15/2027 | 3,833 | 29,028,424 | 7,572.40/(7,908.69) | 0 | 783,767 | 0 | 794,333 | * | 794,333 | 10,566 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 07/15/2026 | 07/15/2027 | 3,827 | 28,981,595 | 7,573.31/(8,269.21) | 0 | 1,462,701 | 0 | 1,466,522 | * | 1,466,522 | 3,821 | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | 1,454 | 1,199,910 | 825.31/(920.58) | 0 | 50,876 | 0 | 39,367 | * | 39,367 | (11,509) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 1,584 | 11,746,091 | 7,414.06/(8,072.91) | 0 | 587,305 | 0 | 638,014 | * | 638,014 | 50,709 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba 6R6SEF7VJP5I70UK5573 | 07/24/2026 | 07/23/2027 | 1,146 | 8,498,621 | 7,412.05/(8,161.03) | 0 | 469,974 | 0 | 512,179 | * | 512,179 | 42,205 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 08/05/2026 | 08/05/2027 | 1,935 | 14,946,127 | 7,727.41/(8,415.04) | 0 | 728,325 | 0 | 666,680 | * | 666,680 | (61,645) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 08/05/2026 | 08/05/2027 | 1,934 | 14,942,845 | 7,723.55/(8,544.64) | 0 | 832,316 | 0 | 755,244 | * | 755,244 | (77,073) | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 1,450 | 1,210,573 | 834.73/(932.99) | 0 | 49,633 | 0 | 37,331 | * | 37,331 | (12,303) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 2,097 | 1,189,810 | 567.13/(624.35) | 0 | 47,235 | 0 | 35,808 | * | 35,808 | (11,428) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 4,538 | 35,336,596 | 7,785.76/(8,110.50) | 0 | 890,836 | 0 | 814,318 | * | 814,318 | (76,517) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 08/14/2026 | 08/13/2027 | 4,535 | 35,311,579 | 7,786.77/(8,500.49) | 0 | 1,748,983 | 0 | 1,545,134 | * | 1,545,134 | (203,848) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 08/26/2026 | 08/26/2027 | 1,973 | 15,146,360 | 7,680.84/(8,358.22) | 0 | 732,327 | 0 | 703,315 | * | 703,315 | (29,011) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 08/26/2026 | 08/26/2027 | 1,974 | 15,152,167 | 7,675.70/(8,487.41) | 0 | 841,248 | 0 | 806,050 | * | 806,050 | (35,198) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 2,049 | 1,150,717 | 561.56/(622.10) | 0 | 47,755 | 0 | 39,127 | * | 39,127 | (8,627) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 09/09/2026 | 09/09/2027 | 3,083 | 23,549,579 | 7,639.49/(8,322.72) | 0 | 1,156,991 | 0 | 1,142,126 | * | 1,142,126 | (14,865) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 09/09/2026 | 09/09/2027 | 3,082 | 23,541,160 | 7,636.36/(8,416.49) | 0 | 1,279,462 | 0 | 1,265,542 | * | 1,265,542 | (13,920) | 0 | 0 | 0 | 0 | | |
| SPHDAN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/09/2026 | 09/09/2027 | 1,368 | 1,114,227 | 818.35/(906.70) | 0 | 42,006 | 0 | 38,280 | * | 38,280 | (3,726) | 0 | 0 | 0 | 0 | | |
| SPHEXCID Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/09/2026 | 09/09/2027 | 2,785 | 1,550,522 | 556.64/(613.88) | 0 | 62,486 | 0 | 54,254 | * | 54,254 | (8,232) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 09/15/2026 | 09/15/2027 | 3,957 | 30,017,160 | 7,585.73/(7,855.86) | 0 | 668,782 | 0 | 664,621 | * | 664,621 | (4,161) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Nomura 0Z3VO5HBG7GRS05BHJ91 | 09/15/2026 | 09/15/2027 | 3,964 | 30,072,764 | 7,587.10/(8,241.44) | 0 | 1,460,333 | 0 | 1,464,210 | * | 1,464,210 | 3,877 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 09/25/2026 | 09/24/2027 | 1,459 | 11,303,001 | 7,743.41/(8,505.83) | 0 | 605,050 | 0 | 553,173 | * | 553,173 | (51,876) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Nomura 0Z3VO5HEG7GRS05EHJ91 | 09/25/2026 | 09/24/2027 | 1,462 | 11,321,427 | 7,746.20/(8,434.20) | 0 | 559,731 | 0 | 512,303 | * | 512,303 | (47,428) | 0 | 0 | 0 | 0 | | |
| SPHEXCLD Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/25/2026 | 09/24/2027 | 3,939 | 2,233,220 | 566.86/(613.30) | 0 | 77,046 | 0 | 59,062 | * | 59,062 | (17,984) | 0 | 0 | 0 | 0 | | |
| SPHDMN Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/03/2025 | 10/05/2026 | 3,505 | 2,862,010 | 808.35/(816.52) | 16,600 | 0 | 0 | 14,305 | * | 14,305 | 3,416 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 285 | 1,891,006 | 6,562.78/(6,629.07) | 13,180 | 0 | 0 | 18,862 | * | 18,862 | 5,481 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 454 | 3,014,363 | 6,562.78/(6,629.07) | 21,010 | 0 | 0 | 30,067 | * | 30,067 | 8,738 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 296 | 1,967,950 | 6,562.78/(6,629.07) | 13,717 | 0 | 0 | 19,630 | * | 19,630 | 5,704 | 0 | 0 | 0 | 0 | | |
| SPHDMN Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 2,964 | 2,349,474 | 784.62/(792.55) | 13,627 | 0 | 0 | 18,726 | * | 18,726 | 7,973 | 0 | 0 | 0 | 0 | | |
| SPHDMN Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/16/2026 | 11,619 | 9,209,269 | 784.62/(792.55) | 53,414 | 0 | 0 | 73,401 | * | 73,401 | 31,251 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/24/2025 | 10/23/2026 | 226 | 1,538,905 | 6,723.77/(6,791.69) | 10,803 | 0 | 0 | 15,183 | * | 15,183 | 4,857 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/24/2025 | 10/23/2026 | 165 | 1,123,375 | 6,723.77/(6,791.69) | 7,886 | 0 | 0 | 11,083 | * | 11,083 | 3,546 | 0 | 0 | 0 | 0 | | |
| SPHDMN Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 10/24/2025 | 10/23/2026 | 2,295 | 1,852,183 | 798.97/(807.04) | 10,743 | 0 | 0 | 11,134 | * | 11,134 | 3,518 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 562 | 3,820,244 | 6,728.33/(6,796.29) | 26,169 | 0 | 0 | 36,429 | * | 36,429 | 10,970 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 433 | 2,943,068 | 6,728.33/(6,796.29) | 20,160 | 0 | 0 | 28,064 | * | 28,064 | 8,451 | 0 | 0 | 0 | 0 | | |
| SPHDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 1,385 | 1,118,420 | 799.03/(807.10) | 6,487 | 0 | 0 | 6,441 | * | 6,441 | 1,840 | 0 | 0 | 0 | 0 | | |
| SPHDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/05/2025 | 11/05/2026 | 4,215 | 3,402,125 | 799.03/(807.10) | 19,732 | 0 | 0 | 19,592 | * | 19,592 | 5,597 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/14/2025 | 11/13/2026 | 385 | 2,595,426 | 6,666.77/(6,734.11) | 17,649 | 0 | 0 | 25,580 | * | 25,580 | 7,983 | 0 | 0 | 0 | 0 | | |
| S&P 500 Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 11/14/2025 | 11/13/2026 | 233 | 1,574,059 | 6,666.77/(6,734.11) | 10,704 | 0 | 0 | 15,513 | * | 15,513 | 4,841 | 0 | 0 | 0 | 0 | | |
| SPHDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/14/2025 | 11/13/2026 | 1,279 | 1,024,513 | 792.49/(800.49) | 5,942 | 0 | 0 | 6,352 | * | 6,352 | 1,930 | 0 | 0 | 0 | 0 | | |
| SPHDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/20/2025 | 11/20/2026 | 1,401 | 1,083,953 | 765.71/(773.44) | 6,287 | 0 | 0 | 8,602 | * | 8,602 | 3,013 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Option | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 149 | 1,024,794 | 6,801.70/(6,870.40) | 6,999 | 0 | 0 | 9,765 | * | 9,765 | 3,217 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Option | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 402 | 2,765,735 | 6,801.70/(6,870.40) | 18,890 | 0 | 0 | 26,353 | * | 26,353 | 8,683 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Option | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 3,931 | 3,121,635 | 785.71/(793.65) | 18,097 | 0 | 0 | 19,953 | * | 19,953 | 5,850 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Option | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 5,347 | 4,245,795 | 785.71/(793.65) | 24,614 | 0 | 0 | 27,138 | * | 27,138 | 7,957 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Option | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 4,147 | 3,293,487 | 785.71/(793.65) | 19,093 | 0 | 0 | 21,051 | * | 21,051 | 6,172 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Option | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/05/2025 | 12/04/2026 | 6,625 | 5,261,013 | 785.71/(793.65) | 30,499 | 0 | 0 | 33,627 | * | 33,627 | 9,859 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/15/2025 | 12/15/2026 | 219 | 1,498,617 | 6,748.34/(6,816.51) | 10,580 | 0 | 0 | 13,669 | * | 13,669 | 4,035 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 12/22/2025 | 12/22/2026 | 182 | 1,253,692 | 6,809.71/(6,878.49) | 8,650 | 0 | 0 | 11,424 | * | 11,424 | 3,441 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/22/2025 | 12/22/2026 | 2,310 | 1,817,884 | 785.87/(793.81) | 10,637 | 0 | 0 | 11,335 | * | 11,335 | 3,072 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/22/2025 | 12/22/2026 | 4,924 | 3,874,923 | 785.87/(793.81) | 22,672 | 0 | 0 | 24,160 | * | 24,160 | 6,547 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 12/22/2025 | 12/22/2026 | 2,734 | 2,151,966 | 785.87/(793.81) | 12,591 | 0 | 0 | 13,418 | * | 13,418 | 3,636 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/06/2026 | 01/06/2027 | 377 | 2,619,725 | 6,875.37/(6,944.82) | 0 | 18,233 | 0 | 23,401 | * | 23,401 | 5,168 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/06/2026 | 01/06/2027 | 3,373 | 2,712,570 | 796.16/(804.20) | 0 | 15,733 | 0 | 14,836 | * | 14,836 | (897) | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/06/2026 | 01/06/2027 | 2,665 | 2,143,409 | 796.16/(804.20) | 0 | 12,432 | 0 | 11,723 | * | 11,723 | (708) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/15/2026 | 01/15/2027 | 186 | 1,295,747 | 6,875.03/(6,944.47) | 0 | 8,811 | 0 | 11,437 | * | 11,437 | 2,626 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/15/2026 | 01/15/2027 | 503 | 3,499,380 | 6,875.03/(6,944.47) | 0 | 23,796 | 0 | 30,887 | * | 30,887 | 7,091 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/15/2027 | 4,998 | 4,008,910 | 794.00/(802.02) | 0 | 23,252 | 0 | 22,227 | * | 22,227 | (1,025) | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/15/2027 | 1,856 | 1,489,131 | 794.00/(802.02) | 0 | 8,637 | 0 | 8,256 | * | 8,256 | (381) | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/15/2027 | 1,598 | 1,282,051 | 794.00/(802.02) | 0 | 7,436 | 0 | 7,108 | * | 7,108 | (328) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 01/23/2026 | 01/22/2027 | 372 | 2,573,796 | 6,846.45/(6,915.61) | 0 | 18,127 | 0 | 22,631 | * | 22,631 | 4,504 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/23/2026 | 01/22/2027 | 3,757 | 2,954,077 | 778.24/(786.10) | 0 | 17,134 | 0 | 18,681 | * | 18,681 | 1,548 | 0 | 0 | 0 | 0 | | |
| SPHDVN Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 01/23/2026 | 01/22/2027 | 12,006 | 9,438,296 | 778.24/(786.10) | 0 | 54,742 | 0 | 59,687 | * | 59,687 | 4,945 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 151 | 1,027,917 | 6,730.42/(6,798.40) | 0 | 6,990 | 0 | 9,186 | * | 9,186 | 2,196 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N A | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 02/05/2026 | 02/05/2027 | 302 | 2,057,520 | 6,730.42/(6,798.40) | 0 | 13,991 | 0 | 18,387 | * | 18,387 | 4,396 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/05/2026 | 02/05/2027 | 8,034 | 6,129,282 | 755.23/(762.86) | 0 | 35,550 | 0 | 44,574 | * | 44,574 | 9,024 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/05/2026 | 02/05/2027 | 10,667 | 8,137,457 | 755.23/(762.86) | 0 | 47,197 | 0 | 59,178 | * | 59,178 | 11,981 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 02/13/2026 | 02/12/2027 | 524 | 3,588,846 | 6,767.81/(6,836.17) | 0 | 23,808 | 0 | 31,478 | * | 31,478 | 7,670 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/13/2026 | 02/12/2027 | 4,795 | 3,690,557 | 761.89/(769.59) | 0 | 21,405 | 0 | 25,526 | * | 25,526 | 4,121 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/13/2026 | 02/12/2027 | 2,106 | 1,621,164 | 761.89/(769.59) | 0 | 9,403 | 0 | 11,213 | * | 11,213 | 1,810 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/25/2027 | 204 | 1,419,069 | 6,876.67/(6,946.13) | 0 | 9,763 | 0 | 12,174 | * | 12,174 | 2,410 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/25/2027 | 12,182 | 9,529,164 | 774.40/(782.22) | 0 | 55,269 | 0 | 59,671 | * | 59,671 | 4,401 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/25/2027 | 15,314 | 11,979,197 | 774.40/(782.22) | 0 | 69,479 | 0 | 75,012 | * | 75,012 | 5,533 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/25/2027 | 2,357 | 1,844,432 | 774.40/(782.22) | 0 | 10,698 | 0 | 11,550 | * | 11,550 | 852 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/05/2026 | 03/05/2027 | 152 | 1,041,516 | 6,762.40/(6,830.71) | 0 | 7,186 | 0 | 9,193 | * | 9,193 | 2,006 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/05/2026 | 03/05/2027 | 332 | 2,273,714 | 6,762.40/(6,830.71) | 0 | 15,689 | 0 | 20,068 | * | 20,068 | 4,380 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Bank of America, Nat B4TYDEB6GKMZO031MB27 | 03/05/2026 | 03/05/2027 | 286 | 1,959,015 | 6,762.40/(6,830.71) | 0 | 13,517 | 0 | 17,291 | * | 17,291 | 3,773 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/05/2026 | 03/05/2027 | 19,903 | 15,186,862 | 755.41/(763.04) | 0 | 88,084 | 0 | 106,489 | * | 106,489 | 18,406 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/05/2026 | 03/05/2027 | 3,816 | 2,912,487 | 755.41/(763.04) | 0 | 16,892 | 0 | 20,422 | * | 20,422 | 3,530 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 03/13/2026 | 03/12/2027 | 189 | 1,253,640 | 6,565.87/(6,632.19) | 0 | 8,299 | 0 | 11,194 | * | 11,194 | 2,895 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/13/2026 | 03/12/2027 | 3,388 | 2,532,657 | 739.87/(747.34) | 0 | 14,689 | 0 | 19,114 | * | 19,114 | 4,425 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/13/2026 | 03/12/2027 | 5,788 | 4,326,074 | 739.87/(747.34) | 0 | 25,091 | 0 | 32,649 | * | 32,649 | 7,558 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/13/2026 | 03/12/2027 | 4,461 | 3,334,462 | 739.87/(747.34) | 0 | 19,340 | 0 | 25,165 | * | 25,165 | 5,825 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/25/2027 | 426 | 2,812,512 | 6,525.98/(6,591.90) | 0 | 18,759 | 0 | 25,031 | * | 25,031 | 6,272 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/25/2027 | 5,217 | 3,861,523 | 732.65/(740.05) | 0 | 22,397 | 0 | 29,685 | * | 29,685 | 7,288 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/25/2027 | 24,507 | 18,136,837 | 732.65/(740.05) | 0 | 105,194 | 0 | 139,423 | * | 139,423 | 34,230 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/25/2027 | 2,912 | 2,155,668 | 732.65/(740.05) | 0 | 12,503 | 0 | 16,571 | * | 16,571 | 4,068 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/25/2027 | 41,896 | 31,005,463 | 732.65/(740.05) | 0 | 179,832 | 0 | 238,348 | * | 238,348 | 58,517 | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 501 | 3,317,635 | 6,550.68/(6,616.85) | 0 | 21,299 | 0 | 29,435 | * | 29,435 | 8,136 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 247 | 1,635,429 | 6,550.68/(6,616.85) | 0 | 10,499 | 0 | 14,510 | * | 14,510 | 4,011 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 7,458 | 5,535,465 | 734.74/(742.16) | 0 | 32,106 | 0 | 41,587 | * | 41,587 | 9,482 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 7,937 | 5,890,868 | 734.74/(742.16) | 0 | 34,167 | 0 | 44,258 | * | 44,258 | 10,091 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/07/2026 | 04/07/2027 | 59,082 | 43,848,798 | 734.74/(742.16) | 0 | 254,323 | 0 | 329,432 | * | 329,432 | 75,109 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 04/15/2026 | 04/15/2027 | 228 | 1,601,374 | 6,952.72/(7,022.95) | 0 | 10,729 | 0 | 13,142 | * | 13,142 | 2,413 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/15/2026 | 04/15/2027 | 3,240 | 2,511,922 | 767.51/(775.26) | 0 | 14,569 | 0 | 15,730 | * | 15,730 | 1,161 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/15/2026 | 04/15/2027 | 8,813 | 6,832,710 | 767.51/(775.26) | 0 | 39,630 | 0 | 42,787 | * | 42,787 | 3,157 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/15/2026 | 04/15/2027 | 17,085 | 13,245,368 | 767.51/(775.26) | 0 | 76,823 | 0 | 82,943 | * | 82,943 | 6,119 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/15/2026 | 04/15/2027 | 11,941 | 9,258,118 | 767.51/(775.26) | 0 | 53,697 | 0 | 57,974 | * | 57,974 | 4,277 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 307 | 2,201,497 | 7,093.43/(7,165.08) | 0 | 15,168 | 0 | 17,464 | * | 17,464 | 2,295 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 220 | 1,577,550 | 7,093.43/(7,165.08) | 0 | 10,869 | 0 | 12,514 | * | 12,514 | 1,645 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 10,797 | 8,502,616 | 779.62/(787.49) | 0 | 49,315 | 0 | 48,937 | * | 48,937 | (379) | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 12,540 | 9,875,707 | 779.62/(787.49) | 0 | 57,279 | 0 | 56,839 | * | 56,839 | (440) | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 04/24/2026 | 04/23/2027 | 29,928 | 23,568,523 | 779.62/(787.49) | 0 | 136,697 | 0 | 135,648 | * | 135,648 | (1,050) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/06/2026 | 05/06/2027 | 329 | 2,426,028 | 7,291.47/(7,365.12) | 0 | 16,570 | 0 | 18,054 | * | 18,054 | 1,484 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/06/2026 | 05/06/2027 | 272 | 2,007,462 | 7,291.47/(7,365.12) | 0 | 13,711 | 0 | 14,939 | * | 14,939 | 1,228 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/06/2026 | 05/06/2027 | 8,140 | 6,631,227 | 806.40/(814.55) | 0 | 38,461 | 0 | 31,150 | * | 31,150 | (7,311) | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/06/2026 | 05/06/2027 | 34,449 | 28,060,832 | 806.40/(814.55) | 0 | 162,753 | 0 | 131,816 | * | 131,816 | (30,937) | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/06/2026 | 05/06/2027 | 7,069 | 5,758,159 | 806.40/(814.55) | 0 | 33,397 | 0 | 27,049 | * | 27,049 | (6,348) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 05/15/2026 | 05/14/2027 | 143 | 1,065,060 | 7,334.42/(7,408.50) | 0 | 7,051 | 0 | 7,754 | * | 7,754 | 703 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 05/15/2026 | 05/14/2027 | 755 | 5,600,469 | 7,334.42/(7,408.50) | 0 | 37,075 | 0 | 40,774 | * | 40,774 | 3,699 | 0 | 0 | 0 | 0 | | |
| SPHDAI Index Call Spread Options | Indexed Annuity Liability | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | 4,127 | 3,390,089 | 813.16/(821.37) | 0 | 19,663 | 0 | 15,058 | * | 15,058 | (4,604) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | 9,515 | 7,815,432 | 813.16/(821.37) | 0 | 45,330 | 0 | 34,715 | * | 34,715 | (10,614) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | 30,498 | 25,050,385 | 813.16/(821.37) | 0 | 145,292 | 0 | 111,271 | * | 111,271 | (34,022) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/21/2026 | 05/21/2027 | 2,884 | 2,383,748 | 818.16/(826.42) | 0 | 13,826 | 0 | 10,156 | * | 10,156 | (3,670) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 05/21/2026 | 05/21/2027 | 11,427 | 9,444,138 | 818.16/(826.42) | 0 | 54,776 | 0 | 40,236 | * | 40,236 | (14,541) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 308 | 2,279,270 | 7,309.90/(7,383.74) | 0 | 15,294 | 0 | 16,452 | * | 16,452 | 1,159 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 215 | 1,591,106 | 7,309.90/(7,383.74) | 0 | 10,676 | 0 | 11,485 | * | 11,485 | 809 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 972 | 7,183,897 | 7,309.90/(7,383.74) | 0 | 48,204 | 0 | 51,855 | * | 51,855 | 3,651 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 658 | 4,860,557 | 7,309.90/(7,383.74) | 0 | 32,614 | 0 | 35,085 | * | 35,085 | 2,471 | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 9,291 | 7,562,431 | 805.79/(813.93) | 0 | 43,862 | 0 | 35,393 | * | 35,393 | (8,469) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 21,994 | 17,901,879 | 805.79/(813.93) | 0 | 103,831 | 0 | 83,783 | * | 83,783 | (20,048) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 7,894 | 6,425,453 | 805.79/(813.93) | 0 | 37,268 | 0 | 30,072 | * | 30,072 | (7,196) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 19,779 | 16,099,083 | 805.79/(813.93) | 0 | 93,375 | 0 | 75,346 | * | 75,346 | (18,029) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | 27,096 | 22,054,284 | 805.79/(813.93) | 0 | 127,915 | 0 | 103,217 | * | 103,217 | (24,698) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 543 | 4,104,518 | 7,478.75/(7,554.29) | 0 | 27,336 | 0 | 27,724 | * | 27,724 | 388 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 569 | 4,303,495 | 7,478.75/(7,554.29) | 0 | 28,661 | 0 | 29,068 | * | 29,068 | 407 | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 7,635 | 6,287,336 | 815.19/(823.42) | 0 | 36,467 | 0 | 27,341 | * | 27,341 | (9,126) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 1,240 | 1,021,295 | 815.19/(823.42) | 0 | 5,924 | 0 | 4,441 | * | 4,441 | (1,482) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 25,617 | 21,094,017 | 815.19/(823.42) | 0 | 122,345 | 0 | 91,728 | * | 91,728 | (30,617) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 2,213 | 1,823,003 | 815.19/(823.42) | 0 | 10,573 | 0 | 7,927 | * | 7,927 | (2,646) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/15/2027 | 22,911 | 18,865,622 | 815.19/(823.42) | 0 | 109,421 | 0 | 82,038 | * | 82,038 | (27,383) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 07/07/2026 | 07/07/2027 | 945 | 7,094,068 | 7,428.81/(7,503.85) | 0 | 47,743 | 0 | 49,050 | * | 49,050 | 1,307 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 07/07/2026 | 07/07/2027 | 1,659 | 12,456,048 | 7,428.81/(7,503.85) | 0 | 83,829 | 0 | 86,124 | * | 86,124 | 2,295 | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/07/2026 | 07/07/2027 | 19,945 | 16,333,546 | 810.70/(818.89) | 0 | 94,735 | 0 | 73,133 | * | 73,133 | (21,602) | 0 | 0 | 0 | 0 | | |
| SPFDXN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/07/2026 | 07/07/2027 | 35,930 | 29,423,396 | 810.70/(818.89) | 0 | 170,656 | 0 | 131,742 | * | 131,742 | (38,914) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/07/2026 | 07/07/2027 | 61,793 | 50,602,381 | 810.70/(818.89) | 0 | 293,494 | 0 | 226,569 | * | 226,569 | (66,924) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 07/15/2026 | 07/15/2027 | 210 | 1,597,754 | 7,496.68/(7,572.40) | 0 | 10,705 | 0 | 10,720 | * | 10,720 | 15 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 07/15/2026 | 07/15/2027 | 152 | 1,155,272 | 7,496.68/(7,572.40) | 0 | 7,740 | 0 | 7,751 | * | 7,751 | 11 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 07/15/2026 | 07/15/2027 | 921 | 6,977,236 | 7,496.68/(7,572.40) | 0 | 46,747 | 0 | 46,814 | * | 46,814 | 67 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | 2,023 | 1,669,343 | 816.87/(825.12) | 0 | 9,682 | 0 | 7,136 | * | 7,136 | (2,546) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | 16,539 | 13,647,345 | 816.87/(825.12) | 0 | 79,155 | 0 | 58,341 | * | 58,341 | (20,814) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | 1,525 | 1,258,652 | 816.87/(825.12) | 0 | 7,300 | 0 | 5,381 | * | 5,381 | (1,920) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | 24,716 | 20,393,892 | 816.87/(825.12) | 0 | 118,285 | 0 | 87,182 | * | 87,182 | (31,103) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 219 | 1,625,671 | 7,337.86/(7,411.98) | 0 | 11,006 | 0 | 11,516 | * | 11,516 | 510 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 243 | 1,805,394 | 7,337.86/(7,411.98) | 0 | 12,223 | 0 | 12,789 | * | 12,789 | 566 | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 814 | 6,040,545 | 7,337.86/(7,411.98) | 0 | 40,894 | 0 | 42,788 | * | 42,788 | 1,894 | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 2,945 | 2,359,845 | 793.17/(801.18) | 0 | 13,451 | 0 | 11,838 | * | 11,838 | (1,613) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 4,491 | 3,598,816 | 793.17/(801.18) | 0 | 20,513 | 0 | 18,054 | * | 18,054 | (2,459) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 35,990 | 28,834,921 | 793.17/(801.18) | 0 | 164,359 | 0 | 144,654 | * | 144,654 | (19,706) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | 30,102 | 24,117,751 | 793.17/(801.18) | 0 | 137,471 | 0 | 120,989 | * | 120,989 | (16,482) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 798 | 6,168,183 | 7,646.31/(7,723.55) | 0 | 41,450 | 0 | 39,234 | * | 39,234 | (2,216) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 587 | 4,540,674 | 7,646.31/(7,723.55) | 0 | 30,513 | 0 | 28,882 | * | 28,882 | (1,631) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 2,463 | 2,055,980 | 826.38/(834.73) | 0 | 11,925 | 0 | 8,179 | * | 8,179 | (3,746) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 6,898 | 5,758,269 | 826.38/(834.73) | 0 | 33,398 | 0 | 22,907 | * | 22,907 | (10,491) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 33,229 | 27,737,521 | 826.38/(834.73) | 0 | 160,877 | 0 | 110,341 | * | 110,341 | (50,537) | 0 | 0 | 0 | 0 | | |
| SPEDMN Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/05/2027 | 31,821 | 26,562,140 | 826.38/(834.73) | 0 | 154,060 | 0 | 105,665 | * | 105,665 | (48,395) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 450 | 3,505,127 | 7,707.90/(7,785.76) | 0 | 23,169 | 0 | 21,318 | * | 21,318 | (1,850) | 0 | 0 | 0 | 0 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 175 | 1,369,875 | 7,707.90/(7,785.76) | 0 | 9,055 | 0 | 8,332 | * | 8,332 | (723) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 999 | 7,780,513 | 7,707.90/(7,785.76) | 0 | 51,429 | 0 | 47,322 | * | 47,322 | (4,108) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 16,280 | 13,688,365 | 832.38/(840.79) | 0 | 79,392 | 0 | 52,073 | * | 52,073 | (27,320) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 16,878 | 14,191,492 | 832.38/(840.79) | 0 | 82,311 | 0 | 53,987 | * | 53,987 | (28,324) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/13/2027 | 27,582 | 23,190,850 | 832.38/(840.79) | 0 | 134,507 | 0 | 88,222 | * | 88,222 | (46,285) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 214 | 1,647,980 | 7,598.94/(7,675.70) | 0 | 11,074 | 0 | 10,641 | * | 10,641 | (433) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 333 | 2,556,101 | 7,598.94/(7,675.70) | 0 | 17,177 | 0 | 16,505 | * | 16,505 | (672) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 2,600 | 2,141,831 | 815.43/(823.67) | 0 | 12,423 | 0 | 9,188 | * | 9,188 | (3,235) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 2,411 | 1,985,899 | 815.43/(823.67) | 0 | 11,518 | 0 | 8,519 | * | 8,519 | (2,999) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 13,221 | 10,890,485 | 815.43/(823.67) | 0 | 63,165 | 0 | 46,718 | * | 46,718 | (16,447) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 1,817 | 1,497,322 | 815.43/(823.67) | 0 | 8,684 | 0 | 6,423 | * | 6,423 | (2,261) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 39,740 | 32,733,213 | 815.43/(823.67) | 0 | 189,853 | 0 | 140,419 | * | 140,419 | (49,434) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/26/2026 | 08/26/2027 | 22,771 | 18,755,863 | 815.43/(823.67) | 0 | 108,784 | 0 | 80,459 | * | 80,459 | (28,325) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/09/2026 | 09/09/2027 | 2,245 | 17,148,270 | 7,560.00/(7,636.36) | 0 | 116,094 | 0 | 112,328 | * | 112,328 | (3,765) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/09/2026 | 09/09/2027 | 157,505 | 128,272,572 | 806.26/(814.40) | 0 | 731,154 | 0 | 582,868 | * | 582,868 | (148,286) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Nomura OZ3VO5HPG7GRS05EHJ91 | 09/15/2026 | 09/15/2027 | 1,275 | 9,673,577 | 7,509.87/(7,585.73) | 0 | 66,641 | 0 | 64,246 | * | 64,246 | (2,395) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/15/2026 | 09/15/2027 | 47,179 | 38,057,111 | 798.57/(806.64) | 0 | 216,926 | 0 | 181,138 | * | 181,138 | (35,787) | 0 | 0 | 0 | 0 | | |
| SPX Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | Goldman Sachs Intern W22LROWP2IHZNBB6K528 | 09/25/2026 | 09/24/2027 | 81 | 631,541 | 7,665.98/(7,743.41) | 0 | 4,396 | 0 | 3,965 | * | 3,965 | (430) | 0 | 0 | 0 | 0 | | |
| SPHDNI Index Call Spread Options | Indexed Annuity Liability | NA | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/25/2026 | 09/24/2027 | 81,707 | 650,386 | 816.05/(824.29) | 0 | 383,897 | 0 | 286,310 | * | 286,310 | (97,587) | 0 | 0 | 0 | 0 | | |
| 0199999999. Subtotal - purchased options - hedging other - collars | | | | | | | | | | 11,031,433 | 47,063,998 | 0 | 69,788,374 | XXX | 69,788,374 | 11,643,073 | 0 | 0 | 0 | 0 | XXX | XXX |
| Buy European Payer Swaption - Pay Fixed | Asset Portfolio | D1 | Interest Rate | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 11/19/2025 | 11/19/2026 | 0 | 2,500,000 | SOFR(3.91) | 17,125 | 0 | 0 | 101,548 | | 101,548 | 84,640 | 0 | 0 | 0 | 28,359 | | |
| Buy European Payer Swaption - Pay Fixed | Asset Portfolio | D1 | Interest Rate | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 03/04/2026 | 03/04/2027 | 0 | 24,000,000 | SOFR(3.39) | 0 | 358,320 | 0 | 1,537,158 | | 1,537,158 | 1,178,838 | 0 | 0 | 0 | 279,818 | | |
| Buy European Payer Swaption - Pay Fixed | Asset Portfolio | D1 | Interest Rate | Canadian Imperial Ba G5GSEF7VJP5I7OUK5573 | 05/06/2026 | 11/06/2026 | 0 | 13,000,000 | SOFR(3.82) | 0 | 124,930 | 0 | 574,312 | | 574,312 | 449,382 | 0 | 0 | 0 | 146,957 | | |
| Buy European Payer Swaption - Pay Fixed | Asset Portfolio | D1 | Interest Rate | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 07/21/2026 | 10/22/2026 | 0 | 15,000,000 | SOFR(4.31) | 0 | 60,150 | 0 | 341,816 | | 341,816 | 281,666 | 0 | 0 | 0 | 168,746 | | |
| Buy European Payer Swaption - Pay Fixed | Asset Portfolio | D1 | Interest Rate | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 07/21/2026 | 10/22/2026 | 0 | 15,000,000 | SOFR(4.31) | 0 | 60,150 | 0 | 341,816 | | 341,816 | 281,666 | 0 | 0 | 0 | 168,746 | | |
| 0209999999. Subtotal - purchased options - hedging other - other | | | | | | | | | | 17,125 | 603,550 | 0 | 2,896,650 | XXX | 2,896,650 | 2,276,192 | 0 | 0 | 0 | 792,626 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0219999999. Subtotal - purchased options - hedging other | | | | | | | | | | 16,364,170 | 68,050,827 | 0 | 97,189,246 | XXX | 97,189,246 | 12,814,824 | 0 | 0 | 0 | 792,626 | XXX | XXX |
| 0289999999. Subtotal - purchased options - replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - purchased options - income generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Subtotal - purchased options - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0439999999. Total purchased options - call options and warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0449999999. Total purchased options - put options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total purchased options - caps | | | | | | | | | | 5,315,612 | 20,383,279 | 0 | 24,504,222 | XXX | 24,504,222 | (1,104,441) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total purchased options - floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total purchased options - collars | | | | | | | | | | 11,031,433 | 47,063,998 | 0 | 69,788,374 | XXX | 69,788,374 | 11,643,073 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total purchased options - other | | | | | | | | | | 17,125 | 603,550 | 0 | 2,896,650 | XXX | 2,896,650 | 2,276,192 | 0 | 0 | 0 | 792,626 | XXX | XXX |
| 0499999999. Total purchased options | | | | | | | | | | 16,364,170 | 68,050,827 | 0 | 97,189,246 | XXX | 97,189,246 | 12,814,824 | 0 | 0 | 0 | 792,626 | XXX | XXX |
| 0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - written options - hedging other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - written options - replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - written options - income generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - written options - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total written options - call options and warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total written options - put options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total written options - caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total written options - floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Total written options - collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Total written options - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total written options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| S12 - Fair Value SCHR Swaps | TUCSON ELECTRIC POWER CO 898813AL4 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 06/27/2022 | 05/15/2032 | 0 | 3,000,000 | SOFR+22.50 bps/(3.25) | 0 | 0 | 15,376 | 0 | | 266,770 | 0 | 0 | 0 | 0 | 35,571 | | 101/101 |
| S12 - Fair Value SCHR Swaps | MANULIFE FINANCIAL CORP 56501RAN6 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 06/27/2022 | 03/16/2032 | 0 | 4,000,000 | SOFR+68.00 bps/(3.70) | 0 | 0 | 20,743 | 0 | | 347,217 | 0 | 0 | 0 | 0 | 46,730 | | 103/102 |
| S12 - Fair Value SCHR Swaps | PAYPAL HOLDINGS INC 70450YAL7 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 06/01/2032 | 0 | 7,000,000 | SOFR+166.80 bps/(4.40) | 0 | 0 | 52,119 | 0 | | 737,180 | 0 | 0 | 0 | 0 | 83,342 | | 107/106 |
| S12 - Fair Value SCHR Swaps | AMERICAN WATER CAPITAL C 03040WBA2 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 06/01/2032 | 0 | 5,000,000 | SOFR+171.70 bps/(4.45) | 0 | 0 | 37,211 | 0 | | 526,561 | 0 | 0 | 0 | 0 | 59,530 | | 107/106 |
| S12 - Fair Value SCHR Swaps | TORONTO DOMINION BANK 89115A2E1 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 06/08/2032 | 0 | 5,000,000 | SOFR+172.20 bps/(4.46) | 0 | 0 | 37,186 | 0 | | 527,937 | 0 | 0 | 0 | 0 | 59,630 | | 107/106 |
| S12 - Fair Value SCHR Swaps | AMERIPRISE FINANCIAL INC 03076CAL0 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 05/13/2032 | 0 | 5,000,000 | SOFR+176.80 bps/(4.50) | 0 | 0 | 37,254 | 0 | | 522,177 | 0 | 0 | 0 | 0 | 59,256 | | 107/106 |
| S12 - Fair Value SCHR Swaps | CSL FINANCE PLC 12661PAC3 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 04/27/2032 | 0 | 4,000,000 | SOFR+151.80 bps/(4.25) | 0 | 0 | 29,713 | 0 | | 413,793 | 0 | 0 | 0 | 0 | 47,220 | | 106/105 |
| S12 - Fair Value SCHR Swaps | AEP TEXAS INC 00108WAP5 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/17/2022 | 05/15/2032 | 0 | 4,000,000 | SOFR+195.35 bps/(4.70) | 0 | 0 | 29,432 | 0 | | 417,171 | 0 | 0 | 0 | 0 | 47,428 | | 108/107 |
| S12 - Fair Value SCHR Swaps | KKR GROUP FINANCO XII 48255GAV3 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 05/17/2032 | 0 | 4,000,000 | SOFR+213.80 bps/(4.85) | 0 | 0 | 30,528 | 0 | | 423,846 | 0 | 0 | 0 | 0 | 47,451 | | 109/107 |
| S12 - Fair Value SCHR Swaps | CINTAS CORPORATION NO 2 17252MAQ3 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 05/01/2032 | 0 | 3,500,000 | SOFR+130.20 bps/(4.00) | 0 | 0 | 26,832 | 0 | | 368,697 | 0 | 0 | 0 | 0 | 41,358 | | 105/104 |
| S12 - Fair Value SCHR Swaps | KLA CORP 482480AL4 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 07/15/2032 | 0 | 3,000,000 | SOFR+194.50 bps/(4.65) | 0 | 0 | 22,993 | 0 | | 326,807 | 0 | 0 | 0 | 0 | 36,095 | | 108/107 |
| S12 - Fair Value SCHR Swaps | PAYPAL HOLDINGS INC 70450YAL7 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 06/01/2032 | 0 | 3,066,000 | SOFR+170.30 bps/(4.40) | 0 | 0 | 23,642 | 0 | | 328,264 | 0 | 0 | 0 | 0 | 36,504 | | 107/106 |
| S12 - Fair Value SCHR Swaps | PAYPAL HOLDINGS INC 70450YAL7 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 06/01/2032 | 0 | 3,000,000 | SOFR+170.30 bps/(4.40) | 0 | 0 | 23,133 | 0 | | 321,198 | 0 | 0 | 0 | 0 | 35,718 | | 107/106 |
| S12 - Fair Value SCHR Swaps | TORONTO DOMINION BANK 89115A2E1 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/18/2022 | 06/08/2032 | 0 | 3,000,000 | SOFR+176.10 bps/(4.46) | 0 | 0 | 23,199 | 0 | | 322,645 | 0 | 0 | 0 | 0 | 35,778 | | 107/106 |
| S12 - Fair Value SCHR Swaps | ELI LILLY & CO 532457BS6 | D1 | Interest Rate | Chicago Mercantile E SNZ2OTLFKSNMNCLQOF39 | 08/19/2022 | 03/15/2039 | 0 | 5,000,000 | SOFR+101.60 bps/(3.88) | 0 | 0 | 32,216 | 0 | | 995,554 | 0 | 0 | 0 | 0 | 88,227 | | 108/106 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S12 - Fair Value SOFR Swaps | ELI LILLY & CO 532457BS6 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/19/2022 | 03/15/2039 | 0 | 3,000,000 | SOFR+101.60 bps/(3.88) | 0 | 0 | 19,330 | 0 | | 597,332 | 0 | 0 | 0 | 0 | 52,936 | | 108/106 |
| S12 - Fair Value SOFR Swaps | NESTLE HOLDINGS INC 641062AL8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/19/2022 | 09/24/2038 | 0 | 3,000,000 | SOFR+104.20 bps/(3.90) | 0 | 0 | 19,362 | 0 | | 578,601 | 0 | 0 | 0 | 0 | 51,926 | | 108/106 |
| S12 - Fair Value SOFR Swaps | NESTLE HOLDINGS INC 641062AL8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/19/2022 | 09/24/2038 | 0 | 6,425,000 | SOFR+104.20 bps/(3.90) | 0 | 0 | 41,467 | 0 | | 1,239,170 | 0 | 0 | 0 | 0 | 111,208 | | 108/106 |
| S12 - Fair Value SOFR Swaps | MARS INC 571676AD7 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/19/2022 | 04/01/2039 | 0 | 3,000,000 | SOFR+101.80 bps/(3.88) | 0 | 0 | 19,357 | 0 | | 599,877 | 0 | 0 | 0 | 0 | 53,035 | | 108/106 |
| S12 - Fair Value SOFR Swaps | MARS INC 571676AD7 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/19/2022 | 04/01/2039 | 0 | 3,000,000 | SOFR+101.80 bps/(3.88) | 0 | 0 | 19,357 | 0 | | 599,877 | 0 | 0 | 0 | 0 | 53,035 | | 108/106 |
| S12 - Fair Value SOFR Swaps | CARGILL INC 141781BK9 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 05/23/2029 | 0 | 10,000,000 | SOFR+38.10 bps/(3.25) | 0 | 0 | 63,087 | 0 | | 474,135 | 0 | 0 | 0 | 0 | 81,314 | | 101/101 |
| S12 - Fair Value SOFR Swaps | CAMDEN PROPERTY TRUST 133131AY0 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 07/01/2029 | 0 | 6,000,000 | SOFR+28.35 bps/(3.15) | 0 | 0 | 37,919 | 0 | | 296,912 | 0 | 0 | 0 | 0 | 49,763 | | 101/101 |
| S12 - Fair Value SOFR Swaps | CARLYLE FINANCE SUB LLC 14314DAA1 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 09/19/2029 | 0 | 6,000,000 | SOFR+63.30 bps/(3.50) | 0 | 0 | 38,126 | 0 | | 320,388 | 0 | 0 | 0 | 0 | 51,706 | | 102/101 |
| S12 - Fair Value SOFR Swaps | BP CAP MARKETS AMERICA 10373QBL3 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 04/06/2030 | 0 | 5,000,000 | SOFR+77.40 bps/(3.63) | 0 | 0 | 32,053 | 0 | | 315,893 | 0 | 0 | 0 | 0 | 46,874 | | 102/102 |
| S12 - Fair Value SOFR Swaps | AFLAC INC 001055BJ0 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 04/01/2030 | 0 | 5,000,000 | SOFR+74.45 bps/(3.60) | 0 | 0 | 32,204 | 0 | | 313,940 | 0 | 0 | 0 | 0 | 46,782 | | 102/102 |
| S12 - Fair Value SOFR Swaps | TOYOTA MOTOR CREDIT CORP 89236TKD6 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/22/2022 | 06/29/2029 | 0 | 5,000,000 | SOFR+156.25 bps/(4.45) | 0 | 0 | 31,378 | 0 | | 246,877 | 0 | 0 | 0 | 0 | 41,428 | | 104/104 |
| S12 - Fair Value SOFR Swaps | BANK OF NEW ZEALAND 06407EAF2 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 01/27/2032 | 0 | 5,000,000 | SOFR+5.80 bps/(2.87) | 0 | 0 | 33,532 | 0 | | 470,624 | 0 | 0 | 0 | 0 | 57,691 | | 100/100 |
| S12 - Fair Value SOFR Swaps | WASTE MANAGEMENT INC 94106LBS7 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 04/15/2032 | 0 | 3,000,000 | SOFR+131.65 bps/(4.15) | 0 | 0 | 19,945 | 0 | | 293,415 | 0 | 0 | 0 | 0 | 35,310 | | 105/105 |
| S12 - Fair Value SOFR Swaps | CSL FINANCE PLC 12661PAC3 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 04/27/2032 | 0 | 3,000,000 | SOFR+141.40 bps/(4.25) | 0 | 0 | 19,918 | 0 | | 294,934 | 0 | 0 | 0 | 0 | 35,415 | | 106/105 |
| S12 - Fair Value SOFR Swaps | AMERIPRISE FINANCIAL INC 03076CAL0 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 05/13/2032 | 0 | 3,000,000 | SOFR+165.65 bps/(4.50) | 0 | 0 | 19,816 | 0 | | 296,671 | 0 | 0 | 0 | 0 | 35,554 | | 107/105 |
| S12 - Fair Value SOFR Swaps | BRISTOL-MYERS SQUIBB CO 110122DJ9 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 03/15/2032 | 0 | 3,000,000 | SOFR+13.40 bps/(2.95) | 0 | 0 | 20,077 | 0 | | 288,232 | 0 | 0 | 0 | 0 | 35,039 | | 101/100 |
| S12 - Fair Value SOFR Swaps | TUCSON ELECTRIC POWER CO 898813AU4 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/23/2022 | 05/15/2032 | 0 | 3,000,000 | SOFR+42.50 bps/(3.25) | 0 | 0 | 19,926 | 0 | | 296,658 | 0 | 0 | 0 | 0 | 35,571 | | 102/101 |
| S12 - Fair Value SOFR Swaps | SOUTH32 TREASURY USA 84055BAA1 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 04/14/2032 | 0 | 4,000,000 | SOFR+136.70 bps/(4.35) | 0 | 0 | 22,124 | 0 | | 362,503 | 0 | 0 | 0 | 0 | 47,069 | | 106/105 |
| S12 - Fair Value SOFR Swaps | TRUIST FINANCIAL GROUP 89787EAA9 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 04/15/2032 | 0 | 5,000,000 | SOFR+164.00 bps/(4.63) | 0 | 0 | 27,695 | 0 | | 454,129 | 0 | 0 | 0 | 0 | 58,850 | | 107/106 |
| S12 - Fair Value SOFR Swaps | STANLEY BLACK & DECKER I 854502AQ4 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 05/15/2032 | 0 | 3,000,000 | SOFR+4.70 bps/(3.00) | 0 | 0 | 16,951 | 0 | | 276,755 | 0 | 0 | 0 | 0 | 35,571 | | 100/100 |
| S12 - Fair Value SOFR Swaps | ANHEUSER-BUSCH COINBEV 03522AAH8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 02/01/2036 | 0 | 3,000,000 | SOFR+167.85 bps/(4.70) | 0 | 0 | 15,814 | 0 | | 431,685 | 0 | 0 | 0 | 0 | 45,839 | | 110/108 |
| S12 - Fair Value SOFR Swaps | ANHEUSER-BUSH COINBEV 03522AAH8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 02/01/2036 | 0 | 3,000,000 | SOFR+167.85 bps/(4.70) | 0 | 0 | 15,814 | 0 | | 431,685 | 0 | 0 | 0 | 0 | 45,839 | | 110/108 |
| S12 - Fair Value SOFR Swaps | ANHEUSER-BUSH COINBEV 03522AAH8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/24/2022 | 02/01/2036 | 0 | 3,000,000 | SOFR+167.85 bps/(4.70) | 0 | 0 | 15,814 | 0 | | 431,685 | 0 | 0 | 0 | 0 | 45,839 | | 110/108 |
| S12 - Fair Value SOFR Swaps | ALLIANT ENERGY FINANCE 01882YAD8 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/25/2022 | 03/01/2032 | 0 | 3,000,000 | SOFR+69.00 bps/(3.60) | 0 | 0 | 18,087 | 0 | | 274,742 | 0 | 0 | 0 | 0 | 34,916 | | 103/102 |
| S12 - Fair Value SOFR Swaps | COMMONWEALTH BANK AUST 202712BS3 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/25/2022 | 03/14/2032 | 0 | 3,000,000 | SOFR+87.40 bps/(3.78) | 0 | 0 | 18,143 | 0 | | 277,192 | 0 | 0 | 0 | 0 | 35,030 | | 104/103 |
| S12 - Fair Value SOFR Swaps | FORTUNE BRANDS 34964CAF3 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/25/2022 | 03/25/2032 | 0 | 3,000,000 | SOFR+108.80 bps/(4.00) | 0 | 0 | 18,154 | 0 | | 278,519 | 0 | 0 | 0 | 0 | 35,127 | | 104/104 |
| S12 - Fair Value SOFR Swaps | RELX CAPITAL INC 74949LAE2 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/25/2022 | 05/20/2032 | 0 | 3,000,000 | SOFR+182.35 bps/(4.75) | 0 | 0 | 17,992 | 0 | | 285,907 | 0 | 0 | 0 | 0 | 35,614 | | 108/106 |
| S12 - Fair Value SOFR Swaps | OREILLY AUTOMOTIVE INC 67103HBL1 | D1 | Interest Rate | Chicago Mercantile E SN2O1LFKSNMNCLQOF39 | 08/25/2022 | 06/15/2032 | 0 | 4,000,000 | SOFR+177.40 bps/(4.70) | 0 | 0 | 24,016 | 0 | | 385,861 | 0 | 0 | 0 | 0 | 47,785 | | 107/106 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S12 - Fair Value SOFR Swaps | RELX CAPITAL INC 74949LAG5 | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 03/18/2029 | 0 | 4,000,000 | SOFR+108.80 bps/(4.00) | 0 | 0 | 24,211 | 0 | | 174,543 | 0 | 0 | 0 | 0 | 31,395 | | 103/102 |
| S12 - Fair Value SOFR Swaps | HUMANA INC 444859BN | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 04/01/2030 | 0 | 5,000,000 | SOFR+197.75 bps/(4.88) | 0 | 0 | 31,142 | 0 | | 311,186 | 0 | 0 | 0 | 0 | 46,782 | | 106/105 |
| S12 - Fair Value SOFR Swaps | LOWES COS INC 548661DL8 | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 04/15/2030 | 0 | 3,000,000 | SOFR+160.45 bps/(4.50) | 0 | 0 | 18,622 | 0 | | 188,070 | 0 | 0 | 0 | 0 | 28,223 | | 105/104 |
| S12 - Fair Value SOFR Swaps | MCDONALDS CORP 58013MFQ2 | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 07/01/2030 | 0 | 5,000,000 | SOFR+72.05 bps/(3.60) | 0 | 0 | 31,294 | 0 | | 330,785 | 0 | 0 | 0 | 0 | 48,418 | | 102/102 |
| S12 - Fair Value SOFR Swaps | AMERICAN EXPRESS CO 025816CW | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 05/03/2029 | 0 | 5,000,000 | SOFR+111.00 bps/(4.05) | 0 | 0 | 29,176 | 0 | | 225,423 | 0 | 0 | 0 | 0 | 40,234 | | 103/103 |
| S12 - Fair Value SOFR Swaps | CLOROX COMPANY 189054AX5 | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 08/26/2022 | 05/01/2029 | 0 | 5,000,000 | SOFR+145.80 bps/(4.40) | 0 | 0 | 29,246 | 0 | | 225,650 | 0 | 0 | 0 | 0 | 40,191 | | 104/103 |
| 0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate | | | | | | | | | | 0 | 0 | 1,302,726 | 0 | XXX | 19,715,673 | 0 | 0 | 0 | 0 | 2,337,147 | XXX | XXX |
| 1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 1,302,726 | 0 | XXX | 19,715,673 | 0 | 0 | 0 | 0 | 2,337,147 | XXX | XXX |
| 1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 10,000,000 | SOFR(2.68) | 0 | 0 | 78,915 | 1,052,040 | | 1,052,040 | 554,683 | 0 | 0 | 0 | 118,599 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 05/12/2022 | 05/16/2032 | 0 | 5,000,000 | SOFR(2.68) | 0 | 0 | 39,458 | 526,020 | | 526,020 | 277,342 | 0 | 0 | 0 | 59,299 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/01/2022 | 06/03/2032 | 0 | 10,000,000 | SOFR(2.73) | 0 | 0 | 75,640 | 1,037,907 | | 1,037,907 | 561,150 | 0 | 0 | 0 | 119,117 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/01/2022 | 06/03/2032 | 0 | 10,000,000 | SOFR(2.73) | 0 | 0 | 75,640 | 1,037,907 | | 1,037,907 | 561,150 | 0 | 0 | 0 | 119,117 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/01/2022 | 06/03/2032 | 0 | 10,000,000 | SOFR(2.73) | 0 | 0 | 75,640 | 1,037,907 | | 1,037,907 | 561,150 | 0 | 0 | 0 | 119,117 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/01/2022 | 06/03/2032 | 0 | 10,000,000 | SOFR(2.73) | 0 | 0 | 75,640 | 1,037,907 | | 1,037,907 | 561,150 | 0 | 0 | 0 | 119,117 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2032 | 0 | 10,000,000 | SOFR(2.84) | 0 | 0 | 66,903 | 984,856 | | 984,856 | 572,476 | 0 | 0 | 0 | 119,404 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2032 | 0 | 10,000,000 | SOFR(2.84) | 0 | 0 | 66,903 | 984,856 | | 984,856 | 572,476 | 0 | 0 | 0 | 119,404 | | |
| S13 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2032 | 0 | 10,000,000 | SOFR(2.84) | 0 | 0 | 66,903 | 984,856 | | 984,856 | 572,476 | 0 | 0 | 0 | 119,404 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2032 | 0 | 10,000,000 | SOFR (2.84) | 0 | 0 | 66,903 | 984,856 | | 984,856 | 572,476 | 0 | 0 | 0 | 119,404 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2034 | 0 | 10,000,000 | SOFR (2.87) | 0 | 0 | 64,673 | 1,276,875 | | 1,276,875 | 679,174 | 0 | 0 | 0 | 138,759 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/09/2022 | 06/13/2034 | 0 | 10,000,000 | SOFR (2.87) | 0 | 0 | 64,673 | 1,276,875 | | 1,276,875 | 679,174 | 0 | 0 | 0 | 138,759 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 01/22/2025 | 01/24/2030 | 0 | 10,000,000 | SOFR (4.13) | 0 | 0 | (32,176) | 205,535 | | 205,535 | 484,339 | 0 | 0 | 0 | 91,081 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 03/24/2025 | 03/26/2029 | 0 | 3,000,000 | SOFR (3.79) | 0 | 0 | (1,734) | 69,239 | | 69,239 | 109,882 | 0 | 0 | 0 | 23,650 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 03/24/2025 | 03/26/2029 | 0 | 2,000,000 | SOFR (3.79) | 0 | 0 | (1,156) | 46,160 | | 46,160 | 73,255 | 0 | 0 | 0 | 15,767 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 03/24/2025 | 03/26/2029 | 0 | 1,000,000 | SOFR (3.79) | 0 | 0 | (578) | 23,080 | | 23,080 | 36,627 | 0 | 0 | 0 | 7,883 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/17/2025 | 06/20/2029 | 0 | 10,000,000 | SOFR (3.63) | 0 | 0 | 6,968 | 292,207 | | 292,207 | 381,880 | 0 | 0 | 0 | 82,484 | | |
| SI3 - Payer SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/17/2025 | 06/20/2029 | 0 | 2,000,000 | SOFR (3.63) | 0 | 0 | 1,394 | 58,441 | | 58,441 | 76,376 | 0 | 0 | 0 | 16,497 | | |
| Pay Fixed 3.33363%/ Receive SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 12/11/2025 | 12/15/2028 | 0 | 10,000,000 | SOFR (3.33) | 0 | 0 | 27,988 | 297,438 | | 297,438 | 298,548 | 0 | 0 | 0 | 74,321 | | |
| Pay Fixed 3.33363%/ Receive SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 12/11/2025 | 12/15/2028 | 0 | 10,000,000 | SOFR (3.33) | 0 | 0 | 27,988 | 297,438 | | 297,438 | 298,548 | 0 | 0 | 0 | 74,321 | | |
| Pay Fixed 4.01%/ Receive SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 08/26/2026 | 08/28/2031 | 0 | 20,000,000 | SOFR (4.01) | 0 | 96,213 | (5,119) | 701,486 | | 701,486 | 605,273 | 0 | 0 | 0 | 221,562 | | |
| Receive SOFR / Pay Fixed 4.73491% | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 09/15/2026 | 09/17/2041 | 0 | 10,000,000 | SOFR (4.73) | 0 | 0 | (3,343) | 316,492 | | 316,492 | 316,492 | 0 | 0 | 0 | 193,424 | | |
| Receive SOFR / Pay Fixed 4.73491% | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 09/15/2026 | 09/17/2041 | 0 | 10,000,000 | SOFR (4.73) | 0 | 0 | (3,343) | 316,492 | | 316,492 | 316,492 | 0 | 0 | 0 | 193,424 | | |
| Receive SOFR / Pay Fixed 4.73491% | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 09/15/2026 | 09/17/2041 | 0 | 10,000,000 | SOFR (4.73) | 0 | 0 | (3,343) | 316,492 | | 316,492 | 316,492 | 0 | 0 | 0 | 193,424 | | |
| Receive SOFR / Pay Fixed 4.73491% | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 09/15/2026 | 09/17/2041 | 0 | 5,000,000 | SOFR (4.73) | 0 | 0 | (1,671) | 158,246 | | 158,246 | 158,246 | 0 | 0 | 0 | 96,712 | | |
| SI4 - Receiver SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 11/19/2024 | 11/22/2027 | 0 | 1,000,000 | 3.98/ (SOFR) | 0 | 0 | 2,024 | (6,794) | | (6,794) | (18,967) | 0 | 0 | 0 | 5,349 | | |
| SI4 - Receiver SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 03/24/2025 | 03/26/2040 | 0 | 3,000,000 | 3.99/ (SOFR) | 0 | 0 | 6,333 | (299,139) | | (299,139) | (292,247) | 0 | 0 | 0 | 55,086 | | |
| SI4 - Receiver SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 03/24/2025 | 03/26/2040 | 0 | 2,000,000 | 3.99/ (SOFR) | 0 | 0 | 4,222 | (199,426) | | (199,426) | (194,827) | 0 | 0 | 0 | 36,724 | | |
| SI4 - Receiver SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/17/2025 | 06/20/2045 | 0 | 10,000,000 | 4.14/ (SOFR) | 0 | 0 | 31,042 | (1,134,510) | | (1,134,510) | (1,110,350) | 0 | 0 | 0 | 216,341 | | |
| SI4 - Receiver SOFR Swaps | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39 | 06/17/2025 | 06/20/2045 | 0 | 4,000,000 | 4.14/ (SOFR) | 0 | 0 | 12,417 | (453,804) | | (453,804) | (444,140) | 0 | 0 | 0 | 86,537 | | |
| Receive Fixed 4.07079% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 12/11/2025 | 12/15/2045 | 0 | 10,000,000 | 4.07/ (SOFR) | 0 | 0 | 27,914 | (1,233,668) | | (1,233,668) | (1,112,351) | 0 | 0 | 0 | 219,139 | | |
| Receive Fixed 4.07079% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 12/11/2025 | 12/15/2045 | 0 | 10,000,000 | 4.07/ (SOFR) | 0 | 0 | 27,914 | (1,233,668) | | (1,233,668) | (1,112,351) | 0 | 0 | 0 | 219,139 | | |
| Receive Fixed 3.63401% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 01/26/2026 | 01/28/2032 | 0 | 10,000,000 | 3.63/ (SOFR) | 0 | 0 | (3,905) | (556,432) | | (556,432) | (556,432) | 0 | 0 | 0 | 115,411 | | |
| Receive Fixed 3.63401% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 01/26/2026 | 01/28/2032 | 0 | 10,000,000 | 3.63/ (SOFR) | 0 | 0 | (3,905) | (556,432) | | (556,432) | (556,432) | 0 | 0 | 0 | 115,411 | | |
| Receive Fixed 3.63401% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 01/26/2026 | 01/28/2032 | 0 | 10,000,000 | 3.63/ (SOFR) | 0 | 0 | (3,905) | (556,432) | | (556,432) | (556,432) | 0 | 0 | 0 | 115,411 | | |
| Receive Fixed 3.63401% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNZ2OJLFK8MNNCLQOF39 | 01/26/2026 | 01/28/2032 | 0 | 10,000,000 | 3.63/ (SOFR) | 0 | 0 | (3,905) | (556,432) | | (556,432) | (556,432) | 0 | 0 | 0 | 115,411 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Receive Fixed 3.55185% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/09/2026 | 02/11/2032 | 0 | 10,000,000 | 3.55/(SOFR) | 0 | 0 | (8,760) | (598,839) | | (598,839) | (598,839) | 0 | 0 | 0 | 115,825 | | |
| Receive Fixed 3.55185% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/09/2026 | 02/11/2032 | 0 | 10,000,000 | 3.55/(SOFR) | 0 | 0 | (8,760) | (598,839) | | (598,839) | (598,839) | 0 | 0 | 0 | 115,825 | | |
| Receive Fixed 3.43752% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/18/2026 | 02/20/2032 | 0 | 10,000,000 | 3.44/(SOFR) | 0 | 0 | (15,328) | (655,279) | | (655,279) | (655,279) | 0 | 0 | 0 | 116,091 | | |
| Receive Fixed 3.43752% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/18/2026 | 02/20/2032 | 0 | 10,000,000 | 3.44/(SOFR) | 0 | 0 | (15,328) | (655,279) | | (655,279) | (655,279) | 0 | 0 | 0 | 116,091 | | |
| Receive Fixed 3.43752% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/18/2026 | 02/20/2032 | 0 | 10,000,000 | 3.44/(SOFR) | 0 | 0 | (15,328) | (655,279) | | (655,279) | (655,279) | 0 | 0 | 0 | 116,091 | | |
| Receive Fixed 3.43752% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/18/2026 | 02/20/2032 | 0 | 10,000,000 | 3.44/(SOFR) | 0 | 0 | (15,328) | (655,279) | | (655,279) | (655,279) | 0 | 0 | 0 | 116,091 | | |
| Receive Fixed 3.43053% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/20/2026 | 02/24/2032 | 0 | 10,000,000 | 3.43/(SOFR) | 0 | 0 | (15,415) | (659,877) | | (659,877) | (659,877) | 0 | 0 | 0 | 116,209 | | |
| Receive Fixed 3.43053% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/20/2026 | 02/24/2032 | 0 | 10,000,000 | 3.43/(SOFR) | 0 | 0 | (15,415) | (659,877) | | (659,877) | (659,877) | 0 | 0 | 0 | 116,209 | | |
| Receive Fixed 3.43053% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/20/2026 | 02/24/2032 | 0 | 10,000,000 | 3.43/(SOFR) | 0 | 0 | (15,415) | (659,877) | | (659,877) | (659,877) | 0 | 0 | 0 | 116,209 | | |
| Receive Fixed 3.43053% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 02/20/2026 | 02/24/2032 | 0 | 5,000,000 | 3.43/(SOFR) | 0 | 0 | (7,708) | (329,938) | | (329,938) | (329,938) | 0 | 0 | 0 | 58,104 | | |
| Receive Fixed 3.40445% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/03/2026 | 03/05/2032 | 0 | 10,000,000 | 3.40/(SOFR) | 0 | 0 | (16,109) | (675,417) | | (675,417) | (675,417) | 0 | 0 | 0 | 116,503 | | |
| Receive Fixed 3.40445% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/03/2026 | 03/05/2032 | 0 | 10,000,000 | 3.40/(SOFR) | 0 | 0 | (16,109) | (675,417) | | (675,417) | (675,417) | 0 | 0 | 0 | 116,503 | | |
| Receive Fixed 3.40445% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/03/2026 | 03/05/2032 | 0 | 10,000,000 | 3.40/(SOFR) | 0 | 0 | (16,109) | (675,417) | | (675,417) | (675,417) | 0 | 0 | 0 | 116,503 | | |
| Receive Fixed 3.34783% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/03/2026 | 03/05/2031 | 0 | 10,000,000 | 3.35/(SOFR) | 0 | 0 | (19,412) | (579,948) | | (579,948) | (579,948) | 0 | 0 | 0 | 105,203 | | |
| Receive Fixed 3.34783% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/03/2026 | 03/05/2031 | 0 | 10,000,000 | 3.35/(SOFR) | 0 | 0 | (19,412) | (579,948) | | (579,948) | (579,948) | 0 | 0 | 0 | 105,203 | | |
| Receive Fixed 3.49159% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/05/2026 | 03/09/2032 | 0 | 10,000,000 | 3.49/(SOFR) | 0 | 0 | (10,761) | (635,346) | | (635,346) | (635,346) | 0 | 0 | 0 | 116,620 | | |
| Receive Fixed 3.49159% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/05/2026 | 03/09/2032 | 0 | 10,000,000 | 3.49/(SOFR) | 0 | 0 | (10,761) | (635,346) | | (635,346) | (635,346) | 0 | 0 | 0 | 116,620 | | |
| Receive Fixed 3.49159% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/05/2026 | 03/09/2032 | 0 | 10,000,000 | 3.49/(SOFR) | 0 | 0 | (10,761) | (635,346) | | (635,346) | (635,346) | 0 | 0 | 0 | 116,620 | | |
| Receive Fixed 3.60236% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/05/2026 | 03/09/2034 | 0 | 5,000,000 | 3.60/(SOFR) | 0 | 0 | (2,211) | (392,762) | | (392,762) | (392,762) | 0 | 0 | 0 | 68,185 | | |
| Receive Fixed 3.60236% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/05/2026 | 03/09/2034 | 0 | 5,000,000 | 3.60/(SOFR) | 0 | 0 | (2,211) | (392,762) | | (392,762) | (392,762) | 0 | 0 | 0 | 68,185 | | |
| Receive Fixed 3.5108% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/06/2026 | 03/10/2032 | 0 | 10,000,000 | 3.51/(SOFR) | 0 | 0 | (9,602) | (626,570) | | (626,570) | (626,570) | 0 | 0 | 0 | 116,650 | | |
| Receive Fixed 3.5108% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/06/2026 | 03/10/2032 | 0 | 10,000,000 | 3.51/(SOFR) | 0 | 0 | (9,602) | (626,570) | | (626,570) | (626,570) | 0 | 0 | 0 | 116,650 | | |
| Receive Fixed 3.5108% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/06/2026 | 03/10/2032 | 0 | 10,000,000 | 3.51/(SOFR) | 0 | 0 | (9,602) | (626,570) | | (626,570) | (626,570) | 0 | 0 | 0 | 116,650 | | |
| Receive Fixed 3.6156% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/06/2026 | 03/10/2034 | 0 | 5,000,000 | 3.62/(SOFR) | 0 | 0 | (1,817) | (388,802) | | (388,802) | (388,802) | 0 | 0 | 0 | 68,198 | | |
| Receive Fixed 3.6156% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/06/2026 | 03/10/2034 | 0 | 5,000,000 | 3.62/(SOFR) | 0 | 0 | (1,817) | (388,802) | | (388,802) | (388,802) | 0 | 0 | 0 | 68,198 | | |
| Receive Fixed 3.54251% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/11/2026 | 03/13/2032 | 0 | 10,000,000 | 3.54/(SOFR) | 0 | 0 | (7,650) | (613,021) | | (613,021) | (613,021) | 0 | 0 | 0 | 116,738 | | |
| Receive Fixed 3.54251% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/11/2026 | 03/13/2032 | 0 | 10,000,000 | 3.54/(SOFR) | 0 | 0 | (7,650) | (613,021) | | (613,021) | (613,021) | 0 | 0 | 0 | 116,738 | | |
| Receive Fixed 3.54251% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/11/2026 | 03/13/2032 | 0 | 10,000,000 | 3.54/(SOFR) | 0 | 0 | (7,650) | (613,021) | | (613,021) | (613,021) | 0 | 0 | 0 | 116,738 | | |
| Receive Fixed 3.54251% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E | 03/11/2026 | 03/13/2032 | 0 | 5,000,000 | 3.54/(SOFR) | 0 | 0 | (3,825) | (306,511) | | (306,511) | (306,511) | 0 | 0 | 0 | 58,369 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Receive Fixed 3.90724% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | CHICAGO MERCANTILE E SNY2OLHKSNMNCLQOF39 | 05/20/2026 | 05/22/2028 | 0 | 10,000,000 | 3.91/(SOFR) | 0 | 0 | 8,494 | (125,950) | | (125,950) | (125,950) | 0 | 0 | 0 | 64,084 | | |
| Receive Fixed 4.25007% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/01/2026 | 09/03/2031 | 0 | 20,000,000 | 4.25/(SOFR) | 0 | 0 | 7,703 | (494,762) | | (494,762) | (494,762) | 0 | 0 | 0 | 221,932 | | |
| Receive Fixed 4.58646% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/15/2026 | 09/17/2033 | 0 | 25,000,000 | 4.59/(SOFR) | 0 | 0 | 6,913 | (397,370) | | (397,370) | (397,370) | 0 | 0 | 0 | 329,893 | | |
| Receive Fixed 4.58646% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/15/2026 | 09/17/2033 | 0 | 25,000,000 | 4.59/(SOFR) | 0 | 0 | 6,913 | (397,370) | | (397,370) | (397,370) | 0 | 0 | 0 | 329,893 | | |
| Receive Fixed 4.58646% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/15/2026 | 09/17/2033 | 0 | 25,000,000 | 4.59/(SOFR) | 0 | 0 | 6,913 | (397,370) | | (397,370) | (397,370) | 0 | 0 | 0 | 329,893 | | |
| Receive Fixed 4.58646% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/15/2026 | 09/17/2033 | 0 | 25,000,000 | 4.59/(SOFR) | 0 | 0 | 6,913 | (397,370) | | (397,370) | (397,370) | 0 | 0 | 0 | 329,893 | | |
| Receive Fixed 4.58646% / Pay SOFR | Asset Portfolio | D1 | Interest Rate | Chicago Mercantile E SNY2OLHKSNMNCLQOF39 | 09/15/2026 | 09/17/2033 | 0 | 10,000,000 | 4.59/(SOFR) | 0 | 0 | 2,765 | (158,948) | | (158,948) | (158,948) | 0 | 0 | 0 | 131,957 | | |
| 1119999999. Subtotal - swaps - hedging other - interest rate | | | | | | | | | | 0 | 96,213 | 1,442,577 | 193,663 | XXX | 193,663 | (9,628,412) | 0 | 0 | 0 | 10,154,787 | XXX | XXX |
| 1169999999. Subtotal - swaps - hedging other | | | | | | | | | | 0 | 96,213 | 1,442,577 | 193,663 | XXX | 193,663 | (9,628,412) | 0 | 0 | 0 | 10,154,787 | XXX | XXX |
| 1229999999. Subtotal - swaps - replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - swaps - income generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - swaps - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total swaps - interest rate | | | | | | | | | | 0 | 96,213 | 2,745,303 | 193,663 | XXX | 19,909,336 | (9,628,412) | 0 | 0 | 0 | 12,491,934 | XXX | XXX |
| 1369999999. Total swaps - credit default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total swaps - foreign exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Total swaps - total return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total swaps - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total swaps | | | | | | | | | | 0 | 96,213 | 2,745,303 | 193,663 | XXX | 19,909,336 | (9,628,412) | 0 | 0 | 0 | 12,491,934 | XXX | XXX |
| 1479999999. Subtotal - forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 1,302,726 | 0 | XXX | 19,715,673 | 0 | 0 | 0 | 0 | 2,337,147 | XXX | XXX |
| 1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - hedging other | | | | | | | | | | 16,364,170 | 68,147,040 | 1,442,577 | 97,382,909 | XXX | 97,382,909 | 3,186,412 | 0 | 0 | 0 | 10,947,413 | XXX | XXX |
| 1719999999. Subtotal - replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - income generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1739999999. Subtotal - other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1749999999. Subtotal - adjustments for SSAP No. 108 derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 16,364,170 | 68,147,040 | 2,745,303 | 97,382,909 | XXX | 117,098,582 | 3,186,412 | 0 | 0 | 0 | 13,284,560 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| {BLANK} | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| | | | | | | | | | | | | | | | | | | | | | |
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| 1759999999 - Totals | | | | | | | | | | | | | | | | | | | | XXX | XXX |

NONE

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| | | | |
| Total Net Cash Deposits | | | |

NONE

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |
| | |
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |
| | |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Bank of America, Nat | BFTVLEEBGKNZQ031MB27 | Y | Y | 8,787,495 | 0 | 8,243,566 | 0 | 0 | 8,243,566 | 0 | 0 | 0 |
| Barclays Bank PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 4,660,000 | 0 | 4,527,640 | 0 | 0 | 4,527,640 | 0 | 0 | 0 |
| BNP Paribas SA | ROMUWSFPU8MPRO8K5P83 | Y | Y | 21,380,000 | 0 | 21,067,148 | 0 | 0 | 21,067,148 | 0 | 0 | 0 |
| Canadian Imperial Ba | 2ICI19DL77OQOHC3ZE78 | Y | Y | 18,400,000 | 0 | 17,905,653 | 0 | 0 | 17,905,653 | 0 | 0 | 0 |
| Goldman Sachs Intern | W22LROWP2IHZNBB6K528 | Y | Y | 24,860,000 | 0 | 23,998,744 | 0 | 0 | 23,998,744 | 0 | 0 | 0 |
| JP Morgan Chase & Co | 7H6GLXDRUGQFU57RNE97 | Y | Y | 4,020,000 | 0 | 3,631,750 | 0 | 0 | 3,631,750 | 0 | 0 | 0 |
| Nomura | 0Z3VO5HZG7GR3O5EHJ91 | Y | Y | 17,910,000 | 0 | 17,131,115 | 0 | 0 | 17,131,115 | 0 | 0 | 0 |
| Wells Fargo | KB1H1DSPRFMYMCUFXT09 | Y | Y | 0 | 0 | 683,632 | 0 | 683,632 | 683,632 | 0 | 683,632 | 0 |
| 0299999999. Total NAIC 1 Designation | | | 100,017,495 | 0 | 97,189,248 | 0 | 683,632 | 97,189,248 | 0 | 683,632 | 0 | 0 |
| 0899999999. Aggregate sum of central clearinghouses (excluding exchange traded) | | | 13,097,865 | 0 | 26,158,497 | (25,964,843) | 0 | 45,874,170 | (25,964,843) | 6,811,462 | 13,284,560 | 0 |
| | | | | | | | | | | | | |
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| | | | | | | | | | | | | |
| 0999999999 - Gross totals | | | 113,115,360 | 0 | 123,347,745 | (25,964,843) | 683,632 | 143,063,418 | (25,964,843) | 7,495,094 | 13,284,560 | 0 |
| 1. Offset per SSAP No. 64 | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 123,347,745 | (25,964,843) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| CME Group Inc. SNZ2OJLFK8MNNCLQOF39 | Cash. | 000000-00-0 | CASH | (19,623,307) | (19,623,307) | (19,623,307) | | IV. |
| CME Group Inc. SNZ2OJLFK8MNNCLQOF39 | Treasury. | 91282CBL4 | TREASURY | 6,525,442 | 7,700,000 | 7,518,993 | 02/15/2031 | |
| | | | | | | | | |
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| | | | | | | | | |
| 0199999999 - Total | | | | (13,097,865) | (11,923,307) | (12,104,314) | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Bank of America, Nat BFTVDEB6GKMZO031MB27 | Cash. | | CASH | 8,787,495 | 8,787,495 | XXX | | V. |
| Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | Cash. | | CASH | 4,660,000 | 4,660,000 | XXX | | V. |
| BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | Cash. | | CASH | 21,380,000 | 21,380,000 | XXX | | V. |
| Canadian Imperial Ba 2ICI19DL77OOHCSZE578 | Cash. | | CASH | 18,400,000 | 18,400,000 | XXX | | V. |
| Goldman Sachs Intern W22LROWP2IHZNBB6K528 | Cash. | | CASH | 24,860,000 | 24,860,000 | XXX | | V. |
| JP Morgan Chase & Co 7H6GLXDRUGQFU57RNE97 | Cash. | | CASH | 4,020,000 | 4,020,000 | XXX | | V. |
| Nomura 0Z3VC5HZG7CRS05BHJ91 | Cash. | | CASH | 17,910,000 | 17,910,000 | XXX | | V. |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0299999999 - Total | | | | 100,017,495 | 100,017,495 | XXX | XXX | XXX |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | |
| Depository | Restricted Asset Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| Regions Bank ..... Birmingham, AL ..... | | 0.000 | 0 | 0 | (9,211) | (163,411) | 289,113 | XXX. |
| US Bank ..... Portland, OR ..... | | 0.000 | 0 | 0 | (119,801,074) | (159,316,683) | (139,149,745) | XXX. |
| StoneCastle ..... New York, NY ..... | | 0.000 | 0 | 0 | 184,042,872 | 274,805,560 | 165,452,138 | XXX. |
| Wells Fargo ..... Portland, OR ..... | | 0.000 | 0 | 0 | 142,370,815 | 156,392,966 | 122,869,485 | XXX. |
| Bank of America ..... Charlotte, NC ..... | | 0.000 | 0 | 0 | 55,400,528 | 60,174,976 | 60,404,028 | XXX. |
| Wells Fargo ..... Portland, OR ..... | C | 0.000 | 0 | 0 | (18,652,944) | (18,351,221) | (19,623,307) | XXX. |
| Federal Home Loan Bank ..... Des Moines-IA ..... | | 0.000 | 0 | 0 | 21,630,446 | 32,493,132 | 28,681,099 | XXX. |
| Northern Trust ..... Chicago, IL ..... | | 0.000 | 0 | 0 | 2,021,732 | 3,476,833 | 3,477,741 | XXX. |
| JP Morgan Chase ..... New York, NY ..... | | 0.000 | 0 | 0 | 1,005,263 | 7,598,048 | 6,437,788 | XXX. |
| Huntington Bank ..... Columbus, OH ..... | | 0.000 | 0 | 0 | 7,283,180 | 5,995,919 | 14,174,974 | XXX. |
| Bank of New York ..... New York, NY ..... | | 0.000 | 0 | 0 | 2,240,739 | 3,910,509 | 2,815,926 | XXX. |
| PNC Bank ..... ..... | | 0.000 | 0 | 0 | 13,376,010 | 3,580,199 | 3,994,105 | XXX. |
| 0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0199999. Totals - open depositories | XXX | XXX | 0 | 0 | 290,908,356 | 370,596,827 | 249,823,345 | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0299999. Totals - suspended depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total cash on deposit | XXX | XXX | 0 | 0 | 290,908,356 | 370,596,827 | 249,823,345 | XXX |
| 0499999. Cash in company's office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total | XXX | XXX | 0 | 0 | 290,908,356 | 370,596,827 | 249,823,345 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | 0 | 0 | 0 |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | 0 | 0 | 0 |
| 0509999999. Total - issuer credit obligations | | | | | | 0 | 0 | 0 |
| 825252-40-6 | INVESCO TREASURY PORTFOLIO MONEY MKT | | 09/30/2026 | 3.820 | | 59,141,375 | 129,053 | 384,648 |
| 31846V-54-2 | FIRST AMER GOVT OBLIG FD CL Z | | 09/30/2026 | 3.640 | | 9,958,078 | 21,787 | 732,025 |
| 233809-30-0 | FIDELITY INV MMKT TRSRY | | 09/30/2026 | 3.520 | | 8,177,715 | 88,049 | 530,433 |
| 316175-50-4 | FIDELITY INV MMKT TREAS PORT - CLASS I | | 09/30/2026 | 3.760 | | 16,790,033 | 39,421 | 526,561 |
| 8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO | | | | | | 94,067,201 | 278,310 | 2,173,667 |
| 8589999999. Total cash equivalents (unaffiliated) | | | | | | 94,067,201 | 278,310 | 2,173,667 |
| 8599999999. Total cash equivalents (affiliated) | | | | | | 0 | 0 | 0 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | |