INVESTMENT SCHEDULE DETAIL

REFERRED TO IN ANNUAL STATEMENT

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

LIFE AND ACCIDENT AND HEALTH

2023

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
730 Third Avenue		New York	NY	01/01/1973	06/30/2023	306,010,465	21,634,486	194,410,958	272,365,514	10,756,612			(10,756,612)		33,786,087	28,598,205
Southern Service Center		Charlotte	NC	07/01/1999	01/01/2019	226,438,456		116,088,723	225,580,000	5,241,097			(5,241,097)		23,195,588	8,671,438
0299999. Property occupied by the reporting entity - Administrative						532,448,921	21,634,486	310,499,681	497,945,514	15,997,709			(15,997,709)		56,981,675	37,269,643
0399999. Total Property occupied by the reporting entity						532,448,921	21,634,486	310,499,681	497,945,514	15,997,709			(15,997,709)		56,981,675	37,269,643
Houston Industrial Group I		Houston	TX	12/31/2002	12/30/2023	51,121,932		28,021,767	116,370,000	1,174,925			(1,174,925)		9,607,765	5,229,112
Otto's South Vineyard LLC		Napa	CA	08/05/2020	06/30/2022	46,307,860		45,715,260		190,546			(190,546)		246,834	
Port Northwest Phase IV and V		Houston	TX	12/31/2002	12/30/2023	12,352,555		7,180,039	28,700,000	327,551			(327,551)		2,244,272	1,183,249
Smart and Final Distribution Facility		Commerce	CA	12/29/2011	12/30/2023	54,314,170		44,418,529	183,000,000	836,273			(836,273)		6,597,720	1,298,317
240 Post Street		San Francisco	CA	09/28/2012	12/30/2023	80,275,425		65,472,844	47,200,000	1,323,519			(1,323,519)		2,581,231	1,447,469
Cobia Distribution Center		Miami	FL	02/06/2013	12/30/2023	25,403,583		20,358,721	43,500,000	555,412			(555,412)		2,584,577	716,143
Cyan PDX		Portland	OR	05/21/2013	12/30/2023	98,290,132		73,931,048	82,600,000	2,305,863			(2,305,863)		6,762,181	3,647,572
Interchange Business Center		San Bernardino	CA	10/03/2013	12/30/2023	72,796,666		56,909,128	221,000,000	1,603,771			(1,603,771)		12,374,435	1,609,314
Fedex Ground		Pompano Beach	FL	05/22/2014	12/30/2023	50,803,538		42,415,326	65,800,000	868,543			(868,543)		4,236,234	1,089,207
I-210 Logistics Center		Rialto	CA	09/18/2014	12/30/2023	67,326,116		55,863,723	251,000,000	1,314,073			(1,314,073)		5,509,650	1,504,584
Lennox Distribution Center		Eastvale	CA	11/19/2014	12/30/2023	37,119,873		31,162,172	129,000,000	679,487			(679,487)		3,343,878	842,092
Hillwood Forward - Redlands		Redlands	CA	06/15/2016	12/30/2023	88,327,543		74,389,294	365,000,000	1,981,930			(1,981,930)		16,145,904	4,168,011
Cactus Distribution Center I		Phoenix	AZ	10/04/2019	12/30/2023	136,268,079		122,811,086	142,000,000	3,173,811			(3,173,811)		8,032,254	2,020,367
SLC DC North		Salt Lake City	UT	10/04/2019	12/30/2023	120,820,833	58,248,000	51,979,453	113,752,000	2,495,037			(2,495,037)		9,448,570	3,441,800
Hagerstown Distribution Center		Hagerstown	MD	10/04/2019	12/30/2023	72,065,317		65,136,655	71,200,000	1,704,869			(1,704,869)		5,257,532	829,200
Bridge Pointe		Woodridge	IL	10/04/2019	12/30/2023	54,859,199		49,310,055	55,500,000	1,525,848			(1,525,848)		4,630,320	1,025,309
Baltimore IC		Baltimore	MD	10/04/2019	12/30/2023	17,235,119		16,031,278	19,200,000	290,863			(290,863)		1,022,017	184,468
Center Square DC		Logan Township	NJ	10/04/2019	12/30/2023	33,179,238		29,961,067	37,300,000	809,119			(809,119)		2,628,172	449,134
Somerset Industrial Center I		Somerset	NJ	10/04/2019	12/30/2023	24,239,285		22,725,892	37,700,000	356,524			(356,524)		1,783,334	555,363
Somerset Industrial Center II		Somerset	NJ	10/04/2019	12/30/2023	36,429,988		34,093,699	67,100,000	650,500			(650,500)		4,639,186	943,414
Englewood DC		Englewood	NJ	10/04/2019	12/30/2023	23,941,609	11,024,000	11,415,857	19,376,000	364,950			(364,950)		896,801	290,313
Franklin Square I IC		Baltimore	MD	10/04/2019	12/30/2023	25,225,689		23,041,011	34,800,000	519,310			(519,310)		2,022,281	491,128
Franklin Square II IC		Baltimore	MD	10/04/2019	12/30/2023	23,706,303		21,694,694	30,700,000	486,861			(486,861)		1,719,743	325,039
Hollins End		Halethorpe	MD	10/04/2019	12/30/2023	57,454,293		52,269,766	89,900,000	1,259,039			(1,259,039)		4,900,817	1,185,732
Washington DC Corporate Center		Washington	DC	10/04/2019	12/30/2023	22,479,638		21,143,062	32,700,000	583,814			(583,814)		1,986,864	1,149,541
Landover DC		Landover	MD	10/04/2019	12/30/2023	44,417,373		40,539,499	59,100,000	930,094			(930,094)		3,150,332	1,913,534
I-95 DC		Middle River	MD	10/04/2019	12/30/2023	51,278,187		46,690,399	60,200,000	1,079,480			(1,079,480)		2,824,611	157,406
Vista Point South		Coppell	TX	10/04/2019	12/30/2023	44,902,673		40,576,147	45,900,000	1,019,456			(1,019,456)		3,176,095	2,010,594
Park 55		Bolingbrook	IL	10/04/2019	12/30/2023	12,593,547	5,680,000	5,557,463	8,820,000	325,872			(325,872)		1,097,656	332,173
Park 355		Woodridge	IL	10/04/2019	12/30/2023	25,934,896	12,420,000	11,157,640	23,680,000	576,747			(576,747)		1,974,510	640,658
Park 88		Aurora	IL	10/04/2019	12/30/2023	6,691,639		6,093,590	8,700,000	149,047			(149,047)		657,403	241,278
Centerpointe		Moreno Valley	CA	10/04/2019	12/30/2023	267,274,610	72,762,167	174,808,219	324,637,833	4,703,868		4,397,833	(306,035)		18,311,929	5,304,692
Bedford Park		Bedford Park	IL	10/04/2019	12/30/2023	49,072,010	23,684,000	20,950,422	37,816,000	1,046,442			(1,046,442)		3,031,844	1,900,458
10th Street Business Park		Plano	TX	10/04/2019	12/30/2023	26,352,245		23,896,218	37,100,000	577,889			(577,889)		2,182,716	565,163
Freeport DC		Coppell	TX	10/04/2019	12/30/2023	145,359,691	67,613,367	64,062,141	143,186,633	3,271,881		4,086,633	814,752		6,215,227	1,475,108
Sterling DC		Ontario	CA	10/04/2019	12/30/2023	54,162,711	25,273,000	25,357,093	91,727,000	849,598			(849,598)		2,157,583	529,362
Aurora DC III		Aurora	IL	10/04/2019	12/30/2023	23,990,823		21,857,976	27,200,000	525,588			(525,588)		1,498,692	95,065
Prairie Pointe		Naperville	IL	10/04/2019	12/30/2023	21,361,022		19,441,794	25,100,000	484,027			(484,027)		1,618,251	353,365
Capital Beltway CC		Suitland	MD	10/04/2019	12/30/2023	16,112,476		14,860,128	16,800,000	294,670			(294,670)		498,116	297,818
Tri-State Commerce Center		Moonachie	NJ	03/01/2016	12/30/2023	32,059,681	19,881,000	8,516,740	41,519,000	474,537			(474,537)		1,598,423	617,763
3355 East La Palma Avenue & 1145 North Ocean Circle		Anaheim	CA	11/15/2012	12/30/2023	24,969,312	17,185,000	3,299,317	41,515,000	491,646			(491,646)		2,376,331	624,035
1201-1205, 1211, & 1231 North Miller Street		Anaheim	CA	11/15/2012	12/30/2023	51,655,119	43,180,000	(1,389,554)	105,720,000	908,622			(908,622)		4,370,291	1,879,058
3125 East Coronado Street		Anaheim	CA	11/15/2012	12/30/2023	13,043,734	11,361,000	(703,325)	31,739,000	213,814			(213,814)		1,283,195	403,607
3130-3150 East Miraloma Avenue		Anaheim	CA	11/15/2012	12/30/2023	14,059,747	11,794,000	(248,422)	33,306,000	235,228			(235,228)		934,572	391,845
Emerald Corporate Park		Auburn	WA	08/23/2005	12/30/2023	14,183,036	17,330,000	(8,330,590)	29,770,000	297,317			(297,317)		2,168,522	1,385,171

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Greenstone Logistics Center		Santa Fe Springs	CA	09/04/2015	12/30/2023	72,871,630	42,940,000	19,774,070	71,060,000	1,218,907			(1,218,907)		3,273,718	1,372,755
Auburn Business Park - Kent Valley IP		Auburn	WA	12/30/2002	12/30/2023	22,739,448	29,676,328	(15,647,719)	40,623,672	446,633		1,793,672	1,347,039		1,287,625	1,224,268
Renton Park 405 - Kent Valley IP		Renton	WA	12/30/2002	12/30/2023	30,526,537	36,041,603	(18,551,443)	46,858,397	584,711		2,178,397	1,593,686		2,773,500	1,725,035
Van Dorens West - Kent Valley IP		Ken	WA	12/30/2002	12/30/2023	44,423,840	59,644,987	(31,324,560)	74,355,013	970,998		3,605,013	2,634,015		4,637,705	2,496,155
The Edge at Flagler Village		Fort Lauderdale	FL	04/14/2016	12/30/2023	119,760,404		99,652,607	111,000,000	2,764,262			(2,764,262)		9,871,554	4,570,342
Franklin 299		Redwood City	CA	06/03/2016	12/30/2023	215,794,606		180,514,695	180,000,000	4,733,552			(4,733,552)		11,645,977	5,603,072
600-650 College Road		Princeton	NJ	11/03/2016	12/30/2023	66,279,635		55,366,279	40,100,000	1,799,901			(1,799,901)		6,189,826	7,575,554
Franklin 299 - Land		Redwood City	CA	09/11/2017	12/30/2023	6,362,658		6,362,038	7,200,000	467		833,167	832,700		7,833	88,193
Sole at Casselberry		Casselberry	FL	05/03/2018	12/30/2023	73,424,593	39,872,467	23,986,214	49,427,533	1,760,320			(1,760,320)		6,184,668	3,673,114
Yorktown Apartments		Dallas	TX	07/25/2018	12/30/2023	38,316,872		34,545,256	45,200,000	729,275			(729,275)		4,089,949	2,101,436
Barnes Canyon Life Science		San Diego	CA	10/16/2018	12/30/2023	43,317,922		38,538,070	63,900,000	910,448			(910,448)		4,158,069	1,078,900
3401 North Ashton Blvd		Lehi	UT	01/24/2019	12/30/2023	41,984,023		37,314,615	42,800,000	936,242			(936,242)		4,634,028	989,332
Waterford Professional Site		Miami	FL	01/01/1988	12/30/2023	12,267,743		10,975,032	23,000,000	30,775			(30,775)		3,384	512,456
OHare Logistics Center IV		Elk Grove Village	IL	05/08/2020	12/30/2023	25,286,292		24,415,685	29,600,000	418,690			(418,690)		2,484,816	839,672
Octave Apartments		Nashville	TN	10/30/2020	12/30/2023	87,153,228		80,442,362	98,700,000	2,075,030			(2,075,030)		7,434,208	2,935,039
South Boerne MOB		Boerne	TX	10/27/2020	12/30/2023	22,953,239		21,132,854	20,900,000	560,118			(560,118)		2,018,004	548,364
Apartments at Blakeney		Charlotte	NC	11/02/2020	12/30/2023	79,427,544		73,801,200	97,400,000	1,841,772			(1,841,772)		6,265,092	1,889,580
Twelve100 Apartments		Austin	TX	12/15/2020	12/30/2023	79,732,174		74,210,593	79,300,000	1,847,032			(1,847,032)		7,323,344	3,572,635
Boulder Creek Apartments		Wilsonville	OR	01/12/2021	12/30/2023	68,941,883		65,217,438	79,700,000	1,339,870			(1,339,870)		5,441,978	2,186,664
Bridge Creek Apartments		Wilsonville	OR	01/12/2021	12/30/2023	74,677,189		70,492,060	84,500,000	1,485,949			(1,485,949)		6,048,479	2,299,748
Enterprise Park Business Center		Denver	CO	12/18/2020	12/30/2023	77,663,134		72,200,097	83,400,000	1,781,939			(1,781,939)		6,915,350	2,944,795
Pacific Landing Industrial		Salt Lake City	UT	01/29/2021	12/30/2023	64,902,438		60,894,345	95,000,000	1,438,385			(1,438,385)		5,507,341	1,586,816
GA Mobius Life Science Pacific		Aliso Viejo	CA	08/05/2021	12/30/2023	92,954,247		89,916,714	89,000,000	1,257,020			(1,257,020)		6,916,797	1,584,906
GA Mobius Life Science East No Central		Middleton	WI	08/05/2021	12/30/2023	66,950,599		63,248,101	58,900,000	1,560,284			(1,560,284)		5,204,229	1,755,530
Pacific Landing Industrial Phase II		Salt Lake City	UT	08/31/2021	12/30/2023	34,228,845	17,098,880	16,465,744	28,001,120	644,003		(17,098,880)	(17,742,883)		2,085,019	283,531
River Club Apartments		Athens	GA	12/22/2021	12/30/2023	57,529,824		54,217,840	51,400,000	1,524,583			(1,524,583)		5,400,992	2,641,373
One Norman Square		Cornelius	NC	12/23/2021	12/30/2023	50,858,489		48,654,760	51,000,000	1,090,455			(1,090,455)		3,178,995	1,409,689
River Club Townhomes		Athens	GA	12/22/2021	12/30/2023	21,725,935		20,506,278	19,800,000	563,900			(563,900)		2,097,635	1,011,953
Beckwith Farms		Mount Juliet	TN	10/04/2019	12/30/2023	116,909,747		105,437,612	164,000,000	3,085,305			(3,085,305)		8,670,278	1,407,364
Millennium One Apartments		Charlotte	NC	10/15/2015	12/30/2023	57,373,104	32,751,213	15,761,362	27,748,787	1,445,304		695,460	(749,844)		5,957,397	3,666,789
Union Property Operations NRE III LLC (Sch A)		New York	NY	03/01/2022											8,405,309	3,759,550
Adairsville Distribution Center		Adairsville	GA	06/09/2022	12/30/2023	29,217,687		28,920,119	37,900,000	297,569			(297,569)			84,798
Curve at Gilbert		Gilbert	AZ	12/01/2022	12/30/2023	116,244,036		113,485,067	112,000,000	2,547,143			(2,547,143)		7,325,014	2,261,498
Oak Grove Plaza		Sachse	TX	12/01/2022	12/30/2023	24,598,946		24,154,562	24,200,000	444,384			(444,384)		2,466,790	689,368
Capital Gateway		Bethesda	MD	12/28/2004	12/30/2023	190,268,579		65,796,464	65,800,000	5,062,289			(5,062,289)		13,583,046	5,586,217
SCL Health Aurora Crossroads MOB		Aurora	CO	03/01/2023	12/30/2023	13,129,472		13,129,472	11,700,000							531,142
7th Street Studios		Los Angeles,	CA	03/28/2023	12/30/2023	85,275,222		84,037,712	90,100,000	1,237,509			(1,237,509)		5,715,206	2,547,034
Roswell Wieuca		Atlanta	GA	04/06/2023	12/30/2023	36,178,295		35,759,874	35,200,000	418,421			(418,421)		2,002,642	646,021
Envisage - Ithaca NY Building Corporate		Ithaca	NY	01/02/2020	01/31/2020	1,700,000		1,548,229	1,700,000	35,521			(35,521)		193,000	13,214
SCL Health Wheat Ridge MOB		Wheat Ridge	CO	04/27/2023	12/30/2023	19,282,391		19,282,391	16,100,000							94,170
Mountain View Industrial Park Bldg C		Salt Lake City	UT	12/20/2023	12/15/2023	49,149,575		49,149,575	50,100,000							
919 North Michigan Avenue		Chicago	IL	12/01/2023	09/30/2023	108,131,279	45,000,000	62,960,105	60,000,000	171,174			(171,174)		489,421	236,533
General Account (CPREI)		-													(277,836)	2,598,073
0499999. Properties held for the production of income						4,812,331,819	700,461,012	3,481,188,090	5,936,608,988	96,898,401		491,295	(96,407,106)		369,939,253	141,366,709
Rosslyn Overlook		Arlington	VA	08/25/2011	12/30/2023	64,112,495		25,000,000	25,000,000	2,248,189	97,210,567		(99,458,756)		7,001,219	4,142,969
107 East Oak Street		Chicago	IL	02/03/2014	06/30/2023	19,281,365		15,044,617	16,700,000	328,713			(328,713)		1,147,410	267,270
0599999. Properties held for sale						83,393,860		40,044,617	41,700,000	2,576,902	97,210,567		(99,787,469)		8,148,629	4,410,239
0699999 - Totals						5,428,174,600	722,095,498	3,831,732,388	6,476,254,502	115,473,012	97,210,567	491,295	(212,192,284)		435,069,557	183,046,591

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
One Brickell Square	Miami	FL	08/28/2002	Various				9,415,203
Otto's South Vineyard LLC	Napa	CA	08/05/2020	Westchester Group Investment Management, Inc.				140,374
Houston Industrial Group I	Houston	TX	12/31/2002	Various				383,420
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				667
Smart and Final Distribution Facility	Commerce	CA	12/29/2011	Various				(17,964)
Cobia Distribution Center	Miami	FL	02/06/2013	Various				48,809
Cyan PDX	Portland	OR	05/21/2013	Various				64,883
Interchange Business Center	San Bernardino	CA	10/03/2013	Various				(74,766)
SLC DC North	Salt Lake City	UT	10/04/2019	Various				819,977
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				294,320
Bridge Pointe	Woodridge	IL	10/04/2019	Various				442,987
Baltimore IC	Baltimore	MD	10/04/2019	Various				1,377,041
Somerset Industrial Center I	Somerset	NJ	10/04/2019	Various				67,573
Somerset Industrial Center II	Somerset	NJ	10/04/2019	Various				146,314
Englewood DC	Englewood	NJ	10/04/2019	Various				3,043
Franklin Square I IC	Baltimore	MD	10/04/2019	Various				53,523
Franklin Square II IC	Baltimore	MD	10/04/2019	Various				10,428
Hollins End	Halethorpe	MD	10/04/2019	Various				276,278
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				5,427,795
Landover DC	Landover	MD	10/04/2019	Various				436,694
Vista Point South	Coppell	TX	10/04/2019	Various				542,041
Park 55	Bolingbrook	IL	10/04/2019	Various				76,020
Park 355	Woodridge	IL	10/04/2019	Various				49,943
Centerpointe	Moreno Valley	CA	10/04/2019	Various		(4,397,833)		7,381,484
Bedford Park	Bedford Park	IL	10/04/2019	Various				(207,954)
10th Street Business Park	Plano	TX	10/04/2019	Various				272,930
Freeport DC	Coppell	TX	10/04/2019	Various		(4,086,633)		698,753
Aurora DC III	Aurora	IL	10/04/2019	Various				37,189
Prairie Pointe	Naperville	IL	10/04/2019	Various				59,955
3355 East La Palma Avenue & 1145 North Ocean Circle	Anaheim	CA	11/15/2012	Various				48,052
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				370,404
Auburn Business Park - Kent Valley IP	Auburn	WA	12/30/2002	Various		(1,793,672)		36,229
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various		(2,178,397)		173,581
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various		(3,605,013)		1,687,707
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				1,612,246
Franklin 299	Redwood City	CA	06/03/2016	Various				324,660
600-650 College Road	Princeton	NJ	11/03/2016	Various				404,801
Franklin 299 - Land	Redwood City	CA	09/11/2017	Various		(833,167)		21,685
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				221,919
Yorktown Apartments	Dallas	TX	07/25/2018	Various				506,455
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				376,556
Central Green Distribution Center	Houston	TX	07/30/2019	Various				(244,275)
730 Third Avenue	New York	NY	01/01/1973	Various				14,437,252
Southern Service Center	Charlotte	NC	07/01/1999	Various				2,799,616
OHare Logistics Center IV	Elk Grove Village	IL	05/08/2020	Various				235,000
Octave Apartments	Nashville	TN	10/30/2020	Various				194,988
South Boerne MOB	Boerne	TX	10/27/2020	Various				61,460
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				1,660,746
Twelve100 Apartments	Austin	TX	12/15/2020	Various				1,104,610
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC				480,992
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				711,419
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				606,410
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange				529,847
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				1,531,461
River Club Townhomes	Athens	GA	12/22/2021	Madison Exchange				7,284
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc				648,036
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various		17,098,880		1,148,294
Adairsville Distribution Center	Adairsville	GA	06/09/2022	Various				19,141,944
Curve at Gilbert	Gilbert	AZ	12/01/2022	LIV Communities / Rockefeller Group				147,011
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				65,488
SCL Health Aurora Crossroads	Aurora	CO	03/01/2023	Sisters of Charity of Leavenworth Health System, Inc.				13,129,472
7th Street Studios	Los Angeles,	CA	03/28/2023	RREF III 7th Street LLC	85,275,222			

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Roswell Wieuca	Atlanta	GA	04/06/2023	New Market RW, LLC	36,148,225			30,070
SCL Health Wheat Ridge MOB	Wheat Ridge	CO	04/27/2023	Sisters of Charity of Leavenworth Health System, Inc.				19,282,391
Mountain View Industrial Park Bldg C	Salt Lake City	UT	12/20/2023	CH Realty IX-GBB I Salt Lake City 300 Street North	49,149,575			
0199999. Acquired by Purchase					170,573,022	204,165		111,720,771
Envisage - Ithaca NY Building Corporate	Ithaca	NY	01/02/2020	TIAA				
Beckwith Farms	Mount Juliet	TN	10/04/2019	Various				1,144,482
330 North Apartments	Denton	TX	06/23/2015	Various				291,612
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(695,460)		270,216
919 North Michigan Avenue	Chicago	IL	12/01/2023	U.S. Cities Retail Fund LP	62,439,476			691,803
The Rocks Apartments	East Lansing	MI	05/10/2016	Various		(13,480,000)		95,626
Capital Gateway	Bethesda	MD	12/28/2004	ND Properties, Inc.				(459,929)
0299999. Acquired by Internal Transfer					62,439,476	(14,175,460)		2,033,810
0399999 - Totals					233,012,498	(13,971,295)		113,754,581

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Central Green Distribution Center	Houston	TX	06/02/2023	KBUSA Properties - 16400 Air Center Blvd, LLC	7,946,680	(244,275)	8,372,311	164,534			(164,534)		7,963,502	12,424,652		4,461,150	4,461,150	581,011	746,122
Otto's South Vineyard LLC	Napa	CA	05/23/2022	Fund Distribution			1,000,000						1,000,000						
Houston Industrial Group I	Houston	TX	08/15/2023	Meritex Northwest Crossing, LLC	4,595,336	326,205	4,447,294	177,802			(177,802)		4,595,697	20,373,066		15,777,369	15,777,369	932,857	830,610
The Rocks Apartments	East Lansing	MI	09/22/2023	CPG At East Lansing LLC	18,250,000	95,626	7,637,201	403,796	2,553,627	13,480,000	10,522,577		18,255,406	18,255,406				2,206,365	1,964,720
One Brickell Square	Miami	FL	10/05/2023	Various	85,847,930	9,415,203	87,944,361	4,673,928			(4,673,928)		92,685,636	238,379,098		145,693,462	145,693,462	14,495,463	12,380,864
33D North Apartments	Denton	TX	10/04/2023	Various	26,069,129	291,612	26,340,361	562,844			(562,844)		26,069,129	28,204,229		2,135,100	2,135,100	2,839,903	2,657,307
Sandy Commerce Park	Sandy	UT	11/21/2023	Various	28,729,182	376,556	29,330,540	611,253			(611,253)		29,095,842	21,272,086		(7,823,756)	(7,823,756)	2,821,934	1,274,288
0199999. Property Disposed					171,438,257	10,260,927	165,072,068	6,594,157	2,553,627	13,480,000	4,332,216		179,665,212	338,908,537		160,243,325	160,243,325	23,877,533	19,853,911
0399999 - Totals					171,438,257	10,260,927	165,072,068	6,594,157	2,553,627	13,480,000	4,332,216		179,665,212	338,908,537		160,243,325	160,243,325	23,877,533	19,853,911

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602687607		DENVER	CO		07/14/2023	3.375	507,999		1,382				1,050,000	06/01/2021
6601475392		DALLAS	TX		07/14/2023	3.375	161,556		1,895				681,000	02/18/2016
8002047244		WEST PALM BEACH	FL		07/14/2023	4.750	37,553		80				65,900	08/08/2014
6602693027		CAVE CREEK	AZ		04/10/2023	3.375	774,796		2,717				1,190,000	08/20/2021
6602694843		BOTHELL	WA		07/14/2023	3.125	777,504		2,300				1,260,000	03/01/2021
6601690214		DALLAS	TX		07/14/2023	3.500	508,923		1,686				1,200,000	10/25/2016
6602682236		SEATTLE	WA		07/14/2023	3.125	631,818		1,855				1,025,000	05/18/2021
6602688738		BOERNE	TX		07/14/2023	3.625	774,299		1,974				1,300,000	06/07/2021
6602681873		TRABUCO CANYON	CA		04/10/2023	3.000	887,175		3,557				1,400,000	05/20/2021
8198751155		DANIA BEACH	FL		07/14/2023	3.500	284,457		815				429,900	08/31/2021
6601204487		JACKSONVILLE	FL		04/10/2023	0.000	9,475		494				80,000	03/08/2005
6602694777		CHINO	CA		04/10/2023	3.375	501,153		1,766				1,140,000	06/01/2021
6602704782		BOTHELL	WA		07/14/2023	3.375	651,254		1,751				970,000	10/18/2021
6601680256		BAYSIDE	NY		04/10/2023	2.875	162,064		1,422				1,250,000	10/11/2016
6601825109		BROOKLYN	NY		04/10/2023	3.000	777,718		3,161				1,750,000	11/03/2020
505375667		BOYNTON BEACH	FL		07/14/2023	2.875	166,530		537				275,000	09/11/2020
6602695782		SOUTHLAKE	TX		07/14/2023	3.875	471,397		1,166				750,000	05/01/2021
EB1249003968		PUNTA GORDA	FL		12/16/2016	3.625	574,032		(85)				1,075,000	12/16/2016
6601680967		CHARLOTTESVILLE	VA		04/10/2023	3.125	214,715		2,250				3,300,000	01/09/2015
6602690536		GLENDALE	CA		04/10/2023	2.875	881,965		3,749				1,620,000	03/29/2021
6602701382		BEVERLY HILLS	CA		04/10/2023	2.875	753,384		3,097				1,500,000	08/01/2021
6601708248		ALBANY	CA		04/10/2023	3.375	623,545		2,239				1,450,000	01/11/2021
8201716631		MIAMI	FL		07/14/2023	4.750	47,118		95				195,998	04/14/2022
PEB1540094412		PARKLAND	FL		11/18/2016	3.750	816,191		(170)				1,210,000	11/18/2016
6602679992		WALNUT CREEK	CA		04/10/2023	3.125	713,556		2,787				1,150,000	04/24/2021
6602679844		PORTLAND	OR		07/14/2023	3.375	482,722		1,365				1,000,000	04/22/2021
6602675354		LIVERMORE	CA		04/10/2023	3.375	600,666		2,141				1,350,000	03/31/2021
10801808		Fort Myers	FL		07/14/2023	0.000	27,451		754				125,000	04/26/2018
6600434911		CHESTER	NJ		07/14/2023	3.375	414,578		1,298				715,000	05/12/2020
8195452286		FORT LAUDERDALE	FL		07/14/2023	3.375	418,869		1,274				586,000	03/03/2021
6602710888		HIGHLAND	MD		07/14/2023	4.000	653,442		1,455				1,000,000	01/14/2022
PEB1596053342		RANCHO MIRAGE	CA		11/18/2016	3.875	204,670		(156)				1,000,000	11/18/2016
10801689		Fort Myers	FL		07/14/2023	0.000	37,348		844				139,000	06/30/2017
6602681485		SEATTLE	WA		07/14/2023	3.250	1,004,354		3,158				1,700,000	06/01/2021
6601808352		RANCHO MIRAGE	CA		04/10/2023	3.750	518,080		1,680				800,000	08/12/2020
8195656125		LAUDERDALE LAKES	FL		07/14/2023	2.875	174,362		1,017				295,999	03/11/2021
105383467		SEMINOLE	FL		07/14/2023	4.125	115,610		342				171,597	09/29/2017
6602692185		ALBUQUERQUE	NM		04/10/2023	3.125	126,236		657				225,000	05/18/2021
6601682062		BRONXVILLE	NY		04/10/2023	3.750	297,432		5,472				1,860,000	08/24/2011
6601731166		PALM SPRINGS	CA		04/10/2023	2.990	315,307		3,538				1,022,000	04/08/2021
6601707752		ENCINITAS	CA		04/10/2023	3.125	731,360		2,858				1,720,000	12/01/2020
8204110031		NAPLES	FL		07/14/2023	6.625	477,374		502				649,000	12/27/2022
6602683325		DALLAS	TX		07/14/2023	2.625	661,242		2,336				2,100,000	05/27/2021
6602700202		FLOWER MOUND	TX		07/14/2023	2.990	956,244		2,876				2,085,000	10/01/2021
6602676543		MANHASSET	NY		04/10/2023	2.750	2,330,091		10,195				5,100,000	03/03/2021
6602692466		HERMOSA BEACH	CA		04/10/2023	3.625	215,918		994				1,410,000	05/27/2021
6601686147		WELLESLEY HILLS	MA		04/10/2023	3.625	156,566		2,855				1,450,000	11/01/2019
6601224493		JACKSONVILLE	FL		04/10/2023	0.000	14,545		634				80,000	08/17/2006
6601825471		AUSTIN	TX		07/14/2023	3.250	618,698		1,781				1,250,000	01/07/2021
6602694348		DEL MAR	CA		04/10/2023	3.250	970,589		3,583				1,540,000	05/01/2021
6600068818		GENESEO	IL		04/10/2023	7.125	27,950		56				79,000	11/28/2006
6601677799		COHASSET	MA		04/10/2023	3.625	158,350		3,107				975,000	08/18/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602697408		GOLDEN	CO		07/14/2023	3.250	535,837		1,528				862,500	03/12/2021
6600677345		JACKSONVILLE	FL		04/10/2023	0.000	37,927		730				104,000	04/27/2012
6601697243		PROSPER	TX		07/14/2023	3.750	682,048		1,988				1,175,000	02/19/2020
6602682327		HERCULES	CA		04/10/2023	2.875	794,173		3,321				1,264,000	05/25/2021
6601479162		CHICAGO	IL		04/10/2023	3.750	253,918		1,789				650,000	01/31/2017
6602688332		EAGLE	ID		04/10/2023	4.250	628,123		1,703				1,020,000	08/11/2021
6602686757		FT LAUDERDALE	FL		04/10/2023	2.875	547,790		2,307				900,000	02/01/2021
6600675885		JACKSONVILLE	FL		04/10/2023	0.000	24,121		644				111,000	01/12/2009
6602690742		BOCA RATON	FL		04/10/2023	3.250	554,531		2,091				887,000	06/01/2021
6602678846		COLLIERVILLE	TN		04/10/2023	3.125	471,761		1,833				700,000	04/28/2021
6601722744		REDONDO BEACH	CA		04/10/2023	3.250	864,117		3,214				1,360,000	01/31/2021
6600846411		BAINBRIDGE ISLAND	WA		07/14/2023	3.625	388,035		1,059				840,000	12/26/2019
EB1540093211		SHARON	MA		10/09/2015	3.875	485,040		(59)				735,000	10/09/2015
6602689819		ARVADA	CO		07/14/2023	3.125	529,041		1,900				1,415,000	05/11/2021
FR125699954		DANA POINT MONARCH B	CA		10/07/2016	3.450	574,899		76				1,150,000	10/07/2016
6602687490		GLENVIEW	IL		04/10/2023	3.250	533,484		1,992				860,000	02/01/2021
6600838871		HOLMES BEACH	FL		04/10/2023	5.125	471,822		1,910				990,000	10/31/2018
6601473322		SALINAS	CA		04/10/2023	3.500	283,556		2,451				975,000	10/06/2015
6601224147		JACKSONVILLE	FL		04/10/2023	0.000	20,484		564				80,000	06/28/2006
EB1400003819		FLAGSTAFF	AZ		10/12/2016	3.625	365,674		82				550,000	10/12/2016
6602676790		BERKELEY	CA		04/10/2023	2.750	639,377		2,789				1,370,000	03/01/2021
6602683507		RANCHO MIRAGE	CA		04/10/2023	3.000	520,911		2,079				820,000	06/08/2021
6601809053		DUXBURY	MA		04/10/2023	3.250	661,956		2,495				1,100,000	10/16/2020
6602695717		IDYLLWILD	CA		04/10/2023	3.250	588,988		2,166				915,000	06/01/2021
6602688779		MURRIETA	CA		04/10/2023	3.500	545,248		1,855				745,000	08/24/2021
8195454578		NAPLES	FL		07/14/2023	2.375	138,411		932				316,000	03/01/2021
6601223982		JACKSONVILLE	FL		04/10/2023	0.000	11,503		468				80,000	03/07/2006
6602676071		BURR RIDGE	IL		04/10/2023	2.750	424,685		1,921				1,000,000	02/27/2021
6601673525		SPOKANE	WA		07/14/2023	3.625	264,552		1,417				590,000	10/04/2017
6602697390		AVENTURA	FL		04/10/2023	2.750	585,268		2,544				2,630,000	04/05/2021
6600675646		JACKSONVILLE	FL		04/10/2023	0.000	20,487		491				102,000	10/15/2008
6601274928		MIAMI GARDENS	FL		04/10/2023	4.750	87,308		251				360,000	03/02/2022
6600676974		JACKSONVILLE	FL		04/10/2023	0.000	21,193		661				79,000	04/21/2011
6600679085		JACKSONVILLE	FL		04/10/2023	0.000	34,079		749				104,000	11/06/2014
6601675967		LAS VEGAS	NV		04/10/2023	4.000	835,807		2,880				1,450,000	10/26/2017
6601485466		HUNTINGTON	NY		04/10/2023	3.250	682,267		7,024				2,500,000	01/13/2015
6601383539		NAPLES	FL		04/10/2023	5.500	63,349		225				112,000	08/18/2009
6600681016		JACKSONVILLE	FL		04/10/2023	0.000	38,258		760				102,000	08/15/2016
8197554638		GREENACRES	FL		07/14/2023	2.990	362,997		1,198				505,000	06/21/2021
PEB1541040872		HAM LAKE	MN		11/18/2016	3.750	422,254		(196)				612,000	11/18/2016
6602699982		HOBOKEN	NJ		07/14/2023	3.000	734,977		2,202				1,190,000	08/01/2021
6600940172		MOUNT SINAI	NY		04/10/2023	2.500	181,021		2,454				553,000	07/23/2021
6602676444		BERKELEY	CA		04/10/2023	2.750	1,322,392		5,779				3,250,000	03/17/2021
6600060476		NEWBURY PARK	CA		04/10/2023	3.875	591,969		2,263				1,065,000	09/19/2016
3359071498		Delray Beach	FL		07/14/2023	3.875	93,229		291				144,365	08/29/2016
6602679679		LOS ANGELES	CA		04/10/2023	3.375	1,163,497		4,130				1,805,000	05/03/2021
6602711639		COVINGTON	WA		07/14/2023	4.000	669,766		1,487				1,268,000	02/15/2022
6600847708		LONG BEACH	CA		04/10/2023	3.500	1,247,051		4,491				2,510,000	02/23/2020
6602678309		FORT PIERCE	FL		04/10/2023	3.125	516,272		2,015				906,000	03/22/2021
6600024381		JACKSONVILLE	FL		04/10/2023	0.000	859		217				44,700	11/18/1999
6602678390		BELLVUE	CO		07/14/2023	3.250	440,027		1,307				1,070,000	04/26/2021
6601711655		NEEDHAM	MA		04/10/2023	3.250	760,129		2,827				2,900,000	02/06/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601806240		SETAUKET	NY		04/10/2023	2.875	424,798		1,903				749,000	10/14/2020
6602702158		SAN DIEGO	CA		04/10/2023	2.875	677,024		2,821				1,740,000	01/01/2021
6600778960		FRESH MEADOWS	NY		04/10/2023	5.250	110,271		964				730,000	07/23/2013
6602686161		BROOKLINE	MA		04/10/2023	2.625	697,873		4,235				2,795,000	01/25/2021
6600411422		BROOKLYN	NY		04/10/2023	3.125	239,760		1,980				1,340,000	08/26/2016
6601692350		THE WOODLANDS	TX		07/14/2023	3.625	652,945		2,893				2,000,000	10/04/2019
EB1596051083		REDWOOD CITY	CA		09/25/2015	3.875	656,407		(104)				1,490,000	09/25/2015
EB1144000136		BROOKLYN	NY		11/20/2015	3.750	347,160		(51)				525,000	11/20/2015
6602701903		AUSTIN	TX		07/14/2023	3.375	786,531		2,134				1,250,000	09/01/2021
6600122854		WOODINVILLE	WA		07/14/2023	4.000	368,245		1,165				665,000	07/14/2015
6602671601		SCOTTSDALE	AZ		04/10/2023	3.500	245,269		1,976				595,000	05/09/2016
6600845959		SOLANA BEACH	CA		04/10/2023	4.375	834,958		2,322				1,695,000	11/01/2019
6602675966		SAN FRANCISCO	CA		04/10/2023	2.500	673,000		3,264				2,950,000	02/25/2021
8022582496		LAKE WORTH	FL		07/14/2023	5.375	134,613		270				210,000	01/31/2019
6602717313		WIMBERLEY	TX		07/14/2023	3.250	518,909		2,101				1,350,000	04/18/2022
6600838665		LAKE BLUFF	IL		04/10/2023	4.875	609,479		1,518				970,000	10/06/2018
6602697952		IDAHO FALLS	ID		04/10/2023	2.875	500,790		2,758				1,300,000	11/01/2021
8198896005		WEST PALM BEACH	FL		07/14/2023	2.875	235,556		797				416,500	08/27/2021
6600852666		DRAPER	UT		07/14/2023	2.750	733,141		6,334				2,400,000	11/03/2020
6602699941		LOS ANGELES	CA		04/10/2023	3.500	918,512		3,121				1,410,000	06/01/2021
6602690601		ALHAMBRA	CA		04/10/2023	3.375	678,746		2,391				1,365,000	07/01/2021
8199006733		ST PETERSBURG	FL		07/14/2023	3.125	185,262		584				264,999	09/09/2021
6602699412		HIGHLAND PARK	IL		04/10/2023	3.250	1,531,626		5,611				3,360,000	07/06/2022
6600441684		SCOTTSDALE	AZ		04/10/2023	3.375	676,471		3,604				1,400,000	08/03/2020
EB1784004858		SAN FRANCISCO	CA		12/16/2016	3.500	479,115		21				900,000	12/16/2016
6601225177		JACKSONVILLE	FL		04/10/2023	0.000	16,430		650				77,001	06/18/2007
505304805		OAKLAND PARK	FL		07/14/2023	3.303	146,225		425				294,045	06/17/2020
6601686998		NEW YORK	NY		04/10/2023	3.125	236,085		3,728				1,850,000	10/15/2012
6601709501		SAN DIEGO	CA		04/10/2023	3.250	948,572		3,554				3,200,000	10/02/2020
6601725788		RAMONA	CA		04/10/2023	3.250	784,695		2,914				1,400,000	02/27/2021
6602683192		GREENWOOD VILLAGE	CO		07/14/2023	3.000	1,040,635		3,152				1,800,000	06/09/2021
6602686625		CARLSBAD	CA		04/10/2023	2.875	896,028		3,774				3,300,000	12/13/2020
6602687664		GLENVIEW	IL		04/10/2023	3.250	561,129		2,077				875,000	06/01/2021
6602700848		TUCSON	AZ		04/10/2023	2.990	607,375		2,428				975,000	09/01/2021
6601821686		SAN ANTONIO	TX		07/14/2023	3.250	524,264		1,535				1,025,000	01/08/2021
6601743039		LIBERTY HILL	TX		07/14/2023	3.250	474,746		1,346				765,000	05/28/2021
3364940319		Clearwater	FL		07/14/2023	3.875	91,388		2,328				221,323	11/17/2016
6601685214		HEWLETT HARBOR	NY		04/10/2023	3.000	319,458		3,281				900,000	05/05/2015
6602688001		BELLEVUE	ID		04/10/2023	3.750	798,107		2,515				1,300,000	06/14/2021
8195596971		TAMARAC	FL		07/14/2023	2.875	97,994		338				175,000	03/15/2021
6601817783		BETHESDA	MD		07/14/2023	3.250	414,656		1,193				910,000	12/31/2020
6601202085		ATLANTIC BEACH	FL		04/10/2023	0.000	18,082		613				80,000	08/10/2006
6602710623		PHOENIX	AZ		04/10/2023	3.375	796,345		2,764				2,335,000	11/23/2021
6600602483		DEL MAR	CA		04/10/2023	4.125	548,943		2,180				1,050,000	05/02/2014
8001947172		N MIAMI BCH	FL		07/14/2023	5.125	68,679		193				113,000	07/15/2014
6601483321		CHICAGO	IL		04/10/2023	3.000	182,327		2,666				755,000	04/26/2013
6600789702		LAGUNA BEACH	CA		04/10/2023	4.375	842,695		2,522				2,450,000	06/21/2021
6601203562		JACKSONVILLE	FL		04/10/2023	0.000	8,851		571				80,000	10/28/2003
6602680172		BAINBRIDGE IS	WA		07/14/2023	3.000	304,583		933				2,450,000	05/11/2021
6601383745		CHICAGO	IL		04/10/2023	6.750	286,876		1,191				665,000	10/15/1998
6601489344		DRAPER	UT		07/14/2023	3.750	296,548		4,170				940,000	10/02/2015
8199327199		JACKSONVILLE	FL		07/14/2023	2.875	205,631		692				302,000	09/24/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601729889		NASHVILLE	TN		04/10/2023	3.000	522,341		2,160				1,150,000	10/13/2020
6602684141		WASHINGTON	DC		04/10/2023	2.875	1,115,772		4,650				2,025,000	05/28/2021
6602677806		HOUSTON	TX		07/14/2023	2.625	452,644		1,522				800,000	05/12/2021
8200628613		DEERFIELD BEACH	FL		07/14/2023	4.250	208,321		496				325,000	01/04/2022
3365464072		Naples	FL		07/14/2023	3.750	78,232		402				254,422	12/17/2016
6601224279		JACKSONVILLE	FL		04/10/2023	0.000	19,329		532				80,000	06/30/2006
6600722125		OAKLAND	CA		04/10/2023	3.625	604,013		2,065				1,985,000	04/26/2020
6600490137		LAGUNA NIGUEL	CA		04/10/2023	3.250	937,940		3,592				1,485,000	07/27/2020
6602677004		KELLER	TX		07/14/2023	3.000	639,838		2,869				1,285,000	01/27/2021
PH7132976726		GLENSIDE	PA		05/08/2015	3.958	592,983		(95)				910,000	05/08/2015
6602679208		LOS ALTOS	CA		04/10/2023	2.875	915,895		3,926				3,805,000	03/06/2021
6602702380		DANVILLE	CA		04/10/2023	2.875	1,031,453		4,236				1,800,000	09/01/2021
8198975817		LAKE WORTH	FL		07/14/2023	3.250	300,616		915				420,001	09/03/2021
6600830951		SANTA FE	NM		04/10/2023	4.250	398,291		1,448				720,000	04/03/2016
8201365183		CAPE CORAL	FL		07/14/2023	5.375	218,908		369				324,000	03/29/2022
6600681974		JACKSONVILLE	FL		04/10/2023	0.000	51,387		732				107,000	12/26/2018
6601682344		SOUTH BARRINGTON	IL		04/10/2023	3.125	364,214		9,591				2,300,000	01/11/2011
6600845629		BROOKLYN	NY		04/10/2023	3.625	1,043,483		3,668				2,650,000	09/26/2019
8195674074		WEST PALM BEACH	FL		07/14/2023	2.750	275,202		977				463,136	03/17/2021
6601489716		WELLESLEY	MA		04/10/2023	3.292	217,171		1,985				1,000,000	11/03/2015
6602701689		MORAGA	CA		04/10/2023	3.000	949,591		3,748				1,750,000	09/01/2021
6602698117		NEWPORT BEACH	CA		04/10/2023	3.250	804,630		2,959				3,850,000	06/01/2021
112925441		Pompano Beach	FL		07/14/2023	4.875	74,893		177				102,000	08/22/2018
6601225490		JACKSONVILLE	FL		04/10/2023	0.000	22,738		591				82,493	10/26/2007
EB1787003973		DUBLIN	CA		12/16/2016	3.375	528,835		101				830,000	12/16/2016
6601744433		FOLSOM	CA		04/10/2023	2.750	562,005		2,445				1,224,000	02/18/2021
6602689058		BIRMINGHAM	AL		07/14/2023	2.875	574,223		2,547				1,050,000	04/19/2021
6602682368		WHITTIER	CA		04/10/2023	3.000	836,617		3,358				1,321,000	05/21/2021
6601683375		AURORA	IL		04/10/2023	3.875	83,474		1,923				840,000	07/29/2011
6600679192		JACKSONVILLE	FL		04/10/2023	0.000	35,877		773				104,500	07/16/2015
3367115611		North Lauderdale	FL		07/14/2023	4.750	118,241		211				214,737	12/22/2016
6600273681		HERNDON	VA		04/10/2023	3.250	86,311		1,153				625,000	12/22/2014
6601703363		PARK CITY	UT		07/14/2023	3.125	576,269		1,718				1,500,000	01/29/2021
6600676107		JACKSONVILLE	FL		04/10/2023	0.000	18,984		443				141,000	01/31/2023
6602681600		POWELL BUTTE	OR		07/14/2023	3.375	690,949		1,887				1,100,000	05/27/2021
6601697813		OAKLAND	MI		04/10/2023	3.750	449,695		1,662				760,000	01/05/2018
6602699586		OMAHA	NE		04/10/2023	3.375	585,161		2,046				930,000	09/01/2021
6601204776		JACKSONVILLE	FL		04/10/2023	0.000	9,176		448				80,000	11/21/2005
6600058546		HAPPY VALLEY	OR		07/14/2023	3.125	546,873		1,649				900,000	10/12/2020
6600676230		JACKSONVILLE	FL		04/10/2023	0.000	25,362		585				110,000	01/12/2009
6602700418		SCOTTSDALE	AZ		04/10/2023	3.250	826,339		3,021				1,280,000	09/01/2021
6602698950		POWAY	CA		04/10/2023	2.875	708,370		2,909				1,116,000	09/01/2021
6601822510		HENRICO	VA		04/10/2023	2.990	155,688		907				400,000	11/09/2020
6602699792		TRUSSVILLE	AL		07/14/2023	3.250	583,728		1,630				929,500	09/01/2021
6600772476		JERICHO	NY		04/10/2023	3.750	262,908		1,279				715,000	04/09/2013
FR125709076		SONOMA	CA		11/18/2016	3.700	649,669		(175)				950,000	11/18/2016
6601806083		LAKE FOREST	IL		04/10/2023	2.875	785,027		3,331				1,264,000	11/11/2020
6600689605		COLLEYVILLE	TX		07/14/2023	4.000	139,993		2,805				1,157,000	12/06/2010
6601685750		WEST HARRISON	NY		04/10/2023	3.000	171,671		3,429				935,000	03/13/2001
6602679562		PARKLAND	FL		04/10/2023	3.250	480,341		1,780				775,000	04/30/2021
6602699180		MOUNTAIN HOUSE	CA		04/10/2023	3.000	651,696		2,572				1,020,000	09/01/2021
6602700640		REDWOOD CITY	CA		04/10/2023	2.990	1,044,182		4,226				3,475,000	10/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601702696		GLENVIEW	IL		04/10/2023	3.375	395,949		2,173				720,000	03/05/2020
EB1596053283		MALIBU	CA		10/12/2016	3.750	1,271,678		(346)				2,575,000	10/12/2016
6600682105		JACKSONVILLE	FL		04/10/2023	0.000	56,707		830				110,000	07/27/2018
6601729657		OREGON CITY	OR		07/14/2023	2.625	602,380		2,033				1,000,000	04/17/2021
8204127063		MIAMI SHORES	FL		07/14/2023	6.500	643,561		710				818,000	12/30/2022
6602686716		ENCINO	CA		04/10/2023	3.000	980,842		3,943				1,600,000	03/19/2021
6602690478		BROOMFIELD	CO		07/14/2023	3.375	479,904		1,300				826,000	08/03/2021
8195510531		CORAL SPRINGS	FL		07/14/2023	2.875	215,901		742				385,000	03/05/2021
6601679837		CLIFTON	VA		04/10/2023	3.250	124,212		2,164				890,000	09/28/2012
6602683333		OLYMPIA	WA		07/14/2023	3.125	591,917		1,752				960,000	06/02/2021
PEB1784004692		MILL VALLEY	CA		11/18/2016	3.375	750,424		265				1,125,000	11/18/2016
6602677095		REDMOND	WA		07/14/2023	2.875	989,798		3,137				1,675,000	03/26/2021
6602695428		LAMY	NM		04/10/2023	3.375	538,456		1,897				830,000	07/01/2021
8023047284		MIAMI	FL		07/14/2023	5.250	133,363		289				175,000	03/07/2019
6601752964		BROOKLYN	NY		04/10/2023	3.000	869,485		3,500				1,430,000	06/06/2021
108485657		Coral Springs	FL		07/14/2023	4.375	151,243		441				232,000	01/20/2018
8202115721		BOYNTON BEACH	FL		07/14/2023	5.500	206,222		331				250,000	05/27/2022
6601740209		FRANKLIN LAKES	NJ		07/14/2023	3.750	864,237		2,136				1,355,000	05/28/2021
6602684828		FLAGSTAFF	AZ		04/10/2023	2.500	904,625		5,552				1,480,000	03/11/2021
6601678250		DEALE	MD		07/14/2023	3.125	280,894		2,540				940,000	11/18/2016
6602710847		INDIAN SHORES	FL		04/10/2023	3.625	465,153		1,475				895,000	02/24/2022
6602705375		CALABASAS	CA		04/10/2023	3.500	782,056		2,608				1,120,000	11/12/2021
6602687995		STILLWATER	MN		04/10/2023	3.875	470,301		1,399				707,000	08/06/2021
6602704436		LUCAS	TX		07/14/2023	4.250	722,238		1,552				1,450,000	09/30/2021
PEB1353007729		MORRISTOWN	NJ		11/17/2017	3.875	727,852		7				1,100,000	11/17/2017
6601698126		BROOKLYN	NY		04/10/2023	3.750	505,621		1,941				845,000	07/31/2017
6602679182		DENVER	CO		07/14/2023	3.375	769,458		2,093				1,225,000	06/01/2021
6602687979		PROSPER	TX		07/14/2023	3.750	625,068		1,526				1,425,000	08/12/2021
6602678036		SAN FRANCISCO	CA		04/10/2023	3.000	1,185,502		4,773				2,590,000	04/20/2021
6602698349		OAKLAND	CA		04/10/2023	3.375	858,285		3,033				1,325,000	07/01/2021
6601706762		ISSAQUAH	WA		07/14/2023	2.875	626,883		1,994				1,185,000	02/17/2021
6600987389		SAN FRANCISCO	CA		04/10/2023	4.000	530,450		1,658				1,300,000	08/02/2019
6601224857		JACKSONVILLE	FL		04/10/2023	0.000	20,334		534				80,000	02/16/2007
6601482794		HEATH	TX		07/14/2023	3.250	146,511		1,886				704,000	11/27/2012
6600682170		JACKSONVILLE	FL		04/10/2023	0.000	59,007		827				110,000	05/14/2019
6601827642		TEMECULA	CA		04/10/2023	3.375	749,213		2,710				1,170,000	12/11/2020
6600672478		UPPER BROOKVILLE	NY		04/10/2023	3.875	1,053,089		4,800				2,100,000	06/04/2021
EB1540094649		CARROLLTON	TX		12/16/2016	3.875	386,534		(217)				571,000	12/16/2016
6601680025		LITTLE EGG HRB TWP	NJ		07/14/2023	2.875	63,831		784				245,000	09/14/2005
8200919288		HIALEAH	FL		07/14/2023	4.250	156,254		372				259,642	01/28/2022
6602682988		ARLINGTON	VA		04/10/2023	3.000	814,635		3,343				1,400,000	05/21/2021
6601687004		NEW YORK	NY		04/10/2023	2.875	355,108		6,269				2,450,000	11/12/2012
6602684224		HOUSTON	TX		07/14/2023	3.250	463,255		1,331				725,500	06/08/2021
6602673540		DANVILLE	CA		04/10/2023	2.625	1,116,151		5,088				3,975,000	02/04/2021
6600783051		GREAT FALLS	VA		04/10/2023	3.125	582,728		3,070				1,300,000	06/10/2021
6600490822		CHESTNUT HILL	MA		04/10/2023	3.250	901,141		3,415				2,830,500	08/04/2020
6602698323		BEND	OR		07/14/2023	2.875	503,652		1,567				875,000	07/01/2021
6600779018		FLUSHING	NY		04/10/2023	4.125	239,618		1,010				855,000	06/24/2013
6601735233		EL SEGUNDO	CA		04/10/2023	2.990	524,262		2,166				1,480,000	02/03/2021
6602702638		FOSTER CITY	CA		04/10/2023	2.875	918,898		3,760				2,400,000	08/01/2021
6601700054		CAMPBELL	CA		04/10/2023	3.500	756,875		2,762				1,300,000	04/28/2020
6601684464		AUSTIN	TX		07/14/2023	3.625	131,826		2,229				850,000	08/09/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600746694		RINGGOLD	VA		04/10/2023	5.875	43,675		123				69,900	11/02/2010
6601681890		AUSTIN	TX		07/14/2023	3.750	213,017		3,089				1,240,000	12/16/2011
6601709006		HEATHROW	FL		04/10/2023	3.500	536,058		2,247				926,000	01/22/2021
6600921867		TIGARD	OR		07/14/2023	4.990	476,335		956				752,000	04/01/2019
6602675339		CHICAGO	IL		04/10/2023	4.250	576,205		1,571				765,000	04/12/2021
8023814678		FLORIDA CITY	FL		07/14/2023	4.625	127,637		311				205,000	04/19/2019
6602676329		NEWTON	MA		04/10/2023	2.625	827,575		3,749				1,870,000	03/12/2021
6601742817		KIRKLAND	WA		07/14/2023	3.250	912,119		2,664				1,980,000	05/28/2021
8198767923		DORAL	FL		07/14/2023	3.375	343,523		1,093				489,000	08/31/2021
6601687269		NEW YORK	NY		04/10/2023	3.000	136,824		2,194				1,250,000	05/18/2001
6602681170		MISSION VIEJO	CA		04/10/2023	3.125	982,583		3,822				1,550,000	05/17/2021
6600572447		SPARTA	NJ		07/14/2023	3.990	383,910		1,197				710,000	07/24/2015
6601481382		NEW YORK	NY		04/10/2023	3.190	32,691		500				280,000	11/05/2012
6600681784		JACKSONVILLE	FL		04/10/2023	0.000	55,249		805				107,000	05/30/2018
PEB1382003168		CLOVIS	CA		11/18/2016	3.625	832,466		64				1,300,000	11/18/2016
6601747352		BOCA RATON	FL		04/10/2023	3.625	490,642		2,484				1,150,000	05/18/2021
6602676055		CULVER CITY	CA		04/10/2023	2.750	773,310		3,386				2,700,000	02/23/2021
105822464		North Miami	FL		07/14/2023	4.625	111,220		299				205,000	12/14/2017
8190964683		MIRAMAR	FL		07/14/2023	2.625	245,232		923				466,999	08/27/2020
6602710656		REDMOND	OR		07/14/2023	3.625	503,797		1,265				900,000	10/18/2021
8196851525		MIRAMAR	FL		07/14/2023	3.000	92,195		312				168,000	06/04/2021
PEB1171015499		BELLEVUE	WA		11/18/2016	3.500	816,110		64				1,300,000	11/18/2016
6601804021		MILL VALLEY	CA		04/10/2023	3.125	650,652		2,560				1,550,000	08/06/2020
8201206591		HOLLYWOOD	FL		07/14/2023	4.250	299,313		697				461,863	02/24/2022
EB1393008998		BROOKLYN	NY		06/24/2016	3.750	582,658		15				870,000	06/24/2016
6600935743		MILTON	MA		04/10/2023	2.990	920,754		3,807				1,533,000	10/19/2020
6600011438		JACKSONVILLE	FL		04/10/2023	0.000	5,972		473				64,000	09/19/2002
6602688100		OAKDALE	CA		04/10/2023	3.375	482,748		3,008				1,375,000	08/01/2021
6600985656		ALEXANDRIA	VA		04/10/2023	4.875	94,851		453				352,000	04/01/2019
6601699926		BETHESDA	MD		07/14/2023	3.375	668,835		3,033				950,000	04/30/2020
6602689017		MILL VALLEY	CA		04/10/2023	3.000	715,896		3,035				1,580,000	04/15/2021
6602688621		SAN ANTONIO	TX		07/14/2023	3.375	564,420		1,529				955,000	08/16/2021
6602699313		HOUSTON	TX		07/14/2023	3.250	904,188		2,585				1,485,000	09/01/2021
6601482588		LEXINGTON	MA		04/10/2023	3.125	200,872		2,773				820,000	06/21/2013
PEB1393010534		FOREST HILLS	NY		11/17/2017	4.125	690,638		(302)				2,400,000	11/17/2017
6602673821		SANTA BARBARA	CA		04/10/2023	2.625	852,184		3,861				1,747,000	12/16/2020
EB1789003621		MOUNTAIN VIEW	CA		03/24/2016	3.750	824,023		(59)				1,975,000	03/24/2016
6601684209		NEW PROVIDENCE	NJ		07/14/2023	3.625	64,083		2,855				1,500,000	09/02/2009
6602684539		SEATTLE	WA		07/14/2023	2.875	764,415		2,405				1,680,000	05/03/2021
6601744656		SAN DIEGO	CA		04/10/2023	3.500	892,338		3,127				2,365,000	05/25/2021
6601819854		BRENTWOOD	TN		04/10/2023	3.250	753,660		2,835				1,225,000	10/29/2020
6602680107		PORTLAND	OR		07/14/2023	3.375	454,568		1,246				725,000	05/14/2021
6602687391		DAMASCUS	MD		07/14/2023	3.000	648,760		2,229				1,300,000	05/29/2021
6602690072		CENTENNIAL	CO		07/14/2023	3.375	507,208		1,381				860,000	08/02/2021
6602674605		WOODWAY	WA		07/14/2023	2.750	1,541,051		8,389				4,600,000	02/18/2021
6601733022		COUPEVILLE	WA		07/14/2023	3.375	610,821		1,681				980,000	04/27/2021
6601202135		ATLANTIC BEACH	FL		04/10/2023	0.000	11,856		575				68,892	05/02/2007
6602695923		PARADISE VLY	AZ		04/10/2023	3.000	962,461		3,827				2,100,000	06/01/2021
6601677872		SMITHTOWN	NY		04/10/2023	3.000	88,866		1,991				480,000	02/26/1999
EB1541039289		KATY	TX		08/07/2015	3.990	576,910		(48)				1,025,000	08/07/2015
8199277586		CAPE CORAL	FL		07/14/2023	3.375	144,532		426				232,990	09/24/2021
PEB1351006877		HOLMDEL	NJ		11/17/2017	3.750	753,497		272				1,168,000	11/17/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600732769		PASADENA	CA		04/10/2023	3.750	421,853		1,817				1,025,000	11/04/2019
6602702257		DAVIE	FL		04/10/2023	3.000	1,009,806		3,982				1,610,000	09/01/2021
6601734483		RANCHO MIRAGE	CA		04/10/2023	3.375	665,924		2,373				1,040,000	01/15/2021
6602700558		JAMUL	CA		04/10/2023	2.990	747,542		2,960				1,300,000	09/01/2021
6601740761		NAPERVILLE	IL		04/10/2023	3.375	605,988		2,151				1,085,000	03/23/2021
6601698381		NEWTON	MA		04/10/2023	3.875	431,680		1,743				940,000	08/12/2015
6602676196		BETHESDA	MD		07/14/2023	2.875	908,573		2,910				1,715,000	02/18/2021
6602674894		CHATHAM	NJ		07/14/2023	3.125	828,913		2,454				1,650,000	03/26/2021
8197163477		FORT LAUDERDALE	FL		07/14/2023	3.375	168,157		502				225,000	06/04/2021
8195448486		BOCA RATON	FL		07/14/2023	3.500	314,797		923				510,000	03/08/2021
6602686096		BERKELEY	CA		04/10/2023	2.875	644,817		2,720				2,200,000	03/15/2021
505352797		BOCA RATON	FL		07/14/2023	2.750	166,968		559				450,050	09/01/2020
6602682582		HENDERSON	NV		04/10/2023	3.375	775,665		2,754				1,200,000	05/18/2021
6602687235		CAMANO ISLAND	WA		07/14/2023	3.000	848,316		2,639				1,400,000	04/02/2021
6601716753		LONG GROVE	IL		04/10/2023	3.125	467,522		1,965				780,000	12/23/2020
6601202382		ATLANTIC BEACH	FL		04/10/2023	0.000	17,020		585				80,000	11/20/2008
6602699024		AUSTIN	TX		07/14/2023	3.375	631,552		1,705				1,096,000	09/01/2021
6602702497		CAMAS	WA		07/14/2023	2.875	640,316		1,978				1,185,000	09/01/2021
6600849217		TIMNATH	CO		07/14/2023	3.500	846,924		2,404				1,595,000	03/26/2020
6600026113		JACKSONVILLE	FL		04/10/2023	0.000	3,912		396				40,000	09/20/2014
EB1351003930		NEW YORK	NY		11/20/2015	3.875	2,085,911		263				5,810,000	11/20/2015
6602673219		MOUNTAIN HOUSE	CA		04/10/2023	2.625	499,466		3,040				930,000	01/06/2021
6601286716		SAINT LOUIS	MO		04/10/2023	4.625	69,981		49				44,000	01/03/2019
6601714477		WEST UNIVERSITY PLACE	TX		07/14/2023	2.875	551,760		2,076				1,050,000	03/04/2021
6601204651		JACKSONVILLE	FL		04/10/2023	0.000	11,895		579				80,000	09/22/2005
8201348356		CAPE CORAL	FL		07/14/2023	4.000	171,792		418				220,000	03/15/2022
6602690460		CORONA	CA		04/10/2023	3.125	886,614		3,373				1,425,000	07/20/2021
6601684357		BARRINGTON	IL		04/10/2023	3.000	122,212		4,625				1,000,000	05/12/2010
EB1369003522		SARASOTA	FL		12/16/2016	3.750	442,420		(180)				950,000	12/16/2016
6600010521		JACKSONVILLE	FL		04/10/2023	0.000	4,968		391				49,240	09/27/2002
6601700070		SAN DIEGO	CA		04/10/2023	3.625	618,776		2,892				1,480,000	05/13/2020
6602679489		MCCALL	ID		04/10/2023	3.125	1,020,594		3,926				1,599,000	05/03/2021
6602671544		HOMEWOOD	CA		04/10/2023	3.875	621,181		2,572				1,250,000	10/27/2015
6601708511		SARATOGA	CA		04/10/2023	2.625	940,517		5,651				3,750,000	11/15/2020
108639444		Naples	FL		07/14/2023	4.875	105,496		256				307,000	03/01/2018
6600680927		JACKSONVILLE	FL		04/10/2023	0.000	45,645		702				107,200	01/10/2017
6602676246		SAMMAMISH	WA		07/14/2023	2.875	689,052		2,184				1,315,000	03/03/2021
6600065152		GOLETA	CA		04/10/2023	2.875	583,126		2,493				939,000	10/01/2020
6601736132		LAKE MARY	FL		04/10/2023	2.750	591,138		2,560				945,000	02/18/2021
6602704485		SAN ANTONIO	TX		07/14/2023	3.375	724,025		1,789				1,165,000	09/30/2021
8202291796		JACKSONVILLE	FL		07/14/2023	5.500	213,446		341				263,891	06/15/2022
6601691931		OAKLAND	CA		04/10/2023	3.500	674,293		3,605				1,800,000	01/21/2020
6601683698		CHESTERFIELD	MO		04/10/2023	3.125	335,074		4,927				1,735,000	02/05/2013
6601383042		JACKSONVILLE	FL		04/10/2023	0.000	21,755		622				121,400	12/22/2010
6602677079		LAKE FOREST PARK	WA		07/14/2023	2.750	667,128		2,200				1,385,000	03/24/2021
6602685734		VENTURA	CA		04/10/2023	3.250	918,121		3,368				1,425,000	05/01/2021
6602677202		HOUSTON	TX		07/14/2023	2.375	645,433		2,349				1,330,000	02/08/2021
8200640754		CAPE CORAL	FL		07/14/2023	3.375	211,436		614				285,000	01/07/2022
6600447012		FLOWER MOUND	TX		07/14/2023	2.750	65,201		497				389,000	09/02/2016
6601471482		NEWTON	MA		04/10/2023	3.125	336,429		3,316				1,600,000	03/18/2015
6601725325		LONG GROVE	IL		04/10/2023	2.625	458,655		2,718				870,000	02/08/2021
6601717017		SAN FRANCISCO	CA		04/10/2023	2.990	501,037		2,028				2,420,000	02/09/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600680372		JACKSONVILLE	FL		04/10/2023	0.000	32,827		517				69,000	08/05/2016
6602698794		ALPINE	CA		04/10/2023	3.375	770,355		2,714				1,198,500	07/01/2021
6602674498		DENVER	CO		07/14/2023	2.750	353,252		1,805				1,005,000	12/17/2020
8201302796		DEERFIELD BEACH	FL		07/14/2023	3.875	307,650		776				452,000	03/09/2022
6601827410		GEORGETOWN	KY		04/10/2023	2.875	384,125		2,333				990,000	11/04/2020
6602700343		CHINO HILLS	CA		04/10/2023	2.990	754,806		2,989				1,260,000	09/01/2021
6601749572		SOUTH SAN FRANCISCO	CA		04/10/2023	3.250	625,395		2,314				1,300,000	04/10/2021
EB1540094366		AVON	NC		08/19/2016	3.875	398,112		(139)				1,140,000	08/19/2016
6601745828		NEW YORK	NY		04/10/2023	2.750	2,209,741		12,921				6,500,000	02/12/2021
6601748939		PHOENIX	AZ		04/10/2023	2.875	446,233		2,685				2,250,000	03/25/2021
EB1259002723		NAPERVILLE	IL		12/16/2016	3.375	386,019		197				625,000	12/16/2016
6602688233		WASHINGTON	DC		04/10/2023	3.500	800,834		2,701				1,500,000	08/12/2021
6602678994		PITTSBURG	TX		07/14/2023	3.500	708,067		1,942				1,276,000	05/17/2021
6600851858		DRAPER	UT		07/14/2023	3.250	506,797		1,543				925,000	08/17/2020
PEB1215003457		LIGHTHOUSE POINT	FL		08/14/2017	4.125	570,476		(297)				865,000	08/14/2017
PEB1541042433		LIBERTYVILLE	IL		11/17/2017	3.990	438,865		(86)				660,000	11/17/2017
6602678416		LEWISVILLE	TX		07/14/2023	3.375	748,076		2,059				1,250,000	04/06/2021
6601821850		MILL VALLEY	CA		04/10/2023	3.125	556,960		2,196				1,668,000	11/09/2020
6602695105		SAN JOSE	CA		04/10/2023	3.125	802,366		3,052				1,380,000	07/01/2021
8203971101		SUNRISE	FL		07/14/2023	6.990	278,837		254				350,000	12/16/2022
6602687227		MORRO BAY	CA		04/10/2023	3.250	620,021		2,289				970,000	05/25/2021
6602681352		CHENEY	WA		07/14/2023	3.875	545,202		1,300				810,000	05/04/2021
6601809590		CORAL GABLES	FL		04/10/2023	3.500	1,801,567		6,319				3,000,000	10/01/2020
6601203869		JACKSONVILLE	FL		04/10/2023	0.000	892		265				80,000	05/13/2004
6600604315		SAN DIEGO	CA		04/10/2023	3.125	811,543		4,077				2,030,000	11/09/2021
6602697986		VENICE	CA		04/10/2023	3.000	1,264,162		5,045				1,990,000	03/01/2021
6600636689		LAKE FOREST	CA		04/10/2023	3.375	478,224		2,192				1,900,000	04/08/2022
6602684745		HOUSTON	TX		07/14/2023	2.750	398,266		2,582				1,480,000	03/10/2021
6601483388		CHICAGO	IL		04/10/2023	3.250	169,376		2,265				770,000	06/07/2013
6602689074		STEAMBOAT SPRINGS	CO		07/14/2023	3.125	704,117		2,068				1,215,000	04/21/2021
6602681071		HOUSTON	TX		07/14/2023	3.500	656,091		1,771				1,200,000	05/24/2021
6601709071		SANTA FE	NM		04/10/2023	3.500	559,184		2,431				1,448,000	10/28/2020
6600838954		DOWNEY	CA		04/10/2023	4.750	815,792		2,117				1,775,000	10/08/2018
PEB1259003719		WELLESLEY	MA		11/17/2017	3.875	572,904		12				925,000	11/17/2017
6601677997		SEATTLE	WA		07/14/2023	4.500	80,509		2,800				1,450,000	12/14/2009
6601690149		DALLAS	TX		07/14/2023	4.000	536,367		1,655				1,170,000	11/20/2015
6601679209		NAVARRE BEACH	FL		04/10/2023	3.875	94,192		1,255				383,000	03/31/2003
6602700400		ORINDA	CA		04/10/2023	3.125	1,349,211		5,114				2,098,000	09/01/2021
6600846122		HOLMES BEACH	FL		04/10/2023	3.750	364,326		2,482				1,250,000	08/13/2019
6602694553		OAK VIEW	CA		04/10/2023	3.250	669,707		2,577				1,260,000	05/01/2021
8197656140		CAPE CORAL	FL		07/14/2023	2.990	101,022		333				297,513	06/25/2021
6601679571		CAMBRIDGE	MA		04/10/2023	3.125	234,471		3,188				1,141,000	06/26/2013
6601708792		KELLER	TX		07/14/2023	3.250	586,644		1,695				951,000	12/18/2020
6601726067		MERCER ISLAND	WA		07/14/2023	3.250	1,524,412		4,337				2,450,000	04/07/2021
6601010835		SCOTTSDALE	AZ		04/10/2023	3.125	549,976		8,933				880,000	09/04/2020
8191624867		SUNRISE	FL		07/14/2023	2.875	165,942		602				334,998	09/17/2020
6602705508		SCOTTSDALE	AZ		04/10/2023	3.875	724,917		2,131				1,650,000	11/22/2021
6602678424		DENVER	CO		07/14/2023	3.250	559,989		1,593				905,000	04/05/2021
PEB1540095063		FRISCO	TX		11/17/2017	4.125	409,498		(183)				576,000	11/17/2017
EB1351005922		PLAINVIEW	NY		12/16/2016	3.250	382,590		219				585,000	12/16/2016
6601678094		BROOKLINE	MA		04/10/2023	3.250	175,801		2,855				1,317,000	07/16/2012
6601715482		HERMOSA BEACH	CA		04/10/2023	2.750	1,533,415		6,689				4,300,000	12/07/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601746925		CHESAPEAKE	VA		04/10/2023	3.625	1,179,523		3,859				1,800,000	05/14/2021
6601475806		SAINT LOUIS	MO		04/10/2023	3.875	185,630		716				325,000	06/09/2016
6602690114		SILVERTHORNE	CO		07/14/2023	3.250	466,925		1,313				867,000	07/19/2021
6600676180		JACKSONVILLE	FL		04/10/2023	0.000	26,099		591				115,000	06/25/2009
6601477257		SMITHTON	IL		04/10/2023	3.750	67,486		302				157,000	08/25/2016
6602687714		MIRAMAR BEACH	FL		04/10/2023	3.250	561,442		2,077				877,000	06/01/2021
8023014619		MIAMI	FL		07/14/2023	4.875	110,292		253				145,000	04/05/2019
8204030106		POMPANO BEACH	FL		07/14/2023	6.375	214,736		247				270,000	01/27/2023
6600564816		NEW YORK	NY		04/10/2023	3.500	523,933		2,226				930,000	10/25/2016
6600795378		NAPLES	FL		04/10/2023	3.875	604,636		1,908				940,000	08/17/2020
6601685842		BEAUX ARTS	WA		07/14/2023	3.000	199,689		4,648				2,150,000	06/07/2013
6601808972		AUSTIN	TX		07/14/2023	3.500	686,131		1,861				1,100,000	11/25/2020
6602696525		LINCOLNSHIRE	IL		04/10/2023	3.000	472,066		1,887				804,000	06/01/2021
8195323651		HOLLYWOOD	FL		07/14/2023	3.125	210,961		682				350,001	02/22/2021
8201365354		HOMESTEAD	FL		07/14/2023	4.125	229,471		546				293,640	03/11/2022
6602698059		LAWRENCE	NY		04/10/2023	2.990	1,387,474		5,560				2,500,000	06/01/2021
6601202010		ATLANTIC BEACH	FL		04/10/2023	0.000	12,435		558				66,547	04/28/2006
6600121831		BEND	OR		07/14/2023	4.125	540,003		1,394				1,000,000	07/25/2021
6602698257		SCOTTSDALE	AZ		04/10/2023	3.000	487,841		1,933				1,250,000	08/01/2021
6602691096		FRANKLIN	TN		04/10/2023	2.500	888,189		5,342				2,400,000	06/22/2021
6601693010		AUSTIN	TX		07/14/2023	3.500	468,817		1,313				948,000	03/16/2020
8195331421		ST PETERSBURG	FL		07/14/2023	2.750	145,219		523				207,500	02/24/2021
6601730531		ENCINO	CA		04/10/2023	3.375	678,272		2,417				1,699,000	03/26/2021
PEB1596055586		SAN DIEGO	CA		01/11/2018	4.125	647,714		(301)				975,000	01/11/2018
6601685164		SHERBORN	MA		04/10/2023	3.000	48,100		2,496				1,650,000	07/06/2010
6602696582		SAN RAMON	CA		04/10/2023	3.250	729,353		2,709				1,450,000	06/01/2021
6600675935		JACKSONVILLE	FL		04/10/2023	0.000	18,183		436				150,000	10/01/2020
6602691617		DANVILLE	CA		04/10/2023	2.750	710,454		4,213				1,800,000	02/02/2021
6602695246		INDIAN RIVER SHORES	FL		04/10/2023	3.250	501,956		1,853				795,000	04/01/2021
6600847492		SCOTTSDALE	AZ		04/10/2023	3.625	453,715		1,722				900,000	12/16/2019
6601724880		WALNUT CREEK	CA		04/10/2023	3.375	723,375		2,578				1,380,000	03/04/2021
6601478479		MARYLAND HEIGHTS	MO		04/10/2023	3.750	57,206		226				98,000	10/26/2016
6602701671		FAIR OAKS	CA		04/10/2023	2.875	623,116		2,570				1,150,000	08/01/2021
6601686949		NEW YORK	NY		04/10/2023	3.875	191,585		1,977				2,250,000	01/23/2014
6600059312		PORTLAND	OR		07/14/2023	2.990	412,570		1,291				703,000	10/08/2020
6602681030		BRADENTON	FL		04/10/2023	3.500	594,991		2,030				928,000	05/14/2021
6601488411		BAYSIDE	NY		04/10/2023	3.250	233,688		2,133				885,000	10/14/2015
6602675271		CLYDE HILL	WA		07/14/2023	3.000	441,834		1,358				3,786,000	03/30/2021
6601204461		JACKSONVILLE	FL		04/10/2023	0.000	8,832		489				80,000	12/21/2004
6602691526		BOSTON	MA		04/10/2023	2.750	751,819		4,389				2,300,000	02/23/2021
6601692723		BALTIMORE	MD		07/14/2023	3.875	446,838		1,163				1,600,000	02/14/2020
6601683789		SAINT LOUIS	MO		04/10/2023	3.375	163,892		2,749				1,290,000	04/18/2012
6600056870		SAN MATEO	CA		04/10/2023	3.000	485,823		2,012				1,550,000	08/11/2020
6602698398		BOULDER	CO		07/14/2023	3.000	1,235,006		3,713				1,995,000	07/01/2021
6602702174		WINNETKA	IL		04/10/2023	2.875	627,849		2,570				990,000	09/01/2021
6601679670		BROOKLYN	NY		04/10/2023	3.000	99,003		3,652				1,400,000	04/10/2015
6601744615		SAINT LOUIS	MO		04/10/2023	3.250	868,356		3,193				1,350,000	04/20/2021
6601724310		VIRGINIA BEACH	VA		04/10/2023	3.250	520,884		1,937				890,000	12/18/2020
6602688993		DENVER	CO		07/14/2023	2.750	634,070		2,208				2,825,000	03/08/2021
6600477266		DENVER	CO		07/14/2023	3.875	533,565		1,369				975,000	11/19/2019
6601716829		LAKE OSWEGO	OR		07/14/2023	3.000	527,987		1,624				890,000	03/09/2021
6601708271		NEWPORT BEACH	CA		04/10/2023	2.750	909,301		5,327				2,320,000	12/22/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601477844		GREAT FALLS	VA		04/10/2023	2.990	333,979		3,145				1,300,000	10/14/2016
6602699347		DENVER	CO		07/14/2023	3.000	689,425		2,106				1,200,000	10/01/2021
6600852468		NASHVILLE	TN		04/10/2023	3.625	533,503		1,802				900,000	07/21/2020
6601682799		NEW YORK	NY		04/10/2023	2.875	144,784		2,209				490,000	01/06/2004
6600127234		DEERFIELD BEACH	FL		04/10/2023	3.250	71,811		1,407				380,000	05/24/2012
6602676808		LINDON	UT		07/14/2023	2.625	573,015		1,952				2,250,000	03/26/2021
6600676016		JACKSONVILLE	FL		04/10/2023	0.000	6,413		465				110,000	11/05/2008
6600852203		FRANKLIN	TN		04/10/2023	3.750	642,346		2,082				990,000	08/20/2020
6601383463		NAPLES	FL		04/10/2023	5.250	50,422		223				113,000	10/15/2009
6600861014		CHICAGO	IL		04/10/2023	4.750	125,498		1,716				685,000	07/21/2011
6601203877		JACKSONVILLE	FL		04/10/2023	0.000	767		253				80,000	05/14/2004
6601685933		WELLESLEY	MA		04/10/2023	3.000	337,392		3,049				1,600,000	05/18/2016
6601681833		NASHVILLE	TN		04/10/2023	3.625	105,844		2,765				2,750,000	01/25/2012
3367202889		Jacksonville	FL		07/14/2023	4.750	68,049		178				126,855	12/15/2016
6600680638		JACKSONVILLE	FL		04/10/2023	0.000	34,082		532				87,000	09/12/2016
6600011735		JACKSONVILLE	FL		04/10/2023	0.000	6,125		475				58,200	12/12/2002
6601699090		CORTE MADERA	CA		04/10/2023	3.875	724,698		2,297				896,000	04/23/2020
6600676701		JACKSONVILLE	FL		04/10/2023	0.000	24,468		523				74,000	06/22/2010
6602705052		LOS ANGELES	CA		04/10/2023	3.625	917,917		2,938				1,730,000	11/01/2021
8194950931		HOLLYWOOD	FL		07/14/2023	3.125	205,369		664				285,900	02/09/2021
6601682815		NEW YORK	NY		04/10/2023	3.250	174,903		3,324				2,300,000	06/10/2021
6602675263		DALLAS	TX		07/14/2023	3.625	931,761		2,386				1,516,000	04/09/2021
6602700301		DALLAS	TX		07/14/2023	2.990	1,024,823		3,067				1,700,000	10/01/2021
8195004426		LAKE WORTH	FL		07/14/2023	2.875	191,030		657				320,000	02/11/2021
EB1247002667		DELRAY BEACH	FL		07/17/2015	3.875	357,487		(53)				590,000	07/17/2015
EB1596052367		SEATTLE	WA		12/18/2015	4.125	525,619		(230)				790,000	12/18/2015
6601740134		AURORA	CO		07/14/2023	3.250	880,514		2,496				1,490,000	05/18/2021
6600839721		SAINT PETERSBURG	FL		04/10/2023	4.875	827,583		2,006				1,850,000	02/05/2019
6600852005		CENTENNIAL	CO		07/14/2023	3.375	725,810		2,052				1,200,000	09/14/2020
6601697045		LAGUNA NIGUEL	CA		04/10/2023	3.125	774,536		3,142				1,260,000	03/03/2020
6602702505		DEL MAR	CA		04/10/2023	2.875	1,120,898		4,586				4,750,000	03/01/2021
6601470856		ATLANTIC BEACH	FL		04/10/2023	0.000	63,254		953				195,000	10/06/2017
6602682897		REDMOND	WA		07/14/2023	3.125	877,473		3,715				1,991,000	05/17/2021
6602689884		NEW YORK	NY		04/10/2023	3.375	877,435		3,103				1,355,000	06/30/2021
8201890933		HOMESTEAD	FL		07/14/2023	5.250	420,379		729				525,000	05/02/2022
6601819706		MANHATTAN BEACH	CA		04/10/2023	3.250	732,752		2,756				1,625,000	09/22/2020
6602701143		SAN JOSE	CA		04/10/2023	3.000	873,574		3,489				1,600,000	04/01/2021
6602695949		LOS ANGELES	CA		04/10/2023	3.125	972,170		3,712				1,765,000	04/01/2021
6600478371		JACKSONVILLE	FL		04/10/2023	3.625	584,466		2,038				930,000	12/26/2019
6602700715		NEW ROCHELLE	NY		04/10/2023	2.990	671,789		2,650				1,050,000	10/01/2021
6600676776		JACKSONVILLE	FL		04/10/2023	0.000	21,755		661				80,000	05/20/2010
6601811836		SAN DIEGO	CA		04/10/2023	3.375	767,519		2,820				1,380,000	08/07/2020
6600934258		ORINDA	CA		04/10/2023	3.875	713,589		2,226				1,600,000	07/20/2020
6600876889		SAN LEANDRO	CA		04/10/2023	5.375	127,027		677				320,000	03/03/2009
6602674415		VALLEY GLEN	CA		04/10/2023	2.625	876,030		3,983				2,100,000	01/08/2021
8198982494		JACKSONVILLE	FL		07/14/2023	2.990	136,079		451				190,000	09/09/2021
6602676352		BURR RIDGE	IL		04/10/2023	2.750	762,781		7,278				3,600,000	02/25/2021
6600025966		JACKSONVILLE	FL		04/10/2023	0.000	2,697		375				51,800	11/09/2000
6601673814		BOERNE	TX		07/14/2023	3.375	362,764		2,316				855,000	06/13/2017
6601472241		PORTLAND	OR		07/14/2023	3.125	184,951		1,983				1,325,000	02/23/2018
6602701093		LA MESA	CA		04/10/2023	3.125	966,178		3,661				1,500,000	10/01/2021
3357215058		Lake Worth	FL		07/14/2023	4.180	54,844		157				117,853	10/12/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601700567		BREWSTER	NY		04/10/2023	3.750	31,664		705				207,500	07/28/2011
108685850		Clearwater	FL		07/14/2023	4.875	119,139		290				230,000	03/19/2018
6601225375		JACKSONVILLE	FL		04/10/2023	0.000	23,363		582				81,113	08/17/2007
6602700210		SONOMA	CA		04/10/2023	2.990	606,654		2,402				950,000	09/01/2021
8201111539		CAPE CORAL	FL		07/14/2023	2.990	128,671		690				330,989	02/14/2022
6601733436		SAN BRUNO	CA		04/10/2023	3.125	766,516		2,962				1,550,000	03/08/2021
6601690115		HOUSTON	TX		07/14/2023	4.250	528,451		2,088				1,250,000	09/30/2015
6601482463		OAKLAND	CA		04/10/2023	2.875	295,861		4,452				2,200,000	04/16/2013
PEB1541041994		LAKE ZURICH	IL		11/17/2017	4.250	415,283		(271)				580,000	11/17/2017
6602681543		PROSPER	TX		07/14/2023	3.250	559,674		1,586				845,000	05/26/2021
PH7135056070		TRAFFORD	PA		04/22/2016	3.940	403,714		(83)				724,900	04/22/2016
8191129986		PEMBROKE PINES	FL		07/14/2023	2.750	198,873		719				285,001	10/06/2020
6600011420		JACKSONVILLE	FL		04/10/2023	0.000	5,649		506				64,000	09/19/2002
6600679580		JACKSONVILLE	FL		04/10/2023	0.000	36,152		764				104,000	07/30/2015
PH7132732681		BEDFORD	NY		01/29/2015	3.953	452,481		(111)				1,115,000	01/29/2015
PEB1221074267		SAINT AUGUSTINE	FL		03/21/2018	3.750	250,146		634				645,000	03/21/2018
6600935164		EL CAJON	CA		04/10/2023	3.375	820,221		3,159				1,325,000	08/21/2020
6602691518		TUSTIN	CA		04/10/2023	2.750	1,120,459		6,706				2,000,000	11/12/2020
6600489980		SALINAS	CA		04/10/2023	3.750	525,405		1,718				950,000	07/17/2020
6602697010		ODESSA	FL		04/10/2023	2.875	484,208		1,996				813,000	07/01/2021
6602671148		SAN DIEGO	CA		04/10/2023	2.990	445,150		5,020				1,940,000	06/01/2015
6600021858		JACKSONVILLE	FL		04/10/2023	7.125	28,280		123				82,500	07/14/1999
6601681205		NEW YORK	NY		04/10/2023	3.000	200,397		3,298				2,150,000	01/17/2013
6600677113		JACKSONVILLE	FL		04/10/2023	0.000	23,581		666				77,000	03/24/2011
8201877670		DELRAY BEACH	FL		07/14/2023	5.250	192,540		334				327,351	05/04/2022
6601717157		NEWARK	CA		04/10/2023	3.125	906,071		3,511				1,490,000	12/20/2020
6602679711		EL DORADO HILLS	CA		04/10/2023	3.250	563,241		2,071				950,000	05/26/2021
6601809087		TEMECULA	CA		04/10/2023	3.500	530,462		1,861				905,000	10/16/2020
8200678538		MARCO ISLAND	FL		07/14/2023	3.875	179,581		456				299,557	01/07/2022
6601680033		NOKESVILLE	VA		04/10/2023	4.000	274,932		2,433				698,000	12/11/2014
6602676006		CHICAGO	IL		04/10/2023	2.750	469,397		2,061				1,030,000	02/26/2021
8195224556		HIALEAH	FL		07/14/2023	2.875	206,630		331				400,000	02/10/2021
6602685510		FERNANDINA BEACH	FL		04/10/2023	3.250	725,507		2,658				1,900,000	05/01/2021
6602684927		MOORPARK	CA		04/10/2023	3.125	1,026,882		5,401				1,910,000	04/21/2021
6601811653		RIVIERA BEACH	FL		04/10/2023	3.500	766,089		2,929				1,700,000	07/29/2021
6600852534		SOUTH LAKE	TX		07/14/2023	3.250	581,544		3,239				1,415,000	10/15/2020
6602676345		SAN FRANCISCO	CA		04/10/2023	2.625	771,947		3,503				1,800,500	03/08/2021
6602684430		SAN ANSELMO	CA		04/10/2023	2.875	682,177		2,863				1,650,000	03/18/2021
6602697762		NEWPORT BEACH	CA		04/10/2023	2.750	1,604,420		12,317				5,150,000	11/15/2021
6601683276		DEERFIELD	IL		04/10/2023	3.500	121,306		2,321				1,100,000	06/15/2012
6602691799		HAMPSTEAD	MD		07/14/2023	3.250	111,506		463				182,000	04/15/2021
6602700475		FRANKLIN	TN		04/10/2023	3.125	1,108,181		4,185				1,720,000	10/01/2021
6602705797		WASHINGTON	DC		04/10/2023	3.500	776,306		2,588				1,059,000	11/22/2021
EB1541039088		DEERFIELD	IL		08/19/2016	3.875	780,827		(232)				1,175,000	08/19/2016
6601699173		ROBBINSVILLE	NJ		07/14/2023	3.500	483,867		1,355				905,000	04/14/2020
3366359396		Jacksonville	FL		07/14/2023	4.375	67,818		185				99,792	12/15/2016
6602694587		PROVO	UT		07/14/2023	3.250	989,510		2,934				2,700,000	05/01/2021
6601747261		NAPLES	FL		04/10/2023	2.990	889,879		3,562				1,502,000	05/23/2021
6600678277		JACKSONVILLE	FL		04/10/2023	0.000	34,869		783				104,000	07/30/2014
6602687136		WESTWOOD	CA		04/10/2023	2.750	673,207		2,943				1,245,000	04/26/2021
6601678763		BOULDER	CO		07/14/2023	3.625	163,808		2,378				1,900,000	02/01/2012
6602680248		OAKLAND	CA		04/10/2023	2.875	669,939		2,791				2,525,000	05/21/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601746875		LOS GATOS	CA		04/10/2023	2.375	452,008		2,804				2,800,000	03/11/2021
6601684670		LARCHMONT	NY		04/10/2023	3.125	316,724		4,269				1,775,000	05/19/2008
8202837341		FORT MYERS	FL		07/14/2023	5.625	239,082		370				295,000	08/16/2022
6601744482		DIX HILLS	NY		04/10/2023	2.875	787,999		3,271				1,300,000	04/26/2021
6600822933		CHICAGO	IL		04/10/2023	4.250	153,276		896				379,888	12/03/2013
6602695873		DENVER	CO		07/14/2023	3.125	919,827		2,699				1,970,000	07/01/2021
3363131004		Delray Beach	FL		07/14/2023	3.875	63,969		420				127,626	10/15/2016
6602685130		WASHINGTON	DC		04/10/2023	2.875	682,847		3,834				1,469,000	04/14/2021
6602696541		MORAGA	CA		04/10/2023	3.625	1,221,701		4,035				1,980,000	05/01/2021
6602691591		TEMPLETON	CA		04/10/2023	3.000	640,078		4,337				2,500,000	04/05/2021
6600676347		JACKSONVILLE	FL		04/10/2023	0.000	18,481		425				97,000	04/28/2009
6601753194		CAMAS	WA		07/14/2023	3.750	507,925		1,250				885,000	07/26/2021
6601696286		ESTES PARK	CO		07/14/2023	3.625	305,291		2,719				1,250,000	09/23/2019
6602700384		SAN JOSE	CA		04/10/2023	3.375	1,627,707		5,692				2,520,000	09/01/2021
6601245753		ORLANDO	FL		04/10/2023	4.875	56,579		322				49,000	12/17/2014
6602672617		MCKINNEY	TX		07/14/2023	4.250	196,203		712				382,000	05/14/2012
EB1793000960		ARLINGTON	VA		07/17/2015	3.875	654,961		(144)				1,006,000	07/17/2015
6602678523		SANTA FE	NM		04/10/2023	3.125	543,075		2,121				975,000	04/07/2021
98657935		WEST PALM BEACH	FL		07/14/2023	4.250	80,337		240				110,000	05/15/2017
6602677830		VIRGINIA BEACH	VA		04/10/2023	2.875	588,091		2,468				1,260,000	03/12/2021
6602676824		CAMPBELL	CA		04/10/2023	2.625	717,580		3,291				1,700,000	03/17/2021
8201904312		NAPLES	FL		07/14/2023	4.875	197,440		382				475,000	05/06/2022
6601709675		MARCO ISLAND	FL		04/10/2023	3.000	508,938		2,799				3,250,000	11/30/2020
6600796673		DUARTE	CA		04/10/2023	5.125	295,059		(20)				660,000	04/13/2021
6601681809		WEST LAKE HILLS	TX		07/14/2023	3.250	229,905		4,624				1,525,000	01/12/2012
6602674167		BOSTON	MA		04/10/2023	2.875	639,573		2,687				1,125,000	03/05/2021
6600771122		EAST ELMHURST	NY		04/10/2023	3.750	128,730		1,528				865,000	02/28/2013
6600037060		CHASKA	MN		04/10/2023	3.500	523,947		1,895				830,000	02/07/2020
6601823070		RENO	NV		04/10/2023	3.000	520,031		2,921				2,100,000	11/09/2020
6601680991		SAINT LOUIS	MO		04/10/2023	3.250	230,633		2,577				990,000	06/24/2014
8202642913		JACKSONVILLE	FL		07/14/2023	5.499	118,578		193				224,998	08/17/2022
6602705755		SANTA ROSA BEACH	FL		04/10/2023	3.500	924,162		3,132				1,890,000	11/24/2021
8202126821		JACKSONVILLE	FL		07/14/2023	5.000	160,548		300				469,996	05/24/2022
6602698687		ORINDA	CA		04/10/2023	3.625	1,375,216		4,469				2,335,000	07/01/2021
6601697870		BROOKLYN	NY		04/10/2023	3.750	404,633		1,502				670,000	12/11/2017
6600680893		JACKSONVILLE	FL		04/10/2023	0.000	40,321		657				106,000	07/21/2017
6601699587		FORT LAUDERDALE	FL		04/10/2023	3.875	631,768		2,035				1,330,000	01/29/2020
6602711431		MIRAMAR BEACH	FL		04/10/2023	3.750	772,443		2,343				1,675,000	02/18/2022
6602705250		SAN TAN VALLEY	AZ		04/10/2023	3.125	395,943		3,223				1,290,000	11/03/2021
6601678961		OLD TAPPAN	NJ		07/14/2023	3.125	117,914		1,602				540,000	10/14/2015
6602676139		DUBLIN	CA		04/10/2023	2.750	734,388		3,203				1,550,000	03/08/2021
6600934175		BURLINGAME	CA		04/10/2023	3.500	749,014		6,062				2,350,000	07/13/2020
6602674340		SAN FRANCISCO	CA		04/10/2023	2.625	808,880		3,678				2,000,000	02/22/2021
6601746289		AUSTIN	TX		07/14/2023	3.250	661,221		1,860				2,780,000	06/10/2021
6602685916		LOS ANGELES	CA		04/10/2023	2.750	1,155,767		5,108				2,775,000	12/18/2020
8204239945		MIRAMAR	FL		07/14/2023	6.875	287,394		273				400,000	01/17/2023
6602684448		VALLEY VILLAGE	CA		04/10/2023	2.875	825,908		3,454				1,350,000	04/15/2021
6601204479		JACKSONVILLE	FL		04/10/2023	0.000	12,743		691				80,000	12/15/2004
6600011396		JACKSONVILLE	FL		04/10/2023	0.000	6,376		522				255,000	09/12/2002
8017141702		MIAMI GARDENS	FL		07/14/2023	4.125	154,647		449				208,550	01/09/2018
6601482497		SEATTLE	WA		07/14/2023	2.625	208,915		2,753				1,085,000	04/30/2013
6601750455		LOS ALAMITOS	CA		04/10/2023	3.500	787,412		2,676				1,544,000	04/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8201299664		MIAMI BEACH	FL		07/14/2023	4.625	191,285		402				240,000	03/01/2022
6601201996		ATLANTIC BEACH	FL		04/10/2023	0.000	12,381		558				332,000	04/05/2022
6601475137		ORO VALLEY	AZ		04/10/2023	3.125	294,275		2,736				900,000	11/18/2015
6600845223		TUCSON	AZ		04/10/2023	3.625	359,975		2,183				1,410,000	09/05/2019
6602683044		CLAYTON	CA		04/10/2023	3.125	522,876		2,057				1,085,000	05/27/2021
EB1784003927		SAN JOSE	CA		06/24/2016	3.500	858,015		361				1,300,000	06/24/2016
EB1351005094		NEW YORK	NY		06/24/2016	3.750	846,779		22				1,445,000	06/24/2016
EB1351003762		SOUTH ORANGE	NJ		10/09/2015	3.625	481,163		136				745,000	10/09/2015
PH7132483319		KELLER	TX		01/16/2015	4.250	726,067		(268)				1,095,000	01/16/2015
6602684364		SEATTLE	WA		07/14/2023	3.000	740,017		2,250				1,200,000	06/09/2021
6602699321		EUGENE	OR		07/14/2023	3.125	516,026		1,533				840,000	09/01/2021
6601225524		JACKSONVILLE	FL		04/10/2023	0.000	27,655		677				80,000	04/10/2008
6602685346		CHICAGO	IL		04/10/2023	3.000	742,297		3,068				1,365,000	03/01/2021
6600026485		JACKSONVILLE	FL		04/10/2023	0.000	2,212		346				53,072	12/01/2000
6602687599		DENVER	CO		07/14/2023	3.250	481,003		1,353				818,000	06/01/2021
6602679018		BEND	OR		07/14/2023	3.125	450,106		1,349				1,125,000	05/07/2021
8200999063		JACKSONVILLE	FL		07/14/2023	3.750	196,776		515				260,092	02/09/2022
6602675909		PARKLAND	FL		04/10/2023	2.750	633,292		2,913				2,250,000	02/24/2021
6601274407		BRENTWOOD	CA		04/10/2023	2.500	170,563		2,250				720,000	11/08/2021
PH7131930971		PHILADELPHIA	PA		10/24/2014	4.179	371,253		(15)				570,000	10/24/2014
6602696632		SAN RAMON	CA		04/10/2023	3.000	1,100,034		4,358				1,725,000	07/01/2021
6602701168		GLEN RIDGE	NJ		07/14/2023	3.000	741,859		2,247				1,219,000	05/01/2021
6601827501		BOULDER	CO		07/14/2023	2.875	1,365,649		4,357				2,250,000	02/05/2021
PEB1785004746		SAN JOSE	CA		11/18/2016	3.750	551,705		(199)				964,000	11/18/2016
6601696815		REDWOOD CITY	CA		04/10/2023	3.375	996,804		3,809				2,030,000	03/17/2020
6600985284		GILBERT	AZ		04/10/2023	4.000	571,484		1,878				1,298,000	04/21/2021
6600025479		JACKSONVILLE	FL		04/10/2023	0.000	2,058		317				45,600	07/12/2000
6601720391		HOLMES BEACH	FL		04/10/2023	3.500	625,897		2,151				975,000	02/11/2021
8198767220		MIAMI	FL		07/14/2023	3.250	262,395		802				351,490	08/27/2021
6601487223		KATONAH	NY		04/10/2023	3.250	211,220		2,909				710,000	02/26/2015
6601479535		BLOOMFIELD TOWNSHIP	MI		04/10/2023	3.250	283,295		2,270				739,000	09/22/2016
8022668278		CAPE CORAL	FL		07/14/2023	4.875	140,779		357				232,800	01/29/2019
8201121397		HIALEAH	FL		07/14/2023	4.375	364,650		821				485,344	02/18/2022
6602705417		COPPER MOUNTAIN	CO		07/14/2023	3.875	664,879		1,554				1,105,000	11/01/2021
6601224345		JACKSONVILLE	FL		04/10/2023	0.000	20,296		564				80,000	06/29/2006
6600865122		AUSTIN	TX		07/14/2023	3.625	71,402		278				170,000	05/15/2013
6601204032		JACKSONVILLE	FL		04/10/2023	0.000	7,789		585				80,000	06/30/2004
6602684299		CEDAR PARK	TX		07/14/2023	2.875	247,143		776				850,000	06/07/2021
6602696061		PARK CITY	UT		07/14/2023	3.250	703,125		1,978				1,700,000	06/01/2021
6600591447		ATLANTIC BEACH	FL		04/10/2023	3.875	382,119		2,681				1,035,000	01/19/2019
PH7133827191		MANHASSET	NY		08/07/2015	4.089	661,751		(110)				1,145,000	08/07/2015
6601819912		SANTA FE	NM		04/10/2023	3.250	671,196		2,691				1,150,000	11/06/2020
300000023		NORTH FORT MYERS	FL		07/14/2023	0.000	15,416		373				51,000	09/06/2013
6601816777		OXNARD	CA		04/10/2023	3.375	848,987		3,072				1,515,000	11/04/2020
PH7134275929		FREMONT	CA		10/29/2015	4.275	457,734		(50)				885,000	10/29/2015
6602705920		EDEN PRAIRIE	MN		04/10/2023	3.250	674,557		2,447				1,000,000	11/04/2021
6602671494		PLANO	TX		07/14/2023	2.990	231,127		1,623				684,500	09/17/2016
6602695600		LOS ANGELES	CA		04/10/2023	3.375	1,574,202		5,602				2,435,000	07/01/2021
6600793803		CAMBRIDGE	MA		04/10/2023	3.625	659,562		2,406				1,500,000	01/06/2020
6601698332		IRVINGTON	NY		04/10/2023	3.875	566,084		2,094				1,075,000	06/14/2017
PEB1789005670		LOS ALTOS	CA		03/21/2018	4.125	576,247		197				3,300,000	03/21/2018
PEB1596053852		FORT LAUDERDALE	FL		11/18/2016	3.990	614,571		(479)				1,100,000	11/18/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602672708		LAKEHILLS	TX		07/14/2023	4.250	155,834		666				345,000	12/16/2014
8198828035		MIAMI	FL		07/14/2023	3.250	253,147		777				346,991	08/30/2021
8198982510		SAINT PETERSBURG	FL		07/14/2023	3.375	180,517		532				240,000	09/10/2021
PH7134162812		REDMOND	WA		08/21/2015	3.982	496,369		(16)				800,000	08/21/2015
6601742932		NEW YORK	NY		04/10/2023	3.125	733,742		2,901				1,170,000	05/04/2021
6602710839		LONG BEACH	CA		04/10/2023	3.375	747,528		2,575				1,750,000	01/15/2022
6601825356		SCOTTSDALE	AZ		04/10/2023	3.375	517,481		1,865				1,429,000	11/30/2020
6602672807		HIGHLAND PARK	TX		07/14/2023	3.125	227,079		2,287				2,000,000	12/19/2014
6602711852		SCOTTSDALE	AZ		04/10/2023	3.875	589,210		1,724				785,000	01/10/2022
6602705706		LONG GROVE	IL		04/10/2023	4.375	985,987		2,542				1,325,000	10/01/2021
6602695808		RIVER FOREST	IL		04/10/2023	3.000	461,448		1,835				725,000	06/01/2021
6602680842		ALEXANDRIA	VA		04/10/2023	2.875	1,132,260		4,783				2,075,000	04/26/2021
3373136660		LEHIGH ACRES	FL		07/14/2023	4.125	91,277		187				112,000	03/28/2017
505413008		BOYNTON BEACH	FL		07/14/2023	2.875	82,732		273				190,016	10/02/2020
8198919266		MIAMI	FL		07/14/2023	3.500	306,702		875				414,000	09/08/2021
6601472191		FORT WORTH	TX		07/14/2023	3.625	255,575		1,940				945,000	07/27/2015
6602692318		DAPHNE	AL		07/14/2023	2.750	603,154		2,800				1,625,000	06/18/2021
6602699339		QUOGUE	NY		04/10/2023	3.250	901,004		3,336				1,500,000	05/01/2021
8201217955		FORT MYERS	FL		07/14/2023	3.750	246,863		647				456,001	02/23/2022
6601488346		CAMBRIDGE	MA		04/10/2023	3.125	33,105		852				352,000	01/21/2016
6601482752		TIMNATH	CO		07/14/2023	3.125	229,733		2,971				1,160,000	12/11/2012
6600792557		MOUNTAIN HOUSE	CA		04/10/2023	3.750	281,170		1,993				730,000	08/20/2019
6601486514		GERMANTOWN	TN		04/10/2023	2.990	373,894		4,040				1,225,000	04/03/2015
6601204149		JACKSONVILLE	FL		04/10/2023	0.000	9,621		557				80,000	08/26/2004
6600026923		JACKSONVILLE	FL		04/10/2023	0.000	3,931		444				59,510	06/14/2001
6601686238		SUDBURY	MA		04/10/2023	3.375	151,302		2,538				875,000	04/27/2012
6602692086		HILLSBORO	OR		07/14/2023	2.990	177,624		759				425,000	05/21/2021
6602678465		PORT ARANSAS	TX		07/14/2023	2.875	471,909		1,547				860,000	04/27/2021
6601733428		BEDFORD	NY		04/10/2023	2.875	486,053		2,717				875,000	03/12/2021
6600934555		DALLAS	TX		07/14/2023	3.875	686,225		1,697				1,110,000	08/31/2020
6602678903		SAN MATEO	CA		04/10/2023	3.125	715,680		2,789				2,195,000	04/08/2021
6601681080		BARDONIA	NY		04/10/2023	2.375	8,348		499				400,000	06/07/2013
6601471185		BETHESDA	MD		07/14/2023	2.500	584,140		2,880				1,600,000	11/09/2021
6602678374		HOUSTON	TX		07/14/2023	3.000	683,976		2,095				1,070,000	03/15/2021
6601685198		GREAT NECK	NY		04/10/2023	4.000	214,909		3,907				1,540,000	06/08/2011
6600681347		ORANGE PARK	FL		04/10/2023	4.875	104,026		368				169,000	12/16/2016
6601469221		ATLANTIC BEACH	FL		04/10/2023	0.000	41,596		549				142,400	02/24/2016
6600606336		SAN DIEGO	CA		04/10/2023	3.125	502,349		2,304				2,800,000	08/05/2022
6602696772		POMPANO BEACH	FL		04/10/2023	3.250	967,343		3,544				2,250,000	06/01/2021
6600092446		LOCUST VALLEY	NY		04/10/2023	2.500	537,601		7,092				2,070,250	08/20/2021
6602685494		BOULDER	CO		07/14/2023	3.375	617,348		1,688				990,000	06/01/2021
8195320871		PEMBROKE PINES	FL		07/14/2023	2.875	219,764		770				312,000	02/25/2021
505339788		HOLLYWOOD	FL		07/14/2023	2.875	80,848		508				275,000	06/29/2020
6602686187		LOS ANGELES	CA		04/10/2023	2.875	687,379		2,966				2,500,000	03/18/2021
6601224881		JACKSONVILLE	FL		04/10/2023	0.000	21,304		541				80,000	03/23/2007
108705898		Plantation	FL		07/14/2023	5.000	39,806		193				100,000	03/22/2018
8202139909		RIVIERA BEACH	FL		07/14/2023	5.250	332,755		577				407,000	05/27/2022
6601745794		HARRISON	NY		04/10/2023	3.125	987,998		3,786				2,200,000	02/23/2021
6602702687		OAKLAND	CA		04/10/2023	2.875	699,363		2,862				1,100,000	10/01/2021
6601204511		JACKSONVILLE	FL		04/10/2023	0.000	9,487		495				80,000	03/08/2005
6602682954		NEWARK	CA		04/10/2023	3.250	1,046,018		3,847				1,625,000	06/08/2021
PEB1789004768		MENLO PARK	CA		11/18/2016	3.625	806,604		(134)				2,680,000	11/18/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600729443		JACKSONVILLE	FL		04/10/2023	4.125	389,878		1,213				620,000	03/03/2019
6602702331		LOS ANGELES	CA		04/10/2023	3.625	971,197		3,120				1,640,000	10/01/2021
6602676121		CHICAGO	IL		04/10/2023	2.625	744,211		3,428				1,725,000	03/12/2021
504670316		FORT LAUDERDALE	FL		07/14/2023	4.750	97,412		237				128,000	03/13/2017
6600542291		TELLURIDE	CO		07/14/2023	3.750	318,047		1,082				625,000	03/04/2015
6602677301		AUSTIN	TX		07/14/2023	2.750	589,881		3,212				1,073,000	03/05/2021
6600926981		SAN JOSE	CA		04/10/2023	4.000	399,534		1,243				1,082,000	08/16/2019
6601713370		WASHINGTON	DC		04/10/2023	3.500	777,514		2,673				1,200,000	01/21/2021
6600490632		MIAMI	FL		04/10/2023	3.250	596,945		2,273				1,060,000	07/20/2020
8195099383		FORT LAUDERDALE	FL		07/14/2023	2.875	210,247		751				319,000	02/18/2021
6602673953		OLMOS PARK	TX		07/14/2023	2.625	526,898		2,582				1,885,000	01/11/2021
505167640		RIVIERA BEACH	FL		07/14/2023	4.625	128,111		278				261,025	01/22/2020
6602683952		BONSALL	CA		04/10/2023	3.000	951,024		3,809				1,620,000	05/26/2021
6602694967		SANTA ANA	CA		04/10/2023	3.000	763,777		3,037				1,200,000	07/01/2021
6600676446		JACKSONVILLE	FL		04/10/2023	0.000	27,712		590				185,000	11/29/2022
6600915349		GLENDALE	CA		04/10/2023	4.500	535,612		1,711				875,000	11/29/2016
8195005206		MIAMI	FL		07/14/2023	2.990	268,388		909				465,002	02/05/2021
6601680496		HOWARD BEACH	NY		04/10/2023	3.625	49,524		1,014				765,000	05/16/2011
EB1596051479		THOUSAND OAKS	CA		10/12/2016	4.375	783,678		(763)				1,180,000	10/12/2016
6600935099		CHINO HILLS	CA		04/10/2023	3.375	535,814		1,998				850,000	07/31/2020
6600569930		OAKLAND GARDENS	NY		04/10/2023	4.250	555,196		2,004				955,000	03/05/2019
6601816702		SPRING	TX		07/14/2023	3.250	532,286		1,554				870,000	12/22/2020
3371374714		Bonita Springs	FL		07/14/2023	3.500	51,917		324				101,967	03/03/2017
6601485318		LAKE FOREST	IL		04/10/2023	3.500	268,539		2,578				765,000	01/05/2015
6602704626		CENTENNIAL	CO		07/14/2023	3.250	545,710		1,518				1,156,500	10/22/2021
EB1400003749		CAVE CREEK	AZ		08/19/2016	3.625	440,129		18				708,000	08/19/2016
6602684349		SEATTLE	WA		07/14/2023	3.125	830,527		2,430				1,340,000	06/14/2021
6601486712		SCOTTSDALE	AZ		04/10/2023	2.875	308,912		3,281				1,255,000	05/05/2015
6601825372		EDMOND	OK		04/10/2023	3.500	699,674		2,940				1,212,500	12/03/2020
6601483735		SEATTLE	WA		07/14/2023	3.000	262,213		3,405				1,320,000	01/18/2013
PEB1540095376		COOPER CITY	FL		08/14/2017	4.000	260,508		(200)				717,000	08/14/2017
6602696954		PASADENA	CA		04/10/2023	3.000	519,724		2,059				820,000	07/01/2021
6602685536		TUCSON	AZ		04/10/2023	2.750	657,613		2,864				1,125,000	04/01/2021
6602692201		MONROE	WA		07/14/2023	3.125	122,485		508				455,000	06/15/2021
6602698695		HAYWARD	CA		04/10/2023	2.990	1,021,404		4,089				1,649,977	06/01/2021
6601473272		PARKLAND	FL		04/10/2023	3.375	128,007		2,086				724,900	09/06/2015
6602692599		SAN MATEO	CA		04/10/2023	2.875	1,000,960		5,557				2,575,000	05/15/2021
6601825091		BOULDER	CO		07/14/2023	2.990	867,685		2,685				1,962,000	01/11/2021
PH7133741137		MEDFORD	NJ		08/21/2015	4.000	390,172		(88)				585,000	08/21/2015
EB1541039282		ARCADIA	OK		10/09/2015	4.625	1,322,350		(564)				2,950,611	12/31/2022
3375659718		JACKSONVILLE	FL		07/14/2023	3.990	47,051		298				80,400	04/15/2017
6602675743		FORT WORTH	TX		07/14/2023	3.000	406,776		1,265				693,000	09/24/2020
6602704741		CAPE CORAL	FL		04/10/2023	3.750	606,197		1,875				915,000	09/24/2021
6600582164		MORRIS PLAINS	NJ		07/14/2023	3.875	334,602		1,076				640,000	08/14/2015
6600795493		SARASOTA	FL		04/10/2023	3.625	871,656		2,964				1,600,000	08/25/2020
6601711143		VANCOUVER	WA		07/14/2023	2.990	482,364		1,492				840,000	02/19/2021
6601687384		BROOKLINE	MA		04/10/2023	3.125	108,404		2,805				1,440,000	09/19/2012
6601018135		LOS ANGELES	CA		04/10/2023	3.625	787,127		3,372				1,500,000	04/07/2022
6601698043		NEW YORK	NY		04/10/2023	3.750	470,403		2,133				1,375,000	07/27/2017
504674232		BOYNTON BEACH	FL		07/14/2023	4.375	61,442		165				82,500	03/16/2017
EB1789004889		REDWOOD CITY	CA		12/16/2016	3.375	243,269		15				1,673,000	12/16/2016
6601752709		BROOKLYN	NY		04/10/2023	3.125	650,156		2,483				3,100,000	03/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600839135		PROSPECT	KY		04/10/2023	4.125	350,336		1,747				1,300,000	11/30/2018
3362440544		Boca Raton	FL		07/14/2023	4.375	46,893		138				108,567	10/05/2016
6601699645		AUSTIN	TX		07/14/2023	3.250	417,162		1,248				850,000	02/10/2020
6601485045		RENO	NV		04/10/2023	3.625	86,803		1,892				835,000	10/24/2014
PEB1540095676		BROOKLYN	NY		11/17/2017	4.000	1,062,384		(252)				3,000,000	11/17/2017
6602681212		SAINT LOUIS	MO		04/10/2023	3.375	552,356		1,973				875,000	05/17/2021
6602695378		LITTLETON	CO		07/14/2023	3.250	561,279		1,583				1,222,000	07/01/2021
6601483636		LAFAYETTE	CA		04/10/2023	3.000	252,854		4,872				1,570,000	12/07/2012
PEB1369003269		LONGBOAT KEY	FL		11/18/2016	3.750	557,719		(202)				1,300,000	11/18/2016
6602702067		NOVATO	CA		04/10/2023	3.500	902,060		3,019				1,620,000	09/01/2021
6600847922		ST PETERSBURG	FL		04/10/2023	4.125	489,674		1,434				750,000	12/10/2019
6600871468		WALPOLE	MA		04/10/2023	5.625	185,163		701				365,000	11/03/2020
6602681139		WESTLAKE VILLAGE	CA		04/10/2023	3.000	633,291		2,541				1,002,000	05/18/2021
6602684836		BAY SHORE	NY		04/10/2023	2.500	870,280		5,305				1,470,000	04/08/2021
6601747063		SHERMAN OAKS	CA		04/10/2023	3.375	915,423		3,483				2,200,000	04/22/2021
6602701648		MILPITAS	CA		04/10/2023	3.125	922,284		3,510				1,510,000	07/01/2021
6601709550		GLEN HEAD	NY		04/10/2023	3.125	870,874		3,401				1,375,000	12/04/2020
3359796248		Boca Raton	FL		07/14/2023	2.990	49,691		356				120,826	08/22/2016
6601673459		SAN ANTONIO	TX		07/14/2023	3.875	338,590		1,793				760,000	12/05/2017
8196740794		HOLLYWOOD	FL		07/14/2023	3.250	229,460		706				315,000	06/23/2021
6601699876		OCEAN CITY	NJ		07/14/2023	3.750	726,591		1,900				934,400	03/09/2020
6601204164		JACKSONVILLE	FL		04/10/2023	0.000	8,397		549				80,000	08/26/2004
8195330605		ROYAL PALM BEACH	FL		07/14/2023	2.999	95,129		317				158,000	03/19/2021
6601719336		SAN DIEGO	CA		04/10/2023	2.990	647,008		2,619				1,300,000	01/08/2021
6601679506		ENGLEWOOD	CO		07/14/2023	3.750	116,684		1,808				925,000	11/14/2011
6602699131		FRIDAY HARBOR	WA		07/14/2023	3.000	728,589		2,182				1,650,000	08/01/2021
6601729905		BAINBRIDGE ISLAND	WA		07/14/2023	3.750	682,666		1,705				1,125,000	04/20/2021
EB1367014513		VISTA	CA		10/12/2016	3.500	495,759		225				1,400,000	10/12/2016
6602677160		BOERNE	TX		07/14/2023	2.875	438,300		1,394				8,450,000	03/25/2021
6602691765		CLARKSBORO	NJ		07/14/2023	3.875	114,713		412				211,000	04/08/2021
6601469346		ATLANTIC BEACH	FL		04/10/2023	0.000	40,716		640				138,400	07/29/2016
6602698356		SAN FRANCISCO	CA		04/10/2023	2.875	1,021,530		4,210				2,150,000	07/01/2021
6602681253		BEND	OR		07/14/2023	3.125	541,781		1,591				885,000	05/26/2021
6602684190		CLE ELUM	WA		07/14/2023	3.250	849,370		2,398				1,360,000	05/29/2021
8195247893		PINELLAS PARK	FL		07/14/2023	2.500	74,661		475				209,500	02/19/2021
6602711423		SANTA CRUZ	CA		04/10/2023	3.625	650,632		2,059				1,880,000	02/04/2022
6602687102		SAN JOSE	CA		04/10/2023	3.875	694,976		2,098				1,050,000	05/24/2021
6600849746		AURORA	CO		07/14/2023	3.750	586,769		1,528				941,500	04/16/2020
6600598053		NEWTON	MA		04/10/2023	4.375	406,876		1,215				728,000	12/04/2021
6601725259		NEW YORK	NY		04/10/2023	3.500	1,119,693		3,834				1,770,000	02/17/2021
6601816835		KIRKLAND	WA		07/14/2023	3.375	1,628,681		4,583				2,825,000	12/21/2020
6601693325		KINGSTON	WA		07/14/2023	3.500	453,909		1,271				1,200,000	03/20/2020
6601818435		GREAT FALLS	MT		04/10/2023	3.375	429,872		2,228				720,000	08/19/2020
6601286732		LEHIGH ACRES	FL		04/10/2023	5.000	210,457		(627)				176,000	07/03/2020
6602687029		ENCINITAS	CA		04/10/2023	3.250	897,834		3,326				1,400,000	03/08/2021
6601827444		BROOKLYN	NY		04/10/2023	3.250	713,975		2,665				2,200,000	11/03/2020
6602705128		FLOWER MOUND	TX		07/14/2023	3.375	481,196		1,289				765,000	10/27/2021
6602688936		HIGHLAND PARK	IL		04/10/2023	2.875	604,169		2,526				1,525,000	04/12/2021
6601482174		SYOSSET	NY		04/10/2023	3.000	204,472		5,064				2,100,000	02/04/2013
6601204297		JACKSONVILLE	FL		04/10/2023	0.000	10,119		581				80,000	09/29/2004
98539935		NAPLES	FL		07/14/2023	4.500	43,986		165				68,250	03/30/2017
6602698307		MOUNTAIN HOUSE	CA		04/10/2023	3.250	655,077		2,409				1,018,000	05/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602687060		NEWPORT BEACH	CA		04/10/2023	3.250	970,880		3,602				2,550,000	04/20/2021
6601224410		JACKSONVILLE	FL		04/10/2023	0.000	19,474		533				80,000	07/13/2006
6601680579		NEW YORK	NY		04/10/2023	2.875	232,219		4,488				2,200,000	08/20/2013
8195351207		DEERFIELD BEACH	FL		07/14/2023	3.125	290,054		944				460,271	02/16/2021
PH7134457956		RALEIGH	NC		09/18/2015	4.047	486,805		(26)				738,000	09/18/2015
8202925826		GREENACRES	FL		07/14/2023	5.625	241,113		367				290,000	08/22/2022
6600581117		AVENEL	NJ		07/14/2023	4.000	161,666		515				265,000	01/04/2021
6601679407		NEW YORK	NY		04/10/2023	3.000	230,677		3,312				1,060,000	07/01/2013
6602696368		OAKLAND	CA		04/10/2023	3.000	795,596		3,172				1,250,000	07/01/2021
6602678358		CENTENNIAL	CO		07/14/2023	3.125	562,473		1,692				920,000	05/07/2021
8199155907		WEST PALM BCH	FL		07/14/2023	3.250	276,718		842				370,000	09/21/2021
6602689405		BOULDER	CO		07/14/2023	3.000	529,175		1,603				1,450,000	06/11/2021
8201100840		JACKSONVILLE	FL		07/14/2023	4.375	183,152		411				250,000	03/18/2022
6602699966		GOLDEN	CO		07/14/2023	2.875	864,551		2,661				1,422,000	09/01/2021
6601682351		HOUSTON	TX		07/14/2023	4.000	115,439		2,294				950,000	01/18/2011
6602694793		DALLAS	TX		07/14/2023	3.250	692,175		1,947				1,220,000	07/01/2021
6600026626		JACKSONVILLE	FL		04/10/2023	0.000	3,661		440				59,687	03/29/2001
6601685891		WELLESLEY HILLS	MA		04/10/2023	3.125	231,473		3,589				1,548,000	11/16/2012
6600849886		SOUTHLAKE	TX		07/14/2023	3.500	1,152,074		3,226				2,100,000	03/16/2020
PEB1540094529		COROLLA	NC		11/18/2016	4.125	492,819		(322)				1,355,000	11/18/2016
105836936		Lantana	FL		07/14/2023	4.375	97,848		273				205,000	01/11/2018
8197122991		WEST PALM BEACH	FL		07/14/2023	3.625	136,873		384				185,000	05/28/2021
8202611899		SUNRISE	FL		07/14/2023	5.250	69,881		119				110,000	09/02/2022
6601481895		STUDIO CITY	CA		04/10/2023	3.125	482,868		6,978				2,400,000	03/20/2013
3372804289		Saint Petersburg	FL		07/14/2023	4.125	41,596		216				78,562	03/08/2017
8199509757		SEMINOLE	FL		07/14/2023	3.375	300,898		887				485,000	10/08/2021
8195224693		DAVIE	FL		07/14/2023	2.990	184,993		620				308,000	02/22/2021
6602700806		PORT ORCHARD	WA		07/14/2023	3.250	551,765		1,535				877,000	10/01/2021
6601022756		FULLERTON	CA		04/10/2023	4.625	292,776		1,081				560,000	10/08/2014
6601486019		NEW YORK	NY		04/10/2023	3.500	74,492		681				780,000	05/18/2015
8190795822		JACKSONVILLE	FL		07/14/2023	2.875	149,083		574				251,000	09/29/2020
PEB1541040558		OKLAHOMA CITY	OK		11/18/2016	3.875	471,650		(166)				900,000	11/18/2016
6602693738		LOS ANGELES	CA		04/10/2023	3.250	660,450		2,519				1,045,000	04/24/2021
8198902879		FORT MYERS	FL		07/14/2023	3.625	283,138		785				401,856	08/31/2021
8195536336		NAPLES	FL		07/14/2023	2.875	195,152		671				348,000	03/05/2021
6601682278		NASHVILLE	TN		04/10/2023	4.250	151,373		2,836				1,400,000	03/30/2011
6601725390		FRANKLIN	TN		04/10/2023	3.000	727,722		2,925				2,025,000	02/25/2021
6601684126		KINGS POINT	NY		04/10/2023	3.500	172,569		2,916				1,400,000	04/04/2012
PEB1541042494		SEATTLE	WA		01/11/2018	3.990	791,230		(156)				1,121,000	01/11/2018
6601809210		TUCSON	AZ		04/10/2023	2.750	843,153		5,027				1,600,000	09/26/2020
6601204644		JACKSONVILLE	FL		04/10/2023	0.000	9,896		645				164,661	05/31/2023
6601724187		NASHVILLE	TN		04/10/2023	3.000	545,912		2,203				1,775,000	12/16/2020
6600852062		PRESCOTT	AZ		04/10/2023	3.500	559,541		1,976				920,000	07/31/2020
8202239430		BOYNTON BEACH	FL		07/14/2023	4.875	245,217		475				310,000	06/10/2022
6601685396		LEXINGTON	MA		04/10/2023	3.250	56,172		1,919				1,150,000	02/21/2012
6601725333		LAGUNA NIGUEL	CA		04/10/2023	3.125	491,325		1,897				975,000	12/26/2020
PEB1541042840		DAVIDSON	NC		03/21/2018	4.500	673,661		(281)				995,000	03/21/2018
6601748046		ARVADA	CO		07/14/2023	3.375	480,581		2,338				1,033,000	06/21/2021
6601687228		NEW YORK	NY		04/10/2023	3.375	162,740		6,079				2,200,000	08/20/2009
6602691187		KEYSTONE	CO		07/14/2023	2.500	671,186		3,168				1,170,000	06/30/2021
6602710524		BAKERSFIELD	CA		04/10/2023	3.625	235,069		757				380,000	10/08/2021
6601718460		FORT LAUDERDALE	FL		04/10/2023	2.875	1,399,812		9,250				2,500,000	01/04/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1540092407		NEW YORK	NY		10/09/2015	4.000	823,509		(254)				2,250,000	10/09/2015
6601077297		JESSUP	MD		07/14/2023	4.750	347,534		780				470,000	03/02/2018
6600793910		WOODMERE	NY		04/10/2023	3.750	616,594		2,055				1,500,000	01/05/2020
108530049		Cape Coral	FL		07/14/2023	4.750	141,777		381				212,000	12/14/2017
6601727917		BELLAIRE	TX		07/14/2023	2.625	500,547		2,337				1,550,000	04/12/2021
6602700442		LAS VEGAS	NV		04/10/2023	3.375	580,332		2,028				955,000	10/01/2021
6601715318		BOCA RATON	FL		04/10/2023	3.375	741,089		3,639				1,390,000	01/15/2021
505419732		DUNEDIN	FL		07/14/2023	2.750	133,747		483				485,055	10/08/2020
EB1222516505		SAN GABRIEL	CA		12/18/2015	4.125	614,299		(166)				1,531,344	06/01/2022
6602691831		KNOXVILLE	TN		04/10/2023	3.000	152,524		824				246,000	04/05/2021
6602688985		ARCADIA	CA		04/10/2023	2.750	648,446		2,831				1,180,000	02/18/2021
6600028788		JACKSONVILLE	FL		04/10/2023	0.000	2,526		361				51,318	12/06/1999
6601753400		SCOTTSDALE	AZ		04/10/2023	3.990	720,848		2,086				1,105,000	07/17/2021
8194775921		RIVIERA BEACH	FL		07/14/2023	2.750	98,218		356				179,999	03/19/2021
6600773524		COLLEGE POINT	NY		04/10/2023	3.875	157,521		751				550,000	05/21/2013
8194950891		MIAMI GARDENS	FL		07/14/2023	2.990	245,376		825				344,998	02/09/2021
6601735340		LULING	TX		07/14/2023	2.750	204,451		941				655,000	05/05/2021
6602683762		PORTLAND	OR		07/14/2023	3.125	542,765		1,589				1,000,000	06/08/2021
EB1541039760		PITTSBURGH	PA		12/18/2015	4.000	490,962		(134)				742,000	12/18/2015
6602704675		CHELAN	WA		07/14/2023	3.000	484,844		1,442				940,000	10/30/2021
6602702117		EL CERRITO	CA		04/10/2023	3.000	756,156		2,974				1,385,000	09/01/2021
6600849373		REDMOND	WA		07/14/2023	3.250	571,082		2,719				1,050,000	05/08/2020
6601383984		ATLANTIC BEACH	FL		04/10/2023	0.000	18,681		541				105,000	11/18/2011
6602690056		CAMBRIDGE	MA		04/10/2023	2.875	645,652		2,665				1,110,000	08/11/2021
6601492199		SPRINGFIELD	OR		07/14/2023	3.500	260,608		2,315				1,275,000	07/02/2014
EB1789003711		SANTA CRUZ	CA		10/12/2016	3.750	558,372		(154)				1,030,000	10/12/2016
6601823138		BROOKLYN	NY		04/10/2023	3.250	795,605		2,993				2,088,498	11/28/2023
8016946779		HOMESTEAD	FL		07/14/2023	4.500	196,146		498				257,050	12/26/2017
6601024992		HUNTINGTON BEACH	CA		04/10/2023	3.990	910,174		3,231				2,151,000	03/28/2017
6601682088		NEW YORK	NY		04/10/2023	3.625	28,252		523				1,100,000	09/22/2011
6601822866		EDMOND	OK		04/10/2023	3.250	446,324		1,677				728,000	11/27/2020
6601703140		PALM SPRINGS	CA		04/10/2023	2.875	523,053		2,986				970,000	10/26/2020
FR125722053		DANVILLE	CA		11/04/2016	3.500	552,168		67				935,000	11/04/2016
8200764207		LEHIGH ACRES	FL		07/14/2023	2.999	196,069		639				327,299	01/14/2022
6602674399		STILLWATER	MN		04/10/2023	2.750	613,984		2,688				1,650,000	11/23/2020
6602680040		HOUSTON	TX		07/14/2023	2.750	461,608		1,640				1,525,000	04/16/2021
6602689835		BRECKENRIDGE	CO		07/14/2023	3.125	1,553,480		4,527				3,075,000	06/03/2021
8201817157		SOUTH PASADENA	FL		07/14/2023	5.125	130,681		236				259,900	04/29/2022
8007320285		HOLLYWOOD	FL		07/14/2023	4.375	69,398		212				96,375	06/24/2016
6601737239		SNOQUALMIE	WA		07/14/2023	3.375	821,734		2,258				1,375,000	05/17/2021
8201830641		HOMESTEAD	FL		07/14/2023	3.125	375,363		1,163				512,491	04/29/2022
6601716068		NEWTON	MA		04/10/2023	3.125	421,239		1,633				1,278,000	12/28/2020
6601722538		CHICAGO	IL		04/10/2023	3.125	1,077,769		4,245				2,500,000	01/16/2021
6602692839		GALVESTON	TX		07/14/2023	2.625	483,587		2,256				890,000	06/18/2021
6601709691		BOULDER	CO		07/14/2023	2.875	747,705		2,379				1,230,000	02/25/2021
6600925819		DALLAS	TX		07/14/2023	3.875	879,531		2,286				1,450,000	07/16/2021
6601822593		GRANITE BAY	CA		04/10/2023	3.125	522,286		2,039				1,015,000	11/16/2020
505360414		LARGO	FL		07/14/2023	3.500	115,817		316				186,016	08/25/2020
6602674225		KENTFIELD	CA		04/10/2023	2.750	883,745		3,869				2,250,000	02/27/2021
EB1596050604		SAN RAMON	CA		10/09/2015	4.375	1,125,107		(490)				1,675,000	10/09/2015
8195148790		MIAMI	FL		07/14/2023	3.000	270,800		905				547,997	02/08/2021
6601816892		LONG LAKE	MN		04/10/2023	3.250	1,361,332		5,101				2,195,000	10/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8190468463		ST PETERSBURG	FL		07/14/2023	2.625	127,967		481				220,000	08/28/2020
6602679588		RICE	MN		04/10/2023	3.250	910,197		3,347				1,415,000	06/01/2021
6602690122		SAN FRANCISCO	CA		04/10/2023	3.000	515,334		2,057				2,100,000	08/12/2021
6601679183		BROOKLYN	NY		04/10/2023	3.000	370,471		5,511				3,110,000	11/02/2019
6600011677		JACKSONVILLE	FL		04/10/2023	0.000	5,766		471				58,200	12/03/2002
108622077		West Palm Beach	FL		07/14/2023	4.875	40,271		292				138,000	02/21/2018
6602710490		LENEXA	KS		07/14/2023	3.875	602,769		1,387				823,000	02/10/2022
6601714907		EL SEGUNDO	CA		04/10/2023	3.250	737,142		2,828				2,200,000	11/28/2020
6602689157		GLENDORA	CA		04/10/2023	3.250	726,580		2,672				1,500,000	04/16/2021
6602684125		SAN CARLOS	CA		04/10/2023	3.000	853,627		3,406				2,110,000	06/10/2021
6602702653		LA MESA	CA		04/10/2023	3.125	708,729		2,684				1,120,000	09/01/2021
8201051681		LEHIGH ACRES	FL		07/14/2023	4.000	206,164		504				269,611	02/11/2022
EB1171013474		SEATTLE	WA		03/24/2016	4.250	514,136		(335)				970,000	03/24/2016
6601678060		BRADENTON	FL		04/10/2023	2.875	149,475		2,957				820,000	03/13/2000
6602679554		CENTENNIAL	CO		07/14/2023	3.500	481,097		1,296				1,300,000	05/24/2021
6601680454		BROOKLYN	NY		04/10/2023	2.250	4,932		393				495,000	08/08/2013
EB1540093412		CHANTILLY	VA		11/20/2015	3.875	795,195		(281)				1,300,000	11/20/2015
6600924309		SOUTH SAN FRANCISCO	CA		04/10/2023	4.125	244,004		1,167				720,000	05/21/2019
6600852526		SANTA FE	NM		04/10/2023	3.375	487,898		2,535				1,500,000	08/15/2020
6600039066		CHANTILLY	VA		04/10/2023	3.375	569,880		2,116				900,000	05/08/2020
6600849787		NASHVILLE	TN		04/10/2023	3.375	623,124		2,360				1,400,000	04/03/2020
6602676428		MARBLEHEAD	MA		04/10/2023	2.750	580,190		2,531				1,452,000	03/17/2021
6602690544		WESTLAKE VILLAGE	CA		04/10/2023	2.500	1,740,390		8,969				5,150,000	03/23/2021
EB1221062495		JACKSONVILLE BEACH	FL		11/20/2015	3.875	395,538		(141)				619,000	11/20/2015
6602695337		LA QUINTA	CA		04/10/2023	3.375	1,204,382		4,331				2,500,000	03/01/2021
6601471623		SOMERVILLE	MA		04/10/2023	3.000	286,377		3,033				1,270,000	12/05/2015
6601483230		DALLAS	TX		07/14/2023	2.875	425,220		5,764				2,075,000	12/18/2012
6602696343		PARKER	TX		07/14/2023	3.250	821,174		2,301				1,310,000	07/01/2021
6602683119		APACHE JCT	AZ		04/10/2023	3.125	200,138		977				740,000	05/26/2021
8204276908		DEERFIELD BEACH	FL		07/14/2023	5.875	337,773		464				489,000	01/16/2023
8200370372		NORTH LAUDERDALE	FL		07/14/2023	3.125	184,839		677				326,000	12/30/2021
8025140134		BOYNTON BEACH	FL		07/14/2023	4.125	170,410		459				299,987	06/17/2019
6601742650		MONTE SERENO	CA		04/10/2023	3.125	940,035		3,626				2,700,000	05/03/2021
6601818906		MILLSBORO	DE		04/10/2023	3.125	946,438		3,721				1,525,000	11/18/2020
6601203463		JACKSONVILLE	FL		04/10/2023	0.000	8,386		641				80,000	04/12/2021
6601821827		FALLS CHURCH	VA		04/10/2023	2.625	648,872		3,956				1,435,000	10/31/2020
6602673664		LOS ANGELES	CA		04/10/2023	2.625	1,117,841		5,090				1,970,000	02/05/2021
8194028285		BOYNTON BEACH	FL		07/14/2023	2.625	71,478		264				203,001	02/05/2021
6602705144		SANTA CRUZ	CA		04/10/2023	3.125	469,108		1,765				981,000	11/05/2021
6602678119		DENVER	CO		07/14/2023	2.875	563,156		2,052				2,640,000	03/11/2021
505414381		WEST PALM BEACH	FL		07/14/2023	3.250	235,125		711				325,000	10/15/2020
6602700079		WESTLAKE VILLAGE	CA		04/10/2023	3.250	728,178		2,648				1,200,000	09/01/2021
6601488213		NEDERLAND	CO		07/14/2023	3.250	14,819		415				415,000	07/31/2015
6600542374		DEWEY BEACH	DE		04/10/2023	3.500	311,899		2,944				1,200,000	03/19/2015
6600504846		GRANT VALKARIA	FL		04/10/2023	3.875	430,746		1,815				800,000	02/28/2015
8190687577		ST PETERSBURG	FL		07/14/2023	2.625	266,992		998				508,998	10/08/2020
8194955733		FORT MYERS	FL		07/14/2023	2.750	213,073		801				371,242	02/04/2021
6601483982		SEATTLE	WA		07/14/2023	3.250	206,262		2,476				867,000	03/27/2013
6602702323		PLAYA DEL REY	CA		04/10/2023	2.875	777,550		3,280				2,300,000	09/01/2021
6601488254		ONEONTA	NY		04/10/2023	3.250	14,992		437				245,000	08/12/2015
6601697367		MIDLAND	TX		07/14/2023	3.875	531,808		1,341				938,000	03/14/2020
6602678473		AUSTIN	TX		07/14/2023	3.125	1,007,651		3,797				2,600,000	04/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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8197118257		MIAMI	FL		07/14/2023	3.250	214,302		662				350,000	05/28/2021
6600547951		MOUNTAIN VILLAGE	CO		07/14/2023	3.750	814,100		4,157				2,045,000	01/11/2018
8196288502		WEST PALM BEACH	FL		07/14/2023	3.625	116,714		327				154,500	05/28/2021
6601715102		BROOKLYN	NY		04/10/2023	3.250	828,904		3,083				1,300,000	12/28/2020
6602692136		BELLEVUE	NE		04/10/2023	3.000	168,725		903				285,000	05/26/2021
6601675629		ANN ARBOR	MI		04/10/2023	3.625	519,855		2,182				1,200,000	12/05/2016
EB1541040757		FAIRFIELD	CT		12/16/2016	3.750	667,488		(259)				975,000	12/16/2016
6601738179		AUSTIN	TX		07/14/2023	3.375	704,071		1,937				1,125,000	04/29/2021
8201254626		WEST PALM BEACH	FL		07/14/2023	3.625	119,118		325				184,999	02/25/2022
EB1216002934		CORAL GABLES	FL		06/24/2016	3.750	349,900		9				528,000	06/24/2016
6601224782		JACKSONVILLE	FL		04/10/2023	0.000	15,430		638				75,779	01/16/2007
6600679200		JACKSONVILLE	FL		04/10/2023	0.000	37,447		793				107,200	07/02/2015
FR125727854		NEEDHAM	MA		11/04/2016	3.100	244,960		94				860,000	11/04/2016
6601696401		SHERMAN OAKS AREA	CA		04/10/2023	3.750	616,654		2,588				1,210,000	04/03/2020
6602700905		MORGAN HILL	CA		04/10/2023	2.990	697,264		2,761				1,475,000	09/01/2021
6601223958		JACKSONVILLE	FL		04/10/2023	0.000	10,428		517				62,174	01/26/2006
6602698091		SEATTLE	WA		07/14/2023	2.875	1,074,048		3,342				1,770,000	08/01/2021
6601725218		EDWARDS	CO		07/14/2023	3.125	927,374		2,734				3,755,000	04/06/2021
EB1541039816		TELLURIDE	CO		12/18/2015	4.250	474,603		(413)				1,250,000	12/18/2015
6601749440		BRENTWOOD	TN		04/10/2023	3.375	591,236		2,098				915,000	04/21/2021
6601680546		BROOKLYN	NY		04/10/2023	4.125	113,817		2,299				1,450,000	12/31/2010
8201218066		FORT MYERS	FL		07/14/2023	3.750	260,797		683				410,000	02/25/2022
6602673797		SAN DIEGO	CA		04/10/2023	2.750	826,936		3,620				2,350,000	01/19/2021
6601468892		JACKSONVILLE	FL		04/10/2023	0.000	34,545		585				78,000	11/21/2014
6601680348		BROOKLYN	NY		04/10/2023	3.125	55,504		1,579				675,000	03/22/2013
6601811760		OAK PARK	IL		04/10/2023	3.125	588,029		2,340				955,000	07/30/2020
6602679224		AVALON	NJ		07/14/2023	3.250	786,695		2,532				2,400,000	05/21/2021
6601488767		NEW YORK	NY		04/10/2023	3.250	429,864		4,112				1,900,000	06/17/2015
113046908		Coconut Creek	FL		07/14/2023	5.375	88,544		183				115,000	08/28/2018
6601679639		LIVINGSTON	NJ		07/14/2023	3.125	194,392		1,286				455,000	12/22/2016
6602691906		ROUND ROCK	TX		07/14/2023	2.750	134,323		626				390,000	03/31/2021
6602695774		SAN DIEGO	CA		04/10/2023	3.875	853,572		2,569				1,423,000	03/01/2021
6601203844		JACKSONVILLE	FL		04/10/2023	0.000	195		77				80,000	05/13/2004
8201598548		PALM SPRINGS	FL		07/14/2023	4.500	350,128		756				475,000	04/01/2022
6602705748		ZIONSVILLE	IN		04/10/2023	4.250	958,998		2,541				1,260,500	11/17/2021
6600107806		DOBBS FERRY	NY		04/10/2023	3.250	702,614		3,404				810,000	06/18/2021
8195239607		OAKLAND PARK	FL		07/14/2023	2.625	288,261		1,060				435,000	02/26/2021
6600026360		JACKSONVILLE	FL		04/10/2023	0.000	2,617		373				51,800	10/25/2000
6601673327		CHICAGO	IL		04/10/2023	3.375	298,022		2,082				1,225,000	08/10/2017
8201207124		JACKSONVILLE	FL		07/14/2023	3.875	248,065		629				344,492	02/28/2022
6601708594		FAIRVIEW	TX		07/14/2023	2.875	641,883		2,962				1,350,000	01/27/2021
6601009845		CAPE GIRARDEAU	MO		04/10/2023	3.375	457,945		2,270				1,150,000	08/13/2020
6601754119		BROOKLYN	NY		04/10/2023	3.250	901,287		3,290				3,630,000	04/08/2021
6602696160		LAGUNA HILLS	CA		04/10/2023	3.000	1,039,830		4,159				1,666,000	07/01/2021
6602701218		EASTVALE	CA		04/10/2023	2.875	519,476		2,141				850,000	06/01/2021
6602698737		HENDERSON	NV		04/10/2023	3.250	551,200		2,019				855,000	07/01/2021
6602696459		SUNNYVALE	CA		04/10/2023	3.000	1,082,017		4,302				1,755,000	07/01/2021
6602674175		DALLAS	TX		07/14/2023	2.625	558,906		1,966				1,920,000	03/12/2021
6600107194		BROOKLYN	NY		04/10/2023	4.375	554,615		1,604				915,000	02/15/2019
6601483362		CHEVY CHASE	MD		07/14/2023	2.875	214,852		2,637				2,025,000	05/17/2013
6602687862		RIVERSIDE	CA		04/10/2023	3.500	526,725		1,786				1,075,000	08/06/2021
6602676030		FREMONT	CA		04/10/2023	2.750	721,560		3,168				2,446,888	02/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600667726		SCOTTSDALE	AZ		04/10/2023	3.875	158,369		610				595,786	05/31/2023
6602701739		CLAYTON	CA		04/10/2023	3.250	775,252		2,834				1,465,000	08/01/2021
6601482802		DALLAS	TX		07/14/2023	3.250	553,371		7,155				2,800,000	11/19/2012
6601804690		SEATTLE	WA		07/14/2023	3.500	511,475		1,387				820,000	11/20/2020
6601286310		POCATELLO	ID		04/10/2023	7.000	45,052		86				70,000	07/27/2007
6601823435		DENVER	CO		07/14/2023	3.250	694,711		2,007				1,201,000	12/14/2020
6601224717		JACKSONVILLE	FL		04/10/2023	0.000	14,857		653				80,000	11/30/2006
6600851817		SCOTTSDALE	AZ		04/10/2023	3.500	778,619		2,739				1,235,000	07/21/2020
6602682020		REDMOND	WA		07/14/2023	3.250	880,837		2,510				1,417,000	05/28/2021
3367203593		Lake Worth	FL		07/14/2023	4.625	121,497		194				146,300	05/12/2017
6601726133		WEST LINN	OR		07/14/2023	3.250	585,500		1,666				941,000	04/05/2021
6602688902		EAGLE	ID		04/10/2023	2.625	1,112,173		5,020				2,100,000	01/21/2021
6602704865		PORTLAND	OR		07/14/2023	3.375	519,466		1,400				784,000	10/21/2021
6600679606		JACKSONVILLE	FL		04/10/2023	0.000	43,798		699				107,000	04/29/2016
6602677020		TALLAHASSEE	FL		04/10/2023	2.750	567,660		4,977				2,300,000	02/19/2021
6600838293		SEGUIN	TX		07/14/2023	4.000	250,247		655				393,000	06/10/2021
6601487827		CORONA	CA		04/10/2023	3.500	236,506		2,879				849,000	11/25/2014
6602671445		PLEASANTON	CA		04/10/2023	2.875	500,451		5,110				1,620,000	10/08/2016
6602706506		LITTLETON	CO		07/14/2023	3.000	789,946		3,207				1,330,000	01/31/2022
6601746446		GOLETA	CA		04/10/2023	3.750	1,037,980		3,248				1,800,000	04/28/2021
6602698992		POWAY	CA		04/10/2023	3.000	916,706		3,631				1,575,000	08/01/2021
PEB1216003388		DAVIE	FL		11/18/2016	3.625	434,704		45				650,000	11/18/2016
6602696798		AUSTIN	TX		07/14/2023	3.000	849,563		2,564				1,550,000	07/01/2021
6602675453		POWAY	CA		04/10/2023	3.875	740,001		2,236				1,000,000	04/21/2021
8197374544		HOMESTEAD	FL		07/14/2023	2.750	210,728		740				320,000	06/04/2021
6602701721		GRANITE BAY	CA		04/10/2023	3.375	1,071,122		3,963				1,760,000	08/01/2021
EB1351003676		NEW YORK	NY		11/20/2015	3.750	355,789		94				580,000	11/20/2015
6602683572		SAN JOSE	CA		04/10/2023	3.375	828,447		2,932				1,280,000	06/03/2021
PEB1215003188		AVENTURA	FL		11/18/2016	3.750	394,125		(67)				670,000	11/18/2016
6601483651		SACRAMENTO	CA		04/10/2023	3.125	280,032		4,190				1,600,000	01/21/2013
6602683887		SANTA CRUZ	CA		04/10/2023	3.000	857,597		3,422				1,350,000	06/07/2021
8200989153		LAUDERHILL	FL		07/14/2023	4.250	148,962		350				246,160	02/03/2022
6602252345		PHOENIX	AZ		04/10/2023	3.500	489,750		2,418				1,000,000	02/21/2022
6602679521		OLYMPIA	WA		07/14/2023	3.500	693,571		1,838				1,100,000	05/06/2021
6602704287		TAMPA	FL		04/10/2023	3.375	926,479		3,337				1,552,000	07/29/2021
6601681411		NEW YORK	NY		04/10/2023	3.375	327,385		5,071				4,949,421	05/31/2023
6601697052		SALT LAKE CITY	UT		07/14/2023	3.500	475,871		1,327				1,800,000	03/05/2020
6600795618		SAN MARTIN	CA		04/10/2023	3.250	1,014,482		3,845				1,630,000	10/02/2020
6601685404		HASTINGS-ON-HUDSON	NY		04/10/2023	2.875	249,141		2,181				715,000	10/31/2016
6601729848		AUSTIN	TX		07/14/2023	3.000	896,813		2,864				2,200,000	04/19/2021
6602710698		TUCSON	AZ		04/10/2023	4.500	763,711		1,847				1,188,000	01/24/2022
6601697227		DALLAS	TX		07/14/2023	3.250	688,002		2,052				1,550,000	04/07/2020
6601698829		HOUSTON	TX		07/14/2023	3.625	762,782		2,065				1,725,000	03/27/2020
8023855697		MIAMI	FL		07/14/2023	3.875	119,032		365				227,496	04/19/2019
6601204495		JACKSONVILLE	FL		04/10/2023	0.000	9,438		494				80,000	03/08/2005
6601479675		VESTAVIA	AL		07/14/2023	4.000	343,844		1,816				745,000	03/20/2017
6601808394		CHICAGO	IL		04/10/2023	3.625	535,339		1,860				845,000	08/25/2020
505117893		FORT LAUDERDALE	FL		07/14/2023	3.625	158,945		692				285,000	07/30/2019
6600011826		JACKSONVILLE	FL		04/10/2023	0.000	5,862		432				80,000	03/19/2003
PEB1351006742		STATEN ISLAND	NY		11/17/2017	3.750	434,464		134				900,000	11/17/2017
6601203174		JACKSONVILLE	FL		04/10/2023	0.000	7,785		531				80,000	06/23/2003
6601681437		AUSTIN	TX		07/14/2023	3.250	276,340		3,857				1,700,000	07/18/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600778366		BROOKLYN	NY		04/10/2023	4.750	319,735		1,137				715,000	07/15/2013
6602688027		PLYMOUTH	MN		04/10/2023	3.500	519,749		1,776				815,000	05/06/2021
6601679159		NIWOT	CO		07/14/2023	3.750	170,784		2,476				1,200,000	12/09/2011
6601684738		WELLESLEY	MA		04/10/2023	3.125	288,387		4,242				1,870,000	02/04/2013
6601696179		SACRAMENTO	CA		04/10/2023	3.375	569,940		3,168				1,625,000	12/11/2019
6600107764		NEW YORK	NY		04/10/2023	3.750	373,643		1,549				1,115,000	09/09/2015
6600024324		JACKSONVILLE	FL		04/10/2023	0.000	1,189		257				44,685	11/18/1999
6600028820		JACKSONVILLE	FL		04/10/2023	0.000	751		206				44,906	12/08/1999
EB1789003454		APTOS	CA		06/24/2016	3.875	574,886		(84)				1,350,000	06/24/2016
6602710797		LOS ANGELES	CA		04/10/2023	3.750	1,014,464		3,138				1,750,000	09/24/2021
6602701374		CARLSBAD	CA		04/10/2023	3.250	653,201		2,390				1,280,000	07/01/2021
6600848508		KANSAS CITY	MO		04/10/2023	3.625	994,306		3,426				1,905,000	03/05/2020
6601747931		LOS ANGELES	CA		04/10/2023	3.375	934,924		3,306				2,100,000	04/28/2021
6600681610		JACKSONVILLE	FL		04/10/2023	0.000	44,543		669				105,000	08/15/2017
6601697805		SEA ISLE CITY	NJ		07/14/2023	3.750	497,584		1,458				937,500	12/22/2017
6600676123		JACKSONVILLE	FL		04/10/2023	0.000	25,909		585				115,000	06/23/2009
6600488230		VESTAVIA	AL		07/14/2023	3.375	443,769		1,324				750,000	06/26/2020
6600194374		BAY SHORE	NY		04/10/2023	3.875	59,829		1,765				1,100,000	01/31/2012
6600011784		JACKSONVILLE	FL		04/10/2023	0.000	5,647		430				80,000	02/13/2003
6602678507		BOISE	ID		04/10/2023	3.250	696,452		2,601				1,246,000	03/25/2021
6601821389		LONGBOAT KEY	FL		04/10/2023	3.375	488,545		1,772				1,000,000	09/22/2020
6600850926		PORTLAND	OR		07/14/2023	3.875	562,939		1,405				895,000	07/25/2020
EB1787004002		PENNGROVE	CA		12/16/2016	3.375	588,916		113				1,030,000	12/16/2016
6602680586		AUSTIN	TX		07/14/2023	3.125	1,161,431		3,410				1,915,000	05/11/2021
6601692384		JUPITER	FL		04/10/2023	4.000	472,950		2,233				1,100,000	12/20/2019
6601818211		LOS ANGELES	CA		04/10/2023	2.500	356,540		3,937				1,132,000	11/19/2020
6602675677		LA JOLLA AREA	CA		04/10/2023	3.250	743,587		4,207				7,700,000	01/18/2013
6601203489		JACKSONVILLE	FL		04/10/2023	0.000	20,958		577				80,000	06/03/2020
6601225185		JACKSONVILLE	FL		04/10/2023	0.000	22,054		566				78,889	06/18/2007
FR125769161		EL CERRITO	CA		12/02/2016	3.450	581,201		66				1,173,000	12/02/2016
6601692871		MANHATTAN BEACH	CA		04/10/2023	3.500	675,096		2,441				2,100,000	02/24/2020
6601478735		DALLAS	TX		07/14/2023	3.750	328,335		2,109				1,160,000	03/08/2016
6601821900		ALBUQUERQUE	NM		04/10/2023	2.875	459,853		1,951				800,000	11/03/2020
6601675934		HERMOSA BEACH	CA		04/10/2023	4.125	661,523		2,185				2,120,000	10/24/2017
6602700517		POWAY	CA		04/10/2023	2.990	1,500,672		5,942				2,350,000	09/01/2021
6601049254		SONOMA	CA		04/10/2023	4.250	427,396		1,610				880,000	09/12/2015
6600011925		JACKSONVILLE	FL		04/10/2023	0.000	6,155		473				58,200	12/26/2002
EB1400003822		WEST HOLLYWOOD	CA		12/16/2016	3.875	128,898		(72)				850,000	12/16/2016
6602671262		GILROY	CA		04/10/2023	3.375	345,013		3,483				1,168,000	04/22/2015
3369104682		Pinellas	FL		07/14/2023	4.750	94,175		235				138,257	01/24/2017
6601716670		MILPITAS	CA		04/10/2023	3.000	723,936		2,921				1,625,000	02/01/2021
6602683085		FORT COLLINS	CO		07/14/2023	3.375	614,444		1,678				980,000	05/28/2021
6601485961		LANEXA	VA		04/10/2023	3.060	176,999		1,837				505,000	01/15/2019
6602710714		KENT	WA		07/14/2023	3.500	117,700		306				185,000	10/23/2021
6601816959		PEORIA	AZ		04/10/2023	3.250	924,118		3,518				1,470,000	12/15/2020
6602712157		LOUISVILLE	KY		04/10/2023	3.125	417,761		1,609				655,000	05/13/2021
PEB1540096030		REISTERSTOWN	MD		03/21/2018	3.875	439,703		405				652,000	03/21/2018
6602685908		PACIFIC PALISADES	CA		04/10/2023	2.875	1,968,095		8,321				3,600,000	11/26/2020
6602673334		DRAPER	UT		07/14/2023	2.750	546,532		2,535				945,000	02/03/2021
6601471052		ATLANTIC BEACH	FL		04/10/2023	0.000	64,406		900				170,000	06/27/2019
6602677152		SALT LAKE CITY	UT		07/14/2023	2.625	828,068		2,805				1,850,000	03/29/2021
6600768961		FRESH MEADOWS	NY		04/10/2023	3.750	224,129		1,140				581,206	11/18/2014

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6602692094		WOODBRIDGE	VA		04/10/2023	2.750	153,195		891				375,000	06/01/2021
8200449741		JACKSONVILLE	FL		07/14/2023	3.375	327,705		956				495,000	12/20/2021
6602688183		GALLATIN	TN		04/10/2023	3.250	770,748		2,855				1,213,000	05/11/2021
6600025743		JACKSONVILLE	FL		04/10/2023	0.000	1,808		307				45,600	08/17/2000
6601823245		AUSTIN	TX		07/14/2023	3.375	1,527,412		4,269				2,650,000	12/11/2020
8195541264		MIAMI	FL		07/14/2023	3.375	378,915		1,143				520,000	03/10/2021
6601745075		HENDERSON	NV		04/10/2023	3.000	466,914		1,863				735,000	04/21/2021
6600817693		HIGHLAND	IN		04/10/2023	3.000	25,887		517				137,000	08/22/2012
6601723437		NORTH FALMOUTH	MA		04/10/2023	3.250	187,341		3,370				1,400,000	01/11/2021
EB1171012482		BELLEVUE	WA		12/18/2015	3.875	439,296		(37)				755,000	12/18/2015
6601482307		CHESTNUT HILL	MA		04/10/2023	2.875	292,290		4,507				1,938,000	03/12/2013
6601479790		SHILOH	IL		04/10/2023	4.250	42,435		436				166,000	04/13/2017
6601483461		NORTHPORT	NY		04/10/2023	3.750	24,510		1,596				1,650,000	08/09/2013
6600784109		GREAT NECK	NY		04/10/2023	3.250	1,026,682		5,041				1,450,000	09/28/2022
6602704790		PORTLAND	OR		07/14/2023	3.375	604,708		1,628				875,000	10/12/2021
6602685411		SCOTTSDALE	AZ		04/10/2023	3.125	503,245		2,047				1,040,000	03/01/2021
6602699529		NORCO	CA		04/10/2023	3.500	500,631		1,699				768,000	07/01/2021
6602685486		FORT MYERS	FL		04/10/2023	2.990	644,641		2,609				1,925,000	01/01/2021
PH7133829791		FLOWER MOUND	TX		07/10/2015	3.821	372,591		(21)				565,000	07/10/2015
6602687623		WEST LAKE HILLS	TX		07/14/2023	2.875	925,237		2,900				1,550,000	05/01/2021
6601487397		SAN LUIS OBISPO	CA		04/10/2023	3.250	242,602		2,575				900,000	02/24/2015
6600471400		HUNTINGTON	NY		04/10/2023	4.125	518,129		1,574				805,000	05/10/2019
6600846577		ALBUQUERQUE	NM		04/10/2023	3.875	626,724		2,039				1,050,000	11/07/2019
6601741728		LAKE STEVENS	WA		07/14/2023	3.250	607,789		1,723				975,000	05/28/2021
6601708677		MERRICK	NY		04/10/2023	3.250	664,459		2,480				1,050,000	10/27/2020
6602684794		SAN DIEGO	CA		04/10/2023	2.875	618,915		3,913				1,825,000	12/29/2020
8201638409		MARGATE	FL		07/14/2023	4.990	225,454		422				300,000	05/17/2022
6602696384		CHATSWORTH	CA		04/10/2023	2.875	924,696		3,825				1,760,000	07/01/2021
6602711464		LUCAS	TX		07/14/2023	4.250	703,977		1,482				1,024,000	02/08/2022
6601752550		SAN CARLOS	CA		04/10/2023	2.625	689,176		4,010				2,880,000	06/08/2021
6602689215		SIMI VALLEY	CA		04/10/2023	2.875	636,488		2,691				1,350,000	10/22/2020
3374033161		JACKSONVILLE	FL		07/14/2023	4.000	142,803		323				179,325	04/06/2017
8201816673		GREENACRES	FL		07/14/2023	5.250	167,942		294				210,000	04/29/2022
6600024795		JACKSONVILLE	FL		04/10/2023	0.000	1,933		329				49,962	04/13/2000
6600679176		JACKSONVILLE	FL		04/10/2023	0.000	33,046		738				102,000	08/07/2014
6601821454		ARLINGTON	VA		04/10/2023	2.500	496,989		4,082				1,900,000	09/24/2020
6602681691		LA JOLLA	CA		04/10/2023	3.000	750,919		3,290				2,351,000	05/24/2021
6601683342		BROOKVILLE	NY		04/10/2023	3.250	155,291		4,163				2,550,000	04/02/2012
6601477067		GLENVIEW	IL		04/10/2023	3.250	486,557		3,960				1,165,000	09/01/2016
6600675919		JACKSONVILLE	FL		04/10/2023	0.000	20,685		447				43,000	01/21/2015
EB1725002836		LOS ANGELES	CA		06/24/2016	3.750	338,182		11				625,000	06/24/2016
6601487710		WASHOE VALLEY	NV		04/10/2023	3.500	308,394		2,816				1,000,000	05/04/2015
6601211672		BEAR	DE		04/10/2023	6.500	74,372		269				150,000	12/21/2014
6602674563		CHICAGO	IL		04/10/2023	2.500	1,532,936		7,232				3,500,000	02/03/2021
6602682525		HOUSTON	TX		07/14/2023	3.125	514,267		1,529				860,000	06/09/2021
6601690016		SAN ANTONIO	TX		07/14/2023	3.750	312,833		1,338				1,000,000	06/17/2013
6601752220		SPOKANE	WA		07/14/2023	3.750	988,083		2,431				1,595,000	07/20/2021
6602692391		SANTA CLARA	CA		04/10/2023	2.750	427,041		2,442				1,250,000	05/20/2021
EB1144000089		NEW YORK	NY		08/07/2015	3.625	892,114		154				1,525,000	08/07/2015
6601812065		EL CERRITO	CA		04/10/2023	2.875	358,325		3,624				1,329,000	07/30/2020
6601485763		BLOOMINGDALE	NJ		07/14/2023	3.250	6,636		333				265,000	12/26/2014
6602710813		ROSEVILLE	CA		04/10/2023	3.125	372,104		1,400				925,000	11/19/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602676659		SAN DIEGO	CA		04/10/2023	2.750	600,321		2,638				1,950,000	12/28/2020
8201250455		LEHIGH ACRES	FL		07/14/2023	4.250	197,506		460				257,000	02/18/2022
PEB1596053362		KINGS BEACH	CA		11/18/2016	3.875	571,011		(163)				1,080,000	11/18/2016
5512159414		NAPLES	FL		07/14/2023	0.000	23,315		622				99,633	05/29/2009
6601688572		LITTLETON	CO		07/14/2023	3.875	773,744		3,753				1,551,000	04/16/2019
6601685479		CLARKSVILLE	MD		07/14/2023	2.875	175,946		3,091				1,075,000	02/17/2012
6601201723		ATLANTIC BEACH	FL		04/10/2023	0.000	7,781		498				61,249	10/30/2003
6601741512		BURLINGAME	CA		04/10/2023	3.500	1,219,235		4,159				2,471,000	05/04/2021
6601805879		NORTH CALDWELL	NJ		07/14/2023	2.990	609,153		1,927				1,124,500	11/24/2020
6601718486		NEWPORT BEACH	CA		04/10/2023	2.875	653,561		2,743				4,245,000	12/12/2020
6601684779		GLENWOOD	MD		07/14/2023	3.500	96,753		2,191				875,000	06/18/2012
6602686948		CHICAGO	IL		04/10/2023	2.875	686,379		2,878				1,092,000	03/19/2021
6601725291		EASTCHESTER	NY		04/10/2023	2.875	942,817		3,943				1,600,000	02/11/2021
6600934340		FORT LAUDERDALE	FL		04/10/2023	3.500	480,480		1,834				785,000	07/13/2020
6600026287		JACKSONVILLE	FL		04/10/2023	0.000	2,599		373				51,800	10/26/2000
6601224360		JACKSONVILLE	FL		04/10/2023	0.000	18,996		526				80,000	06/29/2006
6601680702		ASTORIA	NY		04/10/2023	2.875	85,895		730				948,000	01/09/2017
EB1367014476		SAN DIEGO	CA		08/17/2016	3.625	635,872		(115)				959,000	08/17/2016
6601481622		SAMMAMISH	WA		07/14/2023	3.250	227,430		2,568				1,320,000	06/27/2013
6600675844		JACKSONVILLE	FL		04/10/2023	0.000	24,341		572				111,000	10/02/2008
6602676840		NEWTON	MA		04/10/2023	2.750	917,701		3,989				1,620,000	04/01/2021
6601696302		SARATOGA	CA		04/10/2023	3.625	829,223		4,600				3,000,000	01/20/2020
PH7118677595		MINNETONKA	MN		02/26/2015	4.000	464,006		(139)				815,000	02/26/2015
6601735118		BAINBRIDGE ISLAND	WA		07/14/2023	3.250	661,440		1,875				1,400,000	05/07/2021
505250674		DELRAY BEACH	FL		07/14/2023	3.375	157,174		451				256,000	05/01/2020
6601224949		JACKSONVILLE	FL		04/10/2023	0.000	16,400		664				78,771	04/05/2007
6602689256		MONUMENT	CO		07/14/2023	3.000	440,657		1,350				1,200,000	01/25/2021
6601719088		NAPLES	FL		04/10/2023	3.125	476,881		1,854				750,000	03/03/2021
6601818500		HOLLYWOOD	FL		04/10/2023	3.500	470,362		1,726				750,000	10/09/2020
6600852609		JUPITER	FL		04/10/2023	3.375	837,881		3,103				1,370,000	09/11/2020
6602695113		FAIR OAKS	CA		04/10/2023	3.375	713,399		2,515				1,100,000	06/01/2021
6600720228		SUFFOLK	VA		04/10/2023	3.625	240,173		858				309,000	12/01/2020
6601751446		RUSHVILLE	NY		04/10/2023	2.625	436,732		2,536				1,730,000	03/19/2021
6602685817		STUDIO CITY	CA		04/10/2023	3.250	927,037		3,396				2,075,000	05/01/2021
6602679372		HILLSBORO	OR		07/14/2023	2.750	737,512		2,417				1,400,000	04/14/2021
10801866		Lehigh Acres	FL		07/14/2023	0.000	39,252		953				143,000	07/27/2018
6601224105		JACKSONVILLE	FL		04/10/2023	0.000	10,284		527				165,392	11/28/2023
6600669698		JACKSONVILLE	FL		04/10/2023	6.000	63,715		293				80,000	06/06/2012
PEB1785005454		SANTA CRUZ	CA		08/14/2017	3.990	317,729		(105)				598,000	08/14/2017
6601482687		BURR RIDGE	IL		04/10/2023	3.375	150,350		2,399				895,000	08/14/2013
6602697960		SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	1,418,536		6,890				2,760,000	10/01/2021
6602678325		PARRISH	FL		04/10/2023	3.250	772,412		7,435				1,375,000	05/04/2021
6601740357		SAN CARLOS	CA		04/10/2023	3.125	718,050		2,762				2,450,000	03/24/2021
6602686856		AUSTIN	TX		07/14/2023	2.875	799,327		2,534				1,380,000	03/09/2021
6601682831		GREAT NECK	NY		04/10/2023	3.750	244,436		2,995				885,000	05/15/2002
6602696251		WALNUT CREEK	CA		04/10/2023	3.250	1,209,179		4,430				2,070,000	06/01/2021
6602696756		CORTE MADERA	CA		04/10/2023	3.375	1,129,225		3,964				1,835,000	06/01/2021
6602705946		WHITE SALMON	WA		07/14/2023	3.375	517,351		1,386				810,000	11/13/2021
6601812164		CARMICHAEL	CA		04/10/2023	3.500	756,743		2,789				1,210,000	07/22/2020
6601383810		PHILLIPSBURG	NJ		07/14/2023	6.750	20,001		113				104,000	12/23/2002
6602705003		DENVER	CO		07/14/2023	3.250	495,677		1,379				811,000	10/12/2021
6601483685		CUPERTINO	CA		04/10/2023	3.250	180,104		3,917				1,350,000	12/04/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602696517		WILMETTE	IL		04/10/2023	3.125	556,982		2,129				875,000	06/01/2021
6601733063		ALPINE	CA		04/10/2023	3.750	812,466		2,613				1,270,000	02/16/2021
EB1221066985		JACKSONVILLE	FL		06/24/2016	3.875	506,327		(74)				830,000	06/24/2016
EB1540094665		BERNARDSVILLE	NJ		12/16/2016	3.990	695,028		(601)				1,150,000	12/16/2016
6602671643		LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	286,653		8,394				6,900,000	10/28/2016
6602705979		VERNAL	UT		07/14/2023	3.250	737,787		2,038				1,100,000	12/02/2021
6601719682		LAS VEGAS	NV		04/10/2023	3.375	578,979		2,077				915,000	01/22/2021
6602712926		LEAGUE CITY	TX		07/14/2023	3.250	570,962		2,270				1,000,000	08/31/2021
6601744607		LOS GATOS	CA		04/10/2023	3.125	1,572,687		6,252				3,200,000	02/12/2021
6602679158		HOUSTON	TX		07/14/2023	3.250	503,736		1,439				1,225,000	04/27/2021
6601722256		SEATTLE	WA		07/14/2023	3.000	655,238		2,007				1,640,000	03/26/2021
6602687748		BIG SKY	MT		04/10/2023	4.625	622,027		1,470				2,750,000	07/28/2021
6601714642		AUSTIN	TX		07/14/2023	2.990	857,877		2,635				2,200,000	03/11/2021
6600795527		SPOTSYLVANIA	VA		04/10/2023	3.500	732,641		2,609				1,154,000	09/03/2020
FR125694955		WELLESLEY	MA		09/23/2016	3.500	1,065,235		30				1,762,000	09/23/2016
6601482323		HOUSTON	TX		07/14/2023	2.875	245,686		3,615				1,485,000	03/22/2013
6602694645		GURLEY	AL		07/14/2023	3.250	501,954		1,426				850,000	05/01/2021
6601823278		CHICAGO	IL		04/10/2023	2.990	465,590		2,603				1,365,000	10/23/2020
6602698885		SAN JOSE	CA		04/10/2023	3.250	1,112,423		4,076				1,920,000	07/01/2021
6600915471		PHOENIX	AZ		04/10/2023	4.375	510,470		1,656				840,000	01/20/2017
6602696467		MOUNTAIN VIEW	CA		04/10/2023	3.000	845,661		3,369				1,330,000	07/01/2021
6602685007		FORT WORTH	TX		07/14/2023	2.875	760,153		3,528				1,430,000	04/09/2021
6602702042		CHUALAR	CA		04/10/2023	2.875	1,040,888		4,289				1,700,000	08/01/2021
8202987102		HOLLYWOOD	FL		07/14/2023	4.875	367,816		700				550,000	09/30/2022
6600848425		BRIGHTON	CO		07/14/2023	3.750	433,411		1,129				875,000	03/20/2020
PEB1541041914		AUSTIN	TX		11/17/2017	4.375	427,785		(349)				800,000	11/17/2017
6601679092		EDGARTOWN	MA		04/10/2023	3.625	171,853		2,737				1,400,000	04/19/2012
EB1353005061		SUMMIT	NJ		07/17/2015	3.625	946,000		162				1,435,000	07/17/2015
6601811489		NEW YORK	NY		04/10/2023	3.250	859,910		3,348				1,630,000	03/03/2020
6602696228		SANTA BARBARA	CA		04/10/2023	3.375	670,959		2,378				1,485,000	04/01/2021
6601808733		WILLIAMSBURG	VA		04/10/2023	3.000	962,958		4,002				1,550,000	11/03/2020
8195184861		WEST PALM BEACH	FL		07/14/2023	2.990	192,976		647				265,000	02/19/2021
6600484510		ANNA MARIA	FL		04/10/2023	3.250	384,484		2,121				1,250,000	04/22/2020
8198844541		MIAMI	FL		07/14/2023	3.125	288,210		925				400,000	09/07/2021
6602680776		MERIDIAN	ID		04/10/2023	3.000	673,481		2,699				1,200,000	06/04/2021
6602704501		SANTA BARBARA	CA		04/10/2023	3.500	623,787		2,096				1,950,000	09/24/2021
6602678820		DALLAS	TX		07/14/2023	3.000	407,446		2,124				759,000	04/23/2021
6601723056		NEW YORK	NY		04/10/2023	3.125	848,878		3,278				1,800,000	12/29/2020
6601724468		SAN RAMON	CA		04/10/2023	2.625	690,144		4,118				1,600,000	01/05/2021
505408359		POMPANO BEACH	FL		07/14/2023	2.875	164,675		531				229,000	09/15/2020
6601482745		AUSTIN	TX		07/14/2023	3.375	123,260		1,978				780,000	12/14/2012
8198829612		LANTANA	FL		07/14/2023	3.125	212,138		670				292,000	08/31/2021
6600676503		JACKSONVILLE	FL		04/10/2023	0.000	20,267		451				76,000	09/10/2009
6601724872		REHOBOTH BEACH	DE		04/10/2023	2.750	628,151		2,730				1,750,000	02/13/2021
8199229506		CAPE CORAL	FL		07/14/2023	2.990	154,721		506				256,080	09/16/2021
6601719542		SARASOTA	FL		04/10/2023	3.375	553,857		1,981				1,050,000	01/13/2021
8204288663		MIAMI	FL		07/14/2023	5.750	216,407		309				630,000	01/25/2023
8197637406		LAKE WORTH	FL		07/14/2023	3.500	189,213		521				248,000	06/29/2021
6600681685		JACKSONVILLE	FL		04/10/2023	0.000	38,078		692				77,000	05/31/2018
6601225482		JACKSONVILLE	FL		04/10/2023	0.000	18,437		467				65,029	10/26/2007
6600852617		LAKEWAY	TX		07/14/2023	3.250	486,026		1,415				800,000	10/20/2020
8202026361		WEST PALM BEACH	FL		07/14/2023	5.000	236,395		441				353,998	05/12/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602676105		BROOKLINE	MA		04/10/2023	2.625	793,904		4,765				2,550,000	03/09/2021
EB1382002872		SAN DIEGO	CA		03/24/2016	3.875	530,433		(130)				1,289,000	03/24/2016
8198830729		ESTERO	FL		07/14/2023	3.000	305,392		1,015				507,794	08/30/2021
6602682715		CARLSBAD	CA		04/10/2023	3.000	1,063,818		4,245				2,100,000	06/03/2021
PEB1540093538		PONTE VEDRA	FL		11/18/2016	3.750	440,041		(59)				1,000,000	11/18/2016
6601225292		JACKSONVILLE	FL		04/10/2023	0.000	15,096		603				70,968	08/10/2007
8201277037		HIALEAH	FL		07/14/2023	3.750	356,558		934				472,000	02/25/2022
6601808576		RIVERSIDE	CA		04/10/2023	3.125	723,092		4,118				1,650,000	09/19/2020
6602701796		VAIL	CO		07/14/2023	3.000	976,869		2,926				2,400,000	09/01/2021
PEB1540095581		TAMPA	FL		11/17/2017	3.990	469,979		(372)				1,600,000	11/17/2017
6601686667		NORWELL	MA		04/10/2023	3.250	184,666		2,943				990,000	08/21/2012
6602689223		LAKE FOREST	CA		04/10/2023	3.250	742,673		2,731				1,850,000	05/27/2021
6601827253		VALLEY VIEW	TX		07/14/2023	3.375	714,084		1,988				1,225,000	01/19/2021
6602673383		HOUSTON	TX		07/14/2023	3.125	742,626		3,610				1,625,000	07/24/2020
6602683549		GOLDEN	CO		07/14/2023	3.250	530,061		1,501				850,000	06/04/2021
6602679380		EXCELSIOR	MN		04/10/2023	3.375	756,048		2,694				1,250,000	05/13/2021
8010271570		TAMARAC	FL		07/14/2023	4.250	77,553		236				118,836	02/24/2017
6601673467		LADERA RANCH	CA		04/10/2023	3.500	913,478		6,078				3,100,000	10/26/2017
6601482448		KELLER	TX		07/14/2023	3.250	101,150		2,224				770,000	04/03/2013
6602675362		LAKE OSWEGO	OR		07/14/2023	3.875	512,263		1,226				835,000	04/23/2021
6602701457		CHULA VISTA	CA		04/10/2023	3.000	483,329		1,909				1,575,000	08/01/2021
6602685544		PEORIA	AZ		04/10/2023	3.375	287,331		1,027				963,000	04/01/2021
6602683002		WOODBINE	MD		07/14/2023	3.000	447,564		1,362				775,000	05/12/2021
6601821504		SATELLITE BEACH	FL		04/10/2023	3.500	484,180		1,677				800,000	10/23/2020
6601686972		NEW YORK	NY		04/10/2023	3.000	210,520		3,027				1,000,000	04/29/2013
6601808642		LATHROP	CA		04/10/2023	3.375	525,948		1,918				825,000	10/07/2020
6601825778		KEMAH	TX		07/14/2023	3.875	531,846		1,314				845,000	12/22/2020
6602701572		TOPANGA	CA		04/10/2023	3.000	938,411		3,704				1,805,000	08/01/2021
6602692169		LINDALE	TX		07/14/2023	3.125	122,911		513				210,000	05/26/2021
6602251206		SANTA ANA	CA		04/10/2023	4.625	1,739,633		5,633				3,375,000	04/23/2022
6601473215		WESTMONT	IL		04/10/2023	3.250	206,271		1,927				636,000	08/12/2015
6600684408		LINDENHURST	NY		04/10/2023	5.250	268,297		784				480,000	08/16/2021
6601716936		NEW YORK	NY		04/10/2023	3.000	797,356		3,217				1,265,000	02/02/2021
6601683813		SCARSDALE	NY		04/10/2023	3.125	260,075		3,952				1,750,000	01/18/2013
6602671080		BELLEVUE	WA		07/14/2023	3.125	228,452		3,199				3,200,000	01/21/2013
6600847898		POMPANO BEACH	FL		04/10/2023	3.990	423,728		1,322				600,000	11/11/2021
6601746438		SUGAR LAND	TX		07/14/2023	3.375	609,690		2,103				1,295,000	06/14/2021
6600681305		JACKSONVILLE	FL		04/10/2023	0.000	43,962		665				105,000	06/09/2017
6602691013		FAIR OAKS	CA		04/10/2023	3.750	794,142		2,502				1,220,000	05/04/2021
6600830738		LINCOLN	CA		04/10/2023	4.250	458,671		1,645				802,000	01/11/2016
8195162547		CAPE CORAL	FL		07/14/2023	2.750	173,194		617				245,945	02/12/2021
6601712844		HOUSTON	TX		07/14/2023	3.125	475,147		1,411				770,000	03/04/2021
6602680537		HOUSTON	TX		07/14/2023	3.250	1,004,843		2,844				1,650,000	05/18/2021
6600780727		BROOKLYN	NY		04/10/2023	4.750	58,518		1,433				445,000	09/19/2013
6601486746		WESTON	MA		04/10/2023	2.990	172,558		2,685				1,100,000	03/09/2015
6601224527		JACKSONVILLE	FL		04/10/2023	0.000	14,896		636				80,000	09/18/2006
PEB1382003283		TEMECULA	CA		11/18/2016	3.500	1,077,447		75				1,645,000	11/18/2016
6601273953		CHICAGO	IL		04/10/2023	2.500	84,217		1,115				175,000	06/30/2021
PH7118858740		DOWNERS GROVE	IL		07/24/2015	4.000	367,608		(101)				560,000	07/24/2015
6602690213		SAN FRANCISCO	CA		04/10/2023	2.875	764,672		3,232				1,815,000	08/20/2021
6600428418		TRUCKEE	CA		04/10/2023	3.375	345,136		1,948				1,230,000	08/29/2019
6602677954		WINCHESTER	MA		04/10/2023	2.500	537,663		2,528				1,360,000	03/18/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601686352		CHESTNUT HILL	MA		04/10/2023	3.000	266,329		4,177				1,315,000	02/22/2013
6601686170		DEER PARK	IL		04/10/2023	3.250	46,105		2,612				660,000	01/17/2008
6601001966		SPARKS	NV		04/10/2023	3.625	163,494		1,022				375,000	07/30/2019
3374922486		N FORT MYERS	FL		07/14/2023	4.750	46,115		178				76,000	03/30/2017
6602674019		BELLEVUE	WA		07/14/2023	2.875	1,307,880		4,208				2,480,000	12/18/2020
3365464459		Davie	FL		07/14/2023	3.990	71,603		212				149,791	12/09/2016
6602685288		NORTHBROOK	IL		04/10/2023	2.875	665,174		2,802				1,250,000	03/01/2021
6602717347		SOUTH PASADENA	CA		04/10/2023	3.375	1,138,209		5,185				3,500,000	04/15/2022
6602692409		CHICAGO	IL		04/10/2023	2.500	368,382		2,230				970,000	05/20/2021
6602671205		CUPERTINO	CA		04/10/2023	3.125	396,097		3,903				2,050,000	06/05/2015
6602697556		MIDLOTHIAN	TX		07/14/2023	2.990	516,525		2,703				985,000	10/16/2021
EB1795001933		ROCKAWAY	NJ		12/16/2016	3.750	591,661		1				895,000	12/16/2016
8202496295		MIRAMAR	FL		07/14/2023	6.124	200,890		259				256,000	08/05/2022
6600935222		WEST LINN	OR		07/14/2023	3.500	706,890		1,933				1,325,000	09/21/2020
6602698943		SAFETY HARBOR	FL		04/10/2023	3.000	507,940		2,005				848,000	09/01/2021
6600428772		LOS ANGELES	CA		04/10/2023	3.625	676,737		2,374				2,775,000	09/20/2019
6602692383		BIG BEAR LAKE	CA		04/10/2023	2.750	216,153		1,236				750,000	05/15/2021
6602683820		OLYMPIC VLY	CA		04/10/2023	3.375	477,220		1,731				950,000	06/02/2021
6600011552		JACKSONVILLE	FL		04/10/2023	0.000	5,958		473				58,200	10/10/2002
6601679076		ROCKVILLE CENTRE	NY		04/10/2023	2.500	86,776		1,424				625,000	07/01/2020
6602671502		ORINDA	CA		04/10/2023	2.990	348,185		2,999				2,100,000	09/20/2016
6602674837		WINCHESTER	MA		04/10/2023	2.625	730,370		3,410				2,700,000	04/02/2021
6600852096		HENDERSON	NV		04/10/2023	3.375	1,026,778		3,814				1,800,000	07/21/2020
6602677525		STUART	FL		04/10/2023	3.000	642,294		2,582				1,160,000	03/31/2021
6602699537		STEAMBOAT SPRINGS	CO		07/14/2023	3.125	686,531		1,986				1,100,000	09/01/2021
6602698554		WILDWOOD	MO		04/10/2023	3.000	501,103		1,998				790,000	08/01/2021
6601752485		NEW YORK	NY		04/10/2023	3.125	804,865		3,073				1,675,000	04/28/2021
6602704758		KESWICK	VA		04/10/2023	3.750	544,257		1,677				736,000	10/08/2021
6600681859		JACKSONVILLE	FL		04/10/2023	0.000	55,640		789				105,000	03/29/2019
8023512193		POMPANO BEACH	FL		07/14/2023	5.625	74,731		138				115,000	03/28/2019
6600675125		JACKSONVILLE	FL		04/10/2023	0.000	27,572		702				95,000	09/11/2007
6600935560		HUNTINGTON BEACH	CA		04/10/2023	3.500	1,237,215		5,398				2,300,000	09/26/2020
6601486399		WILMINGTON	DE		04/10/2023	3.125	615,244		6,235				1,850,000	04/30/2015
6601680231		WHITESTONE	NY		04/10/2023	3.000	224,485		2,079				670,000	06/03/2016
6602682319		SACRAMENTO	CA		04/10/2023	3.375	514,815		1,821				960,000	06/03/2021
6601680249		SOUTH OZONE PARK	NY		04/10/2023	3.000	242,605		2,283				635,000	02/10/2016
6602704683		ASTORIA	NY		04/10/2023	3.500	702,375		2,360				1,430,000	09/25/2021
8023552321		JACKSONVILLE	FL		07/14/2023	4.375	85,685		233				117,000	03/29/2019
6601750901		EAGLE	CO		07/14/2023	2.875	530,850		1,708				1,273,000	07/09/2021
6602701408		SAN FRANCISCO	CA		04/10/2023	2.875	1,177,067		4,839				2,120,000	08/01/2021
6600506056		LIGHTHOUSE POINT	FL		04/10/2023	3.250	304,630		2,880				1,150,000	04/21/2015
6601689992		LOS ANGELES	CA		04/10/2023	3.750	260,471		2,725				875,000	05/09/2013
6600927674		RENO	NV		04/10/2023	4.625	528,462		1,455				855,000	08/23/2019
8201714680		FORT LAUDERDALE	FL		07/14/2023	4.375	224,181		501				494,996	04/18/2022
6601825851		CLOVIS	CA		04/10/2023	3.250	571,515		2,215				1,381,000	11/13/2020
6601754044		MONTGOMERY	TX		07/14/2023	3.000	585,959		2,479				1,160,000	08/06/2021
PEB1221068700		SAINT AUGUSTINE	FL		11/18/2016	3.625	463,465		12				700,000	11/18/2016
504694156		PEMBROKE PINES	FL		07/14/2023	4.625	167,252		419				221,200	04/28/2017
505388968		SAINT PETERSBURG	FL		07/14/2023	3.320	130,649		387				215,000	09/08/2020
6602704998		SEATTLE	WA		07/14/2023	3.250	550,507		1,531				1,175,000	05/02/2022
EB1787003938		SAN JOSE	CA		12/16/2016	3.625	59,063		(11)				1,030,000	12/16/2016
6601716423		AUSTIN	TX		07/14/2023	3.125	579,083		2,503				960,000	03/02/2021

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6602683051		COLDSPRING	TX		07/14/2023	3.125	998,417		3,044				1,680,000	05/14/2021
6602680925		ALLEN	TX		07/14/2023	3.000	844,521		2,553				1,600,000	05/28/2021
6602681634		COVINGTON	WA		07/14/2023	2.875	759,541		2,409				1,590,000	05/11/2021
6600063678		KNOXVILLE	TN		04/10/2023	3.500	413,063		1,526				662,000	08/22/2019
8011882831		HALLANDALE BEACH	FL		07/14/2023	4.625	33,624		285				88,000	03/31/2017
6602673656		WALNUT CREEK	CA		04/10/2023	2.750	742,604		3,282				1,470,000	02/05/2021
6600795717		CYPRESS	TX		07/14/2023	2.875	538,162		1,738				905,000	10/08/2020
6602676485		REDONDO BEACH	CA		04/10/2023	2.750	1,067,636		4,706				2,200,000	03/12/2021
6601678367		SHERBORN	MA		04/10/2023	3.000	167,876		2,375				738,000	05/30/2013
6600923707		LIVERMORE	CA		04/10/2023	4.250	578,467		2,733				1,100,000	04/10/2019
6602699925		PORT SAINT LUCIE	FL		04/10/2023	3.625	560,861		1,802				880,000	09/01/2021
PH7119133564		LA JOLLA	CA		09/18/2015	3.750	340,393						1,400,000	09/18/2015
6602704303		NAPLES	FL		04/10/2023	3.875	613,009		1,816				920,000	09/13/2021
6602689520		ELLICOTT CITY	MD		07/14/2023	2.875	538,869		1,677				880,000	08/16/2021
6602695394		FREMONT	CA		04/10/2023	3.250	1,606,467		5,928				2,550,000	06/01/2021
6602672849		CLE ELUM	WA		07/14/2023	4.250	321,499		1,160				675,000	06/05/2012
8199390528		DELRAY BEACH	FL		07/14/2023	2.990	223,399		729				366,955	09/28/2021
6600457094		SANTA FE	NM		04/10/2023	3.375	272,255		1,938				620,000	06/26/2017
8201886836		SAINT PETERSBURG	FL		07/14/2023	5.125	239,268		442				320,000	05/06/2022
8200011263		PINELLAS PARK	FL		07/14/2023	4.125	140,968		334				285,999	12/16/2021
6602684844		SAN DIEGO	CA		04/10/2023	2.875	1,048,217		5,900				2,500,000	02/25/2021
6602702240		LEANDER	TX		07/14/2023	3.000	543,657		1,623				1,125,000	09/01/2021
6601680843		PITTSFORD	NY		04/10/2023	3.125	333,992		3,003				750,000	07/17/2020
6600681867		JACKSONVILLE	FL		04/10/2023	0.000	42,040		623				97,000	12/20/2017
6601750794		LOUISVILLE	KY		04/10/2023	3.000	793,626		4,217				1,550,000	06/08/2021
6600679598		JACKSONVILLE	FL		04/10/2023	0.000	37,671		620				101,000	07/30/2015
6602685759		DOVER	MA		04/10/2023	3.000	970,235		3,858				1,630,000	06/01/2021
6600934316		FREMONT	CA		04/10/2023	3.500	1,061,811		3,750				1,660,000	07/08/2020
6602688456		PLEASANT HILL	CA		04/10/2023	3.625	842,697		2,747				1,325,000	07/29/2021
EB1784004775		BELMONT	CA		12/16/2016	3.500	685,534		(29)				1,500,000	12/16/2016
6601711135		KIRKLAND	WA		07/14/2023	2.750	1,209,408		5,623				3,350,000	02/11/2021
FR125774310		SAN FRANCISCO	CA		12/02/2016	3.450	662,086		80				980,000	12/02/2016
6601708289		SANTA BARBARA	CA		04/10/2023	3.000	802,537		3,632				1,369,000	01/15/2021
6602681931		AUSTIN	TX		07/14/2023	3.125	876,493		2,574				1,450,000	05/11/2021
6602694496		CORONA	CA		04/10/2023	3.250	475,461		1,760				740,000	05/01/2021
6600793894		BROOKLYN	NY		04/10/2023	3.875	540,929		1,722				1,275,000	01/10/2020
6600932625		GLEN ELLYN	IL		04/10/2023	3.375	437,003		2,356				800,000	03/18/2020
6601821421		SANIBEL	FL		04/10/2023	3.000	760,439		4,252				1,685,000	09/30/2020
6600654450		BRONXVILLE	NY		04/10/2023	3.875	439,276		2,088				840,000	01/19/2016
6602693191		ABILENE	TX		07/14/2023	3.000	513,187		2,260				950,000	07/19/2021
6600675190		JACKSONVILLE	FL		04/10/2023	0.000	25,431		578				126,000	02/16/2010
8197197325		HOMESTEAD	FL		07/14/2023	3.125	304,893		973				413,000	06/01/2021
6601224899		JACKSONVILLE	FL		04/10/2023	0.000	16,484		665				80,000	03/23/2007
6601682138		CHICAGO	IL		04/10/2023	3.750	201,361		3,706				1,425,000	08/29/2011
6602688662		COTATI	CA		04/10/2023	3.875	946,097		2,815				1,265,000	08/05/2021
6602694447		BRIGHTON	MI		04/10/2023	3.625	824,163		2,707				1,340,000	05/01/2021
6601827493		GREAT FALLS	VA		04/10/2023	2.750	1,054,221		4,645				1,705,000	12/22/2020
6602705490		PARK CITY	UT		07/14/2023	3.250	902,113		2,499				2,795,000	11/16/2021
6600055534		DALLAS	TX		07/14/2023	3.625	552,663		1,514				915,000	12/23/2019
6601043372		PALO ALTO	CA		04/10/2023	2.500	822,825		5,081				2,150,000	06/11/2021
6601707018		SARASOTA	FL		04/10/2023	2.990	474,157		2,033				775,000	01/15/2021
6602682913		BELLAIRE	TX		07/14/2023	3.250	505,250		1,427				825,000	06/08/2021

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6601733790		BRENTWOOD	TN		04/10/2023	2.750	546,246		2,374				1,280,000	03/11/2021
6602697473		ST AUGUSTINE	FL		04/10/2023	3.625	584,495		2,600				1,200,000	10/08/2021
6601720516		NASHVILLE	TN		04/10/2023	3.000	821,040		3,313				1,300,000	02/25/2021
6600025941		JACKSONVILLE	FL		04/10/2023	0.000	5,335		257				51,800	11/08/2000
6602687888		SAN FRANCISCO	CA		04/10/2023	3.875	705,608		2,107				1,000,000	07/02/2021
6601479485		CHICAGO	IL		04/10/2023	3.500	262,075		2,108				636,000	10/07/2016
6602702620		SALINAS	CA		04/10/2023	2.875	737,885		3,030				1,175,000	08/01/2021
6602705540		FENTON	MI		04/10/2023	3.375	607,270		2,114				886,000	11/18/2021
6602701630		KANSAS CITY	MO		04/10/2023	2.875	698,222		2,875				1,100,000	08/01/2021
6600027566		JACKSONVILLE	FL		04/10/2023	0.000	9,031		532				64,894	02/27/2002
6600933482		PHOENIX	AZ		04/10/2023	3.625	498,029		1,709				790,000	05/12/2020
6602673680		SAN MARINO	CA		04/10/2023	2.625	833,579		3,790				2,201,000	02/12/2021
505304320		WILTON MANORS	FL		07/14/2023	2.635	176,461		1,025				397,042	09/02/2020
6602700632		IRVINE	CA		04/10/2023	2.990	1,181,380		4,678				1,895,000	09/01/2021
6601681569		NORTHFIELD	IL		04/10/2023	3.250	221,371		3,667				2,050,000	06/05/2012
EB1784004861		SAN FRANCISCO	CA		12/16/2016	3.500	611,336		27				1,000,000	12/16/2016
6601684753		BROOKLINE	MA		04/10/2023	2.875	253,667		3,783				1,510,000	06/25/2013
6600493263		FALLS CHURCH	VA		04/10/2023	2.875	541,435		2,327				930,000	10/09/2020
6601223974		JACKSONVILLE	FL		04/10/2023	0.000	10,976		525				62,925	01/26/2006
6600676271		JACKSONVILLE	FL		04/10/2023	0.000	26,918		610				110,000	06/17/2009
6600676461		JACKSONVILLE	FL		04/10/2023	0.000	24,211		542				117,000	09/10/2009
6601821520		DIX HILLS	NY		04/10/2023	3.000	626,593		2,556				1,035,000	10/20/2020
6601706424		ST AUGUSTINE	FL		04/10/2023	3.125	525,143		2,043				910,000	11/25/2020
6601748624		BOTHELL	WA		07/14/2023	2.750	765,519		3,467				1,600,000	06/25/2021
6600721184		DRAPER	UT		07/14/2023	3.750	141,407		2,676				1,100,000	12/02/2019
6601204305		JACKSONVILLE	FL		04/10/2023	0.000	8,701		490				80,000	09/24/2004
6602678226		SANTA BARBARA	CA		04/10/2023	3.000	575,320		2,321				1,325,000	03/22/2021
6601224725		JACKSONVILLE	FL		04/10/2023	0.000	15,978		407				80,000	11/30/2006
6602711761		EAGLE	ID		04/10/2023	3.625	622,432		2,002				1,010,000	02/16/2022
6600011412		JACKSONVILLE	FL		04/10/2023	0.000	5,164		416				51,200	09/19/2002
6601709337		DANVILLE	CA		04/10/2023	3.250	957,720		3,705				1,925,000	11/05/2020
PEB1564001298		PARKER	CO		11/17/2017	3.625	712,736		409				1,065,000	11/17/2017
EB1223010541		MELBOURNE	FL		06/24/2016	3.990	1,382		(7)				745,000	06/24/2016
6602691807		HARRISONBURG	VA		04/10/2023	3.625	93,004		432				160,000	04/21/2021
6601809194		VISTA	CA		04/10/2023	3.500	714,049		2,504				1,272,000	10/19/2020
6602700749		MISSION VIEJO	CA		04/10/2023	2.990	666,519		2,736				1,360,000	09/01/2021
8022180961		LARGO	FL		07/14/2023	4.750	109,616		263				187,763	12/26/2018
6600675950		JACKSONVILLE	FL		04/10/2023	0.000	22,227		527				105,000	09/12/2008
6601486357		ALTADENA	CA		04/10/2023	3.375	293,208		2,862				1,430,000	02/03/2015
6601744532		GREENWOOD VILLAGE	CO		07/14/2023	3.125	501,524		1,467				1,305,000	06/09/2021
6601479550		WASHINGTON	DC		04/10/2023	2.990	525,299		4,433				2,100,000	10/12/2016
6600842295		WATERTOWN	MA		04/10/2023	3.875	138,267		729				610,000	06/14/2019
6601681031		BELLAIRE	TX		07/14/2023	2.875	214,157		2,557				1,200,000	06/24/2013
6600088881		CHICAGO	IL		04/10/2023	4.750	159,480		1,776				335,000	05/05/2015
6602682459		CENTENNIAL	CO		07/14/2023	3.000	537,247		1,639				880,000	06/02/2021
6601476952		MILTON	MA		04/10/2023	3.375	301,408		2,438				945,000	07/11/2016
50015429		OMAK	WA		07/14/2023	4.500	138,057		290				269,000	06/04/2021
6600140948		JACKSONVILLE BEACH	FL		04/10/2023	3.125	122,977		1,873				525,000	12/10/2012
6601204727		JACKSONVILLE	FL		04/10/2023	0.000	8,331		314				80,000	10/20/2005
6602698471		DENVER	CO		07/14/2023	3.500	530,886		1,391				910,000	08/01/2021
6601827345		SHADOW HILLS	CA		04/10/2023	3.375	496,340		1,796				1,146,000	12/05/2020
6600852633		RANCHO PALOS VERDES	CA		04/10/2023	3.875	948,258		2,935				1,460,000	09/19/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602689389		PHOENIX	AZ		04/10/2023	3.375	531,010		1,878				875,000	06/14/2021
6601718007		MEDFIELD	MA		04/10/2023	2.875	585,769		2,557				1,390,000	02/01/2021
6601804872		SEATTLE	WA		07/14/2023	3.125	384,849		1,658				799,000	11/19/2020
6602699545		SANDY	UT		07/14/2023	2.990	875,799		2,634				3,500,000	09/01/2021
6600994955		WASHINGTON	DC		04/10/2023	3.375	478,388		1,745				1,275,000	08/19/2020
6602685874		MARINA DEL REY	CA		04/10/2023	2.750	725,919		3,214				1,240,000	10/21/2020
8201732798		ROYAL PLM BCH	FL		07/14/2023	3.750	131,431		566				565,004	04/15/2022
6600606575		SAN DIEGO	CA		04/10/2023	3.000	1,539,693		7,290				3,200,000	05/17/2022
PEB1259002556		WASHINGTON	DC		11/18/2016	3.375	517,213		97				1,165,825	12/31/2022
102373404		LEHIGH ACRES	FL		07/14/2023	4.375	70,730		202				104,753	08/31/2017
6600852039		COUPEVILLE	WA		07/14/2023	3.750	431,757		1,105				700,000	09/01/2020
6602680727		WILLIAMSBURG	VA		04/10/2023	2.875	622,630		2,641				1,050,000	05/24/2021
6601737015		AUSTIN	TX		07/14/2023	3.250	413,179		1,167				1,000,000	05/14/2021
6602686609		SUNNYVALE	CA		04/10/2023	2.875	739,326		3,092				1,740,000	04/26/2021
6601469304		GLENVIEW	IL		04/10/2023	3.250	394,039		2,106				815,000	05/19/2014
6602692870		IRVINE	CA		04/10/2023	2.750	248,539		1,451				700,000	01/09/2021
6602684166		SOUTHLAKE	TX		07/14/2023	3.000	770,072		2,333				1,665,000	06/04/2021
PEB1787004014		LIVERMORE	CA		11/18/2016	3.375	806,271						2,154,336	12/31/2022
8200937164		HIALEAH	FL		07/14/2023	4.875	119,224		234				191,764	02/11/2022
PH7118931331		FAIRFAX	VA		09/26/2014	4.250	466,311		(97)				725,000	09/26/2014
PEB1794004229		ARLINGTON	VA		11/17/2017	3.990	792,135		(178)				1,275,000	11/17/2017
3364271533		Gulfport	FL		07/14/2023	4.375	74,637		204				172,790	12/07/2016
6600024662		JACKSONVILLE	FL		04/10/2023	0.000	1,656		293				44,625	03/30/2000
6600129701		FORT LAUDERDALE	FL		04/10/2023	3.875	556,283		2,228				1,093,000	07/26/2020
6600932880		GENOA	NV		04/10/2023	3.250	602,261		3,821				1,359,000	04/10/2020
6601485037		SAINT AUGUSTINE	FL		04/10/2023	3.250	99,468		2,383				925,000	10/22/2014
6601204198		JACKSONVILLE	FL		04/10/2023	0.000	11,099		620				200,000	09/06/2022
6601225193		JACKSONVILLE	FL		04/10/2023	0.000	18,217		466				64,928	07/16/2007
6600564840		BROOKLYN	NY		04/10/2023	3.875	559,272		2,184				2,280,000	12/13/2016
6601721472		HOLLYWOOD	FL		04/10/2023	3.500	625,656		2,151				1,030,000	03/10/2021
6601045963		HALF MOON BAY	CA		04/10/2023	3.625	635,178		2,585				1,100,000	11/10/2016
6602679174		SOUTHLAKE	TX		07/14/2023	3.750	579,328		1,438				995,000	04/16/2021
8199390985		MIAMI	FL		07/14/2023	3.250	248,246		774				435,000	09/30/2021
6600792292		STUDIO CITY	CA		04/10/2023	3.875	980,368		3,211				2,050,000	10/18/2022
6602699883		SAINT JOHNS	FL		04/10/2023	3.375	597,771		2,090				1,250,000	09/01/2021
6601022764		FULLERTON	CA		04/10/2023	4.625	219,981		831				525,000	10/08/2014
6601686592		COMMACK	NY		04/10/2023	2.375	65,461		1,358				440,000	08/16/2000
6601753103		DENVER	CO		07/14/2023	3.375	861,726		2,353				1,375,000	07/26/2021
PH7134842876		ARLINGTON	VA		11/13/2015	3.964	465,777		30				925,000	11/13/2015
8200720423		MIAMI	FL		07/14/2023	3.625	245,742		671				389,400	01/13/2022
6601746420		CAREFREE	AZ		04/10/2023	2.875	474,848		1,971				1,250,000	02/18/2021
6600011008		JACKSONVILLE	FL		04/10/2023	0.000	10,026		496				59,713	05/22/2002
6601686394		SETAUKET	NY		04/10/2023	3.750	68,007		760				525,000	06/04/2019
6601697060		LAFAYETTE	CA		04/10/2023	3.375	764,726		2,912				1,475,000	03/04/2020
6601708420		BOTHELL	WA		07/14/2023	2.750	735,841		2,421				1,525,000	02/03/2021
6601698779		AUSTIN	TX		07/14/2023	4.000	470,637		1,151				1,360,000	02/24/2020
6600024290		JACKSONVILLE	FL		04/10/2023	0.000	978		237				44,700	11/23/1999
504895165		MIAMI	FL		07/14/2023	5.500	158,789		280				245,000	05/01/2018
6602679877		MILTON	MA		04/10/2023	3.375	787,784		2,797				1,300,000	05/28/2021
EB1540094368		INDIALANTIC	FL		08/19/2016	4.000	652,811		(281)				950,000	08/19/2016
PEB1540094504		PALM HARBOR	FL		11/18/2016	4.500	590,978		(514)				800,000	11/18/2016
6601286021		SCHERERVILLE	IN		04/10/2023	6.875	123,725		257				207,600	12/17/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601488429		NEEDHAM	MA		04/10/2023	3.292	220,378		2,008				790,000	12/04/2015
6600024225		JACKSONVILLE	FL		04/10/2023	0.000	1,790		328				50,915	03/28/2000
6602689652		SEAL BEACH	CA		04/10/2023	2.875	696,224		2,869				1,110,000	07/30/2021
6602676618		SEATTLE	WA		07/14/2023	2.875	630,686		2,006				1,750,000	01/06/2021
6601808667		ROCKVILLE	MD		07/14/2023	3.500	921,959		2,501				1,500,000	11/19/2020
PEB1354016435		JERSEY CITY	NJ		06/13/2017	3.875	569,734		(56)				875,000	06/13/2017
8200460413		PALM BEACH GARDENS	FL		07/14/2023	3.250	232,487		700				505,001	12/17/2021
6601697862		CONCORD	MA		04/10/2023	3.750	535,711		1,998				1,045,000	12/29/2017
8201540766		FORT LAUDERDALE	FL		07/14/2023	2.990	367,746		1,174				502,991	03/29/2022
6600675729		JACKSONVILLE	FL		04/10/2023	0.000	17,321		427				107,000	04/21/2008
6602695907		ANDOVER	MA		04/10/2023	3.000	839,481		3,364				1,325,000	05/01/2021
6600852294		PARK CITY	UT		07/14/2023	3.500	838,953		2,294				1,350,000	09/14/2020
6601469049		ATLANTIC BEACH	FL		04/10/2023	0.000	42,157		556				129,747	01/27/2016
6601473611		SEATTLE	WA		07/14/2023	3.125	342,921		2,652				1,500,000	10/22/2015
6600850694		FORT LAUDERDALE	FL		04/10/2023	3.500	1,325,974		5,122				2,906,000	05/29/2020
6602698620		EL DORADO HILLS	CA		04/10/2023	2.875	721,977		2,965				1,300,000	09/01/2021
6600851015		MESILLA	NM		04/10/2023	3.990	782,284		2,374				1,251,000	06/29/2020
6601098368		HOUSTON	TX		07/14/2023	5.000	354,912		1,123				995,000	07/21/2011
6601383752		CHATHAM TOWNSHIP	NJ		07/14/2023	6.500	129,885		585				529,000	11/19/2002
6602689637		TRABUCO CANYON	CA		04/10/2023	3.000	795,601		3,163				1,360,000	06/30/2021
6601487546		SAINT JAMES	NY		04/10/2023	3.375	460,020		4,435				1,400,000	03/14/2015
8199345129		TARPON SPRINGS	FL		07/14/2023	3.000	144,387		722				360,002	09/17/2021
6601709220		SAN JOSE	CA		04/10/2023	3.000	730,354		2,958				1,171,000	12/29/2020
6602676923		CHICAGO	IL		04/10/2023	2.875	765,812		3,214				1,400,000	03/29/2021
6602671650		REDDING	CA		04/10/2023	2.875	499,486		4,337				1,250,000	11/15/2016
6601687137		NEW YORK	NY		04/10/2023	3.000	299,719		4,866				1,150,000	12/08/2010
PEB1028559327		MOORPARK	CA		11/17/2017	4.125	378,263		(167)				550,000	11/17/2017
8022662706		MIAMI GARDENS	FL		07/14/2023	4.875	168,082		462				287,000	02/08/2019
6601819961		GILROY	CA		04/10/2023	3.250	833,709		3,136				1,310,000	10/29/2020
FR125716923		NEWTON	MA		11/18/2016	3.450	697,400		92				1,030,000	11/18/2016
PH7135399710		SUMMIT	NJ		01/15/2016	3.768	605,715		(6)				1,260,000	01/15/2016
6602680768		LIBERTYVILLE	IL		04/10/2023	3.375	494,410		1,754				770,000	06/04/2021
6601685131		NEWBURGH	NY		04/10/2023	3.375	147,490		2,474				700,000	03/02/2021
6601000745		FREDERICK	MD		07/14/2023	3.875	84,940		927				350,000	04/30/2019
6602686492		WASHINGTON	DC		04/10/2023	2.875	1,027,362		4,382				1,800,000	03/03/2021
6602705441		SPRING HILL	TN		04/10/2023	3.875	551,641		1,626				765,000	11/03/2021
6601469072		ATLANTIC BEACH	FL		04/10/2023	0.000	47,025		624				139,400	01/29/2016
6601683284		BROOKVILLE	NY		04/10/2023	3.625	179,256		3,277				3,200,000	10/13/2011
6602676881		SAN FRANCISCO	CA		04/10/2023	2.625	1,007,940		4,566				2,350,000	03/26/2021
6602693803		MURRIETA	CA		04/10/2023	3.250	856,097		3,259				1,355,000	03/28/2021
6602677723		CARPINTERIA	CA		04/10/2023	2.750	853,243		3,743				1,550,000	03/08/2021
6601491902		WASHINGTON	DC		04/10/2023	3.575	408,875		2,799				995,000	07/06/2017
6602681782		DENVER	CO		07/14/2023	3.250	801,828		2,283				1,300,000	05/25/2021
6602698869		BLUFFDALE	UT		07/14/2023	3.500	549,793		1,446				1,100,000	07/01/2021
EB1380002340		MOUNTAIN LAKES	NJ		12/18/2015	3.875	550,141		(41)				1,100,000	12/18/2015
6602704477		WESTON	FL		04/10/2023	3.500	502,584		1,684				985,000	10/11/2021
6601486894		CHINO HILLS	CA		04/10/2023	3.250	196,619		1,952				686,000	03/05/2015
6602688647		TOMS RIVER	NJ		07/14/2023	3.625	262,578		664				1,040,000	08/19/2021
PEB1540095405		SUGAR LAND	TX		11/17/2017	4.000	553,037		(94)				850,000	11/17/2017
505423164		POMPANO BEACH	FL		07/14/2023	4.750	172,979		338				264,000	10/02/2020
6600850868		PLANO	TX		07/14/2023	3.250	679,922		2,995				1,200,000	07/23/2020
6602704410		SAMMAMISH	WA		07/14/2023	3.625	1,428,820		3,644				2,400,000	08/27/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601685321		SWAMPSCOTT	MA		04/10/2023	3.625	57,881		2,546				1,500,000	11/02/2019
PEB1596053737		PINECREST	FL		11/18/2016	4.000	516,384		(410)				782,000	11/18/2016
6602693621		ARVADA	CO		07/14/2023	3.125	591,119		1,710				950,000	08/11/2021
6602699107		SEATTLE	WA		07/14/2023	3.625	1,596,606		4,023				2,870,000	09/01/2021
6601225094		JACKSONVILLE	FL		04/10/2023	0.000	13,803		587				69,804	06/11/2007
6602691732		FOREST HILLS	NY		04/10/2023	2.625	324,968		1,914				1,050,000	06/01/2021
6602681527		PLEASANTON	CA		04/10/2023	3.250	979,825		3,617				1,825,000	05/27/2021
6600851197		NASHVILLE	TN		04/10/2023	3.500	894,387		3,162				1,399,000	07/20/2020
6602700509		SAN FRANCISCO	CA		04/10/2023	3.250	784,814		2,854				1,620,000	09/01/2021
6602688928		LOS ANGELES	CA		04/10/2023	2.875	1,850,436		7,738				4,200,000	04/26/2021
6602680941		SANFORD	FL		04/10/2023	3.250	771,805		1,916				1,199,000	05/28/2021
6600931221		SANTA ROSA	CA		04/10/2023	3.375	646,504		3,556				1,340,000	12/14/2019
6601741967		LAKE ARROWHEAD	CA		04/10/2023	3.125	625,192		2,626				1,345,000	03/09/2021
125062510		NAPLES	FL		07/14/2023	0.000	26,454		481				97,158	06/01/2007
6602696707		CHICAGO	IL		04/10/2023	3.125	574,253		2,186				985,000	02/01/2021
EB1784002217		SAN FRANCISCO	CA		09/25/2015	3.875	438,986		(70)				900,000	09/25/2015
6602674506		DEDHAM	MA		04/10/2023	3.000	643,334		2,605				1,131,000	09/03/2020
6602673474		SAN FRANCISCO	CA		04/10/2023	2.750	714,769		3,183				1,700,000	01/13/2021
EB1541040520		FOUNTAIN HILLS	AZ		10/12/2016	3.625	819,958		226				1,600,000	10/12/2016
EB1541039743		FREDERICKSBURG	TX		12/18/2015	4.000	480,162		(131)				737,000	12/18/2015
6602677558		CASTLE ROCK	WA		07/14/2023	2.500	597,152		2,090				1,085,000	03/20/2021
6600849332		SCOTTSDALE	AZ		04/10/2023	3.500	462,780		1,694				770,000	03/23/2020
6602700129		CHANDLER	AZ		04/10/2023	3.250	482,216		1,754				750,000	09/01/2021
6601809301		ARRINGTON	TN		04/10/2023	3.125	662,027		2,607				1,060,000	10/29/2020
8203209676		ROYAL PLM BCH	FL		07/14/2023	5.625	82,380		125				120,000	09/23/2022
6601678755		BELLEVUE	WA		07/14/2023	3.125	132,068		1,888				1,200,000	07/23/2012
6601477422		BELLEVUE	WA		07/14/2023	3.250	205,615		4,396				2,100,000	09/29/2016
6602677681		PENNGROVE	CA		04/10/2023	2.875	727,589		3,094				1,225,000	03/23/2021
10801833		Fort Myers	FL		07/14/2023	0.000	39,285		803				145,000	04/27/2018
6601728840		FORT WORTH	TX		07/14/2023	3.375	462,544		1,273				1,100,000	04/14/2021
6600848722		COLORADO SPRINGS	CO		07/14/2023	3.375	510,170		2,224				1,100,000	04/02/2020
6601673715		FRIENDSWOOD	TX		07/14/2023	4.000	124,764		1,988				795,000	11/20/2017
6602680750		DENVER	CO		07/14/2023	3.000	677,030		2,058				1,115,000	05/21/2021
6600991639		GRAND RAPIDS	MI		04/10/2023	3.375	147,016		799				350,000	04/01/2020
8024066850		SUNRISE	FL		07/14/2023	4.750	183,431		443				249,000	04/26/2019
EB1784004040		CORTE MADERA	CA		08/17/2016	3.625	589,926		(104)				1,130,000	08/17/2016
6600040684		BOTHELL	WA		07/14/2023	3.250	828,855		2,423				1,500,000	09/30/2020
6601204826		JACKSONVILLE	FL		04/10/2023	0.000	13,327		628				75,284	01/20/2006
6602693167		CLAREMONT	CA		04/10/2023	2.875	900,719		4,910				1,700,000	07/27/2021
7002372187		JACKSONVILLE	FL		07/14/2023	5.250	82,073		176				130,000	07/18/2018
6602683903		DENVER	CO		07/14/2023	3.375	548,969		1,502				880,000	06/08/2021
6600064643		NASHVILLE	TN		04/10/2023	3.625	950,750		3,263				1,600,000	04/20/2020
6601719914		KENT	WA		07/14/2023	2.750	433,581		2,009				825,000	03/18/2021
6601482893		VIENNA	VA		04/10/2023	2.875	219,433		3,252				1,275,000	05/10/2013
6601723031		SAN BRUNO	CA		04/10/2023	2.750	465,957		4,906				1,700,000	12/14/2020
6602693712		NAPLES	FL		04/10/2023	2.625	575,363		3,433				1,500,000	03/16/2021
6601679902		DENVER	CO		07/14/2023	3.375	114,100		1,913				775,000	04/11/2012
6600839713		ALPINE	UT		07/14/2023	4.500	715,276		1,638				1,140,000	03/15/2019
8199520196		PLANTATION	FL		07/14/2023	2.990	170,590		560				425,001	10/07/2021
8201833883		POMPANO BEACH	FL		07/14/2023	5.375	175,038		293				230,000	04/29/2022
6601735365		CAVE CREEK	AZ		04/10/2023	3.625	2,060,477		6,748				3,700,000	04/13/2021
6600777921		BROOKLYN	NY		04/10/2023	4.625	366,847		1,358				840,000	06/28/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8198793188		HIALEAH	FL		07/14/2023	3.500	315,039		903				426,000	08/31/2021
PH7133871447		NORTH CALDWELL	NJ		08/07/2015	4.071	439,802		(112)				850,000	08/07/2015
6602680479		DOUBLE OAK	TX		07/14/2023	3.625	465,153		1,191				985,000	05/21/2021
6602688472		SANTA CLARITA	CA		04/10/2023	3.875	1,122,034		3,341				1,525,000	08/01/2021
6601383653		SANTA ISABEL	PR		04/10/2023	7.000	29,715		118				130,000	12/14/2011
6600474354		REMSENBURG	NY		04/10/2023	3.500	682,998		3,335				1,420,000	07/25/2019
6602696442		ALAMEDA	CA		04/10/2023	3.250	748,079		2,741				1,160,000	06/01/2021
6601811471		ENGLEWOOD	CO		07/14/2023	3.375	562,574		1,705				1,090,000	03/27/2020
6600679333		JACKSONVILLE	FL		04/10/2023	0.000	37,237		792				104,500	06/23/2015
6601204743		JACKSONVILLE	FL		04/10/2023	0.000	10,243		488				80,000	11/22/2005
6602679109		CLYDE HILL	WA		07/14/2023	3.250	1,168,738		3,313				3,550,000	05/03/2021
EB1596051978		SEATTLE	WA		12/18/2015	4.125	533,826		(251)				830,000	12/18/2015
6601727958		OWASSO	OK		04/10/2023	3.125	675,052		2,612				1,450,000	12/07/2020
6602684604		SOUTHAMPTON	NY		04/10/2023	3.375	985,741		3,499				2,600,000	05/07/2021
6601749911		SANTA FE	NM		04/10/2023	2.625	479,125		2,999				1,600,000	02/04/2021
6600425521		JUPITER	FL		04/10/2023	3.625	80,262		839				620,000	03/04/2019
6601728998		HOUSTON	TX		07/14/2023	2.875	465,931		1,597				840,000	04/16/2021
6601204107		JACKSONVILLE	FL		04/10/2023	0.000	787		241				66,850	05/31/2023
6600432402		PHOENIX	MD		07/14/2023	3.625	547,861		1,503				1,490,000	03/03/2020
6602679083		LAGUNA BEACH	CA		04/10/2023	3.750	821,209		2,696				1,360,000	05/21/2021
6602676394		MANHASSET	NY		04/10/2023	2.750	700,433		3,055				1,990,000	03/08/2021
6602674571		SAN DIEGO	CA		04/10/2023	2.750	676,062		2,949				1,850,000	03/24/2021
6602687946		BEND	OR		07/14/2023	4.250	879,664		1,906				1,415,000	07/29/2021
6601745620		LOS ANGELES	CA		04/10/2023	3.250	997,740		3,669				3,250,000	04/13/2021
6602671353		MCKINNEY	TX		07/14/2023	3.000	68,212		473				183,000	09/23/2016
6601682153		NEW YORK	NY		04/10/2023	3.625	244,091		4,418				1,600,000	10/06/2011
6601827220		RENO	NV		04/10/2023	3.500	931,156		3,238				1,800,000	10/13/2020
6601825562		NORCO	CA		04/10/2023	3.000	518,172		2,206				845,000	12/31/2020
6601682302		ARMONK	NY		04/10/2023	3.375	43,929		2,219				1,375,000	04/06/2011
PEB1789004772		REDWOOD CITY	CA		11/18/2016	3.625	730,394		(94)				1,300,000	11/18/2016
8195202563		PEMBROKE PNES	FL		07/14/2023	2.750	159,369		566				269,999	02/19/2021
6600935289		FRESNO	CA		04/10/2023	3.125	592,850		3,336				1,440,000	08/28/2020
6602684075		BENICIA	CA		04/10/2023	2.875	716,221		2,973				1,150,000	06/09/2021
6601673772		MARCO ISLAND	FL		04/10/2023	3.875	415,859		2,787				1,050,000	06/12/2017
6600676982		JACKSONVILLE	FL		04/10/2023	0.000	25,238		709				84,000	05/17/2011
6600871336		FEDERAL WAY	WA		07/14/2023	4.500	221,961		(291)				335,000	12/18/2014
6602680388		SAN DIEGO	CA		04/10/2023	3.125	482,512		1,857				1,300,000	05/15/2021
6601486696		CARMICHAEL	CA		04/10/2023	3.375	214,725		2,096				672,000	03/02/2015
6602699271		MAMMOTH LAKES	CA		04/10/2023	3.875	621,661		1,865				1,005,000	09/01/2021
6601719625		DRIFTWOOD	TX		07/14/2023	3.250	943,985		2,696				1,520,000	03/16/2021
8017224399		HOLLYWOOD	FL		07/14/2023	4.875	204,087		499				266,000	01/24/2018
6602701283		NICHOLASVILLE	KY		04/10/2023	3.000	474,626		2,071				1,300,000	06/01/2021
PEB1567001879		FORT COLLINS	CO		11/18/2016	3.875	661,065		(231)				985,000	11/18/2016
8201648358		DEERFIELD BEACH	FL		07/14/2023	4.250	208,121		480				270,000	04/12/2022
6602699560		NICHOLASVILLE	KY		04/10/2023	3.250	614,613		2,237				1,050,000	09/01/2021
6602682335		CLE ELUM	WA		07/14/2023	3.125	493,526		913				850,000	06/04/2021
6600935552		INDIAN WELLS	CA		04/10/2023	3.375	893,258		3,257				1,500,000	09/11/2020
8199386218		FORT MYERS	FL		07/14/2023	2.875	302,348		1,018				852,279	09/30/2021
8199348594		LEHIGH ACRES	FL		07/14/2023	3.250	225,453		686				324,900	09/30/2021
6602683861		HAYWARD	CA		04/10/2023	3.000	762,176		3,069				1,210,000	05/22/2021
6600676586		JACKSONVILLE	FL		04/10/2023	0.000	31,464		680				120,000	05/27/2010
6601734137		BOSTON	MA		04/10/2023	2.875	684,402		2,893				3,450,000	04/05/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1223010671		COCOA BEACH	FL		12/18/2015	3.990	260,003		(95)				560,000	12/18/2015
6600921495		MAMMOTH LAKES	CA		04/10/2023	4.750	433,858		1,116				950,000	11/06/2018
6600026774		JACKSONVILLE	FL		04/10/2023	0.000	3,718		440				58,200	05/24/2001
6602688035		AUSTIN	TX		07/14/2023	3.750	536,077		1,320				906,000	06/28/2021
6601678227		JERSEY CITY	NJ		07/14/2023	3.750	15,044		957				585,000	08/10/2011
6601724864		SAN JOSE	CA		04/10/2023	3.000	620,145		2,493				2,075,000	01/07/2021
6600024522		JACKSONVILLE	FL		04/10/2023	0.000	948		238				50,562	12/06/1999
6600468224		SAN RAFAEL	CA		04/10/2023	3.875	266,608		2,334				2,350,000	05/29/2018
6601817130		HIGHLANDS RANCH	CO		07/14/2023	2.875	537,981		1,714				1,167,000	01/15/2021
6601753533		CYPRESS	TX		07/14/2023	2.375	566,464		2,740				1,650,000	07/30/2021
6602700970		DANVILLE	CA		04/10/2023	3.125	904,351		3,428				1,855,000	09/01/2021
6600025552		JACKSONVILLE	FL		04/10/2023	0.000	2,220		356				52,786	07/19/2000
6601699330		LAKESIDE	MT		04/10/2023	3.750	518,945		1,719				923,000	04/05/2020
8009999862		HOLLYWOOD	FL		07/14/2023	3.750	96,028		365				244,276	02/24/2017
6602686450		SAN JOSE	CA		04/10/2023	2.875	662,280		2,800				2,240,000	11/28/2020
6602674514		MORGAN HILL	CA		04/10/2023	2.750	931,786		4,145				2,300,000	12/16/2020
6601704981		TUCSON	AZ		04/10/2023	2.750	482,062		2,834				975,000	12/21/2020
6601683243		LIVINGSTON	NJ		07/14/2023	3.625	211,431		3,069				1,900,000	02/15/2012
6601826032		OAKLAND	CA		04/10/2023	2.990	503,782		2,054				1,250,000	12/02/2020
PEB1541042447		TOMS RIVER	NJ		01/11/2018	3.990	716,463		(142)				1,100,000	01/11/2018
6601727172		MCLEAN	VA		04/10/2023	3.500	984,093		3,370				2,050,000	03/03/2021
6602701937		LAGUNA BEACH	CA		04/10/2023	3.000	672,436		2,684				1,930,000	02/01/2021
6600025842		JACKSONVILLE	FL		04/10/2023	0.000	2,628		372				51,800	10/06/2000
6602696186		ROSLYN	NY		04/10/2023	3.000	890,922		3,543				1,425,000	05/01/2021
6601704676		RIVIERA BEACH	FL		04/10/2023	2.875	500,833		2,110				800,000	01/11/2021
6602674209		SAN JOSE	CA		04/10/2023	2.625	949,778		4,303				2,260,000	03/02/2021
6601204206		JACKSONVILLE	FL		04/10/2023	0.000	1,651		408				80,000	09/30/2004
6600786971		HOLLIS	NY		04/10/2023	4.125	499,290		1,831				848,000	12/08/2016
6601823369		LITTLETON	CO		07/14/2023	2.875	700,988		3,316				1,230,000	12/18/2020
6602682947		STONE HARBOR	NJ		07/14/2023	3.000	923,618		2,828				1,725,000	05/27/2021
6601712950		SCOTTSDALE	AZ		04/10/2023	3.500	555,199		1,916				900,000	12/16/2020
6601481374		NEW YORK	NY		04/10/2023	3.000	85,995		1,479				750,000	07/24/2012
504876211		HOLLYWOOD	FL		07/14/2023	4.508	42,370		226				91,000	05/01/2008
6601689554		PLEASANTON	CA		04/10/2023	3.500	1,286,314		4,821				3,150,000	12/23/2021
6602711001		CARMEL VALLEY	CA		04/10/2023	3.500	1,009,816		3,342				1,755,000	01/11/2022
6600938770		STATEN ISLAND	NY		04/10/2023	3.875	182,354		184				680,000	03/24/2023
6600011990		JACKSONVILLE	FL		04/10/2023	0.000	7,466		528				65,662	04/30/2003
6601383455		NAPLES	FL		04/10/2023	3.500	61,587		179				90,000	09/14/2012
6602673920		SAN DIEGO	CA		04/10/2023	2.750	661,787		2,887				1,710,000	02/24/2021
6602693795		BALTIMORE	MD		07/14/2023	3.125	145,498		608				255,000	06/08/2021
6601820209		SANTA CLARA	CA		04/10/2023	3.500	523,574		1,821				1,610,000	11/18/2020
PH7119108293		LAKE BLUFF	IL		01/29/2015	4.000	639,173		(136)				975,000	01/29/2015
6601031096		SAN FRANCISCO	CA		04/10/2023	3.750	491,826		1,975				1,800,000	05/03/2016
6601710046		CHEVY CHASE	MD		07/14/2023	3.125	1,524,304		4,527				3,800,000	02/11/2021
6602698422		LAS VEGAS	NV		04/10/2023	3.125	511,427		1,960				800,000	06/01/2021
505405588		CAPE CORAL	FL		07/14/2023	3.221	346,339		1,019				500,054	09/24/2020
6601713206		ARLINGTON	VA		04/10/2023	2.750	574,436		3,353				1,700,000	12/17/2020
6601698209		SPRINGFIELD	VA		04/10/2023	3.750	606,459		2,261				1,010,000	11/10/2017
6600848441		PACIFICA	CA		04/10/2023	3.625	1,177,992		4,059				2,600,000	01/21/2020
6602676584		KENSINGTON	CA		04/10/2023	2.500	741,120		4,549				1,575,000	02/19/2021
6600521774		LONGWOOD	FL		04/10/2023	4.875	631,687		1,566				988,000	04/20/2021
6602692060		SAN LEANDRO	CA		04/10/2023	2.740	173,590		988				550,000	06/30/2021

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6600979170		BROOKLYN	NY		04/10/2023	3.250	399,389		2,674				1,400,000	04/06/2018
6601477372		GREAT FALLS	VA		04/10/2023	3.000	386,326		3,654				1,900,000	08/31/2016
6602710946		SEVERNA PARK	MD		07/14/2023	4.125	571,369		1,225				775,000	01/28/2022
6601029074		SAN FRANCISCO	CA		04/10/2023	4.000	434,216		1,690				887,970	05/31/2023
504695446		NAPLES	FL		07/14/2023	4.875	145,327		340				190,000	04/24/2017
6601050096		DALY CITY	CA		04/10/2023	4.125	224,486		796				800,000	06/17/2016
6602682707		ALTADENA	CA		04/10/2023	3.250	744,908		2,750				1,325,000	05/25/2021
6602682053		NAMPA	ID		04/10/2023	3.250	275,391		1,022				825,000	06/02/2021
8202134768		MIAMI	FL		07/14/2023	5.375	382,044		637				475,000	05/27/2022
6602678234		WASHINGTON	DC		04/10/2023	2.875	775,429		3,231				1,650,000	05/17/2021
504894438		MIAMI	FL		07/14/2023	5.232	138,851		264				231,000	06/01/2018
6602690411		PARK CITY	UT		07/14/2023	3.250	1,173,178		3,300				2,500,000	06/29/2021
6602683911		HILLSBORO	OR		07/14/2023	3.125	375,952		2,620				800,000	06/09/2021
6601471706		DEERFIELD	IL		04/10/2023	3.375	496,273		5,407				1,575,000	10/26/2015
6601480285		VIRGINIA BEACH	VA		04/10/2023	3.375	254,335		2,443				952,000	04/27/2017
6600934704		BOW	WA		07/14/2023	3.625	530,194		1,408				855,000	08/24/2020
6602705243		DENVER	CO		07/14/2023	3.625	584,809		1,488				820,000	10/25/2021
6601819607		WATSONVILLE	CA		04/10/2023	2.875	539,851		3,103				1,050,000	10/26/2020
6600848995		CHICAGO	IL		04/10/2023	3.500	535,866		1,915				1,125,000	03/16/2020
6601741769		REMSENBURG	NY		04/10/2023	3.000	582,497		2,333				1,270,000	12/09/2020
6601737395		ORO VALLEY	AZ		04/10/2023	3.250	878,903		3,274				1,470,000	03/03/2021
6601745463		BOCA RATON	FL		04/10/2023	3.250	553,585		2,036				860,000	05/16/2021
6600679028		JACKSONVILLE	FL		04/10/2023	0.000	21,164		775				78,000	12/22/2014
6601483149		PIEDMONT	CA		04/10/2023	3.875	73,556		2,544				1,550,000	07/12/2012
6602682012		SAN FRANCISCO	CA		04/10/2023	3.125	909,545		3,509				1,430,000	05/26/2021
6601204768		JACKSONVILLE	FL		04/10/2023	0.000	8,917		435				80,000	11/21/2005
6602685726		CORAL GABLES	FL		04/10/2023	3.250	1,770,185		6,510				3,405,000	05/01/2021
6601492223		VANCOUVER	WA		07/14/2023	3.500	37,263		473				620,000	07/03/2014
6601225425		JACKSONVILLE	FL		04/10/2023	0.000	15,089		576				68,148	09/19/2007
6602681014		GRAND JUNCTION	CO		07/14/2023	3.625	758,442		1,968				1,150,000	04/29/2021
6601703611		TUSCALOOSA	AL		07/14/2023	3.375	776,410		2,161				1,266,500	01/29/2021
6602673862		LOS ANGELES	CA		04/10/2023	2.625	1,123,014		5,106				3,000,000	02/17/2021
6600011529		JACKSONVILLE	FL		04/10/2023	0.000	5,325		416				51,200	12/18/2002
6601737957		BLOOMFLD HLS	MI		04/10/2023	2.875	473,578		4,985				1,500,000	02/04/2021
EB1221070134		ATLANTIC BEACH	FL		12/16/2016	3.500	436,458		18				785,000	12/16/2016
6601693101		SAN ANSELMO	CA		04/10/2023	3.750	830,534		2,748				1,730,000	04/06/2020
6601729830		LLOYD HARBOR	NY		04/10/2023	2.750	472,505		2,720				2,000,000	01/28/2021
6601698217		BROOKLYN	NY		04/10/2023	3.750	497,038		2,021				935,000	02/08/2017
6601203182		JACKSONVILLE	FL		04/10/2023	0.000	7,453		536				158,000	02/25/2023
6602687912		LAKEWOOD	CO		07/14/2023	3.375	566,350		1,541				800,000	07/01/2021
PEB1367015141		SAN DIEGO	CA		11/18/2016	3.500	584,410		149				932,000	11/18/2016
6602696285		LOS ANGELES	CA		04/10/2023	3.250	1,536,118		5,628				2,395,900	06/01/2021
6602702612		GREAT NECK	NY		04/10/2023	3.000	772,159		3,037				1,500,000	07/01/2021
6602673730		CUPERTINO	CA		04/10/2023	2.625	845,929		3,846				2,040,000	02/18/2021
6602698984		AUSTIN	TX		07/14/2023	3.625	769,564		1,939				1,205,000	08/01/2021
6600675836		JACKSONVILLE	FL		04/10/2023	0.000	30,687		720				111,000	10/24/2008
6602677939		ARLINGTON	VA		04/10/2023	2.625	908,370		4,397				2,400,000	03/17/2021
PEB1784004135		WOODINVILLE	WA		11/18/2016	3.875	430,613		(117)				649,000	11/18/2016
8023076300		JACKSONVILLE	FL		07/14/2023	4.990	132,389		310				258,086	02/25/2019
6602694546		SPRING BRANCH	TX		07/14/2023	3.000	542,576		1,656				1,100,000	01/01/2021
6601819888		CARLSBAD	CA		04/10/2023	2.875	415,516		2,375				860,000	11/27/2020
6600793027		NEWPORT NEWS	VA		04/10/2023	3.500	294,745		2,134				1,100,000	08/21/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601749010		NEW YORK	NY		04/10/2023	2.875	470,803		1,971				1,695,000	05/03/2021
PEB1785005793		REDWOOD CITY	CA		03/21/2018	3.875	510,173		463				1,050,000	03/21/2018
6602696764		LARCHMONT	NY		04/10/2023	3.125	912,691		3,472				1,525,000	05/01/2021
6602701002		MOUNTAIN HOUSE	CA		04/10/2023	2.875	797,552		5,151				1,260,000	08/01/2021
6600990375		RANCHO SANTA FE	CA		04/10/2023	3.500	569,760		2,044				2,100,000	02/13/2020
6600067687		JACKSONVILLE	FL		04/10/2023	3.500	397,128		1,648				925,000	11/01/2019
6601725952		PISMO BEACH	CA		04/10/2023	2.875	692,753		2,915				1,400,000	03/02/2021
6602698331		PETALUMA	CA		04/10/2023	3.250	1,080,211		3,969				1,675,000	06/01/2021
6600851262		ARGYLE	TX		07/14/2023	3.500	404,451		1,800				1,400,000	08/31/2020
6600011958		JACKSONVILLE	FL		04/10/2023	0.000	4,657		420				110,000	07/02/2020
8027175022		PLANTATION	FL		07/14/2023	3.875	166,692		475				226,000	09/09/2019
6602682145		GILBERT	AZ		04/10/2023	3.250	500,036		1,847				877,000	06/01/2021
3399888772		Lehigh Acres	FL		07/14/2023	5.250	70,791		209				146,000	03/06/2018
6602701176		LAKEWOOD RCH	FL		04/10/2023	3.125	1,055,143		4,044				1,650,000	04/01/2021
6600364415		GRAPEVINE	TX		07/14/2023	4.375	5,204		259				200,000	02/18/2015
3362203876		Clearwater	FL		07/14/2023	4.250	64,965		234				169,631	10/07/2016
6602673888		CUPERTINO	CA		04/10/2023	2.625	1,088,764		4,952				2,940,000	02/22/2021
6601687491		KENNEDYVILLE	MD		07/14/2023	3.375	59,968		1,570				1,377,000	04/14/2011
6602686484		ALPINE MEADOWS	CA		04/10/2023	2.990	650,644		2,624				1,590,000	04/19/2021
6602683960		TUALATIN	OR		07/14/2023	3.125	545,540		1,620				945,000	06/15/2021
6601040873		BURLINGAME	CA		04/10/2023	3.875	511,729		1,930				1,360,000	10/07/2016
6602691849		VALENCIA	CA		04/10/2023	2.750	119,125		690				585,000	04/19/2021
6602683895		ALAMEDA	CA		04/10/2023	3.125	670,536		2,648				1,065,000	03/27/2021
EB1352004398		HOBOKEN	NJ		06/24/2016	3.750	338,100		15				810,000	06/24/2016
6601677823		CONCORD	MA		04/10/2023	3.250	14,513		963				764,000	06/27/2012
6602688704		BERTHOUD	CO		07/14/2023	2.750	722,022		2,315				1,710,000	08/06/2021
6602693902		CAVE CREEK	AZ		04/10/2023	2.750	566,930		3,134				1,100,000	09/23/2021
6602685767		SAINT PETERSBURG	FL		04/10/2023	3.125	883,108		3,413				1,390,000	06/01/2021
6601675926		PARK CITY	UT		07/14/2023	3.875	474,208		1,388				1,900,000	10/26/2017
6602692912		NOVATO	CA		04/10/2023	2.750	284,513		1,673				1,175,000	05/26/2021
EB1787003346		DANVILLE	CA		06/24/2016	3.750	349,093		9				1,175,000	06/24/2016
6602675008		BEND	OR		07/14/2023	3.750	706,259		17,325				1,095,000	04/13/2021
6601678029		NEWTON	MA		04/10/2023	3.125	166,161		2,623				1,389,000	02/28/2013
6602705318		BROKEN BOW	OK		04/10/2023	3.375	594,604		2,064				1,141,000	11/15/2021
6601697904		NEW YORK	NY		04/10/2023	3.750	502,888		1,883				830,000	10/03/2017
6600676024		JACKSONVILLE	FL		04/10/2023	0.000	21,419		543				113,000	12/10/2008
6602696434		VALLEY VILLAGE	CA		04/10/2023	3.125	1,095,123		4,209				1,712,500	05/01/2021
6601476721		SPRING BRANCH	TX		07/14/2023	2.990	385,347		2,729				950,000	08/12/2016
PEB1540095404		MOUNTAINSIDE	NJ		03/21/2018	4.125	827,273		267				1,180,000	03/21/2018
6601684167		EASTON	MD		07/14/2023	3.875	208,783		3,182				1,800,000	09/20/2011
6600732249		CASTLE PINES	CO		07/14/2023	3.875	454,650		1,315				825,000	11/08/2019
6602704774		RANCHO CUCAMONGA	CA		04/10/2023	3.375	983,675		3,466				1,393,000	08/19/2021
6601681783		HOUSTON	TX		07/14/2023	3.750	151,897		2,256				1,350,000	01/28/2012
6601708974		PHOENIX	AZ		04/10/2023	3.250	477,980		1,784				855,000	01/06/2021
6601486860		JACKSON	WY		04/10/2023	3.125	450,808		4,608				1,600,000	03/24/2015
6602682269		SAN FRANCISCO	CA		04/10/2023	3.000	780,282		3,133				1,315,000	05/26/2021
6602678960		PHOENIX	AZ		04/10/2023	3.125	559,813		2,161				2,000,000	04/20/2021
6602683275		DAVIS	CA		04/10/2023	3.000	570,493		2,314				907,000	05/19/2021
6602678093		BEND	OR		07/14/2023	2.750	642,944		2,108				1,150,000	03/23/2021
6601007898		SEDONA	AZ		04/10/2023	3.250	691,933		2,647				1,366,000	07/17/2020
6602674977		HUNTS POINT	WA		07/14/2023	2.625	1,493,468		5,116				2,950,000	12/02/2020
6602711357		RENO	NV		04/10/2023	4.000	790,280		2,202				1,250,000	02/14/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
125046110		NAPLES	FL		07/14/2023	0.000	9,812		464				77,220	02/18/2005
3364974851		Palm Harbor	FL		07/14/2023	3.625	80,247		213				182,017	12/22/2016
EB1784002358		EMERALD HILLS	CA		07/17/2015	3.750	550,153		(21)				1,650,000	07/17/2015
6601808618		VIRGINIA BEACH	VA		04/10/2023	3.375	519,044		1,898				820,000	10/20/2020
6602671197		LOS ALTOS	CA		04/10/2023	3.125	268,947		3,175				2,650,000	05/14/2015
6602704899		KIRKLAND	WA		07/14/2023	2.875	849,123		2,623				1,400,000	10/09/2021
6602698802		FAIR OAKS	CA		04/10/2023	3.250	581,515		2,194				978,000	07/01/2021
6601729798		SANTA BARBARA	CA		04/10/2023	2.990	800,063		3,226				1,925,000	01/25/2021
EB1351002305		EAST MEADOW	NY		07/30/2015	4.000	331,359		(36)				632,000	07/30/2015
6600790015		PAEONIAN SPRINGS	VA		04/10/2023	4.875	1,065,087		2,652				1,650,000	10/11/2018
6601673616		SAN FRANCISCO	CA		04/10/2023	3.625	512,034		3,288				1,657,000	07/04/2020
6601679944		BROOKLYN	NY		04/10/2023	3.125	6,844		434				600,000	11/04/2010
6602689173		EL DORADO HILLS	CA		04/10/2023	3.125	560,602		2,141				950,000	07/22/2021
6601035816		SAN FRANCISCO	CA		04/10/2023	3.750	651,103		2,277				1,248,962	05/31/2023
8199411379		SUNRISE	FL		07/14/2023	3.250	234,389		713				320,000	09/29/2021
6602701259		AUSTIN	TX		07/14/2023	2.875	738,177		2,297				1,200,000	07/01/2021
6600677212		JACKSONVILLE	FL		04/10/2023	0.000	40,147		773				144,000	02/12/2022
6601823427		YARROW POINT	WA		07/14/2023	3.125	736,096		3,210				2,300,000	12/07/2020
6600533902		NAPLES	FL		04/10/2023	4.000	455,790		1,734				830,000	11/12/2015
6601483875		LIVERMORE	CA		04/10/2023	3.000	224,364		6,300				1,150,000	03/06/2013
EB1400000584		GILBERT	AZ		09/18/2015	4.125	632,068		(210)				970,000	09/18/2015
6601819755		DUBLIN	CA		04/10/2023	3.250	672,045		2,532				1,058,000	11/02/2020
8204121710		JACKSONVILLE	FL		07/14/2023	6.625	267,020		281				375,500	12/21/2022
8197557073		NAPLES	FL		07/14/2023	3.000	177,253		583				439,996	06/19/2021
6602688696		MANHATTAN BEACH	CA		04/10/2023	3.250	1,009,506		3,685				3,995,000	08/17/2021
6600655507		OLD BRIDGE	NJ		07/14/2023	2.000	421,526		1,578				740,000	07/07/2021
6601720052		PARKER	CO		07/14/2023	3.125	647,916		1,917				1,100,000	03/18/2021
6602700988		LOS ANGELES	CA		04/10/2023	2.750	801,605		3,410				1,450,000	09/01/2021
6602686641		WABAN	MA		04/10/2023	2.625	580,172		3,438				1,600,000	02/27/2021
6601712117		EL CAJON	CA		04/10/2023	2.750	713,438		4,173				1,625,000	01/08/2021
6602704709		LEESBURG	VA		04/10/2023	3.250	771,992		2,837				1,130,000	11/17/2021
6601816850		MESA	AZ		04/10/2023	3.500	887,769		3,239				1,410,000	11/13/2020
6602686732		MILPITAS	CA		04/10/2023	2.875	933,389		3,903				1,485,000	03/23/2021
6600010554		ATLANTIC BEACH	FL		04/10/2023	0.000	4,840		390				49,206	08/23/2002
8196522690		NAPLES	FL		07/14/2023	2.875	187,381		641				340,002	06/09/2021
6601741645		REDWOOD CITY	CA		04/10/2023	3.375	1,313,460		4,663				2,300,000	05/13/2021
6602700228		ENCINO	CA		04/10/2023	3.125	1,610,731		6,083				4,078,000	10/01/2021
6602689298		WINCHESTER	MA		04/10/2023	3.250	984,866		3,622				1,550,000	06/02/2021
6602695501		TARZANA	CA		04/10/2023	3.500	1,026,191		3,474				1,590,000	07/01/2021
6600935149		HERMOSA BEACH	CA		04/10/2023	3.375	1,126,403		4,123				2,915,000	08/14/2020
EB1395005332		WALPOLE	MA		12/18/2015	4.125	348,206		(95)				730,000	12/18/2015
EB1216003667		MIAMI	FL		12/16/2016	3.375	914,665		269				2,100,000	12/16/2016
6601678631		WOODINVILLE	WA		07/14/2023	3.125	336,065		2,247				1,330,000	11/29/2016
6600934563		GRASS VALLEY	CA		04/10/2023	3.625	456,760		1,588				725,000	06/30/2020
6602698893		WINDSOR	CA		04/10/2023	2.875	1,214,481		5,043				2,376,149	06/01/2021
6601693259		PALM DESERT	CA		04/10/2023	3.250	1,180,584		4,836				2,950,000	04/10/2020
6600024399		JACKSONVILLE	FL		04/10/2023	0.000	1,919		306				45,175	11/23/1999
6602692375		AVILA BEACH	CA		04/10/2023	2.875	421,932		2,342				720,000	05/18/2021
6601683425		GLENVIEW	IL		04/10/2023	3.250	177,098		2,934				960,000	06/11/2012
6602691898		HUMBLE	TX		07/14/2023	2.750	116,859		542				212,500	03/30/2021
6601812032		UNION CITY	CA		04/10/2023	3.125	636,639		2,533				1,015,000	08/04/2020
6600845355		JACKSONVILLE BEACH	FL		04/10/2023	3.500	521,071		1,907				1,200,000	08/16/2019

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6602711621		EUGENE	OR		07/14/2023	3.875	607,227		1,417				890,000	03/10/2022
6600674045		WASHINGTON	DC		04/10/2023	4.125	653,830		2,693				1,698,024	05/31/2023
6602682509		EVERSON	WA		07/14/2023	3.250	472,503		1,507				1,190,000	05/25/2021
6602679869		DALLAS	TX		07/14/2023	3.250	759,739		2,153				1,500,000	05/17/2021
6602692482		MENLO PARK	CA		04/10/2023	2.500	730,486		4,401				2,525,000	07/06/2021
6601687277		NEW YORK	NY		04/10/2023	3.000	52,392		1,191				410,000	01/22/1999
6601744839		SOUTHLAKE	TX		07/14/2023	2.750	709,264		3,205				1,935,000	06/04/2021
6600846734		DALLAS	TX		07/14/2023	3.750	485,617		1,326				850,000	10/31/2019
6601698928		AUSTIN	TX		07/14/2023	3.500	655,126		3,451				1,735,000	03/31/2020
6602673490		FORT LEE	NJ		07/14/2023	2.875	446,841		1,580				1,360,000	12/10/2020
6601698852		PARKER	CO		07/14/2023	3.375	510,220		1,477				668,470	03/26/2020
6601203257		JACKSONVILLE	FL		04/10/2023	0.000	7,020		482				58,200	07/21/2003
6600852021		IRVING	TX		07/14/2023	3.500	614,818		1,683				1,100,000	09/21/2020
6602705672		MOUNT JULIET	TN		04/10/2023	3.375	638,640		2,217				925,000	11/19/2021
6600831959		HUNTS POINT	WA		07/14/2023	3.750	876,187		2,739				1,550,000	12/05/2016
6602676568		WESTWOOD	MA		04/10/2023	2.625	571,206		3,449				2,255,000	12/15/2020
6601683979		SAINT LOUIS	MO		04/10/2023	3.125	124,893		2,826				975,000	09/07/2012
6601139089		TEMPE	AZ		04/10/2023	2.000	141,830		856				310,000	04/19/2016
PEB1786003653		PALO ALTO	CA		11/18/2016	3.875	577,884		(197)				3,800,000	11/18/2016
6601754143		BROOKLYN	NY		04/10/2023	3.125	482,054		1,835				1,855,000	03/27/2021
6601687020		NEW YORK	NY		04/10/2023	3.375	231,911		3,710				2,050,000	09/14/2012
6602710631		SUN VALLEY	NV		04/10/2023	3.625	227,602		733				345,000	10/21/2021
3365404480		Palm Harbor	FL		07/14/2023	3.750	92,144		291				162,774	12/05/2016
6602704600		BEND	OR		07/14/2023	3.500	851,999		2,216				1,425,000	10/08/2021
6601482299		MENLO PARK	CA		04/10/2023	3.000	421,716		6,270				2,100,000	03/17/2013
6602704493		CHARLOTTESVILLE	VA		04/10/2023	3.250	577,527		2,092				970,000	10/28/2021
6601020040		SCOTTSDALE	AZ		04/10/2023	3.875	403,199		1,514				675,000	11/11/2016
6600984006		JERSEY CITY	NJ		07/14/2023	3.500	512,340		1,395				1,005,000	10/06/2020
EB1027549259		CHARLOTTE	NC		12/16/2016	3.750	436,116		(129)				650,000	12/16/2016
6602701523		PORTLAND	OR		07/14/2023	3.500	714,486		1,864				1,125,000	09/01/2021
3380892745		SAINT PETERSBURG	FL		07/14/2023	3.990	123,809		357				167,775	07/01/2017
6602677459		DENVER	CO		07/14/2023	2.500	944,564		2,506				2,300,000	03/08/2021
6601681817		HOUSTON	TX		07/14/2023	3.750	160,315		2,345				1,750,000	01/26/2012
6602678283		PALOS VERDES ESTATES	CA		04/10/2023	2.750	732,788		3,177				1,960,000	05/14/2021
6601680645		CONCORD	MA		04/10/2023	3.750	163,743		2,818				890,000	12/02/2011
6602700681		SANTA ROSA	CA		04/10/2023	3.250	594,679		2,163				930,000	09/01/2021
6602705466		RIVERSIDE	CA		04/10/2023	3.750	884,104		2,713				1,520,000	11/19/2021
6602674480		PEORIA	AZ		04/10/2023	2.750	429,207		4,501				1,485,000	10/08/2020
6601819789		LOS ALTOS	CA		04/10/2023	2.875	1,521,759		8,686				3,870,000	11/02/2020
6602676766		RAVENSDALE	WA		07/14/2023	2.875	918,958		2,924				1,612,500	02/01/2021
6601224402		JACKSONVILLE	FL		04/10/2023	0.000	16,544		496				80,000	07/13/2006
6602689546		SANTA BARBARA	CA		04/10/2023	3.250	752,382		2,789				1,540,000	07/02/2021
6601823534		NAPLES	FL		04/10/2023	3.500	1,998,890		7,060				3,900,000	07/21/2020
6600679002		JACKSONVILLE	FL		04/10/2023	0.000	36,015		616				102,000	09/19/2014
6601472019		MILL VALLEY	CA		04/10/2023	3.625	415,323		4,130				2,900,000	08/21/2014
6602701358		SAN RAMON	CA		04/10/2023	2.875	1,069,835		4,409				2,060,000	08/01/2021
6602674159		EDEN PRAIRIE	MN		04/10/2023	2.750	484,400		2,113				940,000	03/17/2021
8008268842		BOCA RATON	FL		07/14/2023	4.125	93,044		292				130,000	08/22/2016
EB1784004962		SAN FRANCISCO	CA		12/16/2016	3.625	434,197		(82)				636,000	12/16/2016
6602693159		OCEAN CITY	NJ		07/14/2023	2.625	1,158,254		5,296				2,650,000	05/25/2021
6601679605		ELMHURST	NY		04/10/2023	3.000	98,605		1,296				730,000	06/27/2016
6601471136		JACKSONVILLE	FL		04/10/2023	0.000	51,312		712				205,000	03/02/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1784004521		SAN FRANCISCO	CA		11/18/2016	3.375	695,603		362				1,050,000	11/18/2016
6602699990		AUSTIN	TX		07/14/2023	3.000	520,435		1,553				950,000	09/01/2021
6601686881		NEW YORK	NY		04/10/2023	3.000	168,092		2,193				2,600,000	11/30/2016
6602710466		VACAVILLE	CA		04/10/2023	4.750	265,919		595				397,000	09/20/2021
6601571802		MONSEY	NY		04/10/2023	3.875	1,108,105		4,029				1,750,000	05/17/2022
6601305458		JACKSONVILLE	FL		04/10/2023	0.000	37,376		825				315,000	01/05/2023
6601473314		BLOOMINGTON	IN		04/10/2023	3.500	235,600		2,062				975,000	10/13/2015
6601224386		JACKSONVILLE	FL		04/10/2023	0.000	19,204		525				80,000	07/13/2006
8028530797		MIAMI	FL		07/14/2023	3.250	129,752		432				404,970	10/18/2019
6602688076		BURLINGAME	CA		04/10/2023	2.750	1,559,957		6,756				2,725,000	05/04/2021
6601693473		BRENTWOOD	TN		04/10/2023	3.750	519,636		1,722				925,000	04/17/2020
6601682765		NEW YORK	NY		04/10/2023	3.000	43,904		2,587				1,800,000	04/14/1998
6602711928		SAN FRANCISCO	CA		04/10/2023	3.375	986,244		3,405				2,350,000	01/18/2022
6601686790		GREAT FALLS	VA		04/10/2023	3.375	103,743		3,279				1,450,000	05/10/2010
6601693465		LOS ANGELES	CA		04/10/2023	3.500	551,419		1,979				2,180,000	04/08/2020
5512156539		N FT MYERS	FL		07/14/2023	0.000	38,746		818				127,466	08/01/2008
6600025321		JACKSONVILLE	FL		04/10/2023	0.000	1,802		301				45,479	05/25/2000
6601696708		LODI	CA		04/10/2023	3.625	899,187		3,120				1,410,000	03/18/2020
6602711910		SAN FRANCISCO	CA		04/10/2023	4.000	809,317		2,259				1,600,000	01/12/2022
8022588460		TAMARAC	FL		07/14/2023	4.625	169,934		269				210,000	02/01/2019
EB1352003934		SETAUKET	NY		11/20/2015	3.875	416,737		(138)				625,000	11/20/2015
6601713388		KEWADIN	MI		04/10/2023	2.500	181,175		1,120				562,000	11/11/2020
6601822965		PHOENIX	AZ		04/10/2023	3.250	462,189		4,143				1,175,000	09/18/2020
6602688498		PORTLAND	OR		07/14/2023	3.000	451,808		1,358				780,000	07/26/2021
6601677468		PLANO	TX		07/14/2023	3.875	433,691		1,969				1,062,000	01/15/2019
8195498832		ST. PETERSBURG	FL		07/14/2023	2.750	247,009		888				369,998	02/24/2021
8195761442		JACKSONVILLE	FL		07/14/2023	2.875	148,674		511				204,990	03/18/2021
6601001693		CAMBRIDGE	MA		04/10/2023	3.750	438,130		1,484				735,000	07/22/2019
6602677822		SAN DIEGO	CA		04/10/2023	2.750	654,213		2,974				1,475,000	03/25/2021
8196750504		FORT MYERS	FL		07/14/2023	3.500	231,677		672				374,000	05/10/2021
PEB1541042324		BODEGA BAY	CA		11/17/2017	4.375	771,213		(683)				1,135,000	11/17/2017
6601827600		LIVERMORE	CA		04/10/2023	2.990	471,563		1,923				1,200,000	09/09/2020
6601680520		BROOKLYN	NY		04/10/2023	3.250	314,340		4,065				1,600,000	08/02/2013
EB1793001664		DARIEN	CT		12/16/2016	3.375	537,208		103				810,000	12/16/2016
PEB1541043016		NASHVILLE	TN		03/21/2018	4.125	1,477,270		470				2,400,000	03/21/2018
6602696814		UPTON	MA		04/10/2023	3.125	538,130		2,050				840,000	07/01/2021
6601720235		LOS GATOS	CA		04/10/2023	3.000	899,986		3,631				1,935,000	02/24/2021
6601696088		AUSTIN	TX		07/14/2023	3.250	648,077		3,162				2,150,000	10/29/2019
6601703926		SANTA FE	NM		04/10/2023	2.990	455,164		1,849				807,000	01/07/2021
6601742221		PARK CITY	UT		07/14/2023	3.250	689,605		1,955				1,555,000	05/28/2021
EB1541040502		DOWNERS GROVE	IL		08/19/2016	3.750	586,635		(79)				868,500	08/19/2016
6602691955		CHATTANOOGA	TN		04/10/2023	3.375	104,207		519				183,300	04/08/2021
6602711449		PARKER	CO		07/14/2023	3.250	512,389		1,409				790,000	01/25/2022
6601699678		PROSPER	TX		07/14/2023	3.625	400,375		1,085				710,000	03/10/2020
6602683184		REDONDO BEACH	CA		04/10/2023	2.875	937,600		3,906				1,985,000	05/18/2021
EB1541039074		SANTA ROSA BEACH	FL		09/25/2015	3.990	393,382		(145)				1,170,000	09/25/2015
6601469452		ATLANTIC BEACH	FL		04/10/2023	0.000	52,160		805				342,000	10/11/2022
6602684778		CHICAGO	IL		04/10/2023	2.625	577,549		3,425				1,330,000	04/16/2021
8201658657		BOYNTON BEACH	FL		07/14/2023	4.125	483,183		1,156				800,000	04/11/2022
6602684208		BOISE	ID		04/10/2023	3.250	1,001,450		3,693				1,560,000	06/14/2021
505385174		TAMARAC	FL		07/14/2023	2.990	174,088		546				255,000	09/01/2020
6602698315		PALM SPRINGS	CA		04/10/2023	3.375	462,314		1,627				935,000	07/01/2021

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6600919317		ENCINITAS	CA		04/10/2023	4.375	1,155,125		3,519				2,320,000	03/03/2022
112921887		Bonita Springs	FL		07/14/2023	4.750	75,529		194				200,000	08/10/2018
6602697432		SAN JOSE	CA		04/10/2023	3.000	730,356		3,948				2,150,000	06/06/2021
6601678995		BROOKLYN	NY		04/10/2023	3.375	129,552		3,301				2,900,000	07/22/2013
6601731919		LOS ANGELES	CA		04/10/2023	2.875	487,113		2,037				845,000	02/12/2021
6602705599		HOUSTON	TX		07/14/2023	3.375	709,067		1,922				1,250,000	08/26/2021
6601820365		PALOS VERDES ESTATES	CA		04/10/2023	3.250	671,971		2,518				1,475,000	11/20/2020
6600441494		SCOTTS VALLEY	CA		04/10/2023	3.125	795,213		4,861				2,715,000	08/04/2020
6602701465		DENVER	CO		07/14/2023	2.875	474,375		1,472				880,000	08/01/2021
6600980822		CHICO	CA		04/10/2023	3.875	159,189		849				650,000	01/22/2019
6601682898		NEW YORK	NY		04/10/2023	2.875	28,338		655				205,000	01/27/1999
PH7132735130		WASHINGTON	DC		01/16/2015	3.938	590,849		(72)				920,000	01/16/2015
6600925223		REDWOOD CITY	CA		04/10/2023	3.625	432,719		2,350				2,280,000	06/26/2019
6602673813		LIVERMORE	CA		04/10/2023	2.750	716,574		3,137				1,500,000	02/18/2021
6600024894		JACKSONVILLE	FL		04/10/2023	7.000	18,295		154				93,000	09/18/2002
6602693878		RIALTO	CA		04/10/2023	2.990	118,259		660				310,000	04/09/2021
6601224626		JACKSONVILLE	FL		04/10/2023	0.000	15,016		654				80,000	10/13/2006
6602684612		GARDEN CITY	NY		04/10/2023	3.125	727,409		2,788				1,300,000	05/28/2021
6601733394		SAN JOSE	CA		04/10/2023	2.375	616,844		3,866				4,200,000	03/26/2021
6601486274		AUSTIN	TX		07/14/2023	3.063	325,844		2,683				1,030,000	06/17/2015
6601678805		BRONXVILLE	NY		04/10/2023	3.125	47,239		2,550				1,670,000	07/16/2014
6601383794		WAYLAND	MA		04/10/2023	6.875	138,336		869				1,309,243	11/28/2023
6602698125		WESTFIELD	NJ		07/14/2023	3.375	937,917		2,580				1,948,000	04/01/2021
6602694264		PALM CITY	FL		04/10/2023	2.750	603,507		3,315				1,680,000	10/13/2021
6602687219		SAN DIEGO	CA		04/10/2023	3.250	843,292		3,113				1,345,000	05/24/2021
PEB1400005055		CEDAR RAPIDS	IA		11/17/2017	3.750	378,709		140				560,000	11/17/2017
6601709162		SAN JOSE	CA		04/10/2023	3.125	666,295		2,592				1,785,000	09/13/2021
EB1171010808		SEATTLE	WA		07/17/2015	3.750	80,033		(29)				855,000	07/17/2015
6600025750		JACKSONVILLE	FL		04/10/2023	0.000	2,837		408				57,000	10/11/2000
6601685461		CONCORD	MA		04/10/2023	3.500	68,142		2,280				1,200,000	12/28/2011
6602671122		KIRKLAND	WA		07/14/2023	3.625	142,727		2,132				760,000	10/18/2011
6600994872		ROCHESTER HILLS	MI		04/10/2023	3.000	548,887		2,273				1,200,000	08/08/2020
6602701119		DENVER	CO		07/14/2023	3.125	629,317		1,819				1,050,000	10/01/2021
6601383679		BARCELONETA	PR		04/10/2023	7.000	29,547		114				75,100	01/10/2002
6600789900		NORTHRIDGE	CA		04/10/2023	4.750	559,407		1,488				925,000	09/25/2018
PH7118593339		GROTON	MA		12/29/2014	4.125	410,146		(84)				636,000	12/29/2014
6600011842		JACKSONVILLE	FL		04/10/2023	0.000	6,235		435				80,000	05/23/2003
8201613347		HOMESTEAD	FL		07/14/2023	4.250	271,515		627				345,000	04/11/2022
6601710616		BROOKLYN	NY		04/10/2023	3.250	1,050,198		3,920				1,800,000	10/21/2020
6602700947		OVERLAND PARK	KS		07/14/2023	2.875	608,274		1,872				988,000	09/01/2021
6601711911		GLENDALE	NY		04/10/2023	3.250	435,345		1,695				795,000	12/02/2020
6600555459		KEY LARGO	FL		04/10/2023	3.125	562,509		2,897				1,550,000	10/08/2021
6601224766		JACKSONVILLE	FL		04/10/2023	0.000	16,109		675				80,000	12/19/2006
6601272781		VERNON HILLS	IL		04/10/2023	4.375	59,325		573				232,000	06/26/2003
6602687813		LEHI	UT		07/14/2023	3.250	935,210		2,648				1,550,000	04/08/2022
6602679828		CYPRESS	TX		07/14/2023	3.500	441,185		1,169				725,000	05/28/2021
6601686923		NEW YORK	NY		04/10/2023	3.125	363,421		4,448				1,850,000	03/30/2015
6601697672		SHERMAN OAKS	CA		04/10/2023	3.875	671,996		2,183				1,315,000	09/13/2019
6601741355		SCOTTSDALE	AZ		04/10/2023	3.375	611,000		2,191				970,000	05/12/2021
6602681584		VICTORIA	TX		07/14/2023	3.500	543,838		1,482				931,000	05/05/2021
6602689660		MISSION VIEJO	CA		04/10/2023	2.875	682,807		2,866				1,320,000	12/20/2020
8199142252		HIALEAH	FL		07/14/2023	3.375	307,856		963				430,000	10/12/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601693846		SACRAMENTO	CA		04/10/2023	4.375	443,799		2,423				1,225,000	04/26/2019
6602705524		SCOTTSDALE	AZ		04/10/2023	3.875	698,396		2,053				960,000	11/01/2021
6601735076		FALLBROOK	CA		04/10/2023	2.625	610,426		2,746				1,365,000	05/03/2021
PEB1221068567		FERNANDINA BEACH	FL		11/18/2016	3.625	388,731		15				780,000	11/18/2016
6601710715		KEY BISCAYNE	FL		04/10/2023	3.000	551,538		2,234				875,000	11/24/2020
PEB1564001096		DENVER	CO		11/18/2016	3.750	435,716		(151)				635,000	11/18/2016
6601682930		HOUSTON	TX		07/14/2023	3.750	109,032		2,193				1,025,000	07/22/2011
6602680057		LIVERMORE	CA		04/10/2023	3.750	819,287		2,584				1,462,000	04/20/2021
6601203406		JACKSONVILLE	FL		04/10/2023	0.000	7,323		484				80,000	09/24/2003
6602673755		SAN JOSE	CA		04/10/2023	2.625	770,977		3,512				1,825,000	02/17/2021
6601679225		GLEN COVE	NY		04/10/2023	3.625	58,197		1,146				360,000	10/05/2011
6602681865		SACRAMENTO	CA		04/10/2023	3.125	607,507		2,328				1,080,000	06/01/2021
6601695825		SOUTHWEST RANCHES	FL		04/10/2023	3.500	591,779		3,274				1,400,000	09/25/2019
6601702712		SANTA FE	NM		04/10/2023	3.250	758,624		4,248				1,360,000	03/07/2020
PEB1540093879		MARVIN	NC		11/18/2016	3.625	517,732		50				790,000	11/18/2016
PEB1596056279		FORESTHILL	CA		03/21/2018	4.250	501,409		44				760,000	03/21/2018
6601383968		ATLANTIC BEACH	FL		04/10/2023	0.000	26,526		770				115,070	06/28/2011
6602673425		GREENWOOD VLG	CO		07/14/2023	3.250	678,599		3,108				1,750,000	10/12/2020
6600795410		SAN MARINO	CA		04/10/2023	3.250	757,921		2,895				1,900,000	07/24/2020
6601225516		JACKSONVILLE	FL		04/10/2023	0.000	16,361		605				121,876	05/31/2023
6602684455		SEATTLE	WA		07/14/2023	2.750	679,254		2,240				1,375,000	04/15/2021
8191872696		JACKSONVILLE	FL		07/14/2023	2.750	162,136		586				259,991	09/30/2020
8196972877		WEST PALM BCH	FL		07/14/2023	2.990	185,682		621				320,000	05/18/2021
6600177726		SAINT AUGUSTINE	FL		04/10/2023	4.000	336,027		1,866				652,000	09/05/2018
6601680587		OAKLAND GARDENS	NY		04/10/2023	3.625	59,966		1,035				890,000	12/09/2011
6601713396		VALLEY VILLAGE	CA		04/10/2023	3.125	748,235		2,920				1,350,000	11/18/2020
6602696723		SAN JOSE	CA		04/10/2023	3.500	1,096,025		3,725				2,400,000	05/01/2021
6600636366		NORWOOD	NJ		07/14/2023	3.625	463,340		1,535				850,000	04/26/2016
6601714485		LOGAN	UT		07/14/2023	2.875	587,784		1,863				999,000	03/04/2021
6601712331		PARK CITY	UT		07/14/2023	3.125	1,390,532		4,152				2,450,000	02/24/2021
6601818674		SAINT LOUIS	MO		04/10/2023	2.750	467,503		2,062				755,000	11/25/2020
6601225334		JACKSONVILLE	FL		04/10/2023	0.000	15,207		564				66,647	08/10/2007
6601805853		AUSTIN	TX		07/14/2023	2.750	551,625		1,835				943,000	11/25/2020
6601479600		SPICER	MN		04/10/2023	3.250	339,920		3,073				1,260,000	11/22/2016
6602681238		LINCOLN	CA		04/10/2023	2.875	631,426		2,829				1,200,000	05/13/2021
6602681832		ALBUQUERQUE	NM		04/10/2023	3.500	659,381		2,241				1,220,000	06/02/2021
PEB1596055990		PHOENIX	AZ		03/21/2018	4.000	375,839		288				615,000	03/21/2018
6601729947		NEW YORK	NY		04/10/2023	2.750	642,231		2,791				1,660,000	02/23/2021
PEB1784006269		SANTA CLARA	CA		03/21/2018	3.990	517,599		327				1,275,000	03/21/2018
6601703348		MORGAN HILL	CA		04/10/2023	3.125	668,862		2,612				1,425,000	11/06/2020
8197517077		HIALEAH	FL		07/14/2023	2.750	173,738		610				310,000	06/18/2021
6602689124		DENVER	CO		07/14/2023	3.125	739,919		2,156				1,550,000	07/10/2021
6602678804		SANTA BARBARA	CA		04/10/2023	3.125	1,127,344		4,337				2,710,000	05/19/2021
6601678797		SEATTLE	WA		07/14/2023	3.375	119,085		2,063				1,100,000	07/17/2012
6602702125		PACIFICA	CA		04/10/2023	2.875	953,955		3,903				1,500,000	09/01/2021
6600011867		JACKSONVILLE	FL		04/10/2023	0.000	7,389		525				65,360	04/30/2003
6601680165		BROOKLYN	NY		04/10/2023	3.375	51,771		653				630,000	04/17/2006
8023682872		NAPLES	FL		07/14/2023	4.750	142,370		440				226,000	04/04/2019
6601740217		BUMPASS	VA		04/10/2023	3.375	928,221		3,305				1,440,000	04/20/2021
8194872675		MIROMAR LAKES	FL		07/14/2023	2.875	184,295		649				699,007	02/04/2021
6602693829		EL MIRAGE	AZ		04/10/2023	3.375	135,013		663				260,000	04/27/2021
8200781593		MIAMI	FL		07/14/2023	3.875	351,268		889				461,819	02/11/2022

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601719286		PORT ST JOE	FL		04/10/2023	3.375	528,096		1,889				820,000	02/19/2021
6602683853		SEATTLE	WA		07/14/2023	2.625	422,568		1,418				1,235,000	06/04/2021
6602671536		BRECKENRIDGE	CO		07/14/2023	4.250	553,412		3,718				1,950,000	05/15/2015
EB1541040031		MAGNOLIA	TX		12/18/2015	4.000	461,035		(126)				691,000	12/18/2015
8195299728		FT LAUDERDALE	FL		07/14/2023	2.750	140,840		502				200,000	03/01/2021
6601823237		SALT LAKE CITY	UT		07/14/2023	3.375	454,405		1,363				800,000	11/19/2020
6602686294		PALM SPRINGS	CA		04/10/2023	2.750	1,150,138		5,051				2,225,000	03/18/2021
6602672674		SEATTLE	WA		07/14/2023	3.250	85,313		2,105				737,000	09/23/2013
6600846403		RANCHO CUCAMONGA	CA		04/10/2023	3.750	454,358		2,314				1,200,000	08/05/2020
6601733493		EAST MEADOW	NY		04/10/2023	2.875	484,663		2,027				830,000	04/30/2021
6602673946		FREMONT	CA		04/10/2023	2.625	732,122		3,329				2,100,000	02/24/2021
6602675750		DANVILLE	CA		04/10/2023	2.750	850,647		3,751				1,675,000	12/14/2020
6601472159		PORTLAND	OR		07/14/2023	3.375	219,738		1,744				940,000	04/07/2015
6602688555		TUCSON	AZ		04/10/2023	3.750	581,894		1,816				905,000	08/12/2021
6601474866		SAINT LOUIS	MO		04/10/2023	4.125	112,101		417				230,000	04/20/2016
FR125697446		WELLESLEY	MA		10/07/2016	3.450	631,677		87				1,380,000	10/07/2016
6601711754		SAN DIEGO	CA		04/10/2023	3.250	828,092		3,108				1,350,000	01/25/2021
6601821751		NEW SMYRNA BEACH	FL		04/10/2023	2.625	377,011		2,297				1,700,000	10/28/2020
8194828241		CAPE CORAL	FL		07/14/2023	2.750	113,643		403				218,002	03/11/2021
6601745877		MADEIRA BEACH	FL		04/10/2023	2.875	679,514		3,821				1,100,000	05/17/2021
8195744050		MIAMI	FL		07/14/2023	2.875	141,825		535				345,000	03/16/2021
6602696236		NEW YORK	NY		04/10/2023	3.250	996,892		3,702				2,650,000	02/01/2021
6601686758		CORONA	NY		04/10/2023	3.250	82,972		597				197,000	09/25/2017
EB1596054080		SOLANA BEACH	CA		12/16/2016	4.000	816,762		(608)				1,230,000	12/16/2016
6601710004		RENO	NV		04/10/2023	2.625	660,504		3,969				2,600,000	02/08/2021
8198743665		FT LAUDERDALE	FL		07/14/2023	3.375	328,360		994				535,000	08/27/2021
6602677277		AUSTIN	TX		07/14/2023	2.625	539,131		1,846				1,357,000	03/17/2021
6601687566		SAN JOSE	CA		04/10/2023	4.000	417,324		2,119				1,280,000	03/11/2019
6601225227		JACKSONVILLE	FL		04/10/2023	0.000	23,572		601				83,793	07/27/2007
PEB1785005644		SOUTHAMPTON	NY		11/17/2017	3.875	819,436		18				1,850,000	11/17/2017
6600676636		JACKSONVILLE	FL		04/10/2023	0.000	18,460		741				80,000	02/26/2010
6600646621		SAN FRANCISCO	CA		04/10/2023	4.125	682,450		2,398				2,400,000	08/29/2016
6601305482		JACKSONVILLE	FL		04/10/2023	0.000	23,878		743				124,400	01/29/2010
8201089156		MIAMI	FL		07/14/2023	3.625	284,720		771				449,307	02/11/2022
6602701184		EAGLEVILLE	TN		04/10/2023	3.625	668,756		2,173				1,040,000	06/01/2021
8028289615		HOMESTEAD	FL		07/14/2023	4.875	162,150		360				255,000	10/08/2019
6600059205		PHOENIX	AZ		04/10/2023	3.000	484,612		1,992				779,000	09/08/2020
6602677574		GRASS VALLEY	CA		04/10/2023	2.750	778,362		3,398				1,390,000	03/18/2021
6602671718		SAN JOSE	CA		04/10/2023	3.250	356,862		2,897				1,050,000	09/23/2016
6602679687		VACAVILLE	CA		04/10/2023	2.875	452,264		1,910				725,000	05/25/2021
6600839101		BOULDER	CO		07/14/2023	4.750	1,184,161		2,554				2,050,000	12/04/2018
6602699768		FRANKLIN	TN		04/10/2023	3.375	732,468		2,561				1,125,000	09/01/2021
8196769679		MIAMI	FL		07/14/2023	2.990	112,975		376				200,000	04/27/2021
PH7119015258		NORTHBOROUGH	MA		10/24/2014	4.250	262,841		(113)				585,000	10/24/2014
8201116490		SAINT PETERSBURG	FL		07/14/2023	3.625	133,346		361				374,419	02/18/2022
6601224089		JACKSONVILLE	FL		04/10/2023	0.000	14,423		645				77,053	04/27/2006
8202949969		FLORIDA CITY	FL		07/14/2023	4.990	230,504		430				375,988	08/12/2022
6601685503		RYE BROOK	NY		04/10/2023	4.000	98,949		2,864				1,100,000	01/14/2011
6602694017		SAN DIEGO	CA		04/10/2023	2.500	1,458,782		8,542				4,800,000	10/22/2021
6601062265		SAN JOSE	CA		04/10/2023	4.375	1,433,485		4,234				3,900,000	11/07/2022
PEB1541042729		SANTE FE	NM		03/21/2018	3.990	415,562		279				741,000	03/21/2018
505388248		OPA LOCKA	FL		07/14/2023	3.159	180,235		543				249,000	08/26/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8199450576		TAMARAC	FL		07/14/2023	3.250	194,457		590				265,000	10/01/2021
6602676022		SAN JOSE	CA		04/10/2023	2.750	773,496		3,386				1,970,000	02/22/2021
6602701200		BELLINGHAM	WA		07/14/2023	3.125	614,629		1,785				1,000,000	06/01/2021
8202685040		WESTON	FL		07/14/2023	5.374	113,456		189				335,000	09/12/2022
6602675826		DIABLO	CA		04/10/2023	2.875	1,135,023		4,803				2,535,000	12/21/2020
6600851965		NAPERVILLE	IL		04/10/2023	3.375	464,063		1,771				745,000	08/08/2020
6602699610		LOS GATOS	CA		04/10/2023	3.250	958,768		3,486				1,850,000	09/01/2021
6601709097		POULSBO	WA		07/14/2023	3.000	864,474		2,718				1,447,000	11/11/2020
6601681551		CHICAGO	IL		04/10/2023	3.375	156,497		3,057				1,100,000	05/24/2012
6600035247		PHOENIX	AZ		04/10/2023	3.500	487,106		1,784				950,000	10/14/2019
102032638		FORT LAUDERDALE	FL		07/14/2023	4.750	52,570		137				70,000	06/26/2017
8201063561		MIAMI	FL		07/14/2023	3.750	391,177		1,026				579,126	02/15/2022
6601722892		SAN JOSE	CA		04/10/2023	3.125	810,704		3,151				1,275,000	02/12/2021
6602683564		SARATOGA	CA		04/10/2023	3.125	1,194,494		4,612				3,000,000	05/28/2021
6602690379		NASHVILLE	TN		04/10/2023	3.250	863,354		3,163				1,530,000	06/24/2021
505289697		MIAMI GARDENS	FL		07/14/2023	5.254	77,953		166				130,000	07/01/2020
6601696716		SAN JOSE	CA		04/10/2023	3.375	691,620		2,596				1,100,000	03/24/2020
6600484478		EDMOND	OK		04/10/2023	3.375	518,941		2,082				1,200,000	03/30/2020
6601750877		ESCONDIDO	CA		04/10/2023	3.250	695,098		2,548				1,150,000	04/26/2021
8201707792		KENNETH CITY	FL		07/14/2023	5.500	85,508		138				126,000	04/20/2022
EB1787002827		CASTRO VALLEY	CA		08/07/2015	3.875	469,544		(2)				900,000	08/07/2015
6601479659		CHICAGO	IL		04/10/2023	3.625	263,311		1,815				892,231	05/31/2023
8197133858		WELLINGTON	FL		07/14/2023	3.125	215,260		697				380,000	05/24/2021
6600845157		DALLAS	TX		07/14/2023	3.500	365,304		1,652				875,000	09/27/2019
6601204610		JACKSONVILLE	FL		04/10/2023	0.000	11,088		571				80,000	08/26/2005
3362363207		Cape Coral	FL		07/14/2023	3.875	86,825		267				166,013	10/29/2016
6602673516		REDDING	CA		04/10/2023	2.875	431,963		2,554				840,000	09/29/2020
6602676311		CUPERTINO	CA		04/10/2023	2.750	747,639		3,272				2,025,000	03/08/2021
6601204370		JACKSONVILLE	FL		04/10/2023	0.000	10,463		578				156,000	11/02/2022
6600509936		SATELLITE BEACH	FL		04/10/2023	3.750	139,298		723				279,000	02/19/2016
6600637414		LOS ANGELES	CA		04/10/2023	3.990	187,583		1,510				580,000	05/29/2015
EB1351005791		ARLINGTON	VA		12/16/2016	3.625	560,650		(59)				825,000	12/16/2016
6602694686		MILLBRAE	CA		04/10/2023	3.125	1,199,027		4,595				2,700,000	05/01/2021
8198566925		HOMESTEAD	FL		07/14/2023	3.375	286,778		849				390,000	08/20/2021
6602698505		PORTLAND	OR		07/14/2023	2.875	699,554		2,169				1,150,000	08/01/2021
6600843467		OCEANSIDE	CA		04/10/2023	4.250	663,215		2,075				1,050,000	07/01/2019
6601809657		BAINBRIDGE IS	WA		07/14/2023	3.125	1,340,484		4,027				3,200,000	11/12/2020
8200536241		TARPON SPRINGS	FL		07/14/2023	3.490	219,590		621				295,000	12/23/2021
PEB1540095771		STATEN ISLAND	NY		03/21/2018	3.875	1,039,189		974				2,600,000	03/21/2018
6600675521		JACKSONVILLE	FL		04/10/2023	0.000	18,447		535				108,000	03/17/2008
8030645219		HIALEAH	FL		07/14/2023	3.625	145,834		437				465,000	01/08/2020
6600679846		JACKSONVILLE	FL		04/10/2023	4.500	64,344		99				103,000	11/19/2013
6602700897		NORTH TUSTIN	CA		04/10/2023	3.250	770,251		2,801				1,360,000	09/01/2021
6602679000		SAN JOSE	CA		04/10/2023	3.500	684,403		2,335				1,625,000	05/24/2021
6600934597		PORTLAND	OR		07/14/2023	3.750	492,806		1,263				785,000	08/14/2020
6602676261		WINCHESTER	MA		04/10/2023	2.750	854,320		3,727				2,158,000	03/10/2021
6602673185		SEA ISLE CITY	NJ		07/14/2023	2.500	601,905		2,990				1,500,000	02/03/2021
8199560526		PINELLAS PARK	FL		07/14/2023	2.750	207,401		726				397,002	09/21/2021
8195099360		DAVIE	FL		07/14/2023	3.375	139,037		421				227,000	02/11/2021
6602687268		SAN JOSE	CA		04/10/2023	2.625	1,152,517		5,184				2,460,000	05/24/2021
PEB1541040724		HOUSTON	TX		11/18/2016	3.875	407,087		(197)				605,000	11/18/2016
6602687474		OWINGS MILLS	MD		07/14/2023	2.500	757,041		3,573				1,305,000	06/29/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601008938		EUGENE	OR		07/14/2023	3.250	129,380		1,721				630,000	08/14/2020
6600681065		JACKSONVILLE	FL		04/10/2023	0.000	41,700		665				104,000	11/30/2016
6601721340		HALF MOON BAY	CA		04/10/2023	3.375	1,080,343		3,864				1,840,000	11/24/2020
6602679943		AUSTIN	TX		07/14/2023	3.250	659,531		1,869				1,060,000	05/11/2021
6600770934		OZONE PARK	NY		04/10/2023	3.500	32,595		683				410,000	03/21/2013
6601682377		RIVER FOREST	IL		04/10/2023	3.000	85,422		2,250				1,025,000	01/11/2011
6602682517		LOS ANGELES	CA		04/10/2023	3.000	698,194		2,823				1,525,000	05/21/2021
6602685775		EASTHAM	MA		04/10/2023	3.250	466,858		1,943				780,000	06/01/2021
6602698646		MOUNTAIN HOUSE	CA		04/10/2023	3.000	776,203		3,064				1,215,000	08/01/2021
6602698786		HOUSTON	TX		07/14/2023	3.125	590,691		1,722				950,000	07/01/2021
6601734319		THE VILLAGES	FL		04/10/2023	2.500	576,305		3,513				1,325,000	04/19/2021
PEB1357001231		BOSTON	MA		11/18/2016	3.250	758,227		500				1,295,000	11/18/2016
6601224469		JACKSONVILLE	FL		04/10/2023	0.000	15,044		656				80,000	07/12/2006
PEB1027558076		MOUNT JULIET	TN		11/17/2017	3.990	559,947		(111)				860,000	11/17/2017
6602678648		SCOTTSDALE	AZ		04/10/2023	3.375	600,332		2,131				1,035,000	05/17/2021
6600943861		HYATTSVILLE	MD		07/14/2023	4.250	64,585		636				195,305	12/31/2013
6601673251		BENTON HARBOR	MI		04/10/2023	3.500	298,519		2,024				750,000	01/07/2019
6601820993		MARATHON	FL		04/10/2023	3.000	926,082		3,778				1,490,000	11/23/2020
6601694042		PARKLAND	FL		04/10/2023	3.750	382,566		2,047				695,000	05/01/2019
6601808550		MIAMI	FL		04/10/2023	3.375	522,901		1,899				825,000	09/27/2020
6600011479		JACKSONVILLE	FL		04/10/2023	0.000	7,787		518				63,300	09/26/2002
6602694462		MURFREESBORO	TN		04/10/2023	3.250	588,116		2,171				1,275,000	05/01/2021
6600026527		JACKSONVILLE	FL		04/10/2023	0.000	2,854		380				52,955	12/13/2000
6602681980		MIDDLEBURY	IN		04/10/2023	3.125	460,426		1,765				720,000	06/01/2021
6601721639		DENVER	CO		07/14/2023	2.875	502,641		1,673				942,000	03/25/2021
6600012113		JACKSONVILLE	FL		04/10/2023	0.000	6,966		482				80,000	05/29/2003
6601745612		WASHINGTON	DC		04/10/2023	3.250	869,000		3,196				1,380,000	05/14/2021
505332890		LAKE WORTH	FL		07/14/2023	2.875	287,432		1,193				559,060	06/30/2020
8201793164		MIAMI GARDENS	FL		07/14/2023	4.875	274,890		547				372,000	04/29/2022
6602689777		SAN FRANCISCO	CA		04/10/2023	3.000	652,400		2,601				1,025,000	07/06/2021
6600000308		CORAL SPRINGS	FL		04/10/2023	5.375	37,054		220				350,000	09/15/2017
6601825521		KNOXVILLE	TN		04/10/2023	3.250	659,790		2,474				1,040,000	12/12/2020
6600676479		JACKSONVILLE	FL		04/10/2023	0.000	26,435		687				122,000	05/14/2010
6602695733		GRANITE BAY	CA		04/10/2023	3.500	617,751		2,107				975,000	05/01/2021
6601710988		HOUSTON	TX		07/14/2023	2.875	706,790		3,230				1,260,000	02/19/2021
PEB1596055708		HAYWARD	CA		01/11/2018	3.990	480,694		(85)				700,000	01/11/2018
6602675800		WARREN	NJ		07/14/2023	2.875	493,244		2,342				1,400,000	10/29/2020
6602699396		KILDEER	IL		04/10/2023	3.375	524,394		1,848				925,000	07/01/2021
6600912304		WEST HOLLYWOOD	CA		04/10/2023	4.000	475,666		1,855				820,000	06/12/2021
8201218282		POMPANO BEACH	FL		07/14/2023	4.500	257,869		598				360,000	02/28/2022
6601224592		JACKSONVILLE	FL		04/10/2023	0.000	19,299		393				80,000	09/27/2006
6602675891		SAN JOSE	CA		04/10/2023	2.750	660,616		2,892				1,775,000	02/08/2021
6601712505		SEATTLE	WA		07/14/2023	3.125	822,636		2,435				1,425,000	02/26/2021
6601699660		LUCAS	TX		07/14/2023	3.750	399,328		1,046				740,000	03/16/2020
6602692672		CHINO HILLS	CA		04/10/2023	3.250	651,303		3,415				1,330,000	05/13/2021
6600923699		CONCORD	CA		04/10/2023	4.125	215,584		1,048				612,000	04/10/2019
6602698596		SUGAR LAND	TX		07/14/2023	2.875	476,739		1,483				775,000	08/01/2021
6601676312		GOLDEN	CO		07/14/2023	4.571	359,512		821				820,000	10/03/2018
6601724765		NAPLES	FL		04/10/2023	2.750	531,906		2,320				884,000	02/17/2021
6602689504		ROSLYN	NY		04/10/2023	2.875	875,032		3,606				1,700,000	08/16/2021
6600680661		JACKSONVILLE	FL		04/10/2023	0.000	32,255		509				92,000	06/23/2016
6602698265		MOUNTAIN HOUSE	CA		04/10/2023	3.250	469,233		1,758				736,000	06/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601733907		SAN DIEGO	CA		04/10/2023	3.375	673,519		2,411				1,349,000	05/04/2021
6602676519		WEST LONG BRANCH	NJ		07/14/2023	2.750	854,724		2,802				2,050,000	03/19/2021
6602705110		LYNDEN	WA		07/14/2023	3.875	515,914		1,205				710,000	10/21/2021
6601485615		NAPLES	FL		04/10/2023	3.500	312,484		2,999				1,370,000	01/20/2015
6602699214		DALLAS	TX		07/14/2023	3.000	708,602		2,115				1,240,000	07/01/2021
8194340700		MIAMI	FL		07/14/2023	2.875	202,975		703				340,000	02/18/2021
6602682343		ESCONDIDO	CA		04/10/2023	3.000	690,697		2,766				1,185,000	05/24/2021
6602705185		WASHINGTON	DC		04/10/2023	3.750	847,274		2,610				1,135,000	10/26/2021
6601697250		PASADENA	CA		04/10/2023	3.500	712,616		2,630				1,235,000	03/10/2020
PEB1352005531		FIRE ISLAND PINES	NY		03/21/2018	3.750	589,402		743				930,000	03/21/2018
6601678672		JAMAICA PLAIN	MA		04/10/2023	3.500	49,491		944				580,000	09/21/2011
8202827672		JACKSONVILLE	FL		07/14/2023	5.250	116,672		199				142,000	09/21/2022
3361659622		Naples	FL		07/14/2023	4.250	43,412		124				99,732	09/12/2016
6600922790		LADERA RANCH AREA	CA		04/10/2023	4.250	118,992		728				533,000	02/28/2019
6600529041		BOCA RATON	FL		04/10/2023	3.625	520,424		2,203				950,000	08/18/2021
6602689926		PRESCOTT VALLEY	AZ		04/10/2023	3.500	538,038		1,823				845,000	06/11/2021
8201684428		MIAMI	FL		07/14/2023	5.500	358,385		580				445,000	05/16/2022
6602683846		ALBANY	CA		04/10/2023	3.250	1,095,477		4,044				1,705,000	05/28/2021
PH7119119472		LOS GATOS	CA		04/24/2015	4.000	844,759		(346)				2,100,000	04/24/2015
6602681329		BUCKEYE	AZ		04/10/2023	3.375	547,268		1,943				865,000	05/18/2021
8197087396		PALM HARBOR	FL		07/14/2023	3.500	138,759		402				224,000	05/25/2021
6601693135		LAGUNA NIGUEL	CA		04/10/2023	3.375	709,076		2,810				1,700,000	03/29/2020
6601204008		JACKSONVILLE	FL		04/10/2023	0.000	2,118		531				80,000	06/30/2004
6601690123		TERRELL HILLS	TX		07/14/2023	4.250	589,328		1,734				1,550,000	10/21/2015
6601825133		CARLSBAD	CA		04/10/2023	3.750	815,377		2,612				1,600,000	10/14/2020
6602695261		MOUNTAIN HOUSE	CA		04/10/2023	3.250	460,702		1,694				716,000	06/01/2021
8195952780		ATLANTIC BEACH	FL		07/14/2023	3.000	278,859		932				390,000	03/19/2021
6600053703		THOMPSONS STATION	TN		04/10/2023	3.500	491,627		1,813				785,000	09/05/2019
504693511		FORT LAUDERDALE	FL		07/14/2023	4.625	66,667		167				88,000	04/28/2017
6601696542		PLEASANTON	CA		04/10/2023	3.500	716,787		2,582				1,300,000	03/26/2020
6601482026		ELMHURST	IL		04/10/2023	3.250	160,583		2,334				745,000	11/07/2012
6601708784		GOLDEN	CO		07/14/2023	3.500	875,718		2,348				1,975,000	02/20/2021
6601682807		LAKE FOREST	IL		04/10/2023	3.375	101,339		2,951				710,000	08/19/2003
6601809517		SOUTH LAKE TAHOE	CA		04/10/2023	3.625	549,434		1,842				849,000	09/08/2020
6601698605		AVALON	NJ		07/14/2023	3.875	398,632		1,142				720,000	01/19/2018
6602690106		HUNTINGTON BEACH	CA		04/10/2023	3.000	869,052		3,494				1,600,000	08/05/2021
6600026337		JACKSONVILLE	FL		04/10/2023	0.000	2,649		373				51,800	11/02/2000
6601677732		BAYSIDE	NY		04/10/2023	3.875	161,627		1,151				1,000,000	10/20/2017
6601471110		JACKSONVILLE	FL		04/10/2023	0.000	97,353		1,364				182,000	06/24/2019
6601703215		CORONA DEL MAR	CA		04/10/2023	2.500	981,849		6,110				2,800,000	10/29/2020
8198795120		NAPLES	FL		07/14/2023	3.250	187,436		573				286,000	09/01/2021
8191724780		MIAMI	FL		07/14/2023	3.500	186,206		557				305,000	09/18/2020
6601487801		EAST ISLIP	NY		04/10/2023	3.750	141,331		2,606				1,400,000	10/28/2014
PEB1221067205		JACKSONVILLE BEACH	FL		11/18/2016	3.625	273,080		48				564,000	11/18/2016
6602701655		SAN DIEGO	CA		04/10/2023	3.000	625,341		2,468				1,264,000	08/01/2021
6601698282		NEW YORK	NY		04/10/2023	3.875	957,549		3,548				1,960,000	03/20/2017
6601224675		JACKSONVILLE	FL		04/10/2023	0.000	20,772		529				80,000	11/30/2006
6602680636		SANTA BARBARA	CA		04/10/2023	3.000	733,098		2,936				1,900,000	05/22/2021
6600795303		SANTA ROSA BEACH	FL		04/10/2023	3.990	587,861		1,762				910,000	08/19/2020
6601715722		WEST HILLS	CA		04/10/2023	2.875	677,477		2,843				1,375,000	11/07/2020
6601737809		WESTBOROUGH	MA		04/10/2023	2.625	471,712		2,787				860,000	04/16/2021
6602712231		DEL MAR	CA		04/10/2023	3.125	1,619,670		6,050				4,170,000	01/06/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601696906		LOS ANGELES	CA		04/10/2023	3.125	772,350		3,132				2,200,000	03/30/2020
FR12569095 3		LEXINGTON	MA		09/09/2016	3.450	504,603		52				940,000	09/09/2016
6601225110		JACKSONVILLE	FL		04/10/2023	0.000	16,802		662				78,448	06/08/2007
6602695402		PONTE VEDRA	FL		04/10/2023	3.375	595,053		2,175				935,000	07/01/2021
6600425661		MONTGOMERY	TX		07/14/2023	3.875	148,946		803				430,000	04/30/2019
6602679539		EL DORADO HILLS	CA		04/10/2023	3.500	681,552		2,334				1,050,000	04/19/2021
6602691914		HOUSTON	TX		07/14/2023	2.750	136,517		633				237,400	03/30/2021
6601469338		ATLANTIC BEACH	FL		04/10/2023	0.000	45,337		712				140,900	07/29/2016
8202608399		CAPE CORAL	FL		07/14/2023	5.500	214,172		341				335,000	07/22/2022
6601704940		NEW YORK	NY		04/10/2023	2.875	661,241		2,796				1,130,000	11/03/2020
6600542895		TELLURIDE	CO		07/14/2023	3.375	903,860		6,992				3,400,000	06/14/2021
6602701820		EAGLE	ID		04/10/2023	3.500	884,108		2,970				1,475,000	09/01/2021
6602698372		MOUNTAIN HOUSE	CA		04/10/2023	2.875	508,471		2,111				806,000	08/01/2021
6602694876		OAKLAND	MI		04/10/2023	3.125	448,823		1,761				845,500	05/01/2021
6601679282		WHITESTONE	NY		04/10/2023	3.250	240,124		1,883				975,000	02/17/2017
6602682277		GLEN ELLYN	IL		04/10/2023	3.000	507,161		2,031				800,000	05/21/2021
6600479056		CARMEL BY THE SEA	CA		04/10/2023	3.750	1,177,841		4,083				2,150,000	01/04/2020
6601474775		ARLINGTON	VA		04/10/2023	3.375	161,919		3,573				1,800,000	06/10/2016
6601743203		MAMMOTH LAKES	CA		04/10/2023	2.990	160,890		869				405,000	05/13/2021
EB1725002907		COSTA MESA	CA		03/24/2016	4.000	660,445		(261)				890,000	03/24/2016
6602676287		SUNNYVALE	CA		04/10/2023	2.750	648,532		3,052				2,035,000	03/10/2021
6601678052		NEWTON	MA		04/10/2023	3.750	125,555		2,542				1,150,000	01/23/2012
EB1786003970		SAN MATEO	CA		12/16/2016	3.750	816,889		(331)				1,750,000	12/16/2016
6602702406		CANYON COUNTRY	CA		04/10/2023	3.000	736,152		2,895				1,150,000	09/01/2021
6602674365		ALAMO	CA		04/10/2023	2.625	1,022,269		4,658				2,850,000	03/10/2021
8202744273		DEERFIELD BEACH	FL		07/14/2023	5.490	361,857		575				499,000	08/04/2022
6602700145		YORBA LINDA	CA		04/10/2023	2.990	696,419		2,748				1,360,000	10/01/2021
6601483073		ELMHURST	IL		04/10/2023	4.000	162,606		2,123				1,100,000	09/21/2012
6602702554		PARKLAND	FL		04/10/2023	3.250	552,571		2,055				1,044,000	09/01/2021
6601685990		PLAINVIEW	NY		04/10/2023	2.875	177,237		2,714				900,000	06/19/2020
6601204529		JACKSONVILLE	FL		04/10/2023	0.000	12,549		625				80,000	07/21/2005
6602690023		BEND	OR		07/14/2023	3.000	464,288		1,396				2,400,000	07/15/2021
6602705847		LOS ANGELES	CA		04/10/2023	3.875	914,147		2,688				1,290,000	11/08/2021
6600852674		NICHOLS HILLS	OK		04/10/2023	2.990	108,754		4,579				1,742,000	10/13/2020
6601683441		IRVINGTON	NY		04/10/2023	3.000	258,437		4,284				1,325,000	10/25/2001
6601818724		LAS VEGAS	NV		04/10/2023	2.990	541,054		2,270				1,100,000	09/02/2020
6600026840		JACKSONVILLE	FL		04/10/2023	0.000	7,807		530				152,568	11/28/2023
102063815		JACKSONVILLE	FL		07/14/2023	4.625	73,243		249				108,750	06/22/2017
6601712067		WELLFLEET	MA		04/10/2023	3.125	1,311,876		5,103				2,225,000	01/19/2021
6601476960		SAINT LOUIS	MO		04/10/2023	3.750	115,841		462				240,000	08/04/2016
6602695279		CARLSBAD	CA		04/10/2023	3.250	1,093,037		4,025				1,700,000	07/01/2021
6601692822		SEAL BEACH	CA		04/10/2023	3.625	609,145		2,116				1,175,000	02/22/2020
6601703231		CONCORD	CA		04/10/2023	3.250	562,523		2,108				1,210,000	11/16/2020
6601737619		DEWEY BEACH	DE		04/10/2023	3.500	903,234		3,084				1,400,000	03/29/2021
6602699552		LAGUNA HILLS	CA		04/10/2023	3.250	2,002,482		7,282				3,300,000	09/01/2021
6600794975		SAN JOSE	CA		04/10/2023	3.750	709,146		2,338				1,100,000	06/13/2020
6601214320		VIDOR	TX		07/14/2023	6.750	55,134		223				95,000	12/18/2014
6601678870		NEW YORK	NY		04/10/2023	3.125	185,533		2,861				1,500,000	06/07/2013
6601684928		ROCKVILLE CENTRE	NY		04/10/2023	3.625	93,855		2,820				1,010,000	10/11/2011
6600676214		JACKSONVILLE	FL		04/10/2023	0.000	22,998		527				110,000	04/28/2009
6601811919		FONTANA	CA		04/10/2023	3.500	419,744		1,495				720,000	07/04/2020
6601811554		ANNAPOLIS	MD		07/14/2023	3.250	529,261		1,585				1,200,000	06/22/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8024066185		HOLLYWOOD	FL		07/14/2023	4.625	95,170		245				254,998	04/29/2019
6601685560		ROSLYN HEIGHTS	NY		04/10/2023	2.875	255,179		3,712				1,000,000	06/07/2013
6600026220		JACKSONVILLE	FL		04/10/2023	0.000	2,361		362				51,800	11/28/2000
6601686675		NEW YORK	NY		04/10/2023	3.250	444,712		7,962				4,200,000	04/13/2012
6602704352		CORONA	CA		04/10/2023	3.750	513,528		1,588				830,000	09/10/2021
6602684414		DALLAS	TX		07/14/2023	2.750	452,011		1,476				930,000	04/14/2021
EB1541040302		PLANO	TX		06/24/2016	4.125	725,913		(385)				1,350,000	06/24/2016
8017746123		MIRAMAR	FL		07/14/2023	4.750	171,434		429				224,010	03/05/2018
6601686873		MCLEAN	VA		04/10/2023	2.875	660,297		5,839				1,950,000	09/21/2016
6601475566		SANTA CLARA	CA		04/10/2023	3.250	407,889		3,530				1,750,000	03/02/2016
8195606829		MIAMI	FL		07/14/2023	2.625	84,112		308				170,000	03/10/2021
6601708305		BERTHOUD	CO		07/14/2023	3.250	590,329		1,888				1,313,000	02/10/2021
6602701895		PINECREST	FL		04/10/2023	3.500	2,357,621		7,921				3,600,000	08/01/2021
6600680539		JACKSONVILLE	FL		04/10/2023	0.000	39,358		800				104,000	03/18/2016
6601749044		SEDONA	AZ		04/10/2023	3.250	707,057		2,604				1,100,000	05/10/2021
6601825422		PARKLAND	FL		04/10/2023	3.125	501,146		2,692				1,530,000	11/23/2020
6601487371		MANHATTAN BEACH	CA		04/10/2023	3.500	210,902		2,133				1,350,000	09/16/2014
6601697375		MCLEAN	VA		04/10/2023	4.000	661,666		2,020				1,525,200	01/13/2020
6600681628		JACKSONVILLE	FL		04/10/2023	0.000	42,668		641				163,000	12/06/2022
6600669763		JACKSONVILLE	FL		04/10/2023	6.125	38,031		134				62,000	08/03/2020
6602698851		BLOOMFIELD HILLS	MI		04/10/2023	2.990	715,662		2,854				1,151,000	07/01/2021
8200213338		PINELLAS PARK	FL		07/14/2023	3.875	264,852		676				350,000	12/31/2021
6601692087		DAVIDSONVILLE	MD		07/14/2023	4.500	648,019		1,539				1,050,000	07/16/2018
6601703280		SACRAMENTO	CA		04/10/2023	2.750	425,707		2,503				800,000	11/05/2020
EB1540092773		MCKEES ROCK	PA		09/25/2015	3.875	218,504		(65)				565,000	09/25/2015
6602702489		SEATTLE	WA		07/14/2023	3.125	872,271		2,514				1,410,000	09/01/2021
6600039801		READING	MA		04/10/2023	2.875	628,953		3,963				1,195,000	07/28/2020
6602675396		SOLANA BEACH	CA		04/10/2023	3.500	499,805		1,711				1,425,000	04/27/2021
8195104919		BOYNTON BEACH	FL		07/14/2023	2.875	217,821		791				375,000	02/19/2021
6601684415		AUSTIN	TX		07/14/2023	3.750	58,735		1,965				1,500,000	11/28/2011
PEB1540095181		ALLENDALE	NJ		08/14/2017	4.250	614,598		(451)				935,000	08/14/2017
6601811851		BANNOCKBURN	IL		04/10/2023	3.500	618,178		2,370				1,263,000	05/11/2020
6600679184		JACKSONVILLE	FL		04/10/2023	0.000	37,833		636				175,000	03/06/2020
6601804989		PARADISE VALLEY	AZ		04/10/2023	3.375	1,151,464		4,166				2,300,000	10/16/2020
6600679416		JACKSONVILLE	FL		04/10/2023	0.000	40,831		679				104,000	06/17/2015
EB1144000106		NEW YORK	NY		06/24/2016	3.990	199,814		(104)				730,000	06/24/2016
6602690155		CHICAGO	IL		04/10/2023	3.000	485,450		1,923				870,000	08/25/2021
6602711035		FRANKLIN	TN		04/10/2023	3.625	818,491		2,673				1,775,000	12/23/2021
6601682203		BROOKVILLE	NY		04/10/2023	2.875	181,372		4,073				2,100,000	07/28/2011
6600448044		LAKE FOREST PARK	WA		07/14/2023	3.000	154,109		1,535				585,000	11/21/2016
6601204446		JACKSONVILLE	FL		04/10/2023	0.000	9,022		492				80,000	12/21/2004
6602711969		LOS ANGELES	CA		04/10/2023	3.750	601,253		1,824				1,300,000	02/23/2022
6602698448		TROPHY CLUB	TX		07/14/2023	2.875	548,002		1,696				890,000	08/01/2021
6602676642		SAN JOSE	CA		04/10/2023	2.750	936,520		4,294				2,100,000	01/18/2021
8025018849		NAPLES	FL		07/14/2023	4.375	208,446		537				445,030	06/13/2019
6602676410		BROOKLINE	MA		04/10/2023	2.750	747,406		3,342				1,950,000	03/15/2021
6600434945		SAN DIEGO	CA		04/10/2023	3.500	465,500		1,663				921,000	03/19/2020
6601740951		NASHVILLE	TN		04/10/2023	3.375	1,308,934		4,647				2,650,000	04/16/2021
6601743278		SANTA FE	NM		04/10/2023	2.875	585,270		2,430				1,300,000	04/12/2021
6602671726		SCOTTSDALE	AZ		04/10/2023	2.875	358,358		3,105				900,000	11/17/2016
8202449212		TARPON SPRINGS	FL		07/14/2023	5.500	251,891		402				305,000	06/10/2022
6601740464		CHICAGO	IL		04/10/2023	2.875	1,095,205		4,563				1,740,000	04/22/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601709105		CORONADO	CA		04/10/2023	2.500	1,010,349		6,244				3,350,000	11/17/2020
6601724591		LONE TREE	CO		07/14/2023	2.875	577,193		1,903				1,360,000	03/27/2021
6602689470		RIVER FOREST	IL		04/10/2023	3.375	669,826		2,360				1,670,000	06/29/2021
6600849365		COLLEYVILLE	TX		07/14/2023	3.625	735,373		1,974				1,290,000	05/19/2020
6602696392		MISSION VIEJO	CA		04/10/2023	3.125	938,609		3,584				1,470,000	07/01/2021
6601696955		FAIRFIELD	CA		04/10/2023	4.000	465,620		1,433				760,000	04/13/2021
6601225219		JACKSONVILLE	FL		04/10/2023	0.000	27,172		733				102,451	07/06/2007
6601709964		CRESTED BUTTE	CO		07/14/2023	3.125	920,731		2,724				1,495,000	02/17/2021
6601482224		LONG BEACH	CA		04/10/2023	2.875	151,345		2,353				1,500,000	02/22/2013
6602675172		SCOTTSDALE	AZ		04/10/2023	3.000	688,171		2,766				1,650,000	04/10/2021
6600681271		JACKSONVILLE	FL		04/10/2023	0.000	40,631		783				102,000	03/06/2017
6601736199		LINCOLN	NE		04/10/2023	3.000	482,260		1,932				915,000	02/09/2021
6602672864		NAPERVILLE	IL		04/10/2023	3.990	405,903		1,860				770,000	02/27/2013
6601750133		TIJERAS	NM		04/10/2023	3.375	498,882		1,758				769,000	06/18/2021
6602680990		WOODINVILLE	WA		07/14/2023	3.125	981,398		2,871				1,700,000	05/06/2021
6602691278		LEXINGTON	KY		04/10/2023	2.500	616,894		3,685				1,400,000	07/26/2021
8201392230		PALM BEACH GARDENS	FL		07/14/2023	4.375	446,199		1,000				577,000	03/17/2022
6601708560		GLENDALE	CA		04/10/2023	3.000	840,234		3,403				1,333,000	01/10/2021
6602710706		VERNAL	UT		07/14/2023	4.125	318,732		692				520,000	10/27/2021
6600012022		JACKSONVILLE	FL		04/10/2023	0.000	7,336		526				65,498	04/30/2003
8195686819		MIAMI	FL		07/14/2023	2.990	154,964		517				290,002	03/12/2021
6602699511		LAS VEGAS	NV		04/10/2023	2.990	724,982		3,025				2,185,000	09/01/2021
6601752352		BELLAIRE	TX		07/14/2023	3.500	755,496		1,986				2,022,000	07/22/2021
6600675471		JACKSONVILLE	FL		04/10/2023	0.000	22,774		573				105,000	12/19/2007
6601684282		NORTHBROOK	IL		04/10/2023	3.000	379,123		7,053				1,450,000	05/25/2012
8024046416		MIAMI	FL		07/14/2023	4.500	112,974		285				245,008	04/22/2019
6600037292		TULSA	OK		04/10/2023	3.500	654,213		2,356				1,056,900	01/31/2020
125062410		NAPLES	FL		07/14/2023	0.000	11,739		446				70,252	06/01/2007
6600831488		FULSHEAR	TX		07/14/2023	4.125	1,283,966		3,628				2,200,000	09/15/2016
6602702513		CARLSBAD	CA		04/10/2023	3.000	1,072,233		4,228				1,700,000	09/01/2021
6602704832		SHORELINE	WA		07/14/2023	3.625	531,785		1,335				1,040,000	10/25/2021
6600694290		DEL MAR	CA		04/10/2023	2.625	507,350		3,704				2,155,000	06/15/2021
PEB1596054934		NORTHRIDGE	CA		08/14/2017	4.375	682,453		(610)				950,000	08/14/2017
6600038191		HALF MOON BAY	CA		04/10/2023	3.500	1,006,868		3,587				2,265,000	05/29/2020
6602694470		NAPLES	FL		04/10/2023	3.375	748,738		2,648				2,500,000	06/01/2021
6600934894		NEWCASTLE	CA		04/10/2023	3.000	513,273		2,904				1,500,000	08/20/2020
6602685296		QUEEN CREEK	AZ		04/10/2023	2.875	484,456		2,243				878,000	03/01/2021
6602682111		FRUITA	CO		07/14/2023	3.250	613,884		1,748				1,179,000	05/28/2021
6602699370		CLAREMONT	CA		04/10/2023	3.250	732,519		2,741				1,150,000	07/01/2021
6601709014		SARASOTA	FL		04/10/2023	3.375	883,892		3,174				1,375,000	01/12/2021
6601742015		VAIL	CO		07/14/2023	3.250	667,642		1,900				1,071,000	05/28/2021
6601203356		JACKSONVILLE	FL		04/10/2023	0.000	7,365		528				80,000	08/29/2003
6602696327		SAN BRUNO	CA		04/10/2023	3.000	882,051		3,507				1,605,000	05/01/2021
6601679845		BROOKLYN	NY		04/10/2023	3.000	187,453		3,006				1,050,000	07/06/2020
6601751115		VALLEJO	CA		04/10/2023	2.625	435,422		1,948				750,000	05/11/2021
6602689603		SAN JOSE	CA		04/10/2023	2.875	861,174		3,549				1,450,000	08/24/2021
6601749481		PORTLAND	OR		07/14/2023	2.625	552,916		2,545				1,200,000	06/26/2021
8202219123		FORT MYERS	FL		07/14/2023	5.000	343,942		642				549,000	05/31/2022
6600935024		BLACK DIAMOND	WA		07/14/2023	3.375	1,099,283		13,816				1,780,000	09/04/2020
6602682434		LAKE BARRINGTON	IL		04/10/2023	3.125	486,006		1,863				760,000	06/03/2021
505295916		WEST PALM BEACH	FL		07/14/2023	3.625	113,709		304				162,000	05/22/2020
PEB1216003634		MIAMI	FL		11/18/2016	3.625	352,733		(126)				670,000	11/18/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601728907		KATY	TX		07/14/2023	3.000	747,578		2,273				1,470,000	04/15/2021
EB1221062749		PONTE VEDRA BEACH	FL		09/25/2015	3.875	537,902		(86)				830,000	09/25/2015
6601823203		SAN FRANCISCO	CA		04/10/2023	3.000	672,587		2,744				1,770,000	11/04/2020
6602699198		LAS VEGAS	NV		04/10/2023	2.875	925,378		3,819				1,800,000	09/01/2021
8027775518		LANTANA	FL		07/14/2023	4.875	176,150		432				290,001	09/25/2019
6601486621		LAKE MARY	FL		04/10/2023	2.990	225,185		2,326				973,000	05/08/2015
6600028770		JACKSONVILLE	FL		04/10/2023	0.000	774		194				44,906	12/07/1999
6600028853		JACKSONVILLE	FL		04/10/2023	0.000	1,101		250				46,200	12/09/1999
6601485789		TETON VILLAGE	WY		04/10/2023	3.500	448,012		4,301				2,150,000	01/14/2015
6602678853		SAN JOSE	CA		04/10/2023	3.375	596,671		2,127				1,100,000	04/29/2021
EB1369002397		SARASOTA	FL		07/17/2015	3.625	399,857		65				1,000,000	07/17/2015
EB1795001225		UPPER MONTCLAIR	NJ		07/17/2015	3.750	364,205		17				620,000	07/17/2015
EB1352004188		QUIOGUE	NY		12/18/2015	3.875	813,239		(60)				3,400,000	12/18/2015
6601818484		SANTA CLARA	CA		04/10/2023	3.000	794,727		3,230				1,725,000	10/01/2020
505382421		CAPE CORAL	FL		07/14/2023	2.875	200,558		647				295,000	09/04/2020
6602696673		MARBLEHEAD	MA		04/10/2023	3.125	814,803		3,100				1,700,000	06/01/2021
6602702588		SAN JOSE	CA		04/10/2023	2.875	826,761		3,383				1,300,000	10/01/2021
6600793274		BELLEVUE	WA		07/14/2023	3.875	1,306,404		4,694				5,500,000	10/24/2019
PEB1541042455		BRENTWOOD	TN		01/11/2018	4.000	447,522		(86)				640,000	01/11/2018
8191396248		WEST PALM BCH	FL		07/14/2023	2.625	204,398		771				296,500	09/09/2020
6601739102		JUPITER	FL		04/10/2023	2.875	690,799		2,895				1,125,000	03/25/2021
6601726828		SANIBEL	FL		04/10/2023	3.375	669,946		2,447				1,050,000	03/06/2021
8197451387		BOCA RATON	FL		07/14/2023	3.250	140,893		581				270,000	06/18/2021
6601723650		MESA	AZ		04/10/2023	3.250	886,262		3,301				1,400,000	10/21/2020
6601688077		PLANO	TX		07/14/2023	4.125	389,266		1,886				809,000	05/10/2019
6602710607		ROUND ROCK	TX		07/14/2023	3.250	269,748		750				490,000	10/15/2021
6601811893		SAN DIEGO	CA		04/10/2023	3.250	1,089,519		4,161				1,750,000	07/14/2020
6601097907		COLLEYVILLE	TX		07/14/2023	4.750	470,502		1,555				970,000	11/23/2011
6601815688		EAST MARION	NY		04/10/2023	3.375	669,706		2,414				1,300,000	11/13/2020
6601686626		FRANKLIN SQUARE	NY		04/10/2023	2.875	10,422		414				385,000	10/24/2013
6601473058		DALLAS	TX		07/14/2023	3.750	476,762		3,290				1,303,000	09/16/2015
8195184733		HOMESTEAD	FL		07/14/2023	2.875	258,706		904				440,000	02/23/2021
6601708396		OKLAHOMA CITY	OK		04/10/2023	3.250	682,914		2,578				1,150,000	10/22/2020
6602676477		CHICAGO	IL		04/10/2023	2.750	584,084		2,548				1,375,000	03/11/2021
6602688209		GUNNISON	CO		07/14/2023	3.625	518,001		1,310				1,150,000	08/18/2021
6601680389		BROOKLYN	NY		04/10/2023	3.250	357,236		3,778				3,450,000	10/22/2014
6602683739		SALT LAKE CITY	UT		07/14/2023	3.125	742,769		2,182				1,206,000	06/02/2021
PEB1540093740		COHASSET	MA		11/18/2016	3.875	746,017		(465)				1,110,000	11/18/2016
6601472936		SANTA ANA	CA		04/10/2023	3.375	198,271		3,124				1,500,000	09/28/2015
6602687870		SCOTTSDALE	AZ		04/10/2023	3.375	725,028		2,556				1,120,000	07/26/2021
6601679142		NEW YORK	NY		04/10/2023	4.125	212,726		4,481				2,000,000	12/07/2010
6600482415		SAN DIEGO	CA		04/10/2023	3.500	670,202		2,415				2,180,000	02/14/2020
6600011727		JACKSONVILLE	FL		04/10/2023	0.000	6,198		476				122,000	04/12/2021
8202161985		MARGATE	FL		07/14/2023	5.250	182,902		317				310,000	05/31/2022
6602696475		MALIBU	CA		04/10/2023	3.125	786,686		3,072				1,340,000	01/01/2021
6601687236		NEW YORK	NY		04/10/2023	2.875	26,611		1,344				1,225,000	09/03/2009
6600841586		AUSTIN	TX		07/14/2023	4.990	1,029,699		2,175				1,660,000	05/09/2019
6601476853		ELLISVILLE	MO		04/10/2023	3.750	118,024		474				196,000	05/01/2016
6601468983		ATLANTIC BEACH	FL		04/10/2023	0.000	44,588		723				125,000	10/16/2015
6601827246		PHOENIX	AZ		04/10/2023	3.500	521,608		1,800				850,000	10/27/2020
EB1785003246		LOS ANGELES	CA		03/24/2016	3.990	441,072		(171)				660,000	03/24/2016
6601225243		JACKSONVILLE	FL		04/10/2023	0.000	14,451		562				66,473	07/27/2007

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6601481754		WESTWOOD	MA		04/10/2023	2.875	200,930		3,133				1,250,000	02/20/2013
6602699164		PORTLAND	OR		07/14/2023	3.000	598,526		1,793				990,000	09/01/2021
6601489807		SAN BERNARDINO	CA		04/10/2023	3.375	65,207		578				365,000	10/16/2015
6602675081		ADA	MI		04/10/2023	2.875	826,381		3,481				1,400,000	03/04/2021
6601224816		JACKSONVILLE	FL		04/10/2023	0.000	19,741		529				80,000	02/16/2007
6602688241		WESTCHESTER	CA		04/10/2023	3.500	1,153,037		3,889				2,600,000	08/02/2021
6600012006		JACKSONVILLE	FL		04/10/2023	0.000	6,301		477				80,000	03/27/2003
6601742510		WESTLAKE	TX		07/14/2023	3.250	1,340,654		3,802				2,750,000	05/24/2021
6602695329		SOUTH SAN FRANCISCO	CA		04/10/2023	3.125	832,898		2,775				1,300,000	07/01/2021
6601682872		NEW YORK	NY		04/10/2023	3.375	148,077		2,200				975,000	03/14/2001
6601731547		PASADENA	CA		04/10/2023	3.500	1,288,403		4,422				2,600,000	12/29/2020
6600911785		SANTA MONICA	CA		04/10/2023	3.375	529,588		5,192				3,750,000	03/12/2015
8200873055		WEST PALM BEACH	FL		07/14/2023	3.250	140,547		451				234,614	01/20/2022
6601682294		NEW YORK	NY		04/10/2023	3.250	392,392		5,628				1,650,000	03/24/2011
6602687243		EL SEGUNDO	CA		04/10/2023	2.750	1,015,304		4,430				2,275,000	05/07/2021
6601685081		WILDWOOD	MO		04/10/2023	3.750	252,415		2,728				960,000	12/16/2013
EB1357000975		SOUTHBOROUGH	MA		08/19/2016	3.500	813,275		193				1,225,000	08/19/2016
6601058347		MORGAN HILL	CA		04/10/2023	3.875	475,998		1,913				845,000	09/18/2015
6600064452		LAKE FOREST PARK	WA		07/14/2023	3.375	469,777		1,817				915,000	04/27/2020
PH7118585004		HARVARD	MA		10/10/2014	4.250	432,794		(115)				665,000	10/10/2014
6602682814		SALT LAKE CITY	UT		07/14/2023	3.250	722,111		2,184				1,200,000	05/21/2021
6602693787		MURRAY	UT		07/14/2023	2.750	339,187		1,534				590,000	06/02/2021
6601721928		SAN RAFAEL	CA		04/10/2023	3.375	644,019		2,304				1,500,000	01/11/2021
6601686204		HARVARD	MA		04/10/2023	2.875	164,683		2,430				806,000	08/26/2016
6601687145		SAINT CHARLES	IL		04/10/2023	4.125	84,380		1,756				850,000	12/13/2010
6600040551		INDIANAPOLIS	IN		04/10/2023	2.990	718,760		2,964				1,200,000	09/16/2020
6601286609		CAPE MAY COURT HOUSE	NJ		07/14/2023	4.250	338,537		69				269,000	12/17/2014
6600477829		LAS VEGAS	NV		04/10/2023	3.250	644,835		2,545				1,125,000	02/10/2022
6601682757		BROOKLYN	NY		04/10/2023	2.875	14,762		461				130,000	10/09/1998
6602676527		WINCHESTER	MA		04/10/2023	2.750	745,291		3,251				1,525,000	03/10/2021
6602679273		DAVIS	CA		04/10/2023	3.125	529,980		2,243				1,008,000	05/22/2021
6602687839		RANCHO MIRAGE	CA		04/10/2023	4.500	519,713		1,299				819,000	06/21/2021
6600932054		MOUNTAIN HOUSE	CA		04/10/2023	3.500	176,355		931				505,000	03/03/2020
6602673326		WHITEFISH	MT		04/10/2023	2.750	539,953		3,130				2,175,000	12/29/2020
6602676758		SARATOGA	CA		04/10/2023	2.625	1,019,172		4,650				3,025,000	03/20/2021
6602702141		SAN DIEGO	CA		04/10/2023	2.875	890,358		3,643				1,400,000	09/01/2021
8001782573		NORTH MIAMI BEACH	FL		07/14/2023	5.375	83,435		222				154,000	05/28/2014
6602687144		SAN DIEGO	CA		04/10/2023	2.875	773,565		3,237				1,850,000	04/12/2021
6602685569		POWAY	CA		04/10/2023	3.250	663,026		2,457				1,415,000	04/01/2021
505373854		HOLLYWOOD	FL		07/14/2023	2.875	381,504		1,230				560,000	09/15/2020
6602712892		BROOKLYN	NY		04/10/2023	2.500	1,838,937		10,768				5,500,000	10/14/2021
6602681790		PHOENIX	AZ		04/10/2023	3.000	905,186		3,612				1,425,000	06/10/2021
6602700046		SAN DIEGO	CA		04/10/2023	3.000	875,431		3,471				1,375,000	09/01/2021
6602674522		WALNUT CREEK	CA		04/10/2023	2.625	601,478		2,839				1,275,000	01/18/2021
6601823286		NASHVILLE	TN		04/10/2023	3.500	500,023		1,775				850,000	09/21/2020
6602683929		PLEASANTON	CA		04/10/2023	3.250	1,021,589		3,771				1,590,000	05/23/2021
EB1216003216		SOUTH MIAMI	FL		08/19/2016	3.990	489,812		(205)				885,000	08/19/2016
6600061169		LONG GROVE	IL		04/10/2023	3.375	20,852		2,010				975,000	11/13/2019
505268377		HIALEAH	FL		07/14/2023	4.535	250,755		532				345,000	05/01/2020
6601203794		JACKSONVILLE	FL		04/10/2023	0.000	757		228				46,278	05/27/2004
8198836907		OAKLAND PARK	FL		07/14/2023	3.125	227,890		717				399,997	09/02/2021
6601678946		MERCER ISLAND	WA		07/14/2023	2.875	129,082		2,404				1,350,000	10/21/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1994000187		LAFAYETTE HILL	PA		09/18/2015	4.125	556,335		(201)				900,000	09/18/2015
6602672559		ROYSE CITY	TX		07/14/2023	5.750	93,140		264				190,000	01/16/2010
6600984741		NEWPORT BEACH	CA		04/10/2023	3.125	851,764		3,351				1,355,000	10/15/2020
6601686071		WESTON	MA		04/10/2023	3.375	89,899		2,699				1,257,000	02/29/2012
6600851619		FAIR OAKS RANCH	TX		07/14/2023	3.250	714,527		3,182				1,760,000	08/25/2020
6600562760		LONG ISLAND CITY	NY		04/10/2023	3.625	501,671		2,096				870,000	07/21/2020
PEB1249003049		NORTH VENICE	FL		11/18/2016	3.750	87,542		(44)				831,000	11/18/2016
6601204131		JACKSONVILLE	FL		04/10/2023	0.000	11,294		2,643				80,000	08/26/2004
6602700665		EAGLE	ID		04/10/2023	2.990	1,417,559		5,593				4,250,000	10/01/2021
6602677715		TAMPA	FL		04/10/2023	2.875	589,261		2,464				1,200,000	04/02/2021
3358763768		Miami	FL		07/14/2023	4.375	25,581		166				155,910	08/20/2016
8204306189		LAKE WORTH	FL		07/14/2023	6.625	220,364		231				270,000	01/31/2023
6600991001		SAN DIEGO	CA		04/10/2023	3.625	419,997		1,469				720,000	03/09/2020
6601741496		SEATTLE	WA		07/14/2023	3.500	1,576,501		4,177				2,600,000	06/01/2021
6602695006		ENGLEWOOD	CO		07/14/2023	3.000	586,971		1,771				980,000	07/01/2021
8201061928		CAPE CORAL	FL		07/14/2023	4.250	280,303		652				384,470	02/16/2022
6602682467		HURRICANE	UT		07/14/2023	3.375	532,942		1,461				850,000	05/27/2021
6602696921		SANTA BARBARA	CA		04/10/2023	3.000	771,618		3,057				1,210,000	07/01/2021
8198806197		MIAMI	FL		07/14/2023	3.500	212,160		779				439,900	08/31/2021
6601014837		CARDIFF BY THE SEA	CA		04/10/2023	3.875	502,404		2,037				1,200,000	07/10/2015
6602700111		SANTA MARIA	CA		04/10/2023	2.990	571,107		2,263				895,000	10/01/2021
6600850918		BRENTWOOD	TN		04/10/2023	3.500	817,213		2,898				1,280,000	07/02/2020
6600026246		JACKSONVILLE	FL		04/10/2023	0.000	2,121		352				51,800	11/02/2000
6601696732		ENCINITAS	CA		04/10/2023	3.375	539,521		2,046				1,025,000	01/15/2020
6601726851		BAINBRIDGE IS	WA		07/14/2023	2.990	655,906		2,122				2,955,000	04/08/2021
6602710433		FORT MYERS BEACH	FL		04/10/2023	4.375	446,793		1,144				890,000	01/30/2023
6601477646		CLARKSVILLE	MD		07/14/2023	2.990	400,233		2,780				1,417,000	10/04/2016
PEB1596053567		LA SELVA BEACH	CA		11/18/2016	3.875	875,074		(261)				1,375,000	11/18/2016
6601469312		ATLANTIC BEACH	FL		04/10/2023	0.000	34,240		542				138,900	07/29/2016
6600794553		VIRGINIA BEACH	VA		04/10/2023	3.375	567,839		3,039				975,000	04/13/2020
6601214692		BROOKLYN	NY		04/10/2023	4.250	270,340		806				343,000	04/16/2014
EB1564000618		DENVER	CO		08/07/2015	3.990	664,691		(55)				2,400,000	08/07/2015
8200919345		LAKE WORTH	FL		07/14/2023	2.875	194,406		644				672,627	01/27/2022
3371274298		Lehigh Acres	FL		07/14/2023	4.875	101,103		237				145,653	03/21/2017
6601696989		ELK GROVE	CA		04/10/2023	3.750	589,028		1,988				1,100,000	03/18/2020
PEB1725003797		SAN MARINO	CA		11/17/2017	4.500	2,289,777		(2,663)				5,050,000	11/17/2017
6601726935		NEWPORT BEACH	CA		04/10/2023	3.000	1,028,298		4,134				2,550,000	01/18/2021
6601681304		NAPERVILLE	IL		04/10/2023	3.000	245,642		3,848				1,200,000	12/28/2012
6601817999		KELLER	TX		07/14/2023	3.250	771,279		2,228				1,260,000	12/18/2020
6602671171		HUNTINGTON BEACH	CA		04/10/2023	3.250	423,586		4,101				1,009,000	06/06/2015
8201732523		LEHIGH ACRES	FL		07/14/2023	4.625	205,340		435				259,000	04/22/2022
6602687953		MORGAN HILL	CA		04/10/2023	3.625	732,327		2,380				1,250,000	07/12/2021
6601681999		WILMETTE	IL		04/10/2023	3.750	68,452		1,961				865,000	09/16/2011
8203148562		BELLE GLADE	FL		07/14/2023	6.125	253,155		325				299,000	09/16/2022
6601679803		BROOKLYN	NY		04/10/2023	2.125	129,890		1,627				1,425,000	04/27/2015
EB1221064120		SAINT AUGUSTINE	FL		08/07/2015	3.875	347,623		(68)				539,000	08/07/2015
6602681295		FRESNO	CA		04/10/2023	3.750	593,184		1,856				850,000	06/04/2021
6600482019		JACKSONVILLE	FL		04/10/2023	3.500	126,539		535				525,000	03/19/2020
6601749754		SANTA BARBARA	CA		04/10/2023	3.125	577,561		2,229				1,500,000	04/30/2021
6602671460		AUSTIN	TX		07/14/2023	3.375	281,822		2,198				1,440,000	06/19/2015
6600662115		GREAT FALLS	VA		04/10/2023	4.375	427,066		2,803				1,725,000	07/09/2018
6600845835		SAN RAMON	CA		04/10/2023	3.500	486,247		1,878				980,000	08/24/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
FR125718754		SAN JOSE	CA		10/21/2016	3.500	1,017,660		135				2,240,800	10/21/2016
PEB1596056115		SAN RAFAEL	CA		03/21/2018	4.250	353,042		40				1,018,000	03/21/2018
6602677343		ELMHURST	IL		04/10/2023	2.750	491,173		3,585				1,200,000	03/19/2021
6601685867		LEXINGTON	MA		04/10/2023	3.375	218,667		3,668				1,278,000	04/16/2012
6600012048		JACKSONVILLE	FL		04/10/2023	0.000	4,826		499				65,662	04/30/2003
6600441536		SCOTTSDALE	AZ		04/10/2023	3.250	682,172		2,587				1,300,000	08/12/2020
3393269491		Lehigh Acres	FL		07/14/2023	4.250	100,979		275				200,000	12/18/2017
6602699677		BOERNE	TX		07/14/2023	2.990	843,057		2,533				1,360,000	09/01/2021
PH7134020176		TROPHY CLUB	TX		07/24/2015	3.946	407,160		(59)				615,000	07/24/2015
6602710789		MADISON	TN		04/10/2023	3.375	654,570		2,263				1,000,000	12/29/2021
6602696053		KINGSLAND	TX		07/14/2023	3.250	501,621		1,426				860,000	06/01/2021
EB1564000716		FRASER	CO		12/18/2015	3.875	285,298		(32)				658,000	12/18/2015
6602682137		GOLDEN	CO		07/14/2023	3.000	710,246		2,162				1,155,000	06/04/2021
6602701713		WASHOUGAL	WA		07/14/2023	3.250	505,542		1,411				805,000	08/01/2021
6601469296		BROOKLYN	NY		04/10/2023	4.000	545,692		2,262				1,600,000	03/07/2022
6601809228		SANTA ANA	CA		04/10/2023	3.125	771,390		3,046				1,275,000	10/07/2020
6601678284		SOUTHBOROUGH	MA		04/10/2023	2.750	287,806		3,132				900,000	05/16/2015
6601482935		HOUSTON	TX		07/14/2023	3.250	382,349		4,272				1,700,000	07/10/2013
8195489260		DORAL	FL		07/14/2023	2.990	217,351		728				347,999	02/19/2021
6602676279		SCOTTSDALE	AZ		04/10/2023	2.750	700,177		3,251				1,875,000	03/11/2021
6601479071		NORTHBROOK	IL		04/10/2023	3.750	474,220		3,323				1,300,000	02/22/2017
6602685981		SAN MATEO	CA		04/10/2023	2.875	770,993		3,257				1,670,000	02/16/2021
6601724336		NEW YORK	NY		04/10/2023	3.125	274,358		1,443				775,000	12/21/2020
8199174154		RIVIERA BEACH	FL		07/14/2023	3.500	307,443		878				415,000	09/21/2021
6600849423		DALLAS	TX		07/14/2023	3.250	598,170		2,657				1,770,000	05/08/2020
6602701705		BLOOMINGTON	MN		04/10/2023	3.000	512,492		2,027				820,000	08/01/2021
6602711878		VIRGINIA BEACH	VA		04/10/2023	3.750	662,741		2,018				1,450,000	01/13/2022
6601711036		ALBUQUERQUE	NM		04/10/2023	3.125	1,320,801		5,138				2,700,000	11/18/2020
EB1541040473		LEAGUE CITY	TX		08/19/2016	3.750	522,905		(64)				850,000	08/19/2016
6602705912		SAN CLEMENTE	CA		04/10/2023	4.000	1,117,665		3,144				1,900,000	11/24/2021
6601750604		PASADENA	CA		04/10/2023	2.990	813,298		4,335				1,800,000	02/10/2021
6600592742		CHAPPAQUA	NY		04/10/2023	3.625	1,240,560		4,983				2,100,000	11/22/2016
6600058769		ENCINITAS	CA		04/10/2023	3.250	1,115,049		4,249				1,765,000	08/14/2020
6600679093		JACKSONVILLE	FL		04/10/2023	0.000	35,717		763				104,000	05/18/2015
PEB1171015052		SAMMAMISH	WA		11/18/2016	3.875	528,950		(280)				992,000	11/18/2016
EB1786003545		CASTRO VALLEY	CA		10/12/2016	3.625	657,876		(50)				975,888	10/12/2016
EB1784002309		LAFAYETTE	CA		10/12/2016	3.750	1,083,414		(300)				1,690,000	10/12/2016
6602697994		RANCHO MISSION VIEJO	CA		04/10/2023	3.000	743,005		2,976				1,250,000	05/01/2021
6602711373		GILBERT	AZ		04/10/2023	4.125	603,379		1,613				950,000	01/25/2022
6602693407		PORTERVILLE	CA		04/10/2023	3.000	492,157		2,637				910,000	09/24/2021
EB1357000907		BEDFORD	MA		12/18/2015	3.625	430,133		151				1,290,000	12/18/2015
6602691500		BRENTWOOD	TN		04/10/2023	2.750	710,436		6,336				1,810,000	12/09/2020
6601680744		LOS ANGELES	CA		04/10/2023	3.125	472,452		3,942				2,475,000	09/29/2016
6602683093		MILL VALLEY	CA		04/10/2023	2.875	1,398,921		5,829				3,246,000	05/21/2021
6601285908		SOUTHFIELD	MI		04/10/2023	4.750	71,097		362				95,000	12/18/2014
6601489096		MOUNTAIN LAKES	NJ		07/14/2023	3.250	419,522		3,343				1,900,000	06/03/2015
6602685213		GILBERT	AZ		04/10/2023	3.250	492,819		2,523				786,000	03/17/2021
3365282370		Palm Beach	FL		07/14/2023	3.875	58,279		177				87,155	02/07/2017
6602674282		SAN JOSE	CA		04/10/2023	2.625	828,349		3,753				1,665,000	03/15/2021
6601471391		MARINA DEL REY	CA		04/10/2023	3.125	328,603		3,277				1,900,000	03/02/2015
6602671213		ROGERS	MN		04/10/2023	3.250	143,334		2,415				1,000,000	06/03/2015
6601753616		DALLAS	TX		07/14/2023	3.750	1,066,823		2,605				1,775,000	08/05/2021

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6601290064		MATTESON	IL		04/10/2023	3.625	106,258		487				140,000	03/02/2019
8194409972		JACKSONVILLE	FL		07/14/2023	2.750	112,794		424				175,000	02/19/2021
6601483545		SAMMAMISH	WA		07/14/2023	3.500	156,263		2,254				1,275,000	08/01/2012
PEB1352005431		ROCKVILLE CENTRE	NY		11/17/2017	3.750	442,988		137				660,000	11/17/2017
6600263963		UTICA	IL		04/10/2023	3.750	88,935		3,425				285,103	04/13/2013
6602694884		CLOVIS	CA		04/10/2023	3.250	469,792		1,925				1,100,000	05/01/2021
PEB1222602001		MAGNOLIA	TX		11/18/2016	3.625	584,196		(107)				1,045,000	11/18/2016
504890172		TAMARAC	FL		07/14/2023	4.875	12,300		286				120,000	05/01/2018
8030853189		HOLLYWOOD	FL		07/14/2023	4.375	158,060		598				275,000	01/03/2020
6601482125		BOULDER	CO		07/14/2023	2.875	179,521		2,387				855,000	01/02/2013
6602692342		YUCAIPA	CA		04/10/2023	3.125	245,379		1,301				475,000	04/16/2021
EB1357000849		MARSHFIELD	MA		12/18/2015	3.750	330,943		51				555,000	12/18/2015
6602698836		CAPE CORAL	FL		04/10/2023	2.990	486,650		1,941				790,000	07/01/2021
6601028571		MILL VALLEY	CA		04/10/2023	3.375	274,831		1,319				570,000	03/02/2022
8200720869		PALM HARBOR	FL		07/14/2023	4.125	181,831		431				300,077	01/14/2022
6601722579		GILBERT	AZ		04/10/2023	3.375	489,455		1,751				760,000	02/09/2021
6601816694		BRECKENRIDGE	CO		07/14/2023	3.375	606,817		1,689				1,070,900	01/05/2021
6601714634		LAKEWAY	TX		07/14/2023	2.875	242,220		6,780				1,370,000	03/09/2021
8195472099		HOLLYWOOD	FL		07/14/2023	3.124	113,631		366				410,004	03/23/2021
6601483487		FORT COLLINS	CO		07/14/2023	4.000	171,343		1,634				650,000	07/19/2013
6601699728		HOUSTON	TX		07/14/2023	3.375	613,665		1,777				1,010,000	02/13/2020
6601704064		NEW YORK	NY		04/10/2023	2.750	876,807		5,147				1,725,000	10/26/2020
6602683440		ALLEN	TX		07/14/2023	3.250	540,224		1,525				865,000	06/04/2021
6600934761		MONMOUTH	OR		07/14/2023	3.875	486,270		1,202				771,000	08/28/2020
8201313933		GREENACRES	FL		07/14/2023	4.750	226,958		459				435,003	03/09/2022
8195447491		WEST PALM BEACH	FL		07/14/2023	2.875	150,389		716				256,000	03/01/2021
6601482711		BROOKLINE	MA		04/10/2023	3.375	243,048		3,636				1,325,000	11/21/2012
8200985205		BOCA RATON	FL		07/14/2023	3.625	157,750		429				289,551	02/07/2022
8026819804		NAPLES	FL		07/14/2023	4.500	193,965		491				335,000	08/23/2019
3393629912		Jacksonville	FL		07/14/2023	3.625	83,503		438				170,000	01/05/2018
6601750646		NEW YORK	NY		04/10/2023	3.250	873,833		3,201				1,355,000	04/05/2021
PEB1540095253		SAN RAMON	CA		08/14/2017	4.250	550,205		(401)				770,000	08/14/2017
8200848004		HIALEAH	FL		07/14/2023	3.875	247,636		627				508,247	02/25/2022
6602678556		BRENTWOOD	TN		04/10/2023	3.250	1,571,154		5,821				2,800,000	04/06/2021
6600676362		JACKSONVILLE	FL		04/10/2023	0.000	26,013		574				110,000	10/08/2009
6602679695		BLOOMFLD HLS	MI		04/10/2023	3.500	845,343		2,884				1,300,000	05/14/2021
6602681972		LA GRANGE PARK	IL		04/10/2023	3.375	516,469		1,839				799,000	05/25/2021
EB1794003388		ANNANDALE	VA		08/07/2015	3.875	463,164		50				825,000	08/07/2015
6601678987		BROOKLYN	NY		04/10/2023	2.875	177,884		2,714				1,600,000	12/04/2009
6601697029		PACIFICA	CA		04/10/2023	3.625	460,723		1,602				1,040,000	02/23/2020
6602690346		PALMETTO BAY	FL		04/10/2023	3.125	507,402		1,945				1,110,000	06/11/2021
6602688043		CARLSBAD	CA		04/10/2023	3.625	1,121,974		3,632				2,100,000	08/04/2021
6601471953		CHICAGO	IL		04/10/2023	3.500	348,050		4,878				1,650,000	06/27/2014
6602694306		PONTE VEDRA BEACH	FL		04/10/2023	3.250	597,616		2,213				1,110,000	05/01/2021
EB1143010341		MILLSTONE TOWNSHIP	NJ		08/07/2015	3.625	550,104		224				856,000	08/07/2015
6602674274		PIEDMONT	CA		04/10/2023	2.750	674,422		2,942				2,450,000	03/11/2021
6601811869		ELMHURST	IL		04/10/2023	3.375	474,207		1,780				755,000	03/30/2020
6600040403		BRENTWOOD	CA		04/10/2023	3.250	592,442		2,263				938,000	08/11/2020
6600717588		CHANDLER	AZ		04/10/2023	4.125	388,397		1,334				639,000	01/02/2017
8195565808		SUNRISE	FL		07/14/2023	2.875	157,103		951				389,998	03/05/2021
6602699263		LAKEVILLE	MN		04/10/2023	3.000	662,686		2,616				1,100,000	09/01/2021
6600679325		JACKSONVILLE	FL		04/10/2023	0.000	36,652		617				101,000	05/06/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674126		SEATTLE	WA		07/14/2023	2.625	905,975		3,070				7,000,000	03/12/2021
6600454927		LYNNWOOD	WA		07/14/2023	4.125	222,355		606				375,000	05/25/2017
6602678440		PEOA	UT		07/14/2023	2.625	1,071,914		3,801				2,725,000	03/23/2021
6600025859		JACKSONVILLE	FL		04/10/2023	0.000	2,701		375				51,800	10/06/2000
8026520440		LAKE WORTH	FL		07/14/2023	3.749	207,147		612				345,014	08/13/2019
8196791533		HOLLYWOOD	FL		07/14/2023	3.125	125,845		496				379,996	06/12/2021
6600525585		DORAL	FL		04/10/2023	3.750	373,933		1,543				1,125,000	09/24/2015
6601682559		BRONX	NY		04/10/2023	4.875	26,653		757				430,000	11/06/2009
6601685859		ROSLYN HARBOR	NY		04/10/2023	3.125	121,164		2,577				800,000	08/23/2011
6601680975		AUSTIN	TX		07/14/2023	3.500	343,031		2,960				1,100,000	08/11/2014
505135061		PINELLAS PARK	FL		07/14/2023	4.125	154,409		275				185,000	08/26/2019
6602704642		BELLE ISLE	FL		04/10/2023	3.125	531,721		2,061				1,120,000	03/08/2021
6602690734		SHORT HILLS	NJ		07/14/2023	2.750	838,283		2,738				1,400,000	04/01/2021
6600735283		LINWOOD	NJ		07/14/2023	2.500	410,195		3,124				450,000	02/14/2022
6600011214		JACKSONVILLE	FL		04/10/2023	0.000	5,660		470				59,607	08/29/2002
8191770907		JACKSONVILLE	FL		07/14/2023	2.625	222,662		834				325,591	09/24/2020
6601734129		NASHVILLE	TN		04/10/2023	3.375	1,205,516		4,296				2,500,000	03/31/2021
6601825174		PORTER RANCH	CA		04/10/2023	3.125	783,035		3,057				1,800,000	10/13/2020
6600677816		JACKSONVILLE	FL		04/10/2023	0.000	25,802		473				78,000	03/15/2013
PEB1382003271		SAN DIEGO	CA		11/18/2016	3.625	532,781		(79)				848,000	11/18/2016
6601685339		WINCHESTER	MA		04/10/2023	3.250	219,369		3,429				1,637,000	08/30/2012
6602682392		NOLENSVILLE	TN		04/10/2023	3.250	709,361		2,618				1,104,050	05/21/2021
8030572746		HIALEAH	FL		07/14/2023	3.625	183,459		555				329,000	12/13/2019
6602677483		SAINT LOUIS	MO		04/10/2023	2.625	580,957		2,625				1,245,000	04/08/2021
6601720110		AUSTIN	TX		07/14/2023	3.000	541,616		1,677				890,000	03/19/2021
6602684810		BLOOMFLD HLS	MI		04/10/2023	2.625	532,264		3,629				1,701,000	02/18/2021
6601472126		DALLAS	TX		07/14/2023	3.375	308,914		2,541				1,650,000	12/01/2020
6602673607		CARLSBAD	CA		04/10/2023	2.750	993,788		4,367				2,535,000	01/18/2021
6601693192		LAND O LAKES	FL		04/10/2023	3.250	475,489		1,844				950,000	04/14/2020
8201338905		LEHIGH ACRES	FL		07/14/2023	3.625	183,001		494				340,001	03/07/2022
6601728188		SAN FRANCISCO	CA		04/10/2023	2.875	1,100,323		4,601				2,350,000	01/25/2021
6600914888		SARATOGA	CA		04/10/2023	3.625	725,381		2,999				2,200,000	08/01/2016
6602677897		DALLAS	TX		07/14/2023	2.625	1,113,595		3,759				2,560,000	03/19/2021
6602673482		CORONADO	CA		04/10/2023	2.625	625,846		3,813				2,820,000	12/22/2020
6602691856		SANTA CLARITA	CA		04/10/2023	2.875	127,541		713				526,000	04/19/2021
6601683128		FAR HILLS	NJ		07/14/2023	3.125	221,000		3,171				2,500,000	07/13/2012
6601711952		SEATTLE	WA		07/14/2023	3.000	351,801		1,669				1,150,000	02/23/2021
8195097882		MARGATE	FL		07/14/2023	2.750	253,512		903				360,000	02/18/2021
8202837694		NAPLES	FL		07/14/2023	5.000	249,563		460				503,068	08/13/2022
6602672716		ESCONDIDO	CA		04/10/2023	3.375	189,773		1,070				1,100,000	10/22/2012
6601203430		JACKSONVILLE	FL		04/10/2023	0.000	9,987		578				80,000	09/29/2003
8199159415		ESTERO	FL		07/14/2023	3.250	373,880		1,210				625,000	09/20/2021
6602679166		LEEDS	UT		07/14/2023	3.625	772,146		2,028				1,180,000	05/12/2021
8008437482		OLDSMAR	FL		07/14/2023	3.875	61,374		231				92,700	08/31/2016
6601680132		REGO PARK	NY		04/10/2023	2.875	156,788		1,735				980,000	05/27/2015
6602682251		FULSHEAR	TX		07/14/2023	3.250	492,994		1,392				1,336,500	06/07/2021
6600023052		RENO	NV		04/10/2023	8.500	53,974		(19)				163,900	10/25/2012
6601820811		PARK CITY	UT		07/14/2023	3.500	509,609		1,377				960,000	12/04/2020
6601023481		SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	738,469		3,548				2,690,000	12/19/2021
6602685106		CHICAGO	IL		04/10/2023	2.500	626,923		3,848				1,575,000	03/31/2021
6601473207		BETHANY BEACH	DE		04/10/2023	3.375	675,163		5,986				2,300,000	09/10/2015
6602702224		PORTLAND	OR		07/14/2023	3.125	619,031		1,784				1,030,000	09/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601723676		WEST PALM BEACH	FL		04/10/2023	3.750	561,106		1,804				1,100,000	03/01/2021
6601718973		SARATOGA	CA		04/10/2023	2.625	956,646		5,791				2,950,000	01/11/2021
6601734699		WASHINGTON	DC		04/10/2023	2.750	469,978		2,692				1,100,000	02/14/2021
6600928326		RANCHO MISSION VIEJO	CA		04/10/2023	3.875	614,133		2,011				963,500	09/23/2019
8191500740		DELRAY BEACH	FL		07/14/2023	2.625	346,208		1,297				559,000	09/18/2020
6602688514		COPPELL	TX		07/14/2023	3.875	528,814		1,246				875,000	08/12/2021
6602683473		PORTLAND	OR		07/14/2023	3.125	436,895		1,300				710,000	05/27/2021
8202207315		BOCA RATON	FL		07/14/2023	3.125	204,383		796				415,000	05/27/2022
6602696681		DUBLIN	CA		04/10/2023	3.000	797,125		3,158				1,345,000	08/01/2021
6602682780		SAN ANSELMO	CA		04/10/2023	3.250	767,798		2,834				1,200,000	05/25/2021
6601821876		LAFAYETTE	CA		04/10/2023	3.125	1,009,886		3,958				1,730,000	11/03/2020
6601472274		BOULDER	CO		07/14/2023	3.500	302,408		2,225				1,300,000	08/18/2015
108632225		Lehigh Acres	FL		07/14/2023	4.625	116,907		340				170,000	03/08/2018
6600930975		MAGNOLIA	TX		07/14/2023	3.625	514,891		1,399				890,000	02/07/2020
6601692327		TRUCKEE	CA		04/10/2023	4.125	324,177		1,755				745,000	11/19/2019
6600794074		LIVINGSTON	NJ		07/14/2023	3.750	495,496		1,308				1,025,000	02/11/2020
EB1786002424		LOS ALTOS	CA		09/25/2015	3.875	1,456,544		(230)				2,358,000	09/25/2015
6602676667		NAPLES	FL		04/10/2023	3.125	435,904		2,400				895,000	01/26/2021
6601202242		JACKSONVILLE	FL		04/10/2023	0.000	18,029		661				80,000	02/29/2008
6601683615		WASHINGTON	DC		04/10/2023	3.625	138,529		3,893				3,750,000	12/02/2011
8197142012		LAKE WORTH	FL		07/14/2023	3.625	209,460		588				465,004	05/28/2021
6600022872		ARROWBEAR PARK	CA		04/10/2023	7.375	23,512		55				70,000	12/04/2015
6601685222		SEATTLE	WA		07/14/2023	3.625	108,225		2,896				1,225,000	01/13/2012
PEB1357001972		SEATTLE	WA		03/21/2018	3.625	583,609		915				1,100,000	03/21/2018
6600852484		MORRISON	CO		07/14/2023	3.625	899,254		2,366				1,550,000	09/29/2020
6601698787		DRAPER	UT		07/14/2023	3.750	544,864		1,460				1,225,000	01/09/2020
6601818534		GAITHERSBURG	MD		07/14/2023	3.250	636,818		1,840				1,075,000	12/18/2020
PH7132279568		SOUTHLAKE	TX		11/07/2014	4.250	906,471		(116)				1,400,000	11/07/2014
6601681239		LOCUST VALLEY	NY		04/10/2023	3.125	183,601		2,699				1,100,000	02/06/2013
6600055286		WALNUT CREEK	CA		04/10/2023	3.625	501,892		1,750				795,000	12/11/2019
6601224220		JACKSONVILLE	FL		04/10/2023	0.000	18,842		532				80,000	06/28/2006
6601203422		JACKSONVILLE	FL		04/10/2023	0.000	7,576		529				80,000	09/29/2003
PH7131736733		MAHWAH	NJ		06/19/2015	3.859	562,319		(65)				890,000	06/19/2015
8195062599		JACKSONVILLE	FL		07/14/2023	2.875	103,497		356				142,700	03/29/2021
6602677442		REDINGTON SHORES	FL		04/10/2023	2.750	728,143		3,195				1,200,000	03/29/2021
6601730663		BELMONT	CA		04/10/2023	2.625	853,075		3,851				2,500,000	03/01/2021
6601727677		BEND	OR		07/14/2023	3.375	481,029		1,324				905,000	04/12/2021
6602689371		BLUE RIVER	CO		07/14/2023	3.125	550,691		1,616				1,042,000	05/26/2021
6601490201		ROCKAWAY PARK	NY		04/10/2023	3.250	169,574		1,979				1,100,000	03/28/2016
6601202150		ATLANTIC BEACH	FL		04/10/2023	0.000	14,630		582				68,892	05/16/2007
EB1222545020		SAN DIEGO	CA		08/17/2016	3.625	522,196		(92)				930,000	08/17/2016
PH7131264066		HOUSTON	TX		08/01/2014	4.375	391,117		(73)				720,000	08/01/2014
6602678101		SARASOTA	FL		04/10/2023	2.875	898,401		3,772				4,200,000	03/17/2021
6602673367		KELLER	TX		07/14/2023	3.125	441,180		1,952				1,035,000	08/11/2020
8022367534		WEST PALM BEACH	FL		07/14/2023	4.875	105,160		225				165,000	01/15/2019
8200460476		LAKE WORTH	FL		07/14/2023	3.250	371,483		1,118				599,000	12/21/2021
6602674407		NEWPORT BEACH	CA		04/10/2023	2.625	845,404		3,870				1,500,000	01/12/2021
6602685924		LA CANADA FLINTRIDGE	CA		04/10/2023	3.000	1,071,567		4,339				1,950,000	02/10/2021
6600794835		WASHINGTON	DC		04/10/2023	4.250	698,162		1,983				1,062,000	05/19/2020
8012047991		BOCA RATON	FL		07/14/2023	3.990	23,461		167				55,000	04/18/2017
6602680677		CAMPBELL	CA		04/10/2023	3.125	779,919		3,085				1,420,000	05/18/2021
6602698588		VENICE	CA		04/10/2023	3.125	1,604,732		6,105				2,600,000	07/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601485714		NASHVILLE	TN		04/10/2023	4.160	282,618		1,077				655,000	12/10/2014
6602683309		BROOMFIELD	CO		07/14/2023	3.125	579,192		1,708				890,000	05/28/2021
6602683481		YORKTOWN	VA		04/10/2023	3.500	612,874		2,091				1,000,000	05/24/2021
6601687467		GOLDENS BRIDGE	NY		04/10/2023	3.000	30,672		1,486				340,000	12/21/1995
6600681743		JACKSONVILLE	FL		04/10/2023	0.000	47,513		702				105,000	03/21/2018
6600010539		JACKSONVILLE	FL		04/10/2023	0.000	4,739		391				49,401	08/30/2002
6602700483		AURORA	CO		07/14/2023	3.125	540,871		1,559				920,000	10/01/2021
6602675503		SEATTLE	WA		07/14/2023	3.750	529,839		1,309				1,390,000	05/03/2021
6601006445		ESCONDIDO	CA		04/10/2023	3.500	416,604		1,489				850,000	03/17/2020
6602680735		ATHOL	ID		04/10/2023	3.375	759,101		2,695				1,400,000	05/14/2021
EB1789004398		REDWOOD CITY	CA		06/24/2016	3.750	887,248		7				2,562,000	06/24/2016
6602705938		LAKEVILLE	MN		04/10/2023	3.000	991,405		3,899				1,610,000	10/19/2021
6602690858		SALT LAKE CTY	UT		07/14/2023	2.625	560,167		1,953				1,025,000	01/07/2021
6602705284		ROCKPORT	MA		04/10/2023	3.125	726,340		2,763				1,065,000	08/05/2021
6600028911		JACKSONVILLE	FL		04/10/2023	0.000	1,339		271				45,058	12/08/1999
6601203547		JACKSONVILLE	FL		04/10/2023	0.000	8,832		571				157,000	10/04/2022
6600849308		NEEDHAM	MA		04/10/2023	3.375	789,973		2,936				1,750,000	03/24/2020
6602694314		DRAPER	UT		07/14/2023	3.250	667,011		1,891				1,070,000	05/01/2021
6602699727		NASHVILLE	TN		04/10/2023	2.990	587,330		2,326				932,000	09/01/2021
6602695170		VALLEJO	CA		04/10/2023	3.500	637,398		2,150				975,000	07/01/2021
6600829599		LAKE OSWEGO	OR		07/14/2023	3.990	812,456		2,557				1,550,000	06/04/2015
6601699066		TIGARD	OR		07/14/2023	4.375	555,052		1,326				714,400	04/21/2020
8201717797		BOCA RATON	FL		07/14/2023	4.999	163,066		468				385,000	06/10/2022
6601678573		ANDOVER	MA		04/10/2023	3.375	126,843		2,209				869,000	03/21/2012
6601489492		COLORADO SPRINGS	CO		07/14/2023	3.625	145,079		1,688				620,000	10/01/2015
6602674381		WASHINGTON	DC		04/10/2023	2.625	729,382		3,316				1,650,000	12/11/2020
6602702364		PHOENIX	AZ		04/10/2023	3.000	1,072,233		4,228				1,675,000	09/01/2021
6602690304		WILMETTE	IL		04/10/2023	3.000	489,286		1,945				775,000	05/11/2021
6602675107		WOODLAND HILLS	CA		04/10/2023	4.000	1,085,704		3,153				1,870,000	03/09/2021
6602677566		JACKSONVILLE	FL		04/10/2023	2.875	523,999		2,240				1,250,000	03/17/2021
PEB1541041609		NICHOLS HILLS	OK		08/14/2017	4.375	1,087,087		(1,202)				1,660,000	08/14/2017
6601735324		FORT MYERS	FL		04/10/2023	3.500	638,609		2,505				1,195,000	03/15/2021
8201018355		JACKSONVILLE	FL		07/14/2023	4.500	301,294		662				389,387	02/10/2022
PEB1540095886		BROOKLYN	NY		01/11/2018	4.000	420,217		(77)				625,000	01/11/2018
6601717942		SAINT PETERSBURG	FL		04/10/2023	3.125	1,588,803		6,157				2,530,000	02/11/2021
6601747717		CRYSTAL BEACH	FL		04/10/2023	3.375	503,298		1,793				850,000	05/17/2021
6602673615		DALY CITY	CA		04/10/2023	2.750	808,283		3,539				1,300,000	12/15/2020
6601714261		NANTUCKET	MA		04/10/2023	3.125	920,377		3,567				2,450,000	01/14/2021
6600941113		BROOKLYN	NY		04/10/2023	2.750	395,897		1,592				888,000	12/16/2014
6602683077		CULVER CITY	CA		04/10/2023	3.250	857,749		3,166				1,335,000	05/26/2021
8198764085		HIALEAH	FL		07/14/2023	3.375	404,431		1,197				550,000	08/27/2021
8201522052		DELRAY BEACH	FL		07/14/2023	5.250	223,921		390				280,000	04/01/2022
6601684241		BUZZARDS BAY	MA		04/10/2023	3.250	32,617		1,906				980,000	09/27/2012
6602678127		RIVERSIDE	CA		04/10/2023	2.875	500,188		3,493				934,000	05/04/2021
6602675438		LITCHFIELD PARK	AZ		04/10/2023	3.500	875,614		3,002				1,200,000	04/20/2021
8198341517		MIAMI	FL		07/14/2023	3.250	298,407		908				399,000	09/13/2021
6601487553		TRAVERSE CITY	MI		04/10/2023	2.875	215,872		2,584				928,000	04/10/2015
PEB1596055531		ISSAQUAH	WA		11/17/2017	4.250	557,562		(372)				775,000	11/17/2017
6602704444		AUSTIN	TX		07/14/2023	4.250	781,007		1,694				1,205,000	10/18/2021
6602685254		WILMETTE	IL		04/10/2023	2.875	669,087		2,818				1,425,000	02/01/2021
6600011941		JACKSONVILLE	FL		04/10/2023	0.000	7,692		563				80,000	03/27/2003
6601204636		JACKSONVILLE	FL		04/10/2023	0.000	11,649		572				80,000	09/15/2005

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600830910		SUMMERDALE	AL		07/14/2023	3.875	426,103		1,308				1,030,000	06/10/2016
6602678564		NASHVILLE	TN		04/10/2023	3.125	1,009,745		3,910				1,585,000	04/16/2021
504684220		BOYNTON BEACH	FL		07/14/2023	4.875	84,763		197				110,250	04/28/2017
6601822148		BOTHELL	WA		07/14/2023	3.250	664,542		1,963				1,230,000	01/15/2021
6601698795		BOULDER	CO		07/14/2023	3.875	379,330		2,176				1,200,000	02/03/2020
6602682152		NORTH READING	MA		04/10/2023	3.000	808,389		3,238				1,275,000	05/27/2021
8199110069		LK WORTH BCH	FL		07/14/2023	3.125	222,006		699				305,000	09/17/2021
6601818526		CYPRESS	TX		07/14/2023	2.875	650,978		2,087				1,085,000	11/23/2020
6601383786		HARTSEL	CO		07/14/2023	6.125	47,216		691				165,000	01/31/2003
6602692268		FULLERTON	CA		04/10/2023	3.375	185,308		958				325,000	04/14/2021
6600435058		KESWICK	VA		04/10/2023	3.500	431,710		1,543				876,000	03/31/2020
6601699595		BOYNTON BEACH	FL		04/10/2023	3.750	469,895		2,781				930,000	01/21/2020
6601285957		TOMS RIVER	NJ		07/14/2023	4.750	155,221		(53)				230,000	11/02/2015
6600935511		EDEN	UT		07/14/2023	3.750	753,153		6,935				1,600,000	10/15/2020
6600568544		NEW YORK	NY		04/10/2023	3.625	667,801		4,116				1,430,000	03/08/2018
6601713941		AUSTIN	TX		07/14/2023	3.375	1,030,749		2,858				1,700,000	03/12/2021
6600119967		POULSBO	WA		07/14/2023	3.625	456,400		1,504				930,000	05/25/2016
6601737973		CHEVY CHASE	MD		07/14/2023	3.250	1,090,907		3,092				2,050,000	05/17/2021
6602711555		SHERMAN OAKS	CA		04/10/2023	4.250	1,185,780		3,104				1,570,000	02/18/2022
EB1786002720		EL GRANADA	CA		11/20/2015	3.625	770,254		42				1,181,000	11/20/2015
8197187137		FORT MYERS	FL		07/14/2023	2.990	230,262		764				381,490	05/26/2021
6601749879		FLEMING ISLAND	FL		04/10/2023	2.625	512,269		2,995				1,250,000	05/06/2021
6602699453		CORPUS CHRISTI	TX		07/14/2023	3.125	606,183		1,826				1,217,000	09/01/2021
6602710458		ORLANDO	FL		04/10/2023	4.875	255,205		550				385,000	09/10/2021
6602695683		GLENDALE	AZ		04/10/2023	3.250	639,088		2,341				991,000	07/01/2021
6601678516		BROOKLINE	MA		04/10/2023	3.250	119,448		3,064				1,900,000	12/17/2010
6602705359		QUEEN CREEK	AZ		04/10/2023	3.250	708,110		2,572				1,250,000	10/14/2021
505340309		ROYAL PALM BEACH	FL		07/14/2023	2.625	130,225		635				328,048	08/07/2020
EB1341001773		DAVIE	FL		12/18/2015	3.990	496,076		(131)				845,000	12/18/2015
EB1786003598		FOSTER CITY	CA		08/17/2016	3.500	772,829		(9)				1,217,000	08/17/2016
3358896230		Hialeah	FL		07/14/2023	4.375	46,190		129				91,628	08/15/2016
6601687368		CAMBRIDGE	MA		04/10/2023	3.625	131,566		2,391				2,508,000	01/30/2012
6601673608		GLEN HEAD	NY		04/10/2023	3.500	796,646		5,211				2,950,000	03/26/2018
3362463526		Fort Myers	FL		07/14/2023	4.180	37,398		123				277,916	10/05/2016
6602684422		PLEASANTON	CA		04/10/2023	2.875	847,949		3,520				2,320,000	06/04/2021
6602694918		LA CANADA FLINTRIDGE	CA		04/10/2023	3.250	733,125		2,719				1,950,000	04/01/2021
EB1787003434		UNION CITY	CA		10/12/2016	3.625	577,047		(44)				858,000	10/12/2016
6601686543		NEEDHAM	MA		04/10/2023	3.125	204,874		2,962				950,000	03/25/2013
6601729178		SCOTTSDALE	AZ		04/10/2023	2.750	799,326		7,744				2,500,000	01/07/2021
6602685205		HOLLADAY	UT		07/14/2023	2.500	692,998		3,318				2,245,000	03/01/2021
6601819060		CHATSWORTH	CA		04/10/2023	2.750	765,610		4,564				2,100,000	08/20/2020
6601717041		WEST PALM BEACH	FL		04/10/2023	3.250	665,692		2,566				1,132,000	01/05/2021
6601488320		WELLESLEY	MA		04/10/2023	3.375	207,644		2,209				1,320,000	09/25/2015
6601827238		MCKINNEY	TX		07/14/2023	3.250	456,290		1,313				846,000	01/15/2021
6602700194		GLENDALE	CA		04/10/2023	3.250	716,239		2,626				1,210,000	09/01/2021
6600841032		LOS ANGELES	CA		04/10/2023	3.750	634,667		2,196				1,600,000	08/02/2022
6602701697		LOS GATOS	CA		04/10/2023	3.000	678,500		2,681				1,250,000	08/01/2021
6601750711		DANVILLE	CA		04/10/2023	3.375	739,111		2,681				1,720,000	03/04/2021
6601203299		JACKSONVILLE	FL		04/10/2023	0.000	8,444		568				130,000	08/16/2021
6602701960		BOULDER CITY	NV		04/10/2023	2.875	778,467		3,185				1,225,000	08/01/2021
8199310899		FORT MYERS	FL		07/14/2023	3.125	229,859		724				469,998	09/27/2021
6601753764		AUSTIN	TX		07/14/2023	3.750	532,004		1,304				1,000,000	07/29/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602705086		KALISPELL	MT		04/10/2023	3.625	958,396		3,067				1,460,000	11/22/2021
6602676451		DOVER	ID		04/10/2023	2.750	521,392		2,274				1,850,000	03/19/2021
6602678192		LONG GROVE	IL		04/10/2023	3.375	565,589		2,008				880,000	05/26/2021
6602679133		SOQUEL	CA		04/10/2023	2.750	803,966		3,520				2,600,000	02/24/2021
6601679886		ASTORIA	NY		04/10/2023	2.750	88,525		831				1,195,000	06/24/2016
PH7119111347		CALABASAS	CA		03/13/2015	4.250	25,025		(49)				1,610,000	03/13/2015
6601224568		JACKSONVILLE	FL		04/10/2023	0.000	19,707		532				80,000	09/08/2006
6600848177		HOUSTON	TX		07/14/2023	4.000	692,723		1,680				1,255,000	04/30/2020
6602676253		BOSTON	MA		04/10/2023	2.750	798,248		3,482				2,361,000	03/05/2021
6602673292		ARROYO GRANDE	CA		04/10/2023	3.000	1,111,626		6,114				1,840,000	02/01/2021
6601686725		CAMBRIDGE	MA		04/10/2023	3.125	149,225		2,272				2,700,000	12/05/2012
6601719419		ROSLYN	NY		04/10/2023	2.875	706,658		2,983				1,130,000	02/03/2021
6601710723		BRENTWOOD	TN		04/10/2023	2.875	1,016,027		4,378				2,400,000	01/28/2021
PEB1541042368		NASHVILLE	TN		11/17/2017	4.125	432,715		(196)				620,000	11/17/2017
6601684498		HOBOKEN	NJ		07/14/2023	3.250	265,580		2,771				815,000	08/03/2020
6600557711		NEW YORK	NY		04/10/2023	3.625	881,785		4,050				2,650,000	02/11/2022
6601684712		SETAUKET	NY		04/10/2023	3.375	256,484		4,131				1,400,000	06/18/2012
6602680867		AURORA	CO		07/14/2023	3.125	541,175		1,588				876,000	05/21/2021
6601723072		TUPPER LAKE	NY		04/10/2023	2.875	564,563		2,369				930,000	03/09/2021
6600935578		AUBURN	WA		07/14/2023	3.250	624,384		1,818				1,070,000	10/28/2020
6602679026		HUNTSVILLE	AL		07/14/2023	3.125	529,176		1,555				804,500	05/27/2021
6600921370		ORLANDO	FL		04/10/2023	4.750	245,261		1,994				970,000	11/18/2018
6600680786		JACKSONVILLE	FL		04/10/2023	0.000	33,157		674				89,000	04/26/2016
6602704428		BELLEVUE	ID		04/10/2023	2.625	549,187		2,427				1,860,000	10/21/2021
8195876623		DEERFIELD BEACH	FL		07/14/2023	3.125	146,971		473				200,000	03/22/2021
8195663585		WEST PALM BCH	FL		07/14/2023	2.990	237,537		816				359,999	03/11/2021
6601693572		SAMMAMISH	WA		07/14/2023	3.375	549,934		1,718				1,100,000	03/19/2020
6601745083		CHINO HILLS	CA		04/10/2023	2.750	587,426		3,336				1,476,000	03/17/2021
6602678143		BELLEVUE	WA		07/14/2023	2.750	680,055		2,225				1,550,000	03/03/2021
6601719773		LOS ANGELES	CA		04/10/2023	2.875	713,550		2,995				3,100,000	02/05/2021
6602695030		SEATTLE	WA		07/14/2023	3.000	857,363		2,587				1,390,000	07/01/2021
6601820050		WEST HILLS	CA		04/10/2023	2.875	919,410		3,974				1,492,406	10/13/2020
6600733411		SAINT JAMES	NY		04/10/2023	3.625	286,669		994				500,000	03/18/2020
6602696624		LIGHTHOUSE PT	FL		04/10/2023	3.125	895,441		3,406				1,395,000	06/01/2021
6602695048		SANDY	UT		07/14/2023	3.375	635,563		1,722				1,010,000	07/01/2021
6601165225		SMYRNA	TN		04/10/2023	2.750	99,012		924				245,000	03/19/2018
6601708636		LITTLETON	CO		07/14/2023	2.875	590,720		5,445				3,850,000	01/22/2021
6602696038		SAN FRANCISCO	CA		04/10/2023	3.250	972,502		3,563				1,508,000	06/01/2021
6601684449		BROOKLYN	NY		04/10/2023	2.875	197,036		4,533				1,830,000	07/26/2011
6601692848		PORTLAND	OR		07/14/2023	3.500	508,508		1,424				1,183,000	03/06/2020
6601482562		EDINA	MN		04/10/2023	3.000	85,065		2,324				1,100,000	06/14/2013
EB1382003273		PHOENIX	AZ		12/16/2016	3.500	465,588		122				755,000	12/16/2016
6600675141		JACKSONVILLE	FL		04/10/2023	0.000	23,213		565				97,000	04/10/2008
8195812932		NAPLES	FL		07/14/2023	3.375	172,583		521				420,003	03/18/2021
6602676709		ALAMO	CA		04/10/2023	2.500	981,633		4,615				2,300,000	03/08/2021
6602711514		SAMMAMISH	WA		07/14/2023	3.750	594,954		1,419				1,225,000	02/11/2022
6601684605		UPPER BROOKVILLE	NY		04/10/2023	3.000	301,970		4,514				2,250,000	07/29/2013
8201624198		MIAMI	FL		07/14/2023	5.375	164,680		276				205,000	04/13/2022
6602696376		FORT COLLINS	CO		07/14/2023	3.000	492,914		1,496				825,000	07/01/2021
6601726372		SAINT JOHNS	FL		04/10/2023	2.875	479,439		2,052				1,600,000	02/26/2021
6602691666		OREM	UT		07/14/2023	2.875	600,996		2,731				1,236,000	04/01/2021
6601685644		MOORESTOWN	NJ		07/14/2023	3.375	62,408		2,164				920,000	01/07/2010

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EB1784004738		SAN FRANCISCO	CA		12/16/2016	3.500	652,709		27				1,100,000	12/16/2016
PEB1596053483		LAKE STEVENS	WA		11/18/2016	4.500	710,499		(620)				1,315,000	11/18/2016
6601717074		HOUSTON	TX		07/14/2023	3.250	514,684		1,464				1,510,000	03/08/2021
6601690024		FORT WORTH	TX		07/14/2023	4.000	359,488		1,336				750,000	07/03/2013
6600479072		REGO PARK	NY		04/10/2023	3.750	456,594		1,533				940,000	12/05/2019
PEB1027558435		WEDDINGTON	NC		11/17/2017	3.875	457,222		42				734,000	11/17/2017
6602700319		IRVINE	CA		04/10/2023	3.250	1,426,594		5,168				2,200,000	10/01/2021
6600675992		JACKSONVILLE	FL		04/10/2023	0.000	20,212		470				110,000	12/15/2008
6602682939		AUSTIN	TX		07/14/2023	3.500	568,449		1,525				855,000	05/27/2021
6601823088		DEWEY BEACH	DE		04/10/2023	3.500	895,659		3,124				1,400,000	10/06/2020
6601683011		HIGHLAND PARK	IL		04/10/2023	4.500	234,914		5,675				1,500,000	11/09/2021
6601486845		HOPKINS	MN		04/10/2023	2.990	157,606		2,969				740,000	02/27/2015
EB1351003915		NEW YORK	NY		12/18/2015	3.750	914,612		122				1,475,000	12/18/2015
6601488395		BAYSIDE	NY		04/10/2023	3.583	215,692		1,831				800,000	12/21/2015
6602685643		FAIRFIELD	CA		04/10/2023	3.250	721,474		2,673				1,135,000	02/01/2021
6600011982		JACKSONVILLE	FL		04/10/2023	0.000	6,283		597				153,000	12/05/2022
6600677196		JACKSONVILLE	FL		04/10/2023	0.000	37,713		764				116,000	05/19/2011
6601074047		ARLINGTON	VA		04/10/2023	3.750	345,000		1,430				650,000	10/16/2015
6601687780		CORSICANA	TX		07/14/2023	3.875	556,209		2,440				1,050,000	03/28/2019
6602705151		COLLEGE GROVE	TN		04/10/2023	3.375	1,016,991		3,543				1,545,000	10/22/2021
6602675958		PLEASANTON	CA		04/10/2023	2.625	1,056,563		4,786				3,290,000	02/25/2021
EB1221060742		PONTE VEDRA BEACH	FL		09/18/2015	4.125	695,322		(228)				1,100,000	09/18/2015
6600876459		BEND	OR		07/14/2023	5.250	49,692		247				225,000	01/21/2009
6600838848		HOLMDEL	NJ		07/14/2023	4.990	439,084		885				880,000	11/16/2018
6601473587		LYON TOWNSHIP	MI		04/10/2023	3.250	152,048		2,154				636,000	10/29/2015
PH7135362676		FLEMINGTON	NJ		04/08/2016	3.929	512,460		(25)				802,000	04/08/2016
6601383232		FT MYERS BEACH	FL		04/10/2023	2.000	206,417		2,156				2,100,000	01/05/2023
6602704584		JERSEY CITY	NJ		07/14/2023	3.375	705,048		1,918				1,012,000	09/30/2021
105868319		West Palm Beach	FL		07/14/2023	4.750	93,768		238				127,000	01/05/2018
8191823575		MIAMI	FL		07/14/2023	3.000	223,774		764				519,998	09/26/2020
6601483511		CHELAN	WA		07/14/2023	3.500	161,754		2,366				1,025,000	09/25/2012
6602699719		BRIGHTON	CO		07/14/2023	2.990	472,691		1,420				855,000	09/01/2021
6601688762		LAGO VISTA	TX		07/14/2023	4.375	414,693		3,745				2,042,000	08/30/2013
6601740837		SEAL BEACH	CA		04/10/2023	2.990	1,197,673		4,812				2,154,000	03/15/2021
6601729822		WESTLAKE VILLAGE	CA		04/10/2023	3.625	623,560		2,050				955,000	03/27/2021
6602686351		SAN FRANCISCO	CA		04/10/2023	2.750	945,169		5,487				1,975,000	05/01/2021
6602699065		TRUCKEE	CA		04/10/2023	3.000	1,171,775		4,642				2,100,000	07/01/2021
6600677014		JACKSONVILLE	FL		04/10/2023	0.000	24,039		667				80,000	06/09/2011
6601224287		JACKSONVILLE	FL		04/10/2023	0.000	19,250		532				80,000	06/30/2006
6601809533		GILBERT	AZ		04/10/2023	3.250	579,014		3,122				1,100,000	08/26/2020
6600681677		JACKSONVILLE	FL		04/10/2023	0.000	54,831		807				170,000	10/04/2022
6602674241		DANVILLE	CA		04/10/2023	2.750	706,352		3,081				1,500,000	03/10/2021
6602681717		SEATTLE	WA		07/14/2023	3.125	662,885		1,939				1,900,000	06/08/2021
6601203471		JACKSONVILLE	FL		04/10/2023	0.000	7,023		483				80,000	09/29/2003
6602701127		ERIE	CO		07/14/2023	3.000	487,123		1,454				806,000	10/01/2021
6602702208		OAKLAND	CA		04/10/2023	2.875	888,409		3,668				1,700,000	08/01/2021
6600053000		PHOENIX	AZ		04/10/2023	3.500	541,736		2,004				876,000	08/20/2019
3365737025		Tamarac	FL		07/14/2023	3.875	65,483		200				174,757	12/08/2016
6601693226		ENGLEWOOD	CO		07/14/2023	3.500	646,801		1,805				1,490,000	03/24/2020
6602681162		DALLAS	TX		07/14/2023	3.375	504,263		1,389				940,000	05/25/2021
6600676529		JACKSONVILLE	FL		04/10/2023	0.000	27,722		591				92,000	08/26/2009
EB1540093290		SWARTHMORE	PA		08/07/2015	3.990	376,820		(69)				675,000	08/07/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601739391		PHOENIX	AZ		04/10/2023	3.250	686,679		2,535				1,775,000	03/03/2021
6600107749		NEW YORK	NY		04/10/2023	3.750	543,108		2,231				940,000	08/20/2015
6602677418		GOLF	IL		04/10/2023	3.000	773,292		3,117				1,222,000	04/08/2021
6602671437		MT CRESTED BUTTE	CO		07/14/2023	3.250	272,528		1,815				710,000	09/22/2016
3368065569		Palm Beach	FL		07/14/2023	4.990	42,355		129				63,657	02/01/2017
6602683259		BOZEMAN	MT		04/10/2023	3.250	610,986		2,373				1,150,000	05/21/2021
EB1784003436		SANTA ROSA	CA		06/24/2016	4.125	431,180		(187)				1,100,000	06/24/2016
6601690255		TOMBALL	TX		07/14/2023	4.500	797,692		2,033				2,120,000	06/30/2017
PEB1795002131		SEASIDE HEIGHTS	NJ		06/13/2017	3.875	389,985		(31)				600,000	06/13/2017
6600681909		JACKSONVILLE	FL		04/10/2023	0.000	47,929		704				108,000	04/18/2018
6602693852		RESTON	VA		04/10/2023	3.125	210,782		1,093				380,000	06/10/2021
6601678615		LEXINGTON	MA		04/10/2023	3.375	141,286		2,370				760,000	04/02/2012
PEB1027606900		POTOMAC	MD		11/17/2017	3.990	628,077		(198)				1,146,000	11/17/2017
6601711812		SOUTHAMPTON	NY		04/10/2023	3.250	551,017		2,390				2,300,000	10/01/2020
6601696633		CHULA VISTA	CA		04/10/2023	3.000	568,401		2,483				940,000	03/25/2020
6602671528		LOS ANGELES	CA		04/10/2023	4.750	307,666		1,012				765,000	09/12/2014
6600011230		JACKSONVILLE	FL		04/10/2023	0.000	6,815		517				64,839	08/29/2002
6601807479		COSTA MESA	CA		04/10/2023	3.250	557,445		2,105				1,280,000	09/08/2020
6602675974		BURLINGAME	CA		04/10/2023	2.625	1,150,525		5,400				4,200,000	02/22/2021
8030849517		FLORIDA CITY	FL		07/14/2023	4.125	215,517		566				293,000	01/17/2020
6600046400		FORT LAUDERDALE	FL		04/10/2023	3.875	371,874		2,268				765,000	03/16/2018
8203895682		ST PETERSBURG	FL		07/14/2023	5.990	244,063		323				365,000	12/21/2022
6602674878		LONE TREE	CO		07/14/2023	3.000	797,008		2,441				1,350,000	03/25/2021
6602676535		SANTA CLARA	CA		04/10/2023	2.750	712,193		3,107				1,900,000	03/10/2021
FR125709688		PASADENA	CA		11/18/2016	3.750	601,797		(209)				1,000,000	11/18/2016
6601697326		LEAWOOD	KS		07/14/2023	3.750	579,885		1,504				1,085,000	03/30/2020
6602697002		PAYSON	UT		07/14/2023	3.000	690,879		2,153				1,300,000	07/01/2021
EB1784004180		SAN FRANCISCO	CA		10/12/2016	3.875	577,863		(86)				850,000	10/12/2016
6601680769		BOSTON	MA		04/10/2023	2.875	224,650		3,989				2,500,000	06/30/2016
8201610594		HALLANDALE BEACH	FL		07/14/2023	4.375	278,286		625				434,998	04/08/2022
6602680461		POST FALLS	ID		04/10/2023	3.375	634,030		2,345				1,200,000	05/24/2021
6600544693		PARK CITY	UT		07/14/2023	3.625	286,941		1,891				843,000	05/24/2016
6601487728		BEAVERTON	OR		07/14/2023	3.125	351,263		2,930				1,130,000	04/27/2015
EB1789003549		SAN MATEO	CA		06/24/2016	3.875	782,971		(149)				1,500,000	06/24/2016
6601271668		LEXINGTON	KY		04/10/2023	4.000	42,345		132				100,000	07/10/2019
6602683721		DENVER	CO		07/14/2023	3.125	567,855		1,661				915,000	06/04/2021
6601691881		DEALE	MD		07/14/2023	3.500	184,924		2,313				1,240,000	11/25/2019
6602702059		CHICAGO	IL		04/10/2023	2.875	512,870		2,106				808,000	08/01/2021
6601570606		CANOGA PARK	CA		04/10/2023	3.875	333,886		1,227				760,000	09/21/2021
505369125		Lake Worth	FL		07/14/2023	3.191	252,659		753				367,000	09/01/2020
6600932518		SAN LUIS OBISPO	CA		04/10/2023	3.375	942,878		5,067				1,745,000	04/10/2020
6602683523		SUNNYVALE	CA		04/10/2023	3.000	953,028		3,817				1,745,000	05/27/2021
6600056045		ALLEN	TX		07/14/2023	3.625	463,329		1,278				765,000	01/31/2020
6601480582		BOSTON	MA		04/10/2023	3.375	359,716		3,070				1,630,000	05/22/2017
6601709386		SACRAMENTO	CA		04/10/2023	3.250	556,579		2,149				1,015,000	12/09/2020
6602702075		SAN JOSE	CA		04/10/2023	3.125	1,006,707		3,802				1,750,000	09/01/2021
6602682616		PORT JEFFERSON	NY		04/10/2023	2.750	714,838		3,130				1,200,000	04/23/2021
6602676360		SAN FRANCISCO	CA		04/10/2023	2.750	751,572		3,314				2,965,000	12/18/2020
6600428970		RIVERDALE	MD		07/14/2023	4.875	159,239		312				245,000	01/09/2020
6602682558		SANDY	UT		07/14/2023	3.000	663,742		2,023				1,080,000	05/26/2021
6601679977		BOULDER	CO		07/14/2023	3.375	75,811		1,774				875,000	11/29/2010
6602711787		OCEAN CITY	NJ		07/14/2023	4.000	887,638		1,968				1,575,000	02/28/2022

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6601739482		SEATTLE	WA		07/14/2023	3.250	746,617		3,254				2,510,000	05/14/2021
EB1794003584		ANNANDALE	VA		06/24/2016	3.750	237,958		26				689,000	06/24/2016
6602711100		BREMERTON	WA		07/14/2023	3.875	930,608		2,157				1,275,000	01/22/2022
8200742762		MARGATE	FL		07/14/2023	3.750	216,905		592				389,412	01/11/2022
6601724237		OLYMPIA	WA		07/14/2023	3.000	455,243		1,391				743,000	03/29/2021
6601470823		ATLANTIC BEACH	FL		04/10/2023	0.000	50,427		762				153,500	06/23/2017
PEB1785004743		MONTEREY	CA		11/18/2016	3.250	541,191		362				860,000	11/18/2016
6600793258		BROOKLYN	NY		04/10/2023	3.875	667,022		2,277				1,670,000	09/09/2019
6601480590		QUEEN CREEK	AZ		04/10/2023	3.625	924,890		6,482				2,500,000	06/01/2017
6600669755		JACKSONVILLE	FL		04/10/2023	6.375	56,088		181				100,000	12/02/2005
6602677228		SUNNYVALE	CA		04/10/2023	2.500	870,245		4,091				1,560,000	03/03/2021
8027061472		NAPLES	FL		07/14/2023	4.000	178,962		449				235,000	08/21/2019
8199230087		BONITA SPRINGS	FL		07/14/2023	3.125	309,600		975				448,970	09/24/2021
6602680826		BOISE	ID		04/10/2023	2.875	614,495		2,773				1,020,000	05/13/2021
108611138		Seminole	FL		07/14/2023	4.500	68,725		377				310,000	02/14/2018
6601684787		SCARSDALE	NY		04/10/2023	2.750	389,276		3,705				1,000,000	08/11/2016
6600852427		DALLAS	TX		07/14/2023	3.375	1,216,816		3,531				2,000,000	09/14/2020
6601708032		AVALON	NJ		07/14/2023	2.625	1,045,908		5,008				3,400,000	02/22/2021
8195246863		MIAMI	FL		07/14/2023	2.750	229,415		840				400,000	02/22/2021
6601817627		LAMY	NM		04/10/2023	3.125	482,194		1,897				765,000	12/02/2020
6602700244		ALBUQUERQUE	NM		04/10/2023	2.990	494,402		1,960				775,000	10/01/2021
6601684076		JERICHO	NY		04/10/2023	3.500	90,370		1,651				1,200,000	11/02/2011
6601204396		JACKSONVILLE	FL		04/10/2023	0.000	11,957		565				67,705	01/20/2006
6602681659		CARMICHAEL	CA		04/10/2023	2.750	548,295		2,403				1,270,000	05/20/2021
6602701432		SCOTTSDALE	AZ		04/10/2023	3.000	821,687		3,289				1,550,000	08/01/2021
6602694728		KNOXVILLE	TN		04/10/2023	3.000	604,656		2,404				960,000	06/01/2021
6601709311		SANTA FE	NM		04/10/2023	3.250	1,117,696		4,889				2,458,000	11/04/2020
6600476425		TULSA	OK		04/10/2023	3.500	773,193		2,829				1,499,000	10/29/2019
6600935438		PALM DESERT	CA		04/10/2023	3.750	734,955		2,518				1,200,000	09/18/2020
6601721522		ALDIE	VA		04/10/2023	3.500	831,974		3,491				1,740,000	11/17/2020
6601819094		SAN JOSE	CA		04/10/2023	3.125	719,029		2,908				2,130,000	10/22/2020
6600999897		BUFFALO	NY		04/10/2023	4.750	848,424		2,201				1,300,000	10/05/2018
505381736		HOLLYWOOD	FL		07/14/2023	3.250	174,968		515				330,004	09/25/2020
6601823211		JACKSONVILLE	FL		04/10/2023	2.750	489,146		2,896				2,000,000	10/29/2020
8195287836		MIAMI	FL		07/14/2023	2.875	260,287		900				360,000	02/26/2021
6600850900		HOUSTON	TX		07/14/2023	3.750	805,184		2,139				1,325,000	08/14/2020
6602711571		KISSIMMEE	FL		04/10/2023	3.875	602,503		1,751				1,050,000	02/18/2022
6600064973		WEST HOLLYWOOD	CA		04/10/2023	2.625	972,653		5,968				2,400,000	07/15/2020
6600028838		JACKSONVILLE	FL		04/10/2023	0.000	2,037		320				132,031	05/31/2023
6602694561		SAN JOSE	CA		04/10/2023	3.125	1,144,152		4,406				2,045,000	05/01/2021
6602684547		SEATTLE	WA		07/14/2023	2.875	669,367		2,373				1,910,000	05/10/2021
6600026444		JACKSONVILLE	FL		04/10/2023	0.000	2,730		375				52,942	12/06/2000
6601693044		REDMOND	WA		07/14/2023	3.625	644,187		1,959				1,250,000	03/23/2020
8195495897		FORT MYERS	FL		07/14/2023	2.750	218,678		779				368,760	02/25/2021
6602695089		DENVER	CO		07/14/2023	3.000	823,337		2,475				1,340,000	07/01/2021
6600871344		RENTON	WA		07/14/2023	5.875	248,268		757				420,000	12/18/2014
6602250182		BURLESON	TX		07/14/2023	4.625	954,756		2,645				1,433,000	05/09/2022
6601477224		BRENTWOOD	TN		04/10/2023	3.375	336,121		2,663				970,000	10/03/2016
6600669649		JACKSONVILLE	FL		04/10/2023	5.875	46,927		253				104,000	05/19/2003
6601811505		MERCER ISLAND	WA		07/14/2023	3.250	976,575		2,911				1,680,000	03/27/2020
6601679167		LYNBROOK	NY		04/10/2023	2.875	30,446		490				420,000	12/03/2012
8198733792		MIAMI	FL		07/14/2023	2.875	365,840		1,235				510,000	08/30/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602684786		MERCER ISLAND	WA		07/14/2023	2.750	809,886		3,814				2,700,000	01/28/2021
6601684977		CHEVY CHASE	MD		07/14/2023	3.250	256,957		3,370				1,300,000	10/04/2012
112982897		Bonita Springs	FL		07/14/2023	4.750	133,783		339				220,000	08/30/2018
6601204693		JACKSONVILLE	FL		04/10/2023	0.000	8,517		434				80,000	10/19/2005
6602693209		LAUREL	MD		07/14/2023	2.500	440,455		2,105				810,000	07/09/2021
8200642240		DORAL	FL		07/14/2023	2.990	157,336		506				215,256	01/05/2022
6601224865		JACKSONVILLE	FL		04/10/2023	0.000	20,267		533				80,000	02/21/2007
6602688506		OAKLAND	CA		04/10/2023	3.625	1,052,345		3,430				1,425,000	07/30/2021
6602681022		FRASER	CO		07/14/2023	3.125	437,472		1,285				890,000	05/21/2021
PEB1249004719		NAPLES	FL		11/17/2017	3.990	439,454		(61)				960,000	11/17/2017
8202403654		LEHIGH ACRES	FL		07/14/2023	5.624	198,047		303				289,500	06/30/2022
6602676576		DENVER	CO		07/14/2023	2.750	782,241		2,564				1,935,000	02/09/2021
6601028381		MILL VALLEY	CA		04/10/2023	3.750	746,403		3,235				1,330,000	05/05/2015
6601714055		EDINA	MN		04/10/2023	3.625	663,278		3,077				1,286,000	10/29/2020
8023932317		LAKE WORTH	FL		07/14/2023	4.500	79,158		307				268,759	04/12/2019
6602710938		BROKEN BOW	OK		04/10/2023	3.625	573,786		1,816				1,305,000	02/09/2022
8197416078		DEERFIELD BEACH	FL		07/14/2023	2.250	90,924		455				280,001	06/14/2021
6602672179		DALLAS	TX		07/14/2023	3.375	595,644		2,839				2,500,000	08/28/2019
6601742999		RENTON	WA		07/14/2023	3.000	971,262		2,942				1,585,000	06/01/2021
6602681568		DANVILLE	CA		04/10/2023	3.250	878,157		3,245				1,485,000	05/11/2021
6601714204		SAN DIEGO	CA		04/10/2023	3.250	671,498		2,563				1,675,000	12/15/2020
6602679570		TEMECULA	CA		04/10/2023	3.250	539,065		1,990				847,500	05/07/2021
6601686659		JERICHO	NY		04/10/2023	3.625	50,572		1,634				630,000	03/31/2010
6601744771		BROOKLYN	NY		04/10/2023	3.625	1,176,235		3,837				1,795,000	04/20/2021
6602249804		NASHVILLE	TN		04/10/2023	4.500	666,688		2,242				1,130,000	05/23/2022
6601725739		CEDAR KNOLLS	NJ		07/14/2023	2.990	435,147		1,332				1,032,000	04/05/2021
6601751842		JACKSONVILLE	FL		04/10/2023	2.875	728,353		3,058				2,900,000	06/16/2021
108609124		Boca Raton	FL		07/14/2023	4.750	114,592		288				260,000	03/08/2018
8201771022		LEHIGH ACRES	FL		07/14/2023	4.875	233,599		454				290,000	04/26/2022
6601817874		PETALUMA	CA		04/10/2023	2.990	862,979		3,537				1,510,000	11/09/2020
6601203380		JACKSONVILLE	FL		04/10/2023	0.000	7,225		485				80,000	08/29/2003
6601678003		KATONAH	NY		04/10/2023	3.125	239,670		3,787				1,150,000	10/15/2012
6602696244		BELMONT	MA		04/10/2023	3.125	1,282,658		4,898				2,005,000	05/01/2021
6601698100		NEW YORK	NY		04/10/2023	3.750	444,564		1,672				905,000	09/18/2017
6602689330		REDWOOD CITY	CA		04/10/2023	3.125	816,312		3,149				1,675,000	06/22/2021
6602702414		PASO ROBLES	CA		04/10/2023	3.000	1,006,558		3,969				1,650,000	09/01/2021
6601808519		MIRAMAR	FL		04/10/2023	3.250	282,851		2,678				897,000	10/09/2020
6600432279		WASHINGTON	DC		04/10/2023	3.625	556,250		2,017				1,325,000	01/27/2020
6602706761		LITTLETON	CO		07/14/2023	3.000	568,634		2,614				1,555,000	12/04/2021
8022806914		NORTH LAUDERDALE	FL		07/14/2023	4.750	110,581		263				189,000	02/14/2019
8201832263		MARGATE	FL		07/14/2023	5.500	75,885		129				121,000	05/04/2022
EB1144000435		NEW YORK	NY		06/24/2016	3.875	437,689		(63)				650,000	06/24/2016
6600027285		JACKSONVILLE	FL		04/10/2023	0.000	7,948		486				58,200	12/06/2001
6601696393		OAK PARK	CA		04/10/2023	3.500	603,811		2,289				1,585,000	04/02/2020
6601474940		SAINT LOUIS	MO		04/10/2023	3.125	16,494		401				125,000	04/29/2016
505393906		LAKE PARK	FL		07/14/2023	2.875	166,163		552				295,530	09/24/2020
EB1221066003		JACKSONVILLE	FL		06/24/2016	3.875	299,396		(40)				650,000	06/24/2016
6601686212		VIRGINIA BEACH	VA		04/10/2023	3.750	468,923		5,391				1,920,000	08/15/2013
6600849126		FORT LEE	NJ		07/14/2023	3.125	544,609		2,564				1,400,000	05/20/2020
6602710649		EDMONDS	WA		07/14/2023	3.875	560,119		1,309				866,000	10/21/2021
8200903877		SAINT PETERSBURG	FL		07/14/2023	3.500	240,286		675				339,465	01/28/2022
8195124991		PEMBROKE PINES	FL		07/14/2023	2.750	129,535		462				233,000	02/22/2021

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1723001568		PACIFIC PALISADES	CA		11/17/2017	3.750	436,933		129				1,285,000	11/17/2017
8201174067		LAUDERHILL	FL		07/14/2023	3.500	41,747		121				99,843	02/22/2022
6601678599		BROOKLINE	MA		04/10/2023	2.875	202,014		3,731				1,300,000	05/16/2012
6602680263		RANCHO CUCAMONGA	CA		04/10/2023	3.250	577,773		2,199				1,240,000	05/22/2021
PEB1351005612		GREAT NECK	NY		11/18/2016	3.625	703,602		(111)				2,100,000	11/18/2016
6602673698		MORAGA	CA		04/10/2023	2.625	905,360		4,116				1,850,000	02/09/2021
6601202432		JACKSONVILLE	FL		04/10/2023	0.000	4,346		386				49,385	12/30/2002
6601737429		PLEASANTON	CA		04/10/2023	2.875	484,707		2,038				1,130,000	01/21/2021
EB1596052956		NAPLES	FL		06/24/2016	3.750	380,045		11				630,000	06/24/2016
6602699404		SAN DIEGO	CA		04/10/2023	2.990	1,152,963		4,599				2,150,000	07/01/2021
PEB1541042245		AUSTIN	TX		11/17/2017	3.990	458,837		(92)				1,300,000	11/17/2017
6601732941		PUNTA GORDA	FL		04/10/2023	3.375	775,665		2,754				1,500,000	02/16/2021
6600922717		PHOENIX	AZ		04/10/2023	3.875	93,088		2,408				741,000	02/21/2019
PEB1540095082		NEW YORK	NY		11/17/2017	4.250	659,702		(415)				2,200,000	11/17/2017
6602679091		REDMOND	WA		07/14/2023	3.125	933,557		2,752				1,510,000	04/15/2021
8194565969		LANTANA	FL		07/14/2023	2.750	144,540		515				260,000	02/05/2021
6602710557		BARTLETT	TN		04/10/2023	3.375	139,581		486				223,000	10/14/2021
8200741196		HOLLYWOOD	FL		07/14/2023	3.625	289,023		789				385,406	01/12/2022
6600927823		CAVE CREEK	AZ		04/10/2023	3.750	494,273		2,517				1,100,000	09/16/2019
6601224485		JACKSONVILLE	FL		04/10/2023	0.000	14,694		640				80,000	07/12/2006
8001833128		COOPER CITY	FL		07/14/2023	4.750	81,229		269				150,000	06/16/2014
6601286146		LAS VEGAS	NV		04/10/2023	4.750	176,718		(38)				120,000	12/17/2014
FR125768932		POUND RIDGE	NY		12/22/2016	3.500	596,437		104				1,350,000	12/22/2016
6600138280		JACKSONVILLE	FL		04/10/2023	4.375	151,370		2,925				1,150,000	12/07/2010
6602691609		CORONADO	CA		04/10/2023	2.500	1,356,773		8,502				2,750,000	12/30/2020
6602682608		SAN FRANCISCO	CA		04/10/2023	3.125	711,432		2,747				1,610,000	04/19/2021
6601275099		MISSION	TX		07/14/2023	6.500	44,914		192				155,000	08/19/2021
6601810267		HAPPY VALLEY	OR		07/14/2023	3.250	943,000		2,735				1,550,000	11/17/2020
6601679134		BALDWIN	NY		04/10/2023	3.750	33,082		840				375,000	09/24/2010
6600679168		JACKSONVILLE	FL		04/10/2023	0.000	38,482		665				101,000	07/30/2014
6601492181		SHAVANO PARK	TX		07/14/2023	3.375	216,620		1,916				722,000	07/23/2014
6600679242		JACKSONVILLE	FL		04/10/2023	0.000	23,438		729				80,000	12/22/2014
6601807339		SANTA FE	NM		04/10/2023	3.625	540,071		1,811				880,000	10/05/2020
6601718858		ELLICOTT CITY	MD		07/14/2023	2.990	427,713		1,314				820,000	03/16/2021
6600935255		HAYWARD	CA		04/10/2023	3.250	641,611		2,507				1,028,871	08/10/2020
6600851536		MIRAMAR BEACH	FL		04/10/2023	4.125	923,557		2,639				1,400,000	07/29/2020
505362926		MIAMI	FL		07/14/2023	2.990	184,136		583				305,000	08/14/2020
6602702091		HUNTINGTON BEACH	CA		04/10/2023	3.000	1,127,499		4,434				2,030,000	08/01/2021
6600851841		LAS VEGAS	NV		04/10/2023	3.375	582,050		2,194				930,500	08/20/2020
6602674548		SAN ANSELMO	CA		04/10/2023	2.750	794,703		3,470				1,500,000	03/15/2021
6600851213		VACAVILLE	CA		04/10/2023	3.750	479,277		1,560				740,000	07/15/2020
6601806273		SAN DIEGO	CA		04/10/2023	2.990	748,387		3,083				1,197,000	11/10/2020
PEB1353007772		FAIRFIELD	NJ		11/17/2017	3.750	399,650		125				580,000	11/17/2017
6601702969		GREAT BARRINGTON	MA		04/10/2023	2.990	628,747		2,564				1,000,000	12/07/2020
6601730564		NEW YORK	NY		04/10/2023	3.375	1,745,465		6,284				2,925,000	01/26/2021
8200669118		LARGO	FL		07/14/2023	3.125	98,896		308				244,284	01/07/2022
6602680933		SPRING	TX		07/14/2023	3.625	680,813		1,838				1,100,000	05/14/2021
6602702711		TIBURON	CA		04/10/2023	3.000	1,184,244		4,657				2,800,000	06/01/2021
6601477711		GREENWOOD VILLAGE	CO		07/14/2023	2.990	100,295		2,599				1,400,000	09/27/2016
6600677477		JACKSONVILLE	FL		04/10/2023	0.000	23,659		880				83,000	02/27/2013
6601818518		PACIFIC BEACH	WA		07/14/2023	3.375	935,035		2,649				1,635,000	12/14/2020
6602698158		MESA	AZ		04/10/2023	3.500	653,115		2,206				1,000,000	07/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602695436		HUNTSVILLE	AL		07/14/2023	3.125	541,480		1,579				1,000,000	07/01/2021
6602705789		SAN DIEGO	CA		04/10/2023	3.500	566,826		1,890				1,090,000	11/18/2021
6602702190		OAKLAND	CA		04/10/2023	2.875	807,682		3,305				2,050,000	09/01/2021
6600735986		JAMAICA	NY		04/10/2023	5.000	425,265		(439)				645,000	02/17/2009
6602699651		LA MESA	CA		04/10/2023	3.375	716,191		2,504				1,100,000	09/01/2021
6602681493		AUSTIN	TX		07/14/2023	3.125	702,332		2,876				1,400,000	05/28/2021
6602686377		DAVIS	CA		04/10/2023	2.500	480,501		2,929				1,007,700	04/30/2021
6601748384		LOS ANGELES	CA		04/10/2023	2.990	430,201		3,868				2,740,000	03/18/2021
6602698075		PORTLAND	OR		07/14/2023	3.500	507,183		1,328				800,000	07/01/2021
6600179177		PONTE VEDRA BEACH	FL		04/10/2023	4.375	522,164		1,678				860,000	12/13/2018
6600993346		SANTA FE	NM		04/10/2023	3.750	444,468		1,452				755,000	07/01/2020
6601031781		REDWOOD CITY	CA		04/10/2023	3.750	337,793		1,456				2,035,117	05/31/2023
6602705342		PHOENIX	AZ		04/10/2023	3.375	582,598		2,033				860,000	11/08/2021
6601704437		MERCER ISLAND	WA		07/14/2023	3.125	750,764		2,238				1,625,000	01/23/2021
6601487694		PRINCETON	NJ		07/14/2023	2.875	191,591		1,680				975,000	04/14/2015
6601751701		SALINAS	CA		04/10/2023	2.750	759,298		5,951				2,550,000	05/10/2021
6602680958		ROCHESTER	MI		04/10/2023	3.375	645,740		2,292				1,090,000	05/17/2021
8202131187		NORTH PALM BEACH	FL		07/14/2023	4.990	234,051		438				610,000	05/25/2022
6602698455		SCOTTSDALE	AZ		04/10/2023	3.500	980,613		3,307				1,600,000	08/01/2021
6601486035		NEW YORK	NY		04/10/2023	3.063	13,286		509				805,000	06/10/2015
6601722215		VIRGINIA BEACH	VA		04/10/2023	2.990	702,822		2,834				1,492,000	01/26/2021
6601468710		ATLANTIC BEACH	FL		04/10/2023	0.000	30,604		735				125,000	06/28/2013
6601709584		DUBLIN	CA		04/10/2023	3.125	733,778		2,854				1,700,000	01/06/2021
6601165167		PHOENIX	AZ		04/10/2023	2.750	114,255		940				306,000	03/20/2018
FR125751169		BOSTON	MA		11/18/2016	3.150	729,188		142				2,100,000	11/18/2016
125062310		NAPLES	FL		07/14/2023	0.000	13,486		481				76,360	06/01/2007
6601225151		JACKSONVILLE	FL		04/10/2023	0.000	18,816		738				87,404	06/08/2007
6602706605		CAPE CORAL	FL		04/10/2023	2.875	874,641		3,572				1,500,000	11/01/2021
8198077051		DELRAY BEACH	FL		07/14/2023	2.625	316,116		1,141				710,002	09/30/2021
6600676289		JACKSONVILLE	FL		04/10/2023	0.000	23,927		552				89,000	05/06/2009
EB1369002572		SARASOTA	FL		12/18/2015	4.125	442,169		(195)				735,000	12/18/2015
6601686469		COMMACK	NY		04/10/2023	3.125	269,600		2,424				680,000	02/17/2016
8009952630		HALLANDALE BEACH	FL		07/14/2023	4.625	105,110		293				149,613	02/24/2017
6600025826		JACKSONVILLE	FL		04/10/2023	0.000	2,248		358				51,800	10/05/2000
6601729731		CARNATION	WA		07/14/2023	3.000	428,664		1,307				1,100,000	04/07/2021
6602691005		SCOTTSDALE	AZ		04/10/2023	3.125	1,672,273		6,457				3,000,000	03/24/2021
6601806521		MADERA	CA		04/10/2023	3.125	143,419		562				280,000	12/09/2020
6600934043		FRISCO	TX		07/14/2023	4.125	1,594,384		3,683				2,625,000	07/29/2020
6602694066		COLLEYVILLE	TX		07/14/2023	2.500	515,070		2,426				1,177,000	10/18/2021
6602672666		AUSTIN	TX		07/14/2023	3.250	225,041		1,984				1,125,000	10/24/2014
6601290528		EAST BOSTON	MA		04/10/2023	3.500	487,967		861				849,000	04/20/2020
6602689710		HAYWARD	CA		04/10/2023	3.250	810,239		3,094				1,310,000	04/07/2021
6602695220		EUGENE	OR		07/14/2023	3.000	505,145		1,519				826,000	07/01/2021
3383162682		Boynton Beach	FL		07/14/2023	3.990	64,951		247				91,713	09/29/2017
6601686220		BETHESDA	MD		07/14/2023	3.625	152,550		2,437				930,000	12/19/2011
6601745257		GREENBRAE	CA		04/10/2023	3.250	1,464,425		5,385				2,800,000	05/06/2021
6601721167		QUEEN CREEK	AZ		04/10/2023	3.750	602,458		1,907				1,280,000	02/10/2021
6602706746		NISSWA	MN		04/10/2023	3.000	984,294		5,057				1,600,000	11/30/2021
6602686153		SEATTLE	WA		07/14/2023	2.500	1,022,310		3,565				1,720,000	02/01/2021
6601726620		LAGUNA BEACH	CA		04/10/2023	2.990	469,529		1,906				1,355,000	12/23/2020
6602698000		LONG BEACH	CA		04/10/2023	2.875	819,470		3,409				1,300,000	05/01/2021
6601746644		HIDDEN HILLS	CA		04/10/2023	2.875	1,569,692		6,516				4,400,000	04/23/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8201613816		ST. PETERSBURG	FL		07/14/2023	3.625	290,895		1,030				534,996	04/04/2022
6600672593		SHERMAN OAKS	CA		04/10/2023	3.750	841,078		4,001				3,600,000	05/17/2013
6601718429		CLAYTON	CA		04/10/2023	3.500	875,255		3,044				1,360,000	11/11/2020
EB1596053910		DENVER	CO		12/16/2016	3.875	1,019,813		(589)				1,675,000	12/16/2016
PEB1171016677		SEATTLE	WA		08/14/2017	3.875	415,542		(11)				840,000	08/14/2017
PEB1787005042		PLEASANTON	CA		01/11/2018	3.625	520,155		402				1,147,000	01/11/2018
6602699172		WHITTIER	CA		04/10/2023	3.500	736,757		2,475				1,125,000	08/01/2021
6601048660		FREDERICKSBURG	VA		04/10/2023	4.375	43,927		329				215,000	11/21/2014
8201636523		POMPANO BEACH	FL		07/14/2023	4.124	281,038		658				365,000	04/15/2022
8199472818		HOLLYWOOD	FL		07/14/2023	2.999	242,475		788				335,000	10/07/2021
6602691179		HACKENSACK	MN		04/10/2023	2.625	487,137		3,806				1,500,000	07/19/2021
8001965450		PLANTATION	FL		07/14/2023	4.750	10,725		250				85,000	07/16/2014
6601677252		MONTAGUE	MI		04/10/2023	4.125	112,508		1,837				830,000	09/14/2011
6600677154		JACKSONVILLE	FL		04/10/2023	0.000	18,208		812				79,000	06/24/2011
8200459777		POMPANO BEACH	FL		07/14/2023	3.500	186,293		526				245,000	12/17/2021
6602676634		PORTLAND	OR		07/14/2023	3.125	630,882		2,730				1,225,000	01/04/2021
6601678896		BROOKLYN	NY		04/10/2023	2.875	183,871		2,817				2,150,000	03/29/2022
6601750497		WYCKOFF	NJ		07/14/2023	3.375	923,498		2,504				1,470,000	07/02/2021
6602705680		NORTH EASTON	MA		04/10/2023	4.250	547,995		1,465				920,000	11/01/2021
6602699578		IRVINE	CA		04/10/2023	3.250	897,023		5,514				1,530,000	09/01/2021
6601692251		LA CANADA FLINTRIDGE	CA		04/10/2023	3.600	684,193		3,803				3,060,000	10/17/2019
6602674829		HARRISON	NY		04/10/2023	3.000	749,988		3,026				1,225,000	03/31/2021
6602689199		SAN DIEGO	CA		04/10/2023	3.125	672,723		2,569				1,400,000	07/26/2021
6601809079		SPRING	TX		07/14/2023	2.990	432,052		2,028				835,000	11/05/2020
6600092677		YONKERS	NY		04/10/2023	2.625	253,351		3,092				760,000	08/18/2021
6601682286		WOODCLIFF LAKE	NJ		07/14/2023	4.125	160,520		2,749				1,375,000	03/30/2011
6600108143		LONG ISLAND CITY	NY		04/10/2023	3.625	1,079,682		4,571				3,000,000	12/16/2015
EB1351002030		NEW YORK	NY		07/30/2015	4.000	600,523		(63)				995,000	07/30/2015
8194947404		HOMESTEAD	FL		07/14/2023	3.374	204,022		616				332,500	03/05/2021
6602682442		WHEAT RIDGE	CO		07/14/2023	2.625	278,830		940				855,000	05/26/2021
6602693340		WESTLAKE VILLAGE	CA		04/10/2023	2.625	617,624		3,772				2,250,000	08/31/2021
6602701812		SAN FRANCISCO	CA		04/10/2023	2.875	729,951		2,998				1,150,000	08/01/2021
6601747170		ORO VALLEY	AZ		04/10/2023	3.625	543,793		1,778				935,000	03/23/2021
6600025644		JACKSONVILLE	FL		04/10/2023	0.000	2,425		364				51,800	08/03/2000
6600795634		SUGAR LAND	TX		07/14/2023	2.875	825,310		2,675				1,398,000	09/30/2020
6600012030		JACKSONVILLE	FL		04/10/2023	0.000	8,032		569				70,747	04/30/2003
6601471656		NORFOLK	VA		04/10/2023	3.250	82,560		3,057				1,011,000	12/07/2015
6600735184		UPPER MARLBORO	MD		07/14/2023	4.250	356,859						455,000	01/09/2019
6601710848		MARATHON	FL		04/10/2023	3.250	670,849		2,504				1,128,000	01/20/2021
6602687052		LOS ANGELES	CA		04/10/2023	2.750	762,048		3,333				1,800,000	04/01/2021
6601751941		VIRGINIA BEACH	VA		04/10/2023	2.625	499,431		3,138				1,169,500	04/19/2021
6600675406		JACKSONVILLE	FL		04/10/2023	0.000	18,315		685				110,000	07/08/2008
6601203661		JACKSONVILLE	FL		04/10/2023	0.000	8,893		598				80,000	09/23/2003
8024286213		SAINT PETERSBURG	FL		07/14/2023	4.625	175,479		370				225,000	04/30/2019
6602677178		KNOXVILLE	TN		04/10/2023	2.500	477,011		2,261				780,000	03/16/2021
6601482109		CHICAGO	IL		04/10/2023	2.875	162,349		2,524				760,000	02/07/2013
6600681578		JACKSONVILLE	FL		04/10/2023	0.000	40,681		622				99,500	03/24/2017
6601741421		MIAMI	FL		04/10/2023	3.250	170,110		861				570,000	12/20/2020
6601688580		VERADALE	WA		07/14/2023	3.875	375,791		1,604				642,500	04/18/2019
6600930819		SAN FRANCISCO	CA		04/10/2023	4.000	383,883		1,785				1,490,000	01/16/2020
8201365311		NAPLES	FL		07/14/2023	4.125	252,497		594				390,000	03/11/2022
6601476119		WILMETTE	IL		04/10/2023	3.125	520,833		5,244				1,540,000	08/11/2016

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602686690		UPLAND	CA		04/10/2023	2.750	609,898		2,666				1,020,000	03/01/2021
6602690171		PALM DESERT	CA		04/10/2023	3.000	515,208		2,045				925,000	08/09/2021
6600681727		JACKSONVILLE	FL		04/10/2023	0.000	41,695		606				80,000	06/15/2018
6601024315		RIVERSIDE	CA		04/10/2023	3.625	284,714		1,304				820,000	07/11/2016
6601678326		HINGHAM	MA		04/10/2023	3.125	279,265		4,683				1,450,000	07/17/2012
6601482505		SEATTLE	WA		07/14/2023	2.750	290,885		3,896				1,450,000	04/30/2013
PEB1540095152		BROOKLYN	NY		08/14/2017	4.500	453,925		(503)				1,340,000	08/14/2017
6601720524		DENVER	CO		07/14/2023	3.125	562,923		1,711				1,350,000	08/31/2021
6600677246		JACKSONVILLE	FL		04/10/2023	0.000	37,559		723				104,000	04/19/2012
6601682237		BRIARCLIFF MANOR	NY		04/10/2023	3.375	134,909		3,234				1,700,000	05/12/2011
6602675933		FREMONT	CA		04/10/2023	2.750	729,715		3,183				1,850,000	02/26/2021
10801782		Fort Myers	FL		07/14/2023	0.000	37,929		964				140,000	12/22/2017
6601202176		JACKSONVILLE	FL		04/10/2023	0.000	13,933		581				68,892	06/15/2007
6602691948		GLENDALE	CA		04/10/2023	3.375	278,854		1,378				1,120,000	05/03/2022
6601698845		FLAGSTAFF	AZ		04/10/2023	3.625	477,386		1,658				1,100,000	02/28/2020
6601700526		SHREWSBURY	MA		04/10/2023	3.000	7,648		580				485,000	11/15/2012
3374922234		JUPITER	FL		07/14/2023	3.750	28,512		159				50,000	04/24/2017
6602702521		PARKER	CO		07/14/2023	3.000	551,506		1,646				950,000	09/01/2021
6602688654		PHOENIX	AZ		04/10/2023	3.875	756,676		2,251				1,300,000	08/09/2021
6602677269		SAN JOSE	CA		04/10/2023	2.625	848,071		3,842				1,500,000	03/12/2021
6601684092		SANDS POINT	NY		04/10/2023	2.875	169,087		4,713				3,200,000	05/31/2013
6602684646		AUSTIN	TX		07/14/2023	2.625	1,022,933		3,626				2,800,000	12/02/2020
6601468884		ATLANTIC BEACH	FL		04/10/2023	0.000	34,397		770				382,202	05/31/2023
6601692269		TALLAHASSEE	FL		04/10/2023	3.500	536,162		2,934				1,250,000	10/08/2019
6600353343		FRESNO	CA		04/10/2023	4.750	84,275		296				349,900	07/04/2020
6601717926		HADLEY	MA		04/10/2023	3.500	258,155		887				425,000	02/10/2021
6601751156		VIENNA	VA		04/10/2023	3.375	666,988		2,350				1,550,000	05/19/2021
6601225011		JACKSONVILLE	FL		04/10/2023	0.000	10,798		692				67,778	05/11/2007
3367574072		Fort Lauderdale	FL		07/14/2023	4.375	85,415		244				234,621	12/20/2016
6600841388		SEATTLE	WA		07/14/2023	4.375	1,166,783		2,716				2,525,000	06/10/2019
6601203919		JACKSONVILLE	FL		04/10/2023	0.000	1,125		331				80,000	05/17/2004
6601749531		CHICAGO	IL		04/10/2023	3.250	470,589		1,731				1,065,000	04/19/2021
6602675768		CUPERTINO	CA		04/10/2023	2.750	619,465		2,734				2,100,000	12/19/2020
6602679414		ESCONDIDO	CA		04/10/2023	3.500	743,739		2,537				1,400,000	05/03/2021
6601819144		LAFAYETTE	CA		04/10/2023	3.125	528,258		2,089				1,300,000	10/19/2020
6600679150		JACKSONVILLE	FL		04/10/2023	0.000	22,769		379				64,000	05/01/2015
PEB1541042536		SOLON	OH		01/11/2018	3.875	300,480		31				585,000	01/11/2018
6601709287		SAN CARLOS	CA		04/10/2023	2.875	666,208		3,335				2,440,000	12/21/2020
6601734251		LAS VEGAS	NV		04/10/2023	3.625	1,635,344		5,356				2,800,000	03/16/2021
8200512806		JACKSONVILLE	FL		07/14/2023	2.375	145,914		553				310,002	12/22/2021
6600681966		JACKSONVILLE	FL		04/10/2023	0.000	40,319		676				104,250	08/31/2017
6602683317		BEVERLY HILLS	CA		04/10/2023	2.750	1,567,011		6,762				3,645,007	06/08/2021
6600366105		SOUTH RICHMOND HILL	NY		04/10/2023	3.500	274,480		(55)				440,000	10/25/2016
6602684760		PLEASANTON	CA		04/10/2023	2.500	709,316		4,362				2,130,000	03/22/2021
6602675180		DALLAS	TX		07/14/2023	3.875	510,852		1,230				639,725	03/25/2021
6601729327		CLIFTON	NJ		07/14/2023	2.875	90,944		667				335,000	04/16/2021
PEB1596055947		PALM CITY	FL		03/21/2018	3.990	389,175		259				586,000	03/21/2018
6600392374		PHARR	TX		07/14/2023	3.500	50,429		1,049				250,000	01/15/2016
6602695451		LAGUNA BEACH	CA		04/10/2023	3.125	1,390,294		5,309				2,170,000	07/01/2021
6602673995		SCOTTSDALE	AZ		04/10/2023	2.875	445,741		1,871				1,075,000	12/15/2020
6602698042		CARLSBAD	CA		04/10/2023	3.000	712,572		2,854				1,300,000	05/01/2021
6601742957		COLUMBIA	IL		04/10/2023	3.125	462,506		1,778				725,000	04/29/2021

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6600840133		HAMMONTON	NJ		07/14/2023	4.375	500,568		1,181				550,000	06/10/2021
6601698340		BROOKLYN	NY		04/10/2023	3.750	602,687		2,276				1,000,000	08/22/2017
6600679101		JACKSONVILLE	FL		04/10/2023	0.000	38,460		652				105,000	01/21/2015
6602672591		DALLAS	TX		07/14/2023	4.250	345,022		5,107				2,100,000	11/22/2011
6602696509		WILMETTE	IL		04/10/2023	3.375	514,737		1,879				830,000	06/01/2021
6602684307		CAMAS	WA		07/14/2023	3.375	335,734		931				760,000	06/10/2021
6602677103		SOUTHLAKE	TX		07/14/2023	2.750	703,453		2,445				1,480,000	03/09/2021
6601806133		HOBOKEN	NJ		07/14/2023	2.875	694,247		2,234				1,160,000	11/24/2020
6600025586		JACKSONVILLE	FL		04/10/2023	0.000	5,222		421				52,982	07/20/2000
6600795626		RIDGEWOOD	NJ		07/14/2023	3.250	610,789		2,759				1,311,000	10/26/2020
6602677814		VIENNA	VA		04/10/2023	2.625	717,554		3,251				2,100,000	03/25/2021
6601681254		PARK RIDGE	IL		04/10/2023	3.000	240,745		3,705				1,400,000	01/09/2013
6602710730		BURLINGAME	CA		04/10/2023	4.250	1,360,034		3,560				2,400,000	02/25/2022
6601479386		EDINA	MN		04/10/2023	3.375	279,075		3,718				2,180,000	12/04/2015
6601811356		MEDFORD	OR		07/14/2023	3.375	24,332		1,259				925,000	11/04/2019
6600994518		SUMMERLAND	CA		04/10/2023	3.125	516,777		2,062				1,105,288	05/31/2023
505374611		BOCA RATON	FL		07/14/2023	3.125	179,996		544				248,000	08/26/2020
6601674945		PLANO	TX		07/14/2023	3.750	608,199		1,722				1,750,000	04/06/2022
6601713032		HAYWARD	CA		04/10/2023	2.875	835,435		3,543				1,875,000	01/25/2021
6601225052		JACKSONVILLE	FL		04/10/2023	0.000	20,923		539				75,196	05/23/2007
EB1596051197		DALLAS	TX		10/09/2015	4.000	1,476,151		(447)				2,220,000	10/09/2015
6601680801		FALLS CHURCH	VA		04/10/2023	3.000	422,208		3,824				1,050,000	04/22/2016
8201304614		CAPE CORAL	FL		07/14/2023	4.000	283,263		708				375,000	03/09/2022
6602688019		SEATTLE	WA		07/14/2023	3.375	688,049		1,895				1,446,000	07/16/2021
6602678879		HOUSTON	TX		07/14/2023	3.250	654,544		1,855				1,050,000	05/05/2021
6601684704		POTOMAC	MD		07/14/2023	4.500	89,372		2,153				1,015,000	05/24/2010
6601724286		ASPEN	CO		07/14/2023	2.990	764,267		3,332				1,974,000	04/02/2021
6600676297		JACKSONVILLE	FL		04/10/2023	0.000	23,800		573				126,000	10/08/2009
8200833807		WEST PALM BEACH	FL		07/14/2023	3.124	175,977		546				334,436	01/06/2022
6601028324		SAN FRANCISCO	CA		04/10/2023	3.375	275,326		2,599				950,000	06/24/2015
6600872706		LONGMONT	CO		07/14/2023	4.750	5,255		299				525,000	12/06/2022
6602690163		MILL VALLEY	CA		04/10/2023	3.125	1,091,218		4,151				2,100,000	08/11/2021
6601732453		HERRIMAN	UT		07/14/2023	2.990	453,566		1,388				990,000	04/24/2021
6602701747		WOODWAY	WA		07/14/2023	2.875	1,160,273		3,597				2,400,000	08/01/2021
6600681891		JACKSONVILLE	FL		04/10/2023	0.000	56,304		811				107,000	09/07/2018
3372088994		Jupiter	FL		07/14/2023	4.500	88,146		271				133,406	03/20/2017
6602710771		DESTIN	FL		04/10/2023	3.750	679,583		2,062				1,252,000	02/14/2022
6602682731		PORTLAND	OR		07/14/2023	3.125	790,392		2,321				1,280,000	05/28/2021
6600560533		NEW YORK	NY		04/10/2023	3.990	380,555		1,452				745,000	10/16/2015
6602671254		MINDEN	NV		04/10/2023	3.375	15,306		923				1,015,000	06/17/2015
6601751479		BROOKLYN	NY		04/10/2023	3.625	1,280,034		4,160				1,950,000	04/06/2021
6602695915		MILL VALLEY	CA		04/10/2023	3.125	1,201,291		4,587				2,000,000	06/01/2021
6601697078		BARRINGTON	IL		04/10/2023	3.625	410,124		1,433				700,000	03/04/2020
6601487934		AZUSA	CA		04/10/2023	3.000	20,678		710				440,000	06/03/2015
6601715144		WHEATON	IL		04/10/2023	2.990	472,648		1,913				750,000	02/22/2021
6602702372		SAN CARLOS	CA		04/10/2023	2.875	1,206,641		4,955				1,901,000	08/01/2021
6601687871		PASCO	WA		07/14/2023	4.000	347,204		1,459				666,500	04/09/2019
6602710516		RICHLAND	WA		07/14/2023	3.625	329,187		830				559,000	09/17/2021
108643701		Jacksonville	FL		07/14/2023	4.875	132,203		320				217,000	02/27/2018
6600847948		LOS ANGELES	CA		04/10/2023	3.875	729,158		2,347				1,750,000	12/30/2019
PEB1541042295		HOUSTON	TX		11/17/2017	4.125	1,121,422		(529)				1,600,000	11/17/2017
98735210		HIALEAH	FL		07/14/2023	4.875	51,411		132				68,250	04/18/2017

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6601383661		LAS PIEDRAS	PR		04/10/2023	7.000	32,039		110				95,000	12/17/2022
6601482919		DUXBURY	MA		04/10/2023	3.250	166,223		2,333				848,000	05/06/2013
6600935115		CANYON LAKE	CA		04/10/2023	3.750	567,730		1,840				900,000	08/03/2020
6601806471		PLEASANTON	CA		04/10/2023	3.000	783,256		3,207				1,347,000	10/26/2020
6602710664		SAN FRANCISCO	CA		04/10/2023	3.750	995,573		3,104				1,750,000	11/26/2021
PEB1540094569		ORMOND BEACH	FL		11/18/2016	4.000	406,437		(192)				620,000	11/18/2016
6602711902		MESA	AZ		04/10/2023	4.500	821,634		1,989				1,200,000	12/22/2021
6602674688		LA QUINTA	CA		04/10/2023	3.125	788,723		3,060				1,340,000	03/30/2021
PEB1541042506		AUSTIN	TX		01/11/2018	3.990	445,771		(77)				631,000	01/11/2018
6602674035		DALLAS	TX		07/14/2023	2.625	1,199,781		4,080				2,550,000	12/16/2020
6602685247		ORO VALLEY	AZ		04/10/2023	3.125	654,451		2,546				1,240,000	02/01/2021
8201407887		LAKE WORTH	FL		07/14/2023	4.875	215,767		432				350,000	03/11/2022
6602695071		LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	756,343		2,921				2,350,000	04/01/2021
8195201117		DELRAY BEACH	FL		07/14/2023	2.990	281,460		1,004				408,120	02/19/2021
8195470636		DORAL	FL		07/14/2023	3.375	384,364		1,161				557,000	03/09/2021
6602674589		SAN JOSE	CA		04/10/2023	2.625	1,016,130		4,616				2,195,000	03/19/2021
6601730838		SEDONA	AZ		04/10/2023	3.500	1,390,816		4,768				2,450,000	04/06/2021
6600851437		EASTVALE	CA		04/10/2023	3.625	493,309		1,711				775,000	07/17/2020
6601709485		VAIL	CO		07/14/2023	3.375	1,201,551		3,332				1,927,000	02/17/2021
6602688977		GRANITE BAY	CA		04/10/2023	3.250	699,706		2,573				1,087,000	06/18/2021
8202385077		JACKSONVILLE	FL		07/14/2023	5.750	207,746		305				302,000	07/29/2022
6602694512		LOS ANGELES	CA		04/10/2023	3.250	1,357,299		5,010				2,265,000	05/01/2021
6601383109		ATLANTIC BEACH	FL		04/10/2023	0.000	22,700		673				115,070	04/29/2011
6602675487		AROMAS	CA		04/10/2023	4.125	900,376		2,512				1,352,000	04/06/2021
6601745950		SAN CLEMENTE	CA		04/10/2023	3.125	1,199,025		4,595				2,006,000	04/27/2021
3360569523		Boca Raton	FL		07/14/2023	3.250	64,271		449				188,883	09/29/2016
8201245052		HOLLYWOOD	FL		07/14/2023	4.375	313,963		704				406,000	03/04/2022
6601749671		ALBUQUERQUE	NM		04/10/2023	3.250	576,115		2,119				900,000	05/18/2021
8200672138		PALM SPRINGS	FL		07/14/2023	3.500	168,790		813				325,000	01/03/2022
PEB1596054803		MIAMI	FL		08/14/2017	4.375	460,238		(553)				1,000,000	08/14/2017
8199123101		MIAMI GARDENS	FL		07/14/2023	3.375	178,291		524				286,900	10/07/2021
8200919509		ESTERO	FL		07/14/2023	3.875	326,762		687				580,000	04/26/2022
6601727586		LAKEWOOD RANCH	FL		04/10/2023	3.625	1,061,179		3,491				1,700,000	04/13/2021
6601685602		MEDFIELD	MA		04/10/2023	2.875	233,282		2,140				1,022,000	10/21/2016
6601003202		PORTLAND	OR		07/14/2023	3.625	590,163		1,617				990,000	12/03/2019
8197281692		WEST PALM BEACH	FL		07/14/2023	3.125	132,270		428				203,581	05/27/2021
6601478370		SAINT PETERS	MO		04/10/2023	2.875	52,961		454				185,370	12/05/2016
112900956		Deerfield Beach	FL		07/14/2023	4.875	105,222		250				365,001	08/10/2018
6602701135		BIRMINGHAM	AL		07/14/2023	3.375	575,344		1,553				925,000	08/01/2021
6600851429		FORT WORTH	TX		07/14/2023	3.750	585,248		1,541				943,000	08/27/2020
8198833124		LAKE WORTH	FL		07/14/2023	2.750	298,811		1,038				530,000	09/01/2021
6601687376		PLANDOME	NY		04/10/2023	3.375	378,096		2,946				3,000,000	02/07/2017
6601485417		HAYMARKET	VA		04/10/2023	3.500	167,037		2,643				870,000	11/28/2014
6602687250		SAN JOSE	CA		04/10/2023	2.875	897,843		3,741				1,495,000	05/19/2021
6600213232		JACKSONVILLE	FL		04/10/2023	3.500	13,100		197				734,000	07/05/2012
EB1351003905		NEW YORK	NY		08/07/2015	3.875	468,117		(2)				1,360,000	08/07/2015
PH7131438264		PALMETTO BAY	FL		08/28/2014	4.047	431,722		11				670,000	08/28/2014
6600720095		ORLANDO	FL		04/10/2023	3.500	383,847		2,557				660,000	09/05/2019
6600830878		AVENTURA	FL		04/10/2023	3.750	620,313		2,552				1,075,000	12/30/2015
6602680719		COLORADO SPRINGS	CO		07/14/2023	3.000	907,928		2,760				1,476,000	05/28/2021
6600935636		SAN JOSE	CA		04/10/2023	3.000	658,358		2,716				1,055,104	09/22/2020
6601476788		PONTE VEDRA BEACH	FL		04/10/2023	2.990	203,371		2,617				760,000	08/15/2016

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6601682856		NEW YORK	NY		04/10/2023	2.875	65,877		1,057				650,000	02/26/2002
6600841271		SNOQUALMIE	WA		07/14/2023	3.875	638,807		1,760				1,600,000	07/24/2021
6602674936		CHATHAM	NJ		07/14/2023	2.875	770,674		2,446				1,700,000	04/07/2021
6600851155		AUSTIN	TX		07/14/2023	3.875	628,362		1,554				1,045,000	08/21/2020
6602696269		TOPANGA	CA		04/10/2023	3.125	1,471,181		5,617				2,482,000	06/01/2021
6602694322		OAKLAND	CA		04/10/2023	3.250	1,362,040		5,052				2,700,000	05/01/2021
6601470948		ATLANTIC BEACH	FL		04/10/2023	0.000	67,051		975				133,947	06/28/2018
8199235779		NORTH FORT MYERS	FL		07/14/2023	2.990	157,727		515				424,263	09/13/2021
8201791226		LEHIGH ACRES	FL		07/14/2023	5.250	182,059		316				270,000	04/29/2022
6600845025		CEDAR HILL	TX		07/14/2023	3.875	430,281		7,674				768,000	12/27/2019
6602699099		LITTLETON	CO		07/14/2023	3.000	569,271		1,713				925,000	07/01/2021
6601679662		NEW YORK	NY		04/10/2023	4.500	120,233		3,040				1,800,000	04/07/2010
6601471227		DALLAS	TX		07/14/2023	3.625	469,177		6,463				3,500,000	03/07/2014
6602689306		BELLEVUE	WA		07/14/2023	3.125	1,292,413		3,781				2,560,000	06/10/2021
6602696178		RIDGEFIELD	WA		07/14/2023	3.000	494,291		1,492				800,000	07/01/2021
6601681247		WASHINGTON	DC		04/10/2023	3.000	363,689		5,720				2,800,000	01/23/2013
6601817619		WASHINGTON	DC		04/10/2023	3.125	612,169		2,415				1,700,000	09/18/2020
6601486282		WHITTIER	CA		04/10/2023	3.188	237,596		2,307				650,000	06/11/2015
6602682376		SEATTLE	WA		07/14/2023	3.250	1,301,944		3,738				2,100,000	05/25/2021
6602695345		PRIOR LAKE	MN		04/10/2023	3.250	981,956		3,635				1,575,000	05/01/2021
EB1784004870		SAN RAFAEL	CA		12/16/2016	3.375	980,444		188				1,475,000	12/16/2016
6601224774		JACKSONVILLE	FL		04/10/2023	0.000	19,569		520				80,000	12/19/2006
6601684720		GLENCOE	IL		04/10/2023	3.125	162,259		2,197				860,000	07/29/2013
6600555004		MIAMI BEACH	FL		04/10/2023	3.375	243,891		1,193				505,000	05/05/2022
6601674093		ENCINITAS	CA		04/10/2023	3.812	484,010		2,820				1,500,000	05/01/2018
6602711415		DANA POINT	CA		04/10/2023	3.625	796,371		2,520				1,370,000	02/15/2022
6602681733		HUNTINGTON BEACH	CA		04/10/2023	3.250	803,136		2,964				1,250,000	05/25/2021
6601704601		NEW YORK	NY		04/10/2023	2.990	504,568		2,058				2,700,000	10/30/2020
6602677350		FREMONT	CA		04/10/2023	2.875	1,114,314		4,725				4,200,000	04/05/2021
6600011347		JACKSONVILLE	FL		04/10/2023	0.000	5,861		472				59,618	09/12/2002
505306709		CLEARWATER	FL		07/14/2023	3.625	190,600		505				330,035	07/01/2020
6602676725		MANHATTAN BEACH	CA		04/10/2023	2.750	1,193,169		5,205				2,800,000	03/04/2021
6601737320		MINNEAPOLIS	MN		04/10/2023	3.500	478,682		1,820				871,000	03/12/2021
8201189892		GREENACRES	FL		07/14/2023	3.990	208,870		514				384,446	02/23/2022
6601384131		ATLANTIC BEACH	FL		04/10/2023	0.000	46,094		934				115,000	10/26/2012
8201009867		JACKSONVILLE	FL		07/14/2023	4.125	92,259		217				120,000	03/14/2022
6602682046		SAMMAMISH	WA		07/14/2023	3.125	681,373		2,001				1,115,000	05/20/2021
8201513743		TARPON SPRINGS	FL		07/14/2023	4.750	198,390		400				300,000	04/14/2022
6600849415		AUSTIN	TX		07/14/2023	3.375	563,189		2,473				1,100,000	04/07/2020
EB1596051124		ARROYO GRANDE	CA		08/07/2015	4.000	428,124		(42)				675,000	08/07/2015
6601733402		EL DORADO HILLS	CA		04/10/2023	3.250	776,951		2,913				1,500,000	04/09/2021
6601693408		SAN FRANCISCO	CA		04/10/2023	3.875	545,950		1,731				1,800,000	04/25/2020
6600669706		JACKSONVILLE	FL		04/10/2023	6.125	37,929		185				86,000	02/20/2004
6602689322		LIVERMORE	CA		04/10/2023	3.250	758,765		2,790				1,700,000	06/24/2021
6602695238		HELENA	MT		04/10/2023	3.375	520,970		1,910				820,000	08/01/2021
PEB1786003594		SUNNYVALE	CA		11/18/2016	3.625	1,114,120		72				2,175,000	11/18/2016
3358476259		Pinellas Park	FL		07/14/2023	4.500	48,328		130				99,744	08/22/2016
EB1171014557		BELLEVUE	WA		08/19/2016	3.500	347,651		116				608,000	08/19/2016
6601712075		MIAMI	FL		04/10/2023	3.125	475,960		1,851				1,125,000	12/23/2020
6602680909		ANAHEIM	CA		04/10/2023	3.250	811,970		2,997				1,550,000	05/12/2021
6601712612		BEACH HAVEN	NJ		07/14/2023	2.990	727,242		2,254				1,275,000	03/05/2021
6600842030		BOERNE	TX		07/14/2023	3.875	573,263		2,557				1,100,000	06/24/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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6601384768		PORTLAND	OR		07/14/2023	2.500	471,616		2,857				1,270,000	04/06/2022
8197083961		LEHIGH ACRES	FL		07/14/2023	3.499	159,766		463				217,200	05/28/2021
6600762535		PASADENA	MD		07/14/2023	3.875	190,332		802				340,000	12/17/2014
6602689041		ASHTON	MD		07/14/2023	3.125	865,540		2,542				1,400,000	03/27/2021
6602699503		SPOKANE	WA		07/14/2023	2.990	1,100,364		3,305				1,775,000	09/01/2021
6602717339		PAYSON	AZ		04/10/2023	3.375	504,276		2,533				1,280,000	04/20/2022
6601471003		ATLANTIC BEACH	FL		04/10/2023	7.000	67,726		(1,088)				299,957	05/31/2023
6601737650		NASHVILLE	TN		04/10/2023	3.375	741,986		2,644				1,150,000	03/31/2021
6602679505		BEND	OR		07/14/2023	3.000	438,333		1,334				1,235,000	05/03/2021
EB1540093368		PLYMOUTH	MN		11/20/2015	3.875	41,716		(61)				691,130	11/20/2015
6602700137		FAIR OAKS RANCH	TX		07/14/2023	2.990	496,884		1,487				800,000	10/01/2021
6600429069		BOSTON	MA		04/10/2023	3.375	526,110		2,083				870,000	10/19/2019
6602711324		DENVER	CO		07/14/2023	3.625	578,334		1,437				860,000	01/27/2022
6601685685		SHORT HILLS	NJ		07/14/2023	3.375	31,647		1,661				1,320,000	02/22/2012
8197002571		BOCA RATON	FL		07/14/2023	3.374	228,278		681				370,000	06/17/2021
6601699934		MERCER ISLAND	WA		07/14/2023	3.625	958,899		2,592				1,240,000	04/30/2020
505412400		CAPE CORAL	FL		07/14/2023	2.990	173,648		540				240,000	10/01/2020
8195518995		BOYNTON BEACH	FL		07/14/2023	2.875	225,569		801				439,998	02/12/2021
6602699495		CARMEL	CA		04/10/2023	3.500	1,119,379		3,761				2,075,000	09/01/2021
6601037325		SANTA CRUZ	CA		04/10/2023	4.750	1,234,581		4,272				2,450,000	10/08/2013
6602671700		ORANGE	CA		04/10/2023	2.990	469,428		4,227				1,325,000	05/09/2016
6601734798		SANTA BARBARA	CA		04/10/2023	3.500	1,124,562		3,851				2,475,000	04/08/2021
6601687335		NEWTON HIGHLANDS	MA		04/10/2023	3.125	372,174		5,988				1,850,000	09/24/2012
EB1771000666		SANTA ANA	CA		09/18/2015	4.125	564,670		(187)				995,000	09/18/2015
6600851080		AUSTIN	TX		07/14/2023	3.375	564,787		1,722				1,100,000	08/14/2020
6600039090		ENGLEWOOD	CO		07/14/2023	3.625	798,934		2,187				1,333,000	06/15/2020
8201795125		DUNEDIN	FL		07/14/2023	4.000	345,828		836				571,000	04/26/2022
6600840059		PALOS PARK	IL		04/10/2023	4.125	390,888		1,918				745,000	02/09/2019
6601709246		CLE ELUM	WA		07/14/2023	3.500	515,987		1,428				851,000	02/04/2021
6602705433		RIVERSIDE	CA		04/10/2023	3.750	708,775		2,185				950,000	10/27/2021
6602681501		LAKE FOREST	CA		04/10/2023	3.375	501,516		1,780				835,000	05/25/2021
PEB1786003751		SAN JOSE	CA		11/18/2016	3.750	818,305		(168)				1,200,000	11/18/2016
6601490045		PASADENA	CA		04/10/2023	3.916	348,012		2,607				850,000	01/04/2016
6600678152		JACKSONVILLE	FL		04/10/2023	0.000	38,490		864				102,000	09/11/2014
EB1216003655		COCONUT GROVE	FL		12/16/2016	3.750	390,237		(101)				700,000	12/16/2016
6602677863		FOX ISLAND	WA		07/14/2023	2.500	801,755		4,222				3,300,000	03/24/2021
6602681311		SAN JOSE	CA		04/10/2023	3.000	921,326		3,690				1,550,000	05/13/2021
6600850819		PLACIDA	FL		04/10/2023	4.125	493,693		1,418				770,000	06/25/2020
6601469098		ATLANTIC BEACH	FL		04/10/2023	0.000	41,794		553				129,198	01/27/2016
6602690932		EASTON	MD		07/14/2023	2.500	804,130		3,876				1,550,000	04/29/2021
6601483834		HOLLADAY	UT		07/14/2023	3.125	239,253		2,979				1,250,000	02/22/2013
6601483354		BRENTWOOD	TN		04/10/2023	3.000	379,317		5,846				1,700,000	05/17/2013
EB1787002772		NOVATO	CA		07/17/2015	3.875	530,089		(116)				830,000	07/17/2015
8195495178		FORT MYERS	FL		07/14/2023	2.875	196,880		683				378,080	02/26/2021
6602700608		SAINT AUGUSTINE	FL		04/10/2023	2.990	494,250		1,955				773,000	10/01/2021
6602695899		RIVER FOREST	IL		04/10/2023	3.000	784,745		3,148				1,875,000	06/01/2021
6601712893		MILL VALLEY	CA		04/10/2023	3.125	689,039		2,708				1,640,000	01/19/2021
6602698638		INDIANAPOLIS	IN		04/10/2023	3.000	493,627		1,960				777,000	08/01/2021
6602684091		DRIPPING SPRINGS	TX		07/14/2023	3.500	469,682		1,244				701,000	06/04/2021
8190308327		FORT LAUDERDALE	FL		07/14/2023	2.500	146,421		745				311,998	09/04/2020
PEB1259003608		BOYDS	MD		11/17/2017	3.990	434,132		(60)				637,000	11/17/2017
6601752949		CHINO HILLS	CA		04/10/2023	3.375	580,948		2,047				1,175,000	06/14/2021

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6600068602		REDDICK	FL		04/10/2023	6.625	10,443		180				53,900	12/17/2014
6601738963		DENVER	CO		07/14/2023	3.000	438,013		1,334				1,240,000	05/14/2021
6602705607		DRAPER	UT		07/14/2023	3.375	774,441		2,075				1,270,000	11/15/2021
EB1786003928		SAN FRANCISCO	CA		12/16/2016	3.750	573,871		(170)				1,950,000	12/16/2016
6602680883		ENCINITAS	CA		04/10/2023	3.000	793,809		7,641				1,300,000	06/03/2021
6601686444		PLEASANTVILLE	NY		04/10/2023	3.250	162,080		2,914				900,000	04/06/2012
6601204545		JACKSONVILLE	FL		04/10/2023	0.000	9,880		498				165,811	05/31/2023
6600775933		BROOKLYN	NY		04/10/2023	4.125	55,510		1,493				780,000	05/29/2013
6602702232		HOUSTON	TX		07/14/2023	2.875	495,888		1,532				803,000	09/01/2021
6602701994		BONITA SPGS	FL		04/10/2023	2.875	953,955		3,903				2,700,000	08/01/2021
6602678481		NASHVILLE	TN		04/10/2023	3.250	464,754		1,723				830,000	04/16/2021
6601749325		SAN ANTONIO	TX		07/14/2023	2.750	625,415		2,826				1,050,000	06/30/2021
6601274266		BRAINTREE	MA		04/10/2023	2.000	168,457		2,499				440,000	02/02/2021
6600933631		LONGMONT	CO		07/14/2023	3.625	283,693		1,987				830,000	02/21/2020
6602682806		FREELAND	WA		07/14/2023	3.250	560,766		1,587				899,000	06/04/2021
6602702570		LAKE FOREST	IL		04/10/2023	3.000	497,703		1,957				876,000	08/01/2021
PEB1789004833		SAN ANSELMO	CA		11/18/2016	3.625	1,064,145		(189)				1,570,000	11/18/2016
6600676545		JACKSONVILLE	FL		04/10/2023	0.000	23,591		520				75,000	10/14/2009
112910351		Cape Coral	FL		07/14/2023	5.250	108,893		272				182,900	07/31/2018
6602681097		BOISE	ID		04/10/2023	3.250	662,801		2,528				1,125,000	05/11/2021
6602695592		SANTA ROSA	CA		04/10/2023	3.250	902,853		3,308				1,400,000	07/01/2021
6601708586		DEL MAR	CA		04/10/2023	2.875	879,964		3,734				2,700,000	08/31/2020
8201680263		CORAL SPRINGS	FL		07/14/2023	4.625	406,474		848				520,000	04/15/2022
EB1596053391		BLUFFDALE	UT		08/17/2016	3.875	376,736		(170)				555,000	08/17/2016
6601020628		NEWPORT BEACH	CA		04/10/2023	3.750	2,063,507		7,727				4,100,000	12/20/2021
6601749473		NOLENSVILLE	TN		04/10/2023	2.875	827,973		4,565				2,700,000	07/16/2019
6601716282		FALLS CHURCH	VA		04/10/2023	3.125	953,759		3,696				1,500,000	02/17/2021
6601708388		RANCHO CUCAMONGA	CA		04/10/2023	3.375	597,029		2,144				1,042,000	12/18/2020
6602695568		WESTON	FL		04/10/2023	3.125	1,019,341		3,904				1,800,000	07/01/2021
6602674373		SEATTLE	WA		07/14/2023	2.875	746,156		2,365				1,400,000	02/16/2021
6601693697		BREMERTON	WA		07/14/2023	3.875	501,179		1,262				880,000	04/13/2020
6600682154		JACKSONVILLE	FL		04/10/2023	0.000	48,471		693				107,000	11/05/2018
6600984196		CHICAGO	IL		04/10/2023	3.250	505,171		2,121				860,000	07/24/2020
6601685149		EAST NORTHPORT	NY		04/10/2023	4.500	64,522		2,123				640,000	07/29/2003
6601681684		SEATTLE	WA		07/14/2023	3.000	295,626		4,520				2,900,000	04/10/2012
6600678715		JACKSONVILLE	FL		04/10/2023	0.000	35,133		794				104,200	06/20/2014
6600681461		JACKSONVILLE	FL		04/10/2023	5.000	28,988		229				71,000	03/31/2017
6600675737		JACKSONVILLE	FL		04/10/2023	0.000	24,717		578				117,000	09/24/2009
6602699230		RENO	NV		04/10/2023	2.875	442,828		1,827				760,000	08/01/2021
6600849076		KIRKWOOD	MO		04/10/2023	3.125	520,485		3,255				1,200,000	04/17/2020
6601679993		FLUSHING	NY		04/10/2023	2.125	58,751		1,204				610,000	12/10/2012
6601818542		GAINESVILLE	FL		04/10/2023	3.125	549,154		2,152				870,000	10/20/2020
8201677449		BOCA RATON	FL		07/14/2023	4.875	347,055		675				440,000	04/18/2022
6601809731		PHOENIX	AZ		04/10/2023	3.125	501,466		1,975				796,000	10/16/2020
6601713461		MARBLE FALLS	TX		07/14/2023	3.000	593,111		2,601				1,112,000	03/04/2021
6601708545		GOSHEN	KY		04/10/2023	3.500	507,588		1,773				801,000	11/28/2020
505392786		NAPLES	FL		07/14/2023	2.968	151,732		497				253,000	09/10/2020
6602705201		BEAVERTON	OR		07/14/2023	3.875	508,693		1,192				746,000	10/26/2021
6601224667		JACKSONVILLE	FL		04/10/2023	0.000	20,657		554				80,000	11/17/2006
6602674803		BOSTON	MA		04/10/2023	2.750	993,555		4,329				1,700,000	04/02/2021
6601673400		BENICIA	CA		04/10/2023	3.750	424,363		2,701				880,000	09/01/2017
6601687574		BETHESDA	MD		07/14/2023	4.000	853,833		3,665				2,300,000	02/27/2019

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8202872864		JACKSONVILLE	FL		07/14/2023	5.250	109,907		188				185,001	08/17/2022
6600932161		FOSTER CITY	CA		04/10/2023	3.375	278,025		1,562				1,360,000	02/28/2020
6601733931		SAN FRANCISCO	CA		04/10/2023	3.125	824,984		3,185				1,300,000	02/24/2021
8195696467		JACKSONVILLE	FL		07/14/2023	2.875	118,101		416				200,000	03/19/2021
6602690361		MANITOU SPRINGS	CO		07/14/2023	3.250	500,561		1,413				800,000	06/14/2021
6601475640		PALM HARBOR	FL		04/10/2023	3.625	529,005		4,042				1,500,000	06/20/2016
6602680412		SCOTTSDALE	AZ		04/10/2023	3.000	779,176		3,121				1,659,000	05/21/2021
PEB1596055415		CARBONDALE	CO		11/17/2017	4.250	692,656		(481)				1,050,000	11/17/2017
6602680982		TIGARD	OR		07/14/2023	3.125	477,877		1,403				880,000	05/20/2021
6601825299		WEST NEWTON	MA		04/10/2023	3.250	662,406		2,482				1,075,000	11/04/2020
6602681816		SAN LUIS OBISPO	CA		04/10/2023	3.250	659,651		2,433				1,335,619	05/31/2023
8200922957		BOCA RATON	FL		07/14/2023	4.000	79,406		199				144,999	04/07/2022
6602700327		WALNUT CREEK	CA		04/10/2023	3.125	797,561		3,109				1,375,000	09/01/2021
PH7118595441		ACTON	MA		12/29/2014	4.125	378,338		(79)				590,000	12/29/2014
6601818666		OAKLAND	CA		04/10/2023	2.875	685,029		2,922				1,100,000	12/07/2020
6601204099		JACKSONVILLE	FL		04/10/2023	0.000	1,130		305				80,000	07/30/2004
8197608276		HOMESTEAD	FL		07/14/2023	2.990	221,392		731				308,000	06/22/2021
EB1249003388		NAPLES	FL		12/16/2016	3.750	819,042		55				2,400,000	12/16/2016
505402545		POMPANO BEACH	FL		07/14/2023	3.625	156,534		422				250,000	10/13/2020
6602678713		LAKEWOOD RANCH	FL		04/10/2023	3.250	881,801		3,267				2,039,000	04/06/2021
6602698166		HOBOKEN	NJ		07/14/2023	3.250	931,457		2,644				1,600,000	07/01/2021
6602673417		SCOTTSDALE	AZ		04/10/2023	3.000	741,382		4,271				1,575,000	10/01/2020
505362813		DELRAY BEACH	FL		07/14/2023	2.875	159,717		515				353,020	09/18/2020
6601736314		PONTE VEDRA BEACH	FL		04/10/2023	2.875	459,743		1,916				1,210,000	03/01/2021
6601010611		OXNARD	CA		04/10/2023	3.375	534,938		1,958				840,000	08/27/2020
6601713149		GOLD CANYON	AZ		04/10/2023	3.250	706,520		2,628				1,310,000	01/21/2021
8200892676		WEST PALM BEACH	FL		07/14/2023	3.875	219,091		561				283,510	01/28/2022
PH7131649415		OLD BROOKVILLE	NY		09/26/2014	4.161	846,155		(116)				1,300,000	09/26/2014
6601744151		CAMARILLO	CA		04/10/2023	3.250	820,438		3,112				1,295,000	05/11/2021
6600724568		FERNANDINA BEACH	FL		04/10/2023	3.875	337,366		1,228				641,900	06/12/2017
6601203240		JACKSONVILLE	FL		04/10/2023	0.000	5,682		432				54,170	07/21/2003
505329422		DELRAY BEACH	FL		07/14/2023	3.000	105,824		333				175,000	06/22/2020
6600676909		JACKSONVILLE	FL		04/10/2023	0.000	16,910		825				77,000	02/23/2011
6600681263		JACKSONVILLE	FL		04/10/2023	0.000	43,332		676				105,000	05/15/2017
6602698661		MOUNTAIN HOUSE	CA		04/10/2023	3.250	551,404		2,029				1,030,000	06/01/2021
6601744813		FORT LAUDERDALE	FL		04/10/2023	3.125	788,413		3,089				1,700,000	04/21/2021
6601224394		JACKSONVILLE	FL		04/10/2023	0.000	16,238		615				80,000	07/13/2006
6602675404		SCOTTSDALE	AZ		04/10/2023	4.000	794,243		2,297				1,195,000	04/23/2021
3367689766		West Palm Beach	FL		07/14/2023	3.990	53,206		328				93,828	03/24/2017
6602685262		ELMHURST	IL		04/10/2023	2.875	482,784		2,102				920,000	02/01/2021
6601733212		BRENTWOOD	TN		04/10/2023	3.000	791,241		3,171				2,100,000	02/08/2014
6601686436		WASHINGTON	DC		04/10/2023	3.125	181,491		3,013				1,350,000	08/16/2012
505302488		HOMESTEAD	FL		07/14/2023	4.125	221,403		524				293,000	06/01/2020
8023328085		CAPE CORAL	FL		07/14/2023	4.875	139,579		321				222,000	03/22/2019
6602696640		LAKE FOREST	CA		04/10/2023	3.250	716,121		2,631				1,150,000	07/01/2021
6602682202		RENTON	WA		07/14/2023	3.000	769,352		2,339				1,260,000	05/24/2021
6601683599		MUTTONTOWN	NY		04/10/2023	3.375	378,391		5,861				2,850,000	08/13/2012
6601740100		BROOKLYN	NY		04/10/2023	3.125	740,948		2,850				2,320,000	12/10/2020
6602683747		LOS ANGELES	CA		04/10/2023	3.125	799,351		3,063				1,500,000	06/01/2021
6601805507		ARLINGTON	VA		04/10/2023	2.990	593,250		2,503				1,560,000	10/16/2020
6602701531		MERCER ISLAND	WA		07/14/2023	3.000	1,104,792		3,309				1,900,000	09/01/2021
EB1791002786		MCLEAN	VA		08/07/2015	3.750	607,001		(2)				1,000,000	08/07/2015

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6601021246		LAGUNA BEACH	CA		04/10/2023	3.500	2,034,880		8,213				4,350,000	11/10/2021
6601685099		ARMONK	NY		04/10/2023	2.875	227,654		3,340				975,000	07/08/2013
6602710870		LOS ANGELES	CA		04/10/2023	3.500	1,129,345		3,737				2,570,000	01/06/2022
6602696103		HINSDALE	IL		04/10/2023	3.625	1,184,852		3,851				1,805,000	05/01/2021
8199015305		NORTH LAUDERDALE	FL		07/14/2023	3.375	257,826		760				350,000	09/10/2021
6600680760		JACKSONVILLE	FL		04/10/2023	0.000	39,330		781				102,000	08/04/2016
6602706613		ELMHURST	IL		04/10/2023	3.125	565,534		2,817				1,102,000	12/17/2021
PEB1540095842		SPRINGFIELD	VA		01/11/2018	4.000	566,092		(115)				816,000	01/11/2018
8202494610		LEHIGH ACRES	FL		07/14/2023	4.750	256,021		511				325,131	06/30/2022
6601473223		PARADISE VLY	AZ		04/10/2023	3.125	235,758		2,323				900,000	06/08/2015
6602683416		SEATTLE	WA		07/14/2023	3.125	1,148,122		3,359				1,850,000	06/01/2021
6600010455		JACKSONVILLE	FL		04/10/2023	0.000	1,177		271				49,185	07/19/2002
6602704378		MEDFORD	NJ		07/14/2023	3.875	606,364		1,417				1,000,000	09/28/2021
6601692699		PHOENIX	AZ		04/10/2023	3.500	412,008		2,513				803,000	09/18/2019
6600935396		AUSTIN	TX		07/14/2023	3.125	508,015		1,543				840,000	10/08/2020
6601383521		NAPLES	FL		04/10/2023	5.500	49,612		194				90,000	08/25/2009
6601686386		WELLESLEY	MA		04/10/2023	3.625	173,751		3,067				1,500,000	11/08/2011
8199264082		FORT MYERS	FL		07/14/2023	2.875	412,037		1,386				792,389	09/27/2021
EB1564001105		DENVER	CO		12/16/2016	3.625	420,335		(118)				850,000	12/16/2016
8027978657		POMPANO BEACH	FL		07/14/2023	4.125	202,635		539				277,000	10/01/2019
6601742049		INLET BEACH	FL		04/10/2023	3.125	510,943		1,958				800,000	05/13/2021
6600981994		ENGLEWOOD	CO		07/14/2023	3.375	108,985		461				350,000	03/04/2020
8195319217		FORT MYERS	FL		07/14/2023	2.750	194,706		706				279,265	02/25/2021
6601685172		DALLAS	TX		07/14/2023	3.625	104,461		1,601				1,272,400	12/05/2011
6602255264		HOLMES BEACH	FL		04/10/2023	3.950	2,344,828		9,107				3,650,000	05/12/2022
6600679408		JACKSONVILLE	FL		04/10/2023	0.000	29,898		497				81,000	06/10/2015
6601002311		GERMANTOWN	TN		04/10/2023	3.500	473,503		1,767				820,000	08/08/2019
6602694942		DALLAS	TX		07/14/2023	3.250	710,789		1,999				1,140,000	06/01/2021
6601728394		SNOHOMISH	WA		07/14/2023	2.875	562,635		1,777				1,103,000	04/15/2021
6601469122		ATLANTIC BEACH	FL		04/10/2023	0.000	46,193		622				139,400	01/29/2016
8200872655		HIALEAH	FL		07/14/2023	4.375	281,838		637				357,518	01/28/2022
6602689090		CHATSWORTH	CA		04/10/2023	3.125	889,015		3,447				1,400,000	06/07/2021
6602681857		WOODINVILLE	WA		07/14/2023	3.375	628,135		1,715				1,690,000	06/03/2021
6601711242		INLET BEACH	FL		04/10/2023	3.125	1,366,684		5,691				3,600,000	02/02/2021
6600108101		NEW YORK	NY		04/10/2023	3.875	831,348		3,280				750,000	12/17/2021
6602686633		SCOTTSDALE	AZ		04/10/2023	2.750	678,316		2,959				1,600,000	02/10/2021
6602701549		CHICAGO	IL		04/10/2023	3.000	624,542		2,465				985,000	07/01/2021
6601823583		PARK CITY	UT		07/14/2023	3.000	1,503,115		4,657				3,600,000	12/17/2020
6600787128		SANTA MONICA	CA		04/10/2023	4.750	622,777		1,785				1,700,000	04/05/2022
6601709931		ALLEN	TX		07/14/2023	3.000	470,232		1,446				880,000	02/09/2021
6601682963		FALLS CHURCH	VA		04/10/2023	3.125	7,184		608				630,000	08/26/2015
8202179462		FLORIDA CITY	FL		07/14/2023	4.500	258,560		577				368,990	05/31/2022
6601679712		STATEN ISLAND	NY		04/10/2023	3.750	227,871		4,192				1,425,000	08/16/2011
6602694330		CENTENNIAL	CO		07/14/2023	3.375	533,020		2,041				1,636,000	05/01/2021
8196718260		SAINT PETERSBURG	FL		07/14/2023	3.200	186,684		587				704,003	04/14/2021
6601680314		STATEN ISLAND	NY		04/10/2023	3.125	46,019		1,390				500,000	09/29/2010
6602674050		ALBUQUERQUE	NM		04/10/2023	2.625	486,240		2,237				985,000	01/19/2021
6602684935		DANVILLE	CA		04/10/2023	2.875	694,237		4,739				3,600,000	04/23/2021
6601744714		LAGUNA BEACH	CA		04/10/2023	2.625	699,133		5,144				2,400,000	01/18/2021
6602674464		LOS ANGELES	CA		04/10/2023	2.750	684,770		3,009				1,740,000	11/10/2020
6601820613		NORTH FORT MYERS	FL		04/10/2023	2.500	572,048		3,796				1,835,000	12/29/2020
8026880529		CAPE CORAL	FL		07/14/2023	3.875	170,883		489				237,000	08/26/2019

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6602688613		CHANDLER	AZ		04/10/2023	3.750	583,466		1,821				885,000	07/28/2021
6601698860		SEATTLE	WA		07/14/2023	3.375	703,574		2,029				1,550,000	04/08/2020
6602697382		WEST OLIVE	MI		04/10/2023	2.500	675,428		4,146				2,159,000	03/20/2021
EB1222534409		MORRISTOWN	NJ		12/18/2015	3.990	504,422		(130)				865,000	12/18/2015
8030320592		WEST PALM BEACH	FL		07/14/2023	4.125	157,594		426				425,000	12/19/2019
6602717115		BENICIA	CA		04/10/2023	3.000	673,798		3,394				1,285,000	03/02/2022
8202097423		MIAMI	FL		07/14/2023	4.250	174,700		546				653,005	05/23/2022
EB1541040778		MALVERN	PA		12/16/2016	3.250	491,974		221				750,000	12/16/2016
6602678606		PASADENA	CA		04/10/2023	3.000	928,144		3,732				1,900,000	04/23/2021
6602693571		PORT ORCHARD	WA		07/14/2023	2.750	713,852		3,163				1,575,000	09/22/2021
8027058234		HIALEAH	FL		07/14/2023	4.125	236,934		450				349,000	08/30/2019
6601682708		MONTE SERENO	CA		04/10/2023	3.875	168,564		4,659				3,425,000	11/01/2007
6600849845		SOMERVILLE	MA		04/10/2023	3.375	622,871		2,324				1,050,000	03/17/2020
6602684463		SEATTLE	WA		07/14/2023	2.625	806,053		2,729				1,720,000	04/19/2021
6602671288		SACRAMENTO	CA		04/10/2023	3.625	246,661		2,186				800,000	07/13/2015
6602696566		FORT COLLINS	CO		07/14/2023	3.500	521,844		1,367				878,000	06/01/2021
6601753590		LUCAS	TX		07/14/2023	2.990	634,982		2,692				1,580,000	08/02/2021
6600025354		JACKSONVILLE	FL		04/10/2023	0.000	2,250		356				52,392	06/08/2000
6601225078		JACKSONVILLE	FL		04/10/2023	0.000	14,954		503				70,911	05/23/2007
6602692011		CLERMONT	FL		04/10/2023	2.990	108,495		590				440,000	04/13/2021
6600934886		TOPANGA	CA		04/10/2023	3.500	921,098		3,263				1,450,000	07/11/2020
6601224923		JACKSONVILLE	FL		04/10/2023	0.000	20,569		540				75,361	04/05/2007
6602688308		TENINO	WA		07/14/2023	3.250	482,643		1,352				775,000	08/06/2021
3365948540		Duval	FL		07/14/2023	4.500	87,538		230				128,729	01/23/2017
8200709038		NORTH FORT MYERS	FL		07/14/2023	3.625	157,912		429				299,537	01/12/2022
6600935651		SAN CARLOS	CA		04/10/2023	3.375	692,999		2,520				1,085,000	09/30/2020
6600028929		JACKSONVILLE	FL		04/10/2023	0.000	405		145				44,625	08/30/1999
6602674811		SALEM	MA		04/10/2023	2.750	663,519		2,894				1,325,000	03/19/2021
6602676550		FOSTER CITY	CA		04/10/2023	2.750	968,411		4,224				2,000,000	03/17/2021
6602691088		OAKLAND	CA		04/10/2023	2.500	713,249		4,289				2,850,000	06/22/2021
6600792755		ALLENHURST	NJ		07/14/2023	3.625	862,436		2,397				2,250,000	09/09/2019
6602680016		SCOTTSDALE	AZ		04/10/2023	3.500	502,939		1,716				825,000	05/05/2021
PEB1541041724		BROOMFIELD	CO		08/14/2017	4.250	362,419		(319)				620,000	08/14/2017
6600991530		CUTCHOGUE	NY		04/10/2023	4.000	214,512		1,147				850,000	06/29/2020
6602694397		RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	740,812		2,734				1,153,000	05/01/2021
6601481598		GLENVIEW	IL		04/10/2023	3.375	178,587		2,281				860,000	07/11/2013
EB1382002217		SAN DIEGO	CA		12/18/2015	4.125	565,893		(156)				880,000	12/18/2015
6600677337		JACKSONVILLE	FL		04/10/2023	0.000	18,035		812				79,000	06/27/2011
6602710615		SMYRNA	TN		04/10/2023	4.250	807,934		2,124				1,200,000	01/14/2022
6602700814		LIVERMORE	CA		04/10/2023	3.125	674,488		2,560				1,050,000	09/01/2021
6602673896		ENCINITAS	CA		04/10/2023	2.750	888,594		3,897				1,635,000	02/22/2021
6601483032		LAGUNA BEACH	CA		04/10/2023	3.375	117,961		3,430				1,305,000	10/05/2012
EB1249003192		LAFAYETTE	CA		12/16/2016	3.500	939,192		493				1,604,500	12/16/2016
6601816876		ARGYLE	TX		07/14/2023	3.375	774,477		2,167				1,275,000	12/28/2020
6602673979		VENICE	CA		04/10/2023	2.625	945,495		4,299				1,780,000	01/18/2021
6600433103		BETHESDA	MD		07/14/2023	3.625	489,197		1,324				900,000	03/12/2020
8194918200		LARGO	FL		07/14/2023	2.990	173,415		586				240,000	02/05/2021
6602678580		SAN CLEMENTE	CA		04/10/2023	3.125	1,196,319		4,616				1,875,000	04/29/2021
6600180316		ST AUGUSTINE	FL		04/10/2023	4.250	467,678		1,397				725,000	03/07/2019
6602696657		DENVER	CO		07/14/2023	3.000	522,324		1,570				1,299,000	07/01/2021
PEB1357001273		SUDBURY	MA		11/18/2016	3.625	508,538		(75)				1,250,000	11/18/2016
6602696137		PHOENIX	AZ		04/10/2023	3.250	627,047		2,416				1,020,000	07/01/2021

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600681255		JACKSONVILLE	FL		04/10/2023	0.000	42,673		683				105,000	06/28/2017
6600871419		WEST YARMOUTH	MA		04/10/2023	4.375	252,715		(178)				233,000	12/17/2014
6602704527		SCOTTSDALE	AZ		04/10/2023	4.000	508,031		1,441				925,000	09/22/2021
6601743526		FRISCO	TX		07/14/2023	3.875	505,163		1,200				740,000	06/08/2021
8199512936		JACKSONVILLE	FL		07/14/2023	3.000	205,375		668				278,085	09/29/2021
6601481739		BETHESDA	MD		07/14/2023	3.000	211,251		2,643				2,550,000	03/01/2013
6602694025		CUPERTINO	CA		04/10/2023	2.500	695,099		4,070				4,300,000	10/14/2021
PEB1541040745		WINNETKA	IL		11/18/2016	4.125	1,001,460		(786)				1,600,000	11/18/2016
6601809400		FORT WORTH	TX		07/14/2023	3.250	532,612		1,539				1,225,000	12/08/2020
6602687672		CHICAGO	IL		04/10/2023	3.125	512,951		1,959				920,000	06/01/2021
6602687318		ALAMO	CA		04/10/2023	2.625	2,017,058		12,077				4,200,000	01/29/2021
6602689686		MCCALL	ID		04/10/2023	3.250	545,751		2,089				925,000	07/15/2021
6601748483		NASHVILLE	TN		04/10/2023	3.000	538,464		2,882				1,050,000	05/18/2021
8201710271		MIAMI	FL		07/14/2023	5.125	161,715		292				270,002	04/21/2022
6601688341		WILKINSON	IN		04/10/2023	4.375	512,401		2,482				1,250,000	10/11/2018
6601687038		NORWOOD	NJ		07/14/2023	3.250	216,506		3,086				1,680,000	06/18/2012
6602671379		NORTH RICHLAND HILLS	TX		07/14/2023	3.750	125,108		713				335,000	02/17/2017
6601204602		JACKSONVILLE	FL		04/10/2023	0.000	11,809		581				80,000	08/26/2005
6601224378		JACKSONVILLE	FL		04/10/2023	0.000	16,324		511				80,000	06/30/2006
6600871351		LA PINE	OR		07/14/2023	4.500	182,455		(94)				182,000	12/18/2014
6601683474		KILDEER	IL		04/10/2023	3.625	158,848		2,695				1,035,000	01/11/2012
8197551113		LEHIGH ACRES	FL		07/14/2023	3.125	174,858		557				270,000	06/18/2021
6600412974		OMAHA	NE		04/10/2023	3.375	70,925		559				212,500	09/24/2020
6601748038		SOUTHLAKE	TX		07/14/2023	3.625	729,032		1,859				1,530,000	06/22/2021
6600926809		SAN MARCOS	CA		04/10/2023	3.750	179,238		927				830,000	08/16/2019
6601299172		JACKSONVILLE	FL		04/10/2023	0.000	28,331		645				80,000	05/21/2009
6600794413		VIRGINIA BEACH	VA		04/10/2023	3.500	998,805		3,808				4,150,000	03/13/2020
6601680047		FLUSHING	NY		04/10/2023	3.125	116,608		1,985				625,000	02/21/2003
6601747733		BROOKLYN	NY		04/10/2023	2.875	367,201		2,025				3,500,000	04/15/2021
6602675024		KATY	TX		07/14/2023	3.875	513,731		1,244				740,000	03/26/2021
6601471417		LAKE OSWEGO	OR		07/14/2023	3.875	238,328		1,702				1,125,000	03/18/2015
8199516826		NAPLES	FL		07/14/2023	3.375	298,042		877				480,000	10/07/2021
EB1223012170		OAK HILL	VA		12/16/2016	3.500	811,111		390				1,225,000	12/16/2016
6601225284		JACKSONVILLE	FL		04/10/2023	0.000	13,316		603				64,759	07/27/2007
6602681618		OLYMPIA	WA		07/14/2023	3.500	692,300		1,886				1,604,000	06/07/2021
6601469239		ATLANTIC BEACH	FL		04/10/2023	0.000	48,818		642				142,900	02/23/2016
6602710441		OLATHE	KS		07/14/2023	5.000	155,398		268				231,000	09/03/2021
6602687383		RANCHO PALOS VERDES	CA		04/10/2023	2.500	707,084		4,281				1,940,000	06/03/2021
8192151758		HOLLYWOOD	FL		07/14/2023	3.250	203,789		649				284,000	10/13/2020
EB1541039746		DOWNERS GROVE	IL		12/18/2015	3.990	427,650		(122)				755,000	12/18/2015
6600681313		JACKSONVILLE	FL		04/10/2023	0.000	48,248		726				162,232	05/31/2023
6602679976		MARRIOTTSVL	MD		07/14/2023	3.125	548,195		1,610				890,000	05/10/2021
6600792656		LAS VEGAS	NV		04/10/2023	3.750	572,662		2,968				1,350,000	08/27/2019
6601469130		ATLANTIC BEACH	FL		04/10/2023	0.000	44,338		710				235,000	03/02/2021
6602677210		SUGAR LAND	TX		07/14/2023	2.875	793,287		2,514				1,965,000	02/12/2021
6600472101		PORTLAND	OR		07/14/2023	3.375	413,220		1,240				695,000	06/19/2019
8200426160		LEHIGH ACRES	FL		07/14/2023	4.000	160,244		395				257,000	12/30/2021
8027395812		PALM SPRINGS	FL		07/14/2023	3.500	108,978		372				295,028	09/10/2019
6601719567		FT LAUDERDALE	FL		04/10/2023	3.500	1,393,045		4,789				2,200,000	02/20/2021
6601006155		SACRAMENTO	CA		04/10/2023	3.375	535,102		2,010				870,000	03/06/2020
8024132959		WEST PALM BEACH	FL		07/14/2023	4.625	128,032		342				176,000	04/10/2019
6601468736		ATLANTIC BEACH	FL		04/10/2023	0.000	33,687		810				120,000	06/21/2013

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6602681824		SAINT HELENA	CA		04/10/2023	3.125	367,007		1,417				1,850,000	05/26/2021
6601684993		WESTON	MA		04/10/2023	3.875	146,687		3,255				1,350,000	12/06/2010
6601699710		COLLEYVILLE	TX		07/14/2023	3.500	561,637		1,615				1,055,000	02/23/2020
6602699149		SAN DIEGO	CA		04/10/2023	2.875	1,803,056		7,908				4,200,000	09/01/2021
PEB1789004748		SARATOGA	CA		11/18/2016	3.500	1,270,356		79				2,700,000	11/18/2016
8198657851		GREEN ACRES	FL		07/14/2023	3.250	201,623		616				410,003	08/05/2021
6600299553		OKLAHOMA CITY	OK		04/10/2023	4.250	9,270		96				69,000	12/17/2014
6602682921		DANVILLE	CA		04/10/2023	3.250	675,437		2,493				1,325,000	05/24/2021
6601817809		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.500	660,292		3,257				1,390,000	12/18/2020
6601224121		JACKSONVILLE	FL		04/10/2023	0.000	9,554		423				80,000	06/21/2006
8204239937		MIAMI	FL		07/14/2023	6.625	507,727		532				620,000	01/18/2023
6601729061		PARK CITY	UT		07/14/2023	2.750	540,779		1,782				1,545,000	04/16/2021
6602695626		BURBANK	CA		04/10/2023	3.375	810,124		2,862				1,268,000	07/01/2021
6601680595		BURR RIDGE	IL		04/10/2023	3.375	130,203		3,540				1,450,000	03/31/2012
6601475152		POTOMAC	MD		07/14/2023	3.125	344,956		2,650				1,150,000	12/03/2015
8199639970		JACKSONVILLE	FL		07/14/2023	3.875	168,055		436				276,249	11/28/2023
6601686782		WASHINGTON	DC		04/10/2023	3.000	162,756		2,955				650,000	04/04/2003
6601709568		LAKE ARROWHEAD	CA		04/10/2023	3.375	1,124,652		4,040				2,030,000	12/19/2020
3377718414		Miami	FL		07/14/2023	3.875	62,751		359				98,258	05/22/2017
6601811455		GLENCOE	IL		04/10/2023	3.375	1,668,253		6,249				2,650,000	03/27/2020
3365067031		Cape Coral	FL		07/14/2023	3.990	91,504		271				209,730	12/12/2016
8202364576		FORT LAUDERDALE	FL		07/14/2023	4.250	415,372		954				538,091	06/24/2022
6600935065		SAN RAFAEL	CA		04/10/2023	3.500	943,457		3,322				1,595,000	08/13/2020
6600676495		JACKSONVILLE	FL		04/10/2023	0.000	30,659		662				119,000	04/29/2010
6600794983		PASCO	WA		07/14/2023	3.990	876,372		2,099				1,386,000	08/17/2020
6601713495		COTO DE CAZA	CA		04/10/2023	2.750	668,760		3,937				3,175,000	12/03/2020
EB1367010707		MANHATTAN BEACH	CA		10/09/2015	3.625	1,093,964		308				1,700,000	10/09/2015
6602677665		RAVENSDALE	WA		07/14/2023	2.625	709,343		2,403				1,340,000	03/19/2021
6601812149		TUSTIN	CA		04/10/2023	3.750	712,439		2,319				1,100,000	07/15/2020
6602700871		NEW BRAUNFELS	TX		07/14/2023	3.250	816,403		2,279				1,300,000	09/01/2021
6600935214		CORONA DEL MAR	CA		04/10/2023	3.250	1,169,297		6,481				2,900,000	08/06/2020
6601747667		SHELTER ISLAND HEIGHT	NY		04/10/2023	2.875	449,931		1,896				1,185,000	02/25/2021
6601483057		HOUSTON	TX		07/14/2023	3.625	119,653		1,724				825,000	09/21/2012
PEB1540094684		SAN FRANCISCO	CA		11/18/2016	3.875	709,967		(404)				1,375,000	11/18/2016
8195624957		OLDSMAR	FL		07/14/2023	2.250	214,632		1,445				499,998	03/10/2021
6602675222		CRESTED BUTTE	CO		07/14/2023	3.750	928,605		2,304				1,800,000	04/08/2021
6600990524		GLENDALE	CA		04/10/2023	3.625	522,922		1,809				1,185,000	02/10/2020
EB1144000074		NEW YORK	NY		10/09/2015	2.000	691,539		5,783				975,000	10/09/2015
6601680850		HINGHAM	MA		04/10/2023	3.000	370,865		3,591				1,300,000	10/30/2015
6601709766		SAN JOSE	CA		04/10/2023	2.875	762,175		3,231				1,450,000	12/22/2020
6602687003		SAMMAMISH	WA		07/14/2023	3.125	1,036,804		3,056				1,677,000	03/27/2021
6600676222		JACKSONVILLE	FL		04/10/2023	0.000	25,673		590				120,000	05/29/2009
6601711200		BAY HEAD	NJ		07/14/2023	3.125	427,032		1,268				4,000,000	02/26/2021
6602696822		SAN JUAN CAPISTRANO	CA		04/10/2023	3.000	1,084,091		4,294				1,700,000	07/01/2021
8022499206		PALM SPRINGS	FL		07/14/2023	2.875	157,308		452				206,751	01/22/2019
6601825182		TEANECK	NJ		07/14/2023	3.250	668,967		1,925				1,200,000	01/15/2021
8195406549		HOMESTEAD	FL		07/14/2023	2.625	112,156		691				319,998	02/24/2021
6601740027		BLACK DIAMOND	WA		07/14/2023	3.375	1,557,967		4,381				2,950,000	05/20/2021
6601821728		COLMA	CA		04/10/2023	2.990	435,759		1,869				870,000	10/20/2020
8195201255		RIVIERA BEACH	FL		07/14/2023	2.990	186,633		623				310,735	02/17/2021
6601481937		CHICAGO	IL		04/10/2023	3.250	203,209		3,121				2,650,000	10/12/2012
6601679753		NEW YORK	NY		04/10/2023	3.375	169,266		3,707				1,650,000	05/10/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1784005994		SCOTTSDALE	AZ		11/17/2017	3.990	1,430,892		(358)				2,200,000	11/17/2017
6602683648		RENTON	WA		07/14/2023	3.000	650,295		1,977				1,127,000	05/22/2021
6600679010		JACKSONVILLE	FL		04/10/2023	0.000	40,266		682				108,000	01/20/2015
6601809236		DRIPPING SPRINGS	TX		07/14/2023	3.375	539,830		1,596				895,000	11/04/2020
6602685478		CHANTILLY	VA		04/10/2023	3.000	506,413		2,179				835,000	02/01/2021
6600934449		SEAL BEACH	CA		04/10/2023	3.990	722,702		2,154				1,100,000	08/06/2020
6600152208		TEMECULA	CA		04/10/2023	3.990	86,577		340				442,000	07/01/2020
6602679885		BERLIN	MD		07/14/2023	3.375	617,193		1,692				1,055,000	05/14/2021
6600676925		JACKSONVILLE	FL		04/10/2023	0.000	22,402		654				81,000	05/12/2011
6602674993		SONOMA	CA		04/10/2023	4.500	615,110		1,566				926,000	02/26/2021
6601471722		CHICAGO	IL		04/10/2023	3.125	413,277		2,070				1,020,000	08/16/2021
6602685379		LONE TREE	CO		07/14/2023	3.375	687,158		1,898				1,125,000	03/01/2021
6600010463		JACKSONVILLE	FL		04/10/2023	0.000	2,918		360				49,185	07/19/2002
505426573		JUPITER	FL		07/14/2023	3.286	231,745		684				335,000	10/20/2020
6601203901		JACKSONVILLE	FL		04/10/2023	0.000	583		192				80,000	05/17/2004
EB1221064860		SAINT AUGUSTINE	FL		12/18/2015	3.990	633,795		(152)				950,000	12/18/2015
8201771098		CUTLER BAY	FL		07/14/2023	4.990	144,463		276				218,000	04/21/2022
300000024		NORTH FORT MYERS	FL		07/14/2023	0.000	11,220		525				56,000	08/16/2013
6601685834		SCITUATE	MA		04/10/2023	3.125	47,266		1,779				815,000	04/12/2013
6601743716		AUSTIN	TX		07/14/2023	3.250	524,490		1,481				900,000	06/04/2021
6602690809		WASHINGTON	DC		04/10/2023	3.250	927,573		3,649				1,500,000	06/01/2021
EB1259002337		PARK CITY	UT		08/19/2016	3.750	375,966		(51)				580,000	08/19/2016
6601202036		ATLANTIC BEACH	FL		04/10/2023	0.000	11,121		553				80,000	05/10/2006
6600026170		JACKSONVILLE	FL		04/10/2023	0.000	2,683		373				52,869	11/28/2000
6601039131		LOS GATOS	CA		04/10/2023	3.750	1,038,625		4,366				1,820,000	10/21/2015
6602704964		CAPE MAY	NJ		07/14/2023	3.500	631,061		1,657				1,100,000	10/25/2021
8008430157		SAINT PETERSBURG	FL		07/14/2023	4.000	96,550		313				136,000	08/20/2016
6601677898		JERICHO	NY		04/10/2023	2.875	293,465		2,595				870,000	09/30/2016
6602699487		BROOMFIELD	CO		07/14/2023	2.990	531,998		1,601				962,000	09/01/2021
8196941853		DELRAY BEACH	FL		07/14/2023	3.375	261,804		785				425,335	05/21/2021
6602676386		PROVINCETOWN	MA		04/10/2023	2.750	650,827		2,869				1,550,000	03/17/2021
3379071181		HOLLYWOOD	FL		07/14/2023	4.750	106,250		257				140,000	05/24/2017
6601821884		TELLURIDE	CO		07/14/2023	2.625	472,002		6,353				3,900,000	01/20/2021
6601678607		VIRGINIA BEACH	VA		04/10/2023	3.625	93,170		2,890				1,100,000	10/05/2011
6601725531		GLENVIEW	IL		04/10/2023	3.125	584,177		2,264				1,250,000	03/12/2021
8195839526		WEST PALM BEACH	FL		07/14/2023	3.375	310,800		956				455,000	03/19/2021
6600675091		JACKSONVILLE	FL		04/10/2023	0.000	23,129		597				120,000	07/02/2020
PEB1771002679		SAN JUAN CAPISTRANO	CA		01/11/2018	3.625	916,138		563				1,900,000	01/11/2018
6601753871		HOUSTON	TX		07/14/2023	3.250	807,147		2,520				2,800,000	08/03/2021
6601819078		SAN CARLOS	CA		04/10/2023	3.375	793,062		2,880				1,591,000	09/21/2020
6601678714		CEDAR BROOK	NJ		07/14/2023	2.875	48,902		576				226,000	12/19/2002
6602684596		BROOKLYN	NY		04/10/2023	3.000	1,026,300		4,141				1,650,000	03/23/2021
8198740944		SUNRISE	FL		07/14/2023	3.490	301,901		867				400,000	08/31/2021
6602700590		SANTA MONICA	CA		04/10/2023	3.375	903,378		3,159				1,480,000	09/01/2021
6600678913		JACKSONVILLE	FL		04/10/2023	0.000	35,416		788				104,200	09/19/2014
6602672831		FALL CITY	WA		07/14/2023	4.750	722,818		2,453				1,495,000	05/23/2012
6602684273		HOLLYWOOD	FL		04/10/2023	3.250	590,848		2,183				920,000	05/28/2021
PEB1540094659		ALLENTOWN	PA		11/18/2016	3.990	437,192		(373)				801,000	11/18/2016
6601726885		LAS VEGAS	NV		04/10/2023	3.750	548,064		1,733				836,000	03/23/2021
8191747727		BOYNTON BEACH	FL		07/14/2023	3.250	192,757		570				263,500	09/29/2020
8191897129		DANIA BEACH	FL		07/14/2023	3.000	158,939		613				479,997	09/18/2020
6601726844		CABIN JOHN	MD		07/14/2023	2.990	679,186		2,079				1,175,000	04/08/2021

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602690569		PHOENIX	AZ		04/10/2023	3.500	542,279		1,830				1,120,000	06/21/2021
6601680355		WHITESTONE	NY		04/10/2023	3.000	113,302		1,049				900,000	02/03/2016
6602675131		DALLAS	TX		07/14/2023	3.000	547,941		1,672				1,215,000	03/30/2021
6601483594		MENLO PARK	CA		04/10/2023	3.250	436,283		6,454				3,200,000	12/21/2012
6601482570		STONEHAM	MA		04/10/2023	3.125	152,742		2,184				670,000	06/07/2013
8196769184		MIAMI	FL		07/14/2023	3.500	115,997		343				189,000	04/02/2021
6600676164		JACKSONVILLE	FL		04/10/2023	0.000	26,750		608				100,000	08/28/2020
6600681024		JACKSONVILLE	FL		04/10/2023	0.000	41,225		808				105,000	12/08/2016
6602695980		LIVERMORE	CA		04/10/2023	3.250	1,020,545		3,739				2,700,000	06/01/2021
6601819227		WALNUT CREEK	CA		04/10/2023	3.500	900,735		3,379				1,785,000	10/30/2020
6602686336		ELMHURST	IL		04/10/2023	2.750	658,461		3,878				1,335,000	04/15/2021
6601682567		CHICAGO	IL		04/10/2023	4.875	13,855		815				2,825,000	09/21/2009
6600917659		CALABASAS	CA		04/10/2023	3.750	906,284		3,365				1,500,000	11/11/2021
6601681916		WHITESTONE	NY		04/10/2023	3.125	217,931		4,230				1,800,000	12/20/2011
6602704766		LANTANA	TX		07/14/2023	3.125	508,038		1,475				735,000	08/30/2021
6600011289		JACKSONVILLE	FL		04/10/2023	0.000	6,152		508				63,300	09/23/2002
6602688399		BAINBRIDGE ISLAND	WA		07/14/2023	3.250	489,727		1,372				2,868,000	08/09/2021
505326397		BOCA RATON	FL		07/14/2023	3.000	260,229		821				385,002	07/01/2020
6600795568		SURFSIDE	FL		04/10/2023	3.625	502,974		1,699				780,000	08/17/2020
6601736397		RENO	NV		04/10/2023	2.875	719,138		2,996				2,160,000	03/11/2021
6600849571		DALLAS	TX		07/14/2023	3.500	455,388		1,327				1,994,000	04/27/2020
6601737999		GLENCOE	IL		04/10/2023	2.625	631,333		6,152				2,000,000	03/15/2021
6601699561		SHORELINE	WA		07/14/2023	3.250	653,147		1,949				3,125,000	04/30/2020
6600852393		BETHANY BEACH	DE		04/10/2023	3.625	1,032,350		3,483				1,700,000	07/17/2020
6601686907		NEW YORK	NY		04/10/2023	3.000	619,942		5,325				5,900,000	09/28/2016
6601383141		ATLANTIC BEACH	FL		04/10/2023	0.000	23,885		674				115,070	06/28/2011
6601740753		NEW YORK	NY		04/10/2023	2.875	627,267		2,613				2,800,000	01/04/2021
6601471995		CHICAGO	IL		04/10/2023	3.875	336,316		3,181				2,200,000	07/25/2014
6602679430		AUSTIN	TX		07/14/2023	3.375	571,863		1,574				1,125,000	04/19/2021
8201805059		DANIA BEACH	FL		07/14/2023	5.750	91,264		136				142,000	04/22/2022
6602689918		MESA	AZ		04/10/2023	3.500	611,732		2,071				940,000	06/14/2021
PH7118865950		SAN MATEO	CA		08/21/2015	4.375	847,030		(354)				1,335,000	08/21/2015
6600838608		BROOKLINE	MA		04/10/2023	3.625	312,023		1,825				770,000	09/18/2018
6600852690		HOUSTON	TX		07/14/2023	3.375	639,426		1,794				1,075,000	11/04/2020
6602676188		SAN JOSE	CA		04/10/2023	2.750	776,185		3,398				1,950,000	02/19/2021
6602705409		BROOKLYN	NY		04/10/2023	3.500	656,044		2,196				1,600,000	10/28/2021
6600577800		WOODBRIDGE	NJ		07/14/2023	3.750	128,830		524				370,000	02/29/2020
6602680164		CYPRESS	TX		07/14/2023	3.125	537,474		1,601				900,000	05/19/2021
8201716602		GREENACRES	FL		07/14/2023	3.500	43,427		205				170,000	04/14/2022
PEB1259002479		MOUNTAIN VILLAGE	CO		11/18/2016	3.625	846,963		61				1,550,000	11/18/2016
6601680421		WHITESTONE	NY		04/10/2023	2.500	23,009		668				500,000	10/22/2002
6600122961		KIRKLAND	WA		07/14/2023	3.875	551,535		1,773				989,000	08/07/2015
EB1596053821		ERIE	CO		12/16/2016	3.625	477,963		(41)				745,000	12/16/2016
6601479907		PHOENIX	AZ		04/10/2023	3.250	301,963		2,283				680,000	04/25/2017
6601281162		LAS VEGAS	NV		04/10/2023	4.500	89,465		408				215,000	09/17/2015
6601804435		BELLE MEAD	NJ		07/14/2023	2.875	569,310		1,859				950,000	12/01/2020
6602671635		LOS ANGELES	CA		04/10/2023	3.375	171,962		2,852				1,700,000	09/15/2016
6600484650		NASHVILLE	TN		04/10/2023	3.125	634,323		3,610				1,250,000	04/03/2020
6602692227		LONG BEACH TOWNSHIP	NJ		07/14/2023	3.500	1,409,221		3,773				2,400,000	04/26/2021
8204209571		DEERFIELD BEACH	FL		07/14/2023	6.625	338,541		355				400,000	01/12/2023
6602680644		GOLETA	CA		04/10/2023	3.250	819,198		3,024				1,275,000	05/11/2021
EB1784002268		SAN FRANCISCO	CA		09/25/2015	3.625	812,252		205				1,425,000	09/25/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1222600811		RIPON	CA		11/18/2016	4.125	477,559		(284)				730,000	11/18/2016
6601809681		GOLDEN	CO		07/14/2023	3.250	738,188		2,149				1,200,000	10/30/2020
8028263410		HOLLYWOOD	FL		07/14/2023	3.499	216,342		676				304,994	10/10/2019
6602676113		LOS ANGELES	CA		04/10/2023	2.750	973,473		4,246				1,850,000	03/05/2021
8195113989		MIAMI	FL		07/14/2023	3.875	223,294		593				366,998	03/23/2021
6601715326		SAN DIEGO	CA		04/10/2023	2.875	878,078		3,686				1,400,000	02/22/2021
6601697268		ANNAPOLIS	MD		07/14/2023	3.375	615,484		1,776				1,410,000	03/05/2020
6602700921		ROSEVILLE	CA		04/10/2023	2.990	536,410		2,124				840,000	09/01/2021
6601732230		CORONA	CA		04/10/2023	3.250	513,048		1,901				875,000	04/05/2021
6602705888		HIGHLANDS RANCH	CO		07/14/2023	3.250	676,387		1,874				1,020,000	11/30/2021
3363653329		Saint Petersburg	FL		07/14/2023	3.750	51,358		164				89,864	10/21/2016
8196685190		BOCA RATON	FL		07/14/2023	3.375	331,880		994				458,998	05/06/2021
6600923020		LOOMIS	CA		04/10/2023	3.875	780,734		4,575				1,690,000	02/20/2019
8190132669		MIAMI	FL		07/14/2023	2.750	215,938		1,356				530,003	09/12/2020
6602689421		WESTFIELD	NJ		07/14/2023	3.125	973,362		2,826				1,900,000	07/30/2021
6602704972		SAN DIEGO	CA		04/10/2023	3.250	692,669		2,500				1,185,000	11/10/2021
6601753111		LA CANADA FLINTRIDGE	CA		04/10/2023	2.875	710,700		3,006				2,050,000	03/08/2021
6602683291		HENDERSON	NV		04/10/2023	3.375	529,030		1,871				816,952	06/01/2021
PH7134522817		ANDOVER	MA		02/12/2016	3.958	227,679		53				725,000	02/12/2016
6601726190		DENVER	CO		07/14/2023	3.375	513,190		1,412				820,000	04/06/2021
8200890955		NORTH LAUDERDALE	FL		07/14/2023	4.125	198,533		472				254,641	01/31/2022
6602702356		SCOTTSDALE	AZ		04/10/2023	3.375	721,111		2,545				1,200,000	07/01/2021
6602700772		SAN MATEO	CA		04/10/2023	3.250	809,080		2,942				2,300,000	09/01/2021
6601490219		BROOKLYN	NY		04/10/2023	3.340	66,906		553				925,000	05/10/2016
6602702448		DENVER	CO		07/14/2023	3.125	787,800		2,274				1,265,000	09/01/2021
6601484063		SAN MARINO	CA		04/10/2023	3.000	314,427		4,597				3,300,000	04/12/2013
6602696046		AUSTIN	TX		07/14/2023	3.375	1,098,147		2,987				1,750,000	07/01/2021
6600520958		ORLANDO	FL		04/10/2023	2.250	141,242		808				225,000	10/26/2020
6602679620		PORTLAND	OR		07/14/2023	3.500	470,020		1,266				752,000	04/29/2021
6602678267		WOODLAND HILLS	CA		04/10/2023	2.625	685,697		3,124				1,570,000	03/26/2021
6602687193		REDMOND	WA		07/14/2023	3.000	890,087		2,720				1,560,000	04/30/2021
6601749713		CARMEL	CA		04/10/2023	2.990	583,851		2,356				2,300,000	04/19/2021
6601724567		CHEYENNE	WY		04/10/2023	2.625	471,024		2,140				775,000	02/01/2021
6602710672		OAK PARK	IL		04/10/2023	3.250	562,495		2,015				870,000	01/21/2022
6602679281		LIVERMORE	CA		04/10/2023	3.375	707,306		2,520				1,240,000	04/29/2021
6602701598		KEW GARDENS HILLS	NY		04/10/2023	3.375	1,005,336		3,529				1,650,000	07/01/2021
6601698951		ARLINGTON	VA		04/10/2023	3.500	744,303		2,682				1,700,000	03/26/2020
8201431326		FORT MYERS	FL		07/14/2023	4.750	266,633		539				380,000	03/15/2022
6600852013		LAKE TAPPS	WA		07/14/2023	3.500	431,431		4,051				1,550,000	09/25/2020
6601810127		SAN JOSE	CA		04/10/2023	3.125	709,807		2,792				1,750,000	10/15/2020
6600605239		LAGUNA BEACH	CA		04/10/2023	3.500	961,986		4,196				1,850,000	08/11/2016
6601478982		PARADISE VALLEY	AZ		04/10/2023	3.375	572,225		4,408				1,742,000	10/17/2016
6601808832		FRANKLIN	TN		04/10/2023	3.625	837,771		2,832				1,400,000	09/14/2020
6601732776		KINGWOOD	TX		07/14/2023	3.625	539,961		1,410				898,500	04/29/2021
6602696301		ROCKLIN	CA		04/10/2023	3.250	652,636		2,393				1,190,000	06/01/2021
6602696780		BROOKLYN	NY		04/10/2023	3.375	944,212		3,324				1,735,000	06/01/2021
8195728492		ATLANTIC BEACH	FL		07/14/2023	3.125	178,431		582				260,000	03/19/2021
6601823443		PHOENIX	AZ		04/10/2023	3.125	482,029		1,889				822,000	10/09/2020
6602698133		MESA	AZ		04/10/2023	3.000	554,730		2,204				875,000	08/01/2021
6602694900		ATLANTIC BEACH	FL		04/10/2023	3.500	548,156		1,870				2,550,000	05/01/2021
6601203190		JACKSONVILLE	FL		04/10/2023	0.000	6,783		481				80,000	06/26/2003
6602681428		SEATTLE	WA		07/14/2023	3.125	861,781		2,531				1,610,000	05/24/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602684471		KIRKLAND	WA		07/14/2023	2.625	728,507		2,459				2,275,000	04/21/2021
6602683374		HIGHLANDS RANCH	CO		07/14/2023	3.000	1,071,459		3,233				2,350,000	06/07/2021
6601719310		SEATTLE	WA		07/14/2023	3.375	741,811		2,041				1,810,000	03/22/2021
6602691880		WOODLAND	CA		04/10/2023	2.875	139,207		784				340,000	03/29/2021
3391940169		Lake Worth	FL		07/14/2023	3.750	76,292		465				210,023	12/26/2017
6600024241		JACKSONVILLE	FL		04/10/2023	0.000	1,850		327				50,915	03/29/2000
6602689280		EL DORADO HILLS	CA		04/10/2023	3.250	793,879		2,936				1,455,000	05/03/2021
8202784111		HOMESTEAD	FL		07/14/2023	5.000	334,222		613				419,000	09/02/2022
6600795683		PALM HARBOR	FL		04/10/2023	3.625	641,871		2,187				1,100,000	09/23/2020
8200854922		NORTH MIAMI	FL		07/14/2023	3.375	185,745		540				339,453	01/25/2022
6601224014		JACKSONVILLE	FL		04/10/2023	0.000	9,626		440				80,000	03/17/2006
6601682724		FREMONT	CA		04/10/2023	3.000	340,073		5,513				1,320,000	07/12/2007
6600852419		FRIENDSWOOD	TX		07/14/2023	3.500	535,520		1,476				865,000	09/30/2020
6602699297		SANTA CRUZ	CA		04/10/2023	3.000	957,580		3,785				1,519,000	09/01/2021
6602691757		ZEPHYRHILLS	FL		04/10/2023	2.750	121,626		715				330,000	04/16/2021
6602695162		MONROVIA	CA		04/10/2023	3.125	748,934		2,893				1,175,000	06/01/2021
6602693506		SUGAR LAND	TX		07/14/2023	3.125	148,408		620				256,000	05/22/2021
6600676388		JACKSONVILLE	FL		04/10/2023	0.000	33,738		831				127,000	05/14/2010
6601483206		CAPITOLA	CA		04/10/2023	3.375	237,542		3,356				972,000	01/07/2013
6602690148		SAINT HELENA	CA		04/10/2023	3.500	817,177		2,756				1,340,000	08/26/2021
6602705334		FULLERTON	CA		04/10/2023	3.125	804,952		3,041				1,180,000	10/29/2021
6601696476		EVERGREEN	CO		07/14/2023	3.750	513,310		1,512				1,800,000	03/25/2020
6600940107		EAST ELMHURST	NY		04/10/2023	3.000	194,626		2,296				1,074,745	11/28/2023
6600039991		FRISCO	TX		07/14/2023	3.250	386,778		1,131				926,000	09/10/2020
6601471409		TUCSON	AZ		04/10/2023	3.375	273,748		2,721				1,309,000	04/24/2015
6602682764		CYPRESS	CA		04/10/2023	3.000	729,046		2,920				1,150,000	05/25/2021
6601679969		FT LAUDERDALE	FL		04/10/2023	2.875	38,863		802				210,000	07/30/2003
8202134316		DELRAY BEACH	FL		07/14/2023	5.250	182,059		316				270,000	05/26/2022
6601725077		WINDERMERE	FL		04/10/2023	3.375	619,985		2,209				1,039,000	03/12/2021
6600676396		JACKSONVILLE	FL		04/10/2023	0.000	19,436		509				69,000	06/18/2009
6602676907		UNION PIER	MI		04/10/2023	2.750	531,062		3,899				1,415,000	04/01/2021
6602695618		SCOTTSDALE	AZ		04/10/2023	3.250	1,002,409		3,672				1,970,000	07/01/2021
8200480768		NORTH FORT MYERS	FL		07/14/2023	3.500	190,096		536				309,511	01/28/2022
6601741322		LOUISVILLE	KY		04/10/2023	2.990	443,580		1,782				700,000	03/23/2021
6602686815		OAKTON	VA		04/10/2023	2.875	685,900		2,868				1,445,000	03/05/2021
6601673434		LONG BEACH	CA		04/10/2023	3.750	431,047		2,693				1,080,000	10/15/2017
6600026865		JACKSONVILLE	FL		04/10/2023	0.000	4,393		486				64,829	06/07/2001
6600026204		JACKSONVILLE	FL		04/10/2023	0.000	3,335		391				51,800	11/08/2000
6600676644		JACKSONVILLE	FL		04/10/2023	0.000	30,649		662				118,000	04/15/2010
125062210		NAPLES	FL		07/14/2023	0.000	13,587		509				79,787	06/01/2007
6600847229		BOERNE	TX		07/14/2023	4.000	519,395		1,279				1,080,000	01/15/2020
6601710830		BRENTWOOD	TN		04/10/2023	2.750	489,091		3,145				1,200,000	02/09/2021
3392996111		Palm Springs	FL		07/14/2023	3.375	124,270		740				298,034	01/03/2018
6602696491		NAPERVILLE	IL		04/10/2023	3.000	556,920		2,214				875,000	06/01/2021
6602698240		RANCHO PALOS VERDES	CA		04/10/2023	3.375	1,032,865		3,677				1,650,000	08/01/2021
EB1564001065		DENVER	CO		12/16/2016	3.375	559,159		201				840,000	12/16/2016
6600930850		LOS ALTOS HILLS	CA		04/10/2023	3.875	604,420		1,932				6,000,000	02/01/2020
8202177790		ALVA	FL		07/14/2023	4.750	225,543		458				342,259	05/27/2022
PH7134953244		MALVERN	PA		12/11/2015	3.893	451,114		(25)				675,000	12/11/2015
6601286096		SOUTH BEND	IN		04/10/2023	4.000	69,785		22				84,000	03/03/2020
6602678333		GILBERT	AZ		04/10/2023	3.375	520,548		1,856				835,000	04/01/2021
6601738591		ORLANDO	FL		04/10/2023	3.250	593,995		2,193				1,010,000	04/18/2021

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601823195		DALLAS	TX		07/14/2023	2.875	409,761		1,884				850,000	12/09/2020
6602686658		APTOS	CA		04/10/2023	2.500	280,989		4,474				1,350,000	04/06/2021
8024940654		TAMARAC	FL		07/14/2023	4.375	212,976		380				240,000	06/07/2019
6602681246		NEW BRAUNFELS	TX		07/14/2023	3.250	608,596		1,728				985,000	05/28/2021
6602681121		SAN RAFAEL	CA		04/10/2023	2.750	936,563		4,130				1,910,000	12/22/2020
6602695543		PHOENIX	AZ		04/10/2023	3.250	681,816		2,498				2,025,000	07/01/2021
6602675859		RENO	NV		04/10/2023	2.875	528,304		2,974				868,000	03/17/2021
6601685156		CHICAGO	IL		04/10/2023	3.000	319,317		5,067				1,040,000	10/30/2009
6602701424		BROOKLYN	NY		04/10/2023	2.875	1,586,868		6,534				2,500,000	07/01/2021
EB1351004353		NEW YORK	NY		12/18/2015	3.990	1,057,464		(274)				2,700,000	12/18/2015
6601686162		GREAT FALLS	VA		04/10/2023	3.375	50,019		2,402				1,450,000	08/05/2020
6601750596		SAN PEDRO	CA		04/10/2023	2.875	505,653		2,134				1,447,000	03/13/2021
PH7133739461		MILLBRAE	CA		07/10/2015	3.750	617,345		(68)				2,100,000	07/10/2015
6602681147		BIG SKY	MT		04/10/2023	3.500	1,183,791		5,446				2,800,000	05/04/2021
EB1259002374		WASHINGTON	DC		08/19/2016	3.750	422,378		(57)				945,000	08/19/2016
6602698521		MISSOULA	MT		04/10/2023	3.375	716,191		2,504				1,100,000	09/01/2021
6602674639		SAN FRANCISCO	CA		04/10/2023	2.750	913,935		4,020				1,965,000	02/02/2021
6601692590		LAKE OSWEGO	OR		07/14/2023	3.500	843,224		2,371				1,400,000	01/31/2020
6600936352		VALLEY STREAM	NY		04/10/2023	7.375	68,098		103				150,000	04/04/2006
6601383091		ATLANTIC BEACH	FL		04/10/2023	0.000	27,950		780				115,070	04/08/2011
6602688225		SAN MATEO	CA		04/10/2023	3.500	707,966		2,408				1,625,000	07/26/2021
6601827550		GILBERT	AZ		04/10/2023	3.000	485,140		2,733				915,000	11/03/2020
6602702281		ROANOKE	TX		07/14/2023	3.000	506,518		1,514				826,000	09/01/2021
6601808410		CAREFREE	AZ		04/10/2023	3.375	704,207		2,558				1,740,000	10/06/2020
6601486688		CARMEL	CA		04/10/2023	3.125	208,495		2,657				1,300,000	02/27/2015
PEB1541043036		NASHVILLE	TN		03/21/2018	3.990	483,600		308				695,000	03/21/2018
6601383695		CAROLINA	PR		04/10/2023	7.000	54,172		175				140,000	09/08/2011
6602702703		CYPRESS	TX		07/14/2023	3.250	542,613		1,583				1,317,000	06/01/2021
8201247596		HIALEAH	FL		07/14/2023	4.375	189,170		426				245,000	03/04/2022
6602702646		SCOTTSDALE	AZ		04/10/2023	3.000	784,162		3,084				1,400,000	09/01/2021
3397273192		Lake Worth	FL		07/14/2023	4.500	69,062		170				150,000	03/08/2018
6601692467		LAS VEGAS	NV		04/10/2023	4.625	524,931		2,139				945,000	10/11/2019
6601678342		YONKERS	NY		04/10/2023	2.875	172,527		3,070				830,000	07/13/2012
8195429164		WELLINGTON	FL		07/14/2023	2.999	160,628		542				319,998	03/02/2021
6602695527		SAN DIEGO	CA		04/10/2023	3.125	788,047		3,009				1,230,000	07/01/2021
6601686519		NASHVILLE	TN		04/10/2023	3.500	186,971		3,497				1,200,000	11/30/2011
EB1540093300		CANONSBURG	PA		08/07/2015	3.875	434,364		41				690,000	08/07/2015
6600676404		JACKSONVILLE	FL		04/10/2023	0.000	25,874		586				117,000	08/26/2009
6601383513		NAPLES	FL		04/10/2023	5.250	46,918		182				160,000	12/31/2014
6600011305		JACKSONVILLE	FL		04/10/2023	0.000	5,643		467				58,200	09/05/2002
6601808378		FOUNTAIN HILLS	AZ		04/10/2023	3.990	762,008		2,291				1,175,000	08/17/2020
8195868084		LEHIGH ACRES	FL		07/14/2023	3.250	145,602		453				201,000	03/26/2021
6601707349		MARTINEZ	CA		04/10/2023	3.250	882,156		3,293				1,830,000	11/18/2020
6602699156		JACKSONVILLE BEACH	FL		04/10/2023	3.375	497,834		1,741				985,000	07/01/2021
EB1540093798		GLEN ALLEN	VA		08/19/2016	4.250	418,272		(292)				670,000	08/19/2016
6600455569		LAKE MARY	FL		04/10/2023	3.750	407,563		1,564				715,000	10/02/2021
6602700095		RUIDOSO	NM		04/10/2023	2.990	459,044		1,888				740,000	10/01/2021
6601483719		WASHINGTON	DC		04/10/2023	3.000	273,669		4,212				3,775,000	01/15/2013
6602705078		NEWPORT BEACH	CA		04/10/2023	3.500	923,587		3,091				1,325,000	10/18/2021
6602711076		AVON	CO		07/14/2023	3.375	792,501		2,117				3,685,000	01/28/2022
6600922956		SANTA ROSA VALLEY	CA		04/10/2023	4.375	804,198		2,325				1,650,000	12/11/2020
PEB1790003029		OAK HILL	VA		11/18/2016	3.750	840,434		(179)				1,335,000	11/18/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601682443		PLAINVIEW	NY		04/10/2023	3.125	26,825		753				430,000	10/20/2010
6601823104		NEEDHAM	MA		04/10/2023	3.375	1,097,624		3,972				1,820,000	10/14/2020
6602675156		MIRAMAR BEACH	FL		04/10/2023	3.375	780,698		2,782				1,225,000	04/05/2021
6602697739		BELLEVUE	WA		07/14/2023	2.500	1,340,911		6,159				2,775,000	11/17/2021
6601700229		SAINT JOHNS	FL		04/10/2023	3.625	930,557		3,209				1,500,000	02/26/2020
8031148591		HOMESTEAD	FL		07/14/2023	3.875	203,756		571				285,000	01/31/2020
6602681287		AUSTIN	TX		07/14/2023	3.250	1,073,422		3,031				1,725,000	06/03/2021
8200328149		HIALEAH	FL		07/14/2023	3.875	216,990		567				404,002	12/16/2021
6600844085		CAPE CORAL	FL		04/10/2023	3.875	220,979		2,023				820,000	05/30/2019
6602677624		KIRKLAND	WA		07/14/2023	2.625	616,167		2,088				1,025,000	03/26/2021
6602704881		PHOENIX	AZ		04/10/2023	3.750	789,882		2,434				1,100,000	10/08/2021
6600912742		OAKLAND	CA		04/10/2023	3.625	610,767		2,637				1,800,000	11/09/2021
6602248657		NEW BRAUNFELS	TX		07/14/2023	4.125	889,823		2,767				1,500,000	06/03/2022
6601680934		MIDDLE VILLAGE	NY		04/10/2023	3.125	21,737		437				875,000	04/21/2015
10801905		Fort Myers	FL		07/14/2023	0.000	40,054		965				130,000	08/24/2018
6601718254		JACKSONVILLE	FL		04/10/2023	3.000	667,052		2,710				1,125,000	01/14/2021
6601203760		JACKSONVILLE	FL		04/10/2023	0.000	942		285				80,000	05/06/2004
6602247311		BALTIMORE	MD		07/14/2023	2.750	698,033		3,007				1,100,000	01/15/2022
6601687392		COHASSET	MA		04/10/2023	3.375	64,261		2,602				1,375,000	05/04/2012
PH7134254395		WESTMINSTER	CO		12/11/2015	4.229	420,391		(41)				678,000	12/11/2015
6602685395		HIGHLAND PARK	IL		04/10/2023	2.875	563,441		2,373				1,175,000	02/01/2021
6602674647		HIGHLANDS RANCH	CO		07/14/2023	2.750	484,687		2,221				1,370,000	01/26/2021
6602681303		SAN JOSE	CA		04/10/2023	3.000	1,131,561		4,964				1,925,000	05/21/2021
8197613976		LEHIGH ACRES	FL		07/14/2023	3.125	173,677		553				235,000	06/28/2021
6602677582		SEATTLE	WA		07/14/2023	2.750	670,777		2,191				1,150,000	04/05/2021
6602694934		HOUSTON	TX		07/14/2023	3.250	648,901		1,839				1,065,000	06/01/2021
6602676493		COCKEYSVILLE	MD		07/14/2023	2.875	647,015		2,132				1,285,000	03/19/2021
6602706597		CASTLE PINES	CO		07/14/2023	3.125	605,601		2,443				1,010,000	10/29/2021
6601708818		AUSTIN	TX		07/14/2023	3.000	718,823		1,026				2,438,000	02/08/2021
6601204222		JACKSONVILLE	FL		04/10/2023	0.000	9,698		574				80,000	10/08/2004
6602699842		MILL CREEK	WA		07/14/2023	2.990	602,100		1,809				1,385,000	09/01/2021
6601676619		TARZANA	CA		04/10/2023	3.750	1,419,460		5,208				2,881,000	11/18/2021
6601674028		WILDWOOD	MO		04/10/2023	3.625	310,936		1,969				1,112,000	12/30/2017
6601708347		DALLAS	TX		07/14/2023	2.990	1,236,480		3,812				3,250,000	02/12/2021
6601727099		AUSTIN	TX		07/14/2023	3.250	529,533		2,199				1,000,000	03/26/2021
6600838269		RANCHO CUCAMONGA	CA		04/10/2023	3.875	559,952		3,069				1,150,000	08/31/2018
8200556717		CLEARWATER	FL		07/14/2023	2.875	170,180		562				287,496	02/22/2022
6602674456		SCOTTSDALE	AZ		04/10/2023	2.750	484,290		2,128				991,000	08/27/2020
6601708446		NEW YORK	NY		04/10/2023	3.250	1,099,375		4,124				1,725,000	12/07/2020
6601724138		CHICAGO	IL		04/10/2023	2.625	1,457,587		8,697				4,050,000	12/14/2020
6601698563		YORKTOWN	VA		04/10/2023	3.875	245,696		2,219				815,000	09/23/2015
6601481515		GLENDALE	CA		04/10/2023	2.500	485,787		3,384				2,200,000	11/04/2021
6600567694		GHENT	NY		04/10/2023	3.875	447,538		1,572				550,000	11/11/2021
PEB1221067823		FERNANDINA BEACH	FL		11/18/2016	3.500	415,411		146				725,000	11/18/2016
8204181717		WESTLAKE	FL		07/14/2023	6.125	244,675		401				648,000	12/29/2022
6602700251		COLLIERVILLE	TN		04/10/2023	2.990	509,120		2,009				850,000	10/01/2021
6600841214		SCOTTSDALE	AZ		04/10/2023	4.000	861,078		4,336				1,550,000	04/15/2019
6600934191		PACIFIC GROVE	CA		04/10/2023	4.000	942,548		2,827				1,440,000	07/02/2020
6600922071		AUSTIN	TX		07/14/2023	4.875	206,438		425				845,000	02/26/2019
6602698034		NAPLES	FL		04/10/2023	3.375	570,305		2,026				940,000	06/01/2021
6600492117		HOLLISTER	CA		04/10/2023	3.375	719,620		2,634				1,130,000	09/03/2020
6600679267		JACKSONVILLE	FL		04/10/2023	0.000	37,065		613				101,000	06/23/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601688713		NORTH HOLLYWOOD	CA		04/10/2023	4.250	558,128		1,736				1,190,000	04/14/2022
6602701481		SUNRIVER	OR		07/14/2023	2.875	500,782		1,553				989,000	08/01/2021
6601204073		JACKSONVILLE	FL		04/10/2023	0.000	10,033		579				80,000	07/29/2004
6600059387		SHOREVIEW	MN		04/10/2023	2.990	424,685		1,763				690,000	09/15/2020
6601204784		JACKSONVILLE	FL		04/10/2023	0.000	9,298		447				80,000	11/21/2005
6602686666		THE SEA RANCH	CA		04/10/2023	3.625	693,189		2,283				1,150,000	03/21/2021
6601679936		MIDDLE VILLAGE	NY		04/10/2023	2.875	95,322		1,007				710,000	05/26/2015
6600560491		STATEN ISLAND	NY		04/10/2023	3.875	158,584		1,719				580,000	07/11/2015
6600934217		NAPLES	FL		04/10/2023	3.500	455,485		1,645				730,000	07/09/2020
8199505824		JACKSONVILLE	FL		07/14/2023	3.375	161,150		476				260,000	10/04/2021
6601751859		NEW SMYRNA BEACH	FL		04/10/2023	3.625	746,686		2,427				1,150,000	06/29/2021
6601686105		HINGHAM	MA		04/10/2023	3.250	141,991		2,357				1,035,000	06/01/2012
6602701861		TENAFLY	NJ		07/14/2023	3.500	686,689		1,805				1,085,000	05/01/2021
6602690874		PORTLAND	OR		07/14/2023	2.625	545,115		1,856				910,000	02/26/2021
8022280192		OAKLAND PARK	FL		07/14/2023	5.875	175,079		302				225,000	01/03/2019
PEB1596054811		BURBANK	CA		08/14/2017	4.375	586,558		(517)				870,000	08/14/2017
6600922162		DENVER	CO		07/14/2023	4.250	329,852		1,343				690,000	02/11/2019
6600676008		JACKSONVILLE	FL		04/10/2023	0.000	25,412		577				126,000	06/30/2009
6601695742		PARKLAND	FL		04/10/2023	3.500	122,391		2,916				1,495,000	08/28/2019
6602691534		CLARENDON HILLS	IL		04/10/2023	2.875	317,736		3,798				1,215,000	02/26/2021
6602686054		SAMMAMISH	WA		07/14/2023	3.000	544,480		2,226				1,475,000	02/26/2021
6601827717		NEWPORT BEACH	CA		04/10/2023	3.500	1,295,345		4,974				2,150,000	12/09/2020
6602691633		BROOKLYN	NY		04/10/2023	2.625	1,561,174		9,065				2,750,000	07/02/2021
8197528049		MARGATE	FL		07/14/2023	2.990	271,708		897				378,000	06/23/2021
6600243759		MISHAWAKA	IN		04/10/2023	3.750	2,376		92				40,000	12/18/2012
505398973		LANTANA	FL		07/14/2023	3.375	173,530		488				230,000	09/10/2020
6602686799		LAS VEGAS	NV		04/10/2023	2.750	776,679		3,400				1,250,000	02/20/2021
PEB1357001962		MARSHFIELD	MA		03/21/2018	3.875	413,432		371				660,000	03/21/2018
8204272682		NORTH FORT MYERS	FL		07/14/2023	4.990	255,953		463				669,000	01/13/2023
8029941884		JACKSONVILLE	FL		07/14/2023	3.625	166,855		500				276,000	01/10/2020
6602673532		EL DORADO HILLS	CA		04/10/2023	2.750	728,178		3,200				1,235,000	01/29/2021
6601693218		LA JOLLA	CA		04/10/2023	3.250	408,317		1,583				1,046,000	04/05/2020
6602696665		ROSSMOOR	CA		04/10/2023	3.125	831,902		3,174				1,296,000	07/01/2021
6602704667		MURFREESBORO	TN		04/10/2023	3.000	738,001		2,916				1,500,000	10/06/2021
6601818765		LONGBOAT KEY	FL		04/10/2023	3.750	537,698		1,795				850,000	10/28/2020
6600851338		PINECREST	FL		04/10/2023	3.000	630,640		2,612				1,400,000	07/24/2020
6601699025		BROOKLYN	NY		04/10/2023	4.125	1,075,395		3,162				1,800,000	01/22/2020
6601006726		OAKLAND	CA		04/10/2023	3.125	390,997		2,209				3,030,000	04/15/2020
6601727479		DURANGO	CO		07/14/2023	2.750	660,546		2,157				1,300,000	04/14/2021
505250223		DANIA	FL		07/14/2023	5.250	142,989		244				215,000	04/01/2020
6602690031		FRESNO	CA		04/10/2023	3.125	524,881		2,031				1,200,000	07/09/2021
6601683060		SCARSDALE	NY		04/10/2023	3.625	89,752		3,363				1,500,000	08/11/2010
6601678698		LYNNFIELD	MA		04/10/2023	3.250	153,390		2,353				670,000	10/10/2012
EB1249003492		SHELTER ISLAND	NY		12/16/2016	3.750	699,284		(58)				1,550,000	12/16/2016
6602681196		SAN FRANCISCO	CA		04/10/2023	2.625	730,031		3,284				1,175,000	05/17/2021
PEB1221068090		FERNANDINA BEACH	FL		11/18/2016	3.750	950,833		(135)				1,572,000	11/18/2016
6601820605		MEDFIELD	MA		04/10/2023	3.125	601,370		2,598				1,200,000	10/26/2020
6601818773		WASHINGTON	DC		04/10/2023	3.250	447,926		1,685				1,050,000	11/19/2020
6601736561		BUFFALO GAP	TX		07/14/2023	3.125	563,133		1,647				1,039,000	05/10/2021
EB1540093863		NEWTOWN SQUARE	PA		08/17/2016	3.750	656,405		(215)				990,000	08/17/2016
6602698182		MOUNT DORA	FL		04/10/2023	3.750	537,030		1,669				820,000	07/01/2021
6602711134		BRENTWOOD	CA		04/10/2023	3.500	599,854		1,987				1,062,000	01/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601696518		ENCINITAS	CA		04/10/2023	3.250	669,212		2,605				1,070,000	03/27/2020
6602711274		SEATTLE	WA		07/14/2023	3.625	724,623		1,791				1,760,000	02/24/2022
6601204362		JACKSONVILLE	FL		04/10/2023	0.000	10,843		600				80,000	11/12/2004
6601682369		BROOKLYN	NY		04/10/2023	2.875	117,584		3,874				2,100,000	01/10/2011
6602678671		OLNEY	MD		07/14/2023	3.375	701,896		1,924				1,060,000	05/26/2021
6600448952		HOUSTON	TX		07/14/2023	2.750	77,209		565				215,000	11/16/2016
6601477737		SHIP BOTTOM	NJ		07/14/2023	2.990	334,073		2,321				1,350,000	10/13/2016
6601825497		JACKSONVILLE	FL		04/10/2023	3.500	496,187		1,725				800,000	12/02/2020
6602689827		EAGLE	ID		04/10/2023	3.000	1,031,110		4,122				1,920,000	05/20/2021
6601683912		BELLAIRE	TX		07/14/2023	3.500	140,534		1,966				765,000	06/01/2012
EB1787003214		WALNUT CREEK	CA		03/24/2016	3.875	694,909		(165)				1,027,000	03/24/2016
PEB1794004055		NAGS HEAD	NC		11/17/2017	4.250	458,653		(308)				835,000	11/17/2017
6601699504		BRENTWOOD	TN		04/10/2023	3.375	493,954		1,975				960,000	04/29/2020
6602693316		BETHESDA	MD		07/14/2023	2.500	1,049,195		4,918				1,815,900	08/03/2021
6601483727		ENCINITAS	CA		04/10/2023	2.875	255,786		3,977				1,400,000	02/08/2013
8199951930		PALM BEACH GARDENS	FL		07/14/2023	2.875	90,685		303				289,997	12/16/2021
6602692177		MEDFORD	MA		04/10/2023	3.375	310,508		1,513				917,000	06/01/2021
6600839309		CASTRO VALLEY	CA		04/10/2023	4.750	609,857		1,568				1,600,000	12/17/2018
6601715813		GOSHEN	KY		04/10/2023	3.125	408,309		2,751				870,000	01/20/2021
PEB1259003732		PARK CITY	UT		11/17/2017	3.750	773,985		209				1,200,000	11/17/2017
6601698407		BROOKLYN	NY		04/10/2023	3.750	559,497		2,395				990,000	04/08/2015
6601699603		SEATTLE	WA		07/14/2023	3.500	803,341		2,259				1,437,000	01/03/2020
6602688530		SCOTTSDALE	AZ		04/10/2023	3.125	528,920		2,012				830,000	08/02/2021
6600914722		LOS ANGELES	CA		04/10/2023	3.250	299,987		4,353				2,170,000	08/18/2016
6602689207		BOZEMAN	MT		04/10/2023	3.625	622,520		2,031				1,118,000	06/02/2021
6602689009		CHATTANOOGA	TN		04/10/2023	3.000	604,246		2,429				1,150,000	03/22/2021
6600025834		JACKSONVILLE	FL		04/10/2023	0.000	2,795		408				57,000	10/05/2000
6601030767		CORTE MADERA	CA		04/10/2023	3.500	792,219		3,470				1,549,000	09/07/2022
6602682194		DENVER	CO		07/14/2023	3.250	523,869		1,485				965,000	05/28/2021
6602681899		OAKLAND	CA		04/10/2023	3.250	803,136		2,964				1,335,000	05/26/2021
6602682475		MONUMENT	CO		07/14/2023	3.125	532,710		1,564				860,000	05/26/2021
6601045021		SAN JOSE	CA		04/10/2023	3.125	777,175		3,765				1,789,000	09/09/2021
6602674290		CUPERTINO	CA		04/10/2023	2.625	991,649		4,499				2,550,000	03/05/2021
6601685420		PURCHASE	NY		04/10/2023	3.750	147,339		4,623				1,950,000	03/19/2010
6602682384		MISSION VIEJO	CA		04/10/2023	3.250	677,846		2,502				1,055,000	05/25/2021
6602689678		PLEASANT HILL	CA		04/10/2023	3.250	958,540		3,517				1,850,000	08/01/2021
8200784886		JACKSONVILLE	FL		07/14/2023	4.125	202,035		486				314,556	01/19/2022
6600731860		LAKEWOOD	CO		07/14/2023	3.500	258,193		738				425,000	10/07/2019
6601695932		COEUR D ALENE	ID		04/10/2023	3.375	517,294		3,097				1,360,000	10/03/2019
6602696889		DANVILLE	CA		04/10/2023	3.000	1,052,277		4,174				1,900,000	07/01/2021
6600929118		CENTENNIAL	CO		07/14/2023	3.625	498,630		1,408				1,185,000	11/22/2019
6602687805		MILL VALLEY	CA		04/10/2023	3.250	516,867		1,887				2,168,000	08/13/2021
6602679232		DENVER	CO		07/14/2023	3.250	505,157		1,437				1,560,000	04/30/2021
3364997377		Lehigh Acres	FL		07/14/2023	4.180	83,985		236				151,788	12/10/2016
8201510485		JACKSONVILLE	FL		07/14/2023	4.875	134,861		262				203,000	04/20/2022
PEB1259002817		BRECKENRIDGE	CO		11/18/2016	3.500	554,417		(75)				1,125,000	11/18/2016
6602698653		SEDRO WOOLLEY	WA		07/14/2023	2.875	462,260		1,433				1,050,000	08/01/2021
6601749515		RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	460,627		1,702				885,000	04/15/2021
6602690015		ASPEN	CO		07/14/2023	3.000	839,643		2,529				2,139,000	07/14/2021
8201726321		LAUDERHILL	FL		07/14/2023	5.500	94,998		164				120,000	04/20/2022
6602698877		DEL MAR	CA		04/10/2023	3.625	1,292,342		4,200				2,100,000	07/01/2021
6601028134		PORTOLA VALLEY	CA		04/10/2023	3.875	1,359,522		5,617				2,620,000	02/06/2015

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6601224196		JACKSONVILLE	FL		04/10/2023	0.000	15,037		666				80,000	06/28/2006
8201927387		PLANTATION	FL		07/14/2023	4.875	157,743		305				271,000	05/04/2022
6602681360		LIVERMORE	CA		04/10/2023	3.125	1,000,089		3,847				2,100,000	05/12/2021
6602704949		STEAMBOAT SPRINGS	CO		07/14/2023	3.000	754,881		2,284				1,400,000	09/29/2021
6602705037		ARRINGTON	TN		04/10/2023	3.625	812,836		2,611				1,100,000	10/01/2021
6600915562		BROOKLYN	NY		04/10/2023	4.125	694,624		2,390				3,400,000	12/14/2016
6600768185		BROOKLYN	NY		04/10/2023	3.875	426,132		2,009				999,000	12/27/2012
6602678150		BRUSH PRAIRIE	WA		07/14/2023	2.875	476,813		1,506				1,250,000	04/01/2021
PEB1221067400		PONTE VEDRA BEACH	FL		11/18/2016	3.500	491,778		169				760,000	11/18/2016
6601683201		SCARSDALE	NY		04/10/2023	3.000	134,115		2,089				1,800,000	05/31/2013
6600011503		JACKSONVILLE	FL		04/10/2023	0.000	5,768		480				146,999	11/28/2023
6601685578		BARNSTABLE	MA		04/10/2023	3.375	263,213		5,492				1,850,000	07/20/2012
8195488989		SAINT PETERSBURG	FL		07/14/2023	2.875	221,620		762				312,000	03/05/2021
8200875843		MARGATE	FL		07/14/2023	4.250	206,283		480				394,456	02/10/2022
6601492207		MOUNTAIN VIEW	CA		04/10/2023	3.625	121,064		2,801				2,000,000	08/15/2014
6601685743		CHAPPAQUA	NY		04/10/2023	2.875	99,594		1,079				785,000	08/03/2015
6602686583		LOS ALAMITOS	CA		04/10/2023	3.000	719,127		2,908				1,235,000	04/15/2021
6602705268		BETHESDA	MD		07/14/2023	3.250	786,611		2,179				1,285,000	11/05/2021
6601677773		CHEVY CHASE	MD		07/14/2023	3.375	198,410		2,823				1,200,000	05/14/2012
8018711650		FORT MYERS	FL		07/14/2023	5.375	73,224		104				78,000	08/24/2018
8198718070		JACKSONVILLE	FL		07/14/2023	2.250	84,010		332				121,000	08/06/2021
6602690486		LAS VEGAS	NV		04/10/2023	3.000	565,142		2,300				1,000,000	07/09/2021
6601681270		WASHINGTON	DC		04/10/2023	3.250	397,404		6,067				2,000,000	11/14/2012
6601204552		JACKSONVILLE	FL		04/10/2023	0.000	9,781		492				80,000	07/22/2005
EB1351003327		BROOKLYN	NY		08/07/2015	3.990	961,528		(79)				3,050,000	08/07/2015
EB1259002243		ASPEN	CO		08/19/2016	3.875	1,655,656		(484)				4,400,000	08/19/2016
6600544628		DILLON	CO		07/14/2023	3.250	498,411		3,429				1,651,000	05/24/2016
6601483602		SAN ANSELMO	CA		04/10/2023	3.000	205,209		3,233				1,802,000	12/21/2012
6601733048		SCOTTSDALE	AZ		04/10/2023	2.990	712,565		2,974				1,690,000	02/12/2021
6602689231		SEATTLE	WA		07/14/2023	3.125	705,940		2,065				1,515,000	05/25/2021
6601678821		SEAFORD	NY		04/10/2023	2.750	27,704		1,021				440,000	02/17/2011
6601809293		SARASOTA	FL		04/10/2023	3.000	532,617		2,181				860,000	10/15/2020
6601473017		ANNAPOLIS	MD		07/14/2023	3.250	308,327		2,396				1,280,000	09/10/2015
PEB1541041620		ELMHURST	IL		08/14/2017	4.375	656,830		(687)				1,000,000	08/14/2017
6601682096		OAKTON	VA		04/10/2023	3.625	156,186		2,961				1,650,000	08/12/2011
6602688746		CASTLE PINES	CO		07/14/2023	3.500	606,242		1,588				890,000	08/20/2021
6602686146		KIRKLAND	WA		07/14/2023	2.500	985,897		3,451				1,662,000	02/01/2021
6602685668		CHICAGO	IL		04/10/2023	3.125	800,958		3,078				1,260,000	04/01/2021
8197044820		LAKE WORTH BEACH	FL		07/14/2023	2.990	183,131		607				250,000	05/28/2021
6602677376		PARKER	CO		07/14/2023	2.875	571,038		1,810				1,040,000	03/12/2021
6602683218		SANTA BARBARA	CA		04/10/2023	3.000	699,373		2,803				1,505,000	05/27/2021
6600790403		WOODMERE	NY		04/10/2023	4.375	769,866		2,245				1,890,000	01/29/2019
6602699917		EAGLEVILLE	TN		04/10/2023	2.990	560,180		2,328				900,000	09/01/2021
8027260986		AVE MARIA	FL		07/14/2023	3.250	34,267		166				274,876	08/26/2019
6601698415		WESTHAMPTON BEACH	NY		04/10/2023	3.875	426,405		1,762				1,190,000	03/31/2015
EB1215002936		PALM BEACH GARDENS	FL		11/20/2015	3.875	415,573		(138)				770,000	11/20/2015
6601224204		JACKSONVILLE	FL		04/10/2023	0.000	16,802		483				80,000	06/30/2006
6600254418		SAN DIEGO	CA		04/10/2023	3.625	352,110		1,803				980,000	03/13/2013
6602696749		MELROSE	MA		04/10/2023	3.000	866,089		3,452				1,500,000	07/01/2021
6600554585		PLANTATION	FL		04/10/2023	4.750	83,962		246				139,000	10/02/2020
2522161753		WEST PALM BEACH	FL		07/14/2023	0.000	18,604		247				60,646	11/19/2009
8195574764		CAPE CORAL	FL		07/14/2023	2.875	34,574		829				237,000	03/06/2021

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6600793209		MARCO ISLAND	FL		04/10/2023	4.125	753,366		2,234				1,195,000	10/09/2019
6601476838		O FALLON	MO		04/10/2023	3.875	101,127		392				175,000	04/01/2016
PEB1790004069		WASHINGTON	DC		11/17/2017	3.990	485,301		(92)				730,000	11/17/2017
6600011339		JACKSONVILLE	FL		04/10/2023	0.000	6,891		555				68,500	09/05/2002
6602674910		ELMHURST	IL		04/10/2023	3.000	517,617		2,261				925,000	03/24/2021
6602695295		PALMETTO	FL		04/10/2023	3.625	879,011		2,859				1,340,000	06/01/2021
6602696533		HIGHLAND PARK	IL		04/10/2023	3.000	673,637		2,706				1,065,000	07/01/2021
8197524529		WEST PALM BEACH	FL		07/14/2023	3.500	177,319		512				286,998	06/21/2021
6600431297		KENSINGTON	MD		07/14/2023	3.625	515,938		1,520				900,000	01/31/2020
6602695956		SAN FRANCISCO	CA		04/10/2023	3.125	1,061,722		4,054				1,850,000	06/01/2021
6601686337		PARKER	CO		07/14/2023	3.625	192,658		3,128				1,300,000	09/30/2011
6601684530		LINCOLN	MA		04/10/2023	3.625	200,530		3,664				1,325,000	10/14/2011
6602675255		ROCKLIN	CA		04/10/2023	4.000	544,720		1,582				760,000	04/19/2021
6601683417		PLANO	TX		07/14/2023	3.375	166,946		2,274				1,265,000	07/20/2012
8197587973		NAPLES	FL		07/14/2023	3.250	214,699		661				350,000	06/29/2021
6602695816		HERRIMAN	UT		07/14/2023	3.500	568,557		1,501				900,000	05/01/2021
8200664462		LAKE WORTH	FL		07/14/2023	2.990	205,850		1,109				393,796	01/05/2022
EB1171015379		GREENBANK	WA		12/16/2016	3.875	524,228		(302)				900,000	12/16/2016
6601677419		MIAMI BEACH	FL		04/10/2023	3.875	208,740		2,023				800,000	01/23/2019
6601811562		FOLSOM	CA		04/10/2023	3.750	478,782		1,609				599,250	01/21/2020
6600848706		AUSTIN	TX		07/14/2023	3.750	676,270		1,762				1,550,000	04/23/2020
6601479402		PARKLAND	FL		04/10/2023	3.250	246,254		2,148				822,000	01/05/2016
98603921		CLEARWATER	FL		07/14/2023	4.250	96,711		292				133,000	05/01/2017
7002228375		PEMBROKE PINES	FL		07/14/2023	4.500	64,101		325				94,400	08/24/2018
6601225268		JACKSONVILLE	FL		04/10/2023	0.000	13,947		548				65,316	07/27/2007
8202211014		MIAMI	FL		07/14/2023	5.625	207,162		318				255,000	06/03/2022
6601682740		WINNETKA	IL		04/10/2023	3.750	37,109		1,229				1,557,000	02/26/2007
6602672641		CORONA DEL MAR	CA		04/10/2023	3.375	376,770		3,660				1,245,000	03/31/2015
8197345489		DEERFIELD BEACH	FL		07/14/2023	2.990	260,581		860				460,002	06/11/2021
6601687319		WARREN	NJ		07/14/2023	2.750	308,553		4,910				1,800,000	06/29/2012
6600852088		LUBBOCK	TX		07/14/2023	3.250	533,007		2,296				1,250,000	10/21/2020
6601690156		BULVERDE	TX		07/14/2023	4.375	505,945		1,427				1,000,000	12/22/2015
6601811794		CHICAGO	IL		04/10/2023	3.250	543,181		2,074				860,000	07/18/2020
6601728386		SAN DIEGO	CA		04/10/2023	3.500	1,172,213		4,144				1,835,000	03/25/2021
6602695998		ALAMEDA	CA		04/10/2023	3.125	736,788		2,813				1,150,000	07/01/2021
6600477290		NAPLES	FL		04/10/2023	3.125	748,149		2,955				1,192,000	09/16/2020
6602678408		REDONDO BEACH	CA		04/10/2023	3.125	784,181		3,154				1,750,000	04/22/2021
6602682491		LONG BEACH	CA		04/10/2023	3.250	776,709		2,856				1,400,000	06/01/2021
6602685163		SAN DIEGO	CA		04/10/2023	2.625	743,217		4,435				1,650,000	03/27/2021
6602686765		DENVER	CO		07/14/2023	2.875	730,928		2,317				1,225,000	02/22/2021
6601678185		BROOKLINE	MA		04/10/2023	3.750	129,206		2,377				845,000	07/28/2011
6600011388		JACKSONVILLE	FL		04/10/2023	0.000	5,842		472				58,200	09/12/2002
6602693399		SAN RAMON	CA		04/10/2023	2.500	746,687		5,991				1,702,000	08/14/2021
6601383265		NAPLES	FL		04/10/2023	3.375	155,738		590				80,000	10/10/2012
6602695063		EUGENE	OR		07/14/2023	3.125	691,409		2,046				1,200,000	04/01/2021
6601735027		DRIFTWOOD	TX		07/14/2023	3.500	788,251		2,089				1,350,000	05/12/2021
6601728683		HAYDEN	ID		04/10/2023	2.750	621,941		2,703				2,000,000	02/12/2021
6601709279		NEWPORT BEACH	CA		04/10/2023	2.625	1,099,897		6,796				2,800,000	12/17/2020
8025466495		SUNRISE	FL		07/14/2023	4.875	195,370		293				240,000	06/28/2019
8200809765		PAHOKEE	FL		07/14/2023	3.125	104,180		544				232,631	01/19/2022
PEB1596053565		MURRIETA	CA		11/18/2016	3.250	428,816		402				661,000	11/18/2016
6602680784		MESA	AZ		04/10/2023	3.375	460,741		1,636				840,000	05/06/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602700954		FRESNO	CA		04/10/2023	3.125	432,185		2,215				983,000	09/01/2021
6601682518		SEATTLE	WA		07/14/2023	3.375	64,060		2,625				2,000,000	11/25/2009
6601695866		DOWNERS GROVE	IL		04/10/2023	3.375	367,539		2,097				760,000	07/23/2019
6601060889		SAN JOSE	CA		04/10/2023	3.125	752,415		3,509				1,400,000	05/17/2021
6601745596		PALM SPRINGS	CA		04/10/2023	3.375	502,957		1,779				1,100,000	04/21/2021
8192064831		NORTH PALM BEACH	FL		07/14/2023	2.875	205,472		731				389,999	10/02/2020
6601681734		SOUTHLAKE	TX		07/14/2023	3.500	96,263		1,801				836,000	02/22/2012
6601482869		NEWCASTLE	WA		07/14/2023	3.375	111,446		2,442				900,000	05/01/2013
6602711944		CARLSBAD	CA		04/10/2023	3.750	1,002,088		3,040				1,879,500	02/04/2022
6602687938		NEW YORK	NY		04/10/2023	3.750	701,533		2,187				1,435,000	07/23/2021
8191068253		ST PETERSBURG	FL		07/14/2023	3.000	291,610		997				405,000	08/31/2020
6601717751		NEW YORK	NY		04/10/2023	3.000	509,373		2,060				2,300,000	11/17/2020
8201206633		HOLLYWOOD	FL		07/14/2023	3.990	343,052		841				449,465	02/28/2022
EB1596053407		SANTA MONICA	CA		08/17/2016	4.000	1,028,208		(569)				2,600,000	08/17/2016
6601686410		NEEDHAM	MA		04/10/2023	3.250	171,629		2,634				1,525,000	10/11/2012
6602679802		VANCOUVER	WA		07/14/2023	3.250	1,168,829		3,313				2,200,000	05/06/2021
6600767146		FLUSHING	NY		04/10/2023	3.625	194,089		991				480,000	12/03/2012
6602682418		DALLAS	TX		07/14/2023	3.000	475,728		1,472				786,000	06/08/2021
8204268369		JACKSONVILLE	FL		07/14/2023	5.875	230,015		315				305,000	01/24/2023
EB1784001925		BELMONT	CA		06/24/2016	3.875	1,042,755		(152)				1,550,000	06/24/2016
6601717652		HADLEY	MA		04/10/2023	3.500	212,597		731				350,000	03/01/2021
EB1367014488		SAN DIEGO	CA		08/17/2016	3.625	622,634		(110)				924,000	08/17/2016
6602678929		OAK PARK	CA		04/10/2023	3.250	850,813		3,142				1,375,000	05/05/2021
6602688464		SAN JOSE	CA		04/10/2023	3.375	528,026		1,854				1,370,000	08/05/2021
6602699859		GOLETA	CA		04/10/2023	2.990	1,025,917		4,406				1,790,000	09/01/2021
6601730895		ROCKLIN	CA		04/10/2023	3.625	617,834		2,043				1,200,000	03/10/2021
PEB1596055669		SAN FRANCISCO	CA		11/17/2017	3.875	809,035		18				1,600,000	11/17/2017
6601477075		WATERLOO	IL		04/10/2023	3.625	61,834		257				155,000	09/06/2016
6602712165		SCOTTSDALE	AZ		04/10/2023	2.500	710,457		4,645				1,676,000	02/09/2021
6600059874		VIRGINIA BEACH	VA		04/10/2023	3.250	508,133		1,919				858,000	10/19/2020
6601481978		THORNTON	CO		07/14/2023	3.500	62,172		1,630				700,000	08/29/2012
8198847055		WEST PALM BEACH	FL		07/14/2023	3.375	177,676		528				250,000	09/07/2021
6602686740		ALAMO	CA		04/10/2023	2.625	962,204		4,343				1,910,000	03/01/2021
6601729632		ORLANDO	FL		04/10/2023	2.875	482,719		2,019				900,000	03/15/2021
6601692715		PHOENIX	MD		07/14/2023	3.875	423,871		1,079				725,000	02/21/2020
8201732041		CAPE CORAL	FL		07/14/2023	5.000	183,110		368				364,999	04/19/2022
6601724252		WINNETKA	IL		04/10/2023	2.990	600,101		2,470				1,300,000	01/02/2021
6600844341		WESTMINSTER	CO		07/14/2023	3.750	410,781		1,763				1,200,000	09/30/2019
6602686955		CHICAGO	IL		04/10/2023	2.750	582,609		2,553				1,060,000	03/03/2021
PEB1596054631		LOS ANGELES	CA		06/13/2017	4.625	674,580		(828)				925,000	06/13/2017
6601721035		TYLER	TX		07/14/2023	3.000	550,369		1,694				1,000,000	03/22/2021
6601677740		LAKE RONKONKOMA	NY		04/10/2023	3.250	93,707		684				360,000	10/27/2017
8201145528		HOMESTEAD	FL		07/14/2023	3.990	284,811		698				464,326	02/18/2022
6602680560		IRVINE	CA		04/10/2023	2.875	788,790		3,274				1,546,000	05/28/2021
6601680363		RIDGEWOOD	NY		04/10/2023	3.125	147,275		1,339				1,050,000	01/27/2016
6602694595		MINNEAPOLIS	MN		04/10/2023	3.375	903,327		3,240				1,515,000	05/01/2021
6600026212		JACKSONVILLE	FL		04/10/2023	0.000	1,351		299				51,800	10/24/2000
6601740332		GLEN COVE	NY		04/10/2023	2.625	504,298		2,968				1,300,000	02/24/2021
6602687094		SANTA CLARA	CA		04/10/2023	3.375	813,962		2,911				1,264,000	04/14/2021
PEB1784004560		SAN FRANCISCO	CA		11/18/2016	3.500	842,718		62				1,250,000	11/18/2016
6602700061		MARINA DEL REY	CA		04/10/2023	3.250	1,699,146		6,156				2,795,000	10/01/2021
8025152731		NORTH MIAMI BEACH	FL		07/14/2023	4.375	204,970		414				259,000	06/13/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601224709		JACKSONVILLE	FL		04/10/2023	0.000	20,221		427				80,000	11/30/2006
6600010505		JACKSONVILLE	FL		04/10/2023	0.000	4,938		391				49,240	09/27/2002
6601470864		ATLANTIC BEACH	FL		04/10/2023	0.000	53,629		804				195,000	07/27/2020
6602691658		VERO BEACH	FL		04/10/2023	2.500	675,118		4,088				1,585,000	05/13/2021
6600794454		RANCHO CUCAMONGA	CA		04/10/2023	3.250	440,123		2,536				825,000	04/25/2020
6601711796		LOS ANGELES	CA		04/10/2023	3.250	532,595		2,003				1,695,000	11/02/2020
EB1143012022		OLD TAPPAN	NJ		12/18/2015	4.000	403,929		(110)				595,000	12/18/2015
PEB1353007702		SOUTH ORANGE	NJ		11/17/2017	3.875	685,369		9				995,000	11/17/2017
6601678268		SEATTLE	WA		07/14/2023	3.625	56,897		2,051				970,000	12/23/2011
6601011684		VACAVILLE	CA		04/10/2023	2.875	543,242		2,314				950,000	11/02/2020
6600548181		TELLURIDE	CO		07/14/2023	4.000	427,209		1,988				1,230,000	04/19/2018
6600026618		JACKSONVILLE	FL		04/10/2023	0.000	3,774		475				65,582	03/29/2001
6601721233		LONG BEACH	CA		04/10/2023	3.125	215,720		1,143				715,000	11/27/2020
6600676768		JACKSONVILLE	FL		04/10/2023	0.000	13,132		892				229,905	05/31/2023
6602701945		SAN JOSE	CA		04/10/2023	3.000	824,056		3,252				1,498,000	08/01/2021
6601224238		JACKSONVILLE	FL		04/10/2023	0.000	15,662		589				206,475	11/28/2023
6602677194		BOYNTON BEACH	FL		04/10/2023	2.875	821,759		3,449				1,580,000	03/12/2021
6601678078		BROOKLYN	NY		04/10/2023	3.375	205,778		3,525				1,035,000	03/28/2012
8016878912		NORTH MIAMI BEACH	FL		07/14/2023	5.250	155,781		346				200,000	12/22/2017
6601470898		ATLANTIC BEACH	FL		04/10/2023	0.000	57,180		839				115,245	03/06/2018
6600680877		JACKSONVILLE	FL		04/10/2023	0.000	40,036		642				98,000	06/06/2016
6602695824		LA JOLLA	CA		04/10/2023	3.625	1,460,552		4,747				2,225,000	06/01/2021
6602680073		AUSTIN	TX		07/14/2023	3.500	555,927		1,503				910,000	05/25/2021
6602711803		SAN BRUNO	CA		04/10/2023	3.625	656,726		2,110				1,710,000	02/16/2022
6601827659		MENLO PARK	CA		04/10/2023	3.000	972,066		4,004				3,000,000	01/15/2021
6602676501		DALLAS	TX		07/14/2023	2.625	705,903		2,412				1,400,000	03/19/2021
6601202044		ATLANTIC BEACH	FL		04/10/2023	0.000	12,577		558				80,000	05/25/2006
6601731141		LAGUNA BEACH	CA		04/10/2023	3.375	1,320,251		4,705				2,312,000	01/14/2021
6602675792		RANCHO SANTA FE	CA		04/10/2023	2.750	1,175,562		5,336				2,500,000	12/01/2020
6601816728		SEATTLE	WA		07/14/2023	3.375	677,677		1,904				1,350,000	12/21/2020
6602683150		BOTHELL	WA		07/14/2023	3.125	825,407		2,415				1,350,000	06/03/2021
6600935420		FLAGSTAFF	AZ		04/10/2023	3.500	430,159		1,507				690,000	09/29/2020
6601734087		ESTES PARK	CO		07/14/2023	2.875	476,921		2,129				991,000	05/04/2021
6601680439		BROOKLYN	NY		04/10/2023	3.750	49,083		929				1,300,000	09/28/2011
6601714410		SEATTLE	WA		07/14/2023	3.375	930,370		2,949				1,960,000	03/01/2021
8204273111		BONITA SPRINGS	FL		07/14/2023	4.990	126,542		229				508,000	01/05/2023
6602679513		OAKLAND	CA		04/10/2023	3.375	508,290		1,810				1,675,000	05/28/2021
6600028754		JACKSONVILLE	FL		04/10/2023	0.000	1,161		256				46,000	12/09/1999
6600843608		BELTON	TX		07/14/2023	4.125	789,008		1,900				1,600,000	12/14/2020
8201616110		PLANTATION	FL		07/14/2023	4.625	326,534		690				420,000	04/11/2022
6601731794		FRASER	CO		07/14/2023	3.000	432,300		1,319				2,044,000	04/26/2021
6601681908		NEW YORK	NY		04/10/2023	3.625	264,688		4,467				1,770,000	01/25/2012
6600934902		VERNON HILLS	IL		04/10/2023	3.375	470,779		1,730				748,000	07/29/2020
6600011487		JACKSONVILLE	FL		04/10/2023	0.000	6,338		513				63,300	10/03/2002
6601697714		TUALATIN	OR		07/14/2023	3.500	584,716		1,661				766,600	12/05/2019
6601722603		SAN JOSE	CA		04/10/2023	2.875	1,001,358		4,219				1,700,000	03/05/2021
3364646662		Wellington	FL		07/14/2023	2.990	57,042		311				139,383	11/18/2016
6602689413		BOULDER	CO		07/14/2023	2.750	513,737		2,322				1,450,000	06/14/2021
PH7131649795		DOWNINGTOWN	PA		10/10/2014	4.203	547,190		(107)				855,000	10/10/2014
6601469056		ATLANTIC BEACH	FL		04/10/2023	0.000	40,702		537				125,678	01/27/2016
6601684894		BETHESDA	MD		07/14/2023	3.000	312,368		2,355				1,300,000	05/25/2016
6601739425		OAKLAND	CA		04/10/2023	2.875	1,204,469		5,018				2,550,000	03/08/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601225128		JACKSONVILLE	FL		04/10/2023	0.000	23,016		596				83,144	06/08/2007
8195722159		DEERFIELD BCH	FL		07/14/2023	2.990	275,243		934				382,000	03/18/2021
6602682483		ARLINGTON	VA		04/10/2023	3.000	1,191,107		4,753				1,950,000	06/03/2021
6601750315		WASHINGTON	DC		04/10/2023	3.375	846,608		2,983				1,370,000	05/19/2021
6602688670		GULF BREEZE	FL		04/10/2023	3.750	660,267		2,058				1,000,000	07/30/2021
3365922816		Hollywood	FL		07/14/2023	3.990	51,908		154				94,863	12/22/2016
6600990458		HAMILTON	NJ		07/14/2023	3.500	435,467		1,224				710,000	05/13/2020
8023248514		HIALEAH	FL		07/14/2023	4.990	230,686		512				365,000	03/13/2019
6601481804		GRANITE BAY	CA		04/10/2023	2.750	131,720		2,470				865,000	03/28/2013
8197416291		COCONUT CREEK	FL		07/14/2023	3.500	117,906		340				189,999	06/18/2021
6602678341		CORTE MADERA	CA		04/10/2023	3.000	949,202		3,816				2,400,000	04/15/2021
6602684232		MISSION VIEJO	CA		04/10/2023	3.125	834,523		3,198				1,305,000	06/02/2021
6601737189		YARMOUTH PORT	MA		04/10/2023	2.990	475,265		1,910				1,281,000	03/03/2021
PEB1259002806		ROCKVILLE	MD		11/18/2016	3.250	421,814		317				680,000	11/18/2016
6600847443		AUSTIN	TX		07/14/2023	3.750	1,009,694		2,682				2,000,000	12/26/2019
6600847104		AUSTIN	TX		07/14/2023	3.875	427,345		1,094				875,000	12/13/2019
6602686476		RENTON	WA		07/14/2023	2.990	771,778		2,634				1,390,000	04/01/2021
6601699256		BATAVIA	IL		04/10/2023	3.625	546,809		1,877				925,000	05/04/2020
6601677765		BROOKLYN	NY		04/10/2023	3.375	177,375		1,251				735,000	08/30/2017
6601699496		SIMI VALLEY	CA		04/10/2023	3.375	754,936		2,817				1,315,000	04/29/2020
8201654904		LARGO	FL		07/14/2023	4.875	125,057		404				256,001	06/02/2022
6602683382		LITTLETON	CO		07/14/2023	3.250	532,986		1,511				855,000	05/27/2021
8194958378		MARGATE	FL		07/14/2023	3.000	244,069		829				345,000	02/09/2021
6602682772		SANTA CRUZ	CA		04/10/2023	3.000	887,643		3,555				1,766,000	05/11/2021
6601224048		JACKSONVILLE	FL		04/10/2023	0.000	12,933		588				80,000	04/21/2006
6601716498		LOS ANGELES	CA		04/10/2023	3.125	699,419		2,711				1,100,000	12/31/2020
6601204263		JACKSONVILLE	FL		04/10/2023	0.000	1,835		473				166,091	05/31/2023
EB1382002787		RANCHO SANTA FE	CA		07/17/2015	3.875	787,261		(161)				1,300,000	07/17/2015
6602694785		FORT MYERS	FL		04/10/2023	3.250	564,284		2,067				1,210,000	04/01/2021
6600441346		BRENTWOOD	TN		04/10/2023	3.000	1,727,865		7,152				3,170,000	08/14/2020
505384080		WEST PALM BEACH	FL		07/14/2023	3.277	213,820		631				295,000	09/01/2020
6601677914		FOXBORO	MA		04/10/2023	3.250	141,042		2,558				750,000	06/18/2012
6602696996		AUSTIN	TX		07/14/2023	3.000	758,337		2,280				1,250,000	07/01/2021
6602685452		LOS ANGELES	CA		04/10/2023	3.250	1,212,378		4,522				1,894,000	03/01/2021
6601740985		ALAMO	CA		04/10/2023	3.375	968,197		3,433				2,300,000	04/23/2021
505358561		FORT LAUDERDALE	FL		07/14/2023	2.625	173,352		899				390,032	09/02/2020
6602704543		SAN LUIS OBISPO	CA		04/10/2023	3.625	707,675		2,274				1,275,000	10/27/2021
6601811810		SNOHOMISH	WA		07/14/2023	3.125	887,891		2,839				1,600,000	07/24/2020
6602704568		SALT LAKE CITY	UT		07/14/2023	3.250	629,151		1,750				2,090,000	10/06/2021
6602698539		LAS VEGAS	NV		04/10/2023	3.000	482,218		1,910				760,000	08/01/2021
EB1784002449		SAN FRANCISCO	CA		08/07/2015	3.875	266,970		(2)				1,270,000	08/07/2015
6600026097		JACKSONVILLE	FL		04/10/2023	0.000	2,614		372				51,800	10/19/2000
6601817817		OAKLAND	CA		04/10/2023	2.625	392,902		2,446				1,240,000	10/29/2020
6600927435		JAMAICA PLAIN	MA		04/10/2023	3.750	666,368		2,267				1,200,000	08/15/2019
6602675636		MCKINNEY	TX		07/14/2023	3.250	98,872		2,022				738,000	02/22/2013
6602698364		LAGUNA NIGUEL	CA		04/10/2023	3.250	864,977		3,181				1,575,000	05/01/2021
8202336091		FORT MYERS	FL		07/14/2023	5.625	194,975		299				240,000	06/22/2022
6602676964		TIBURON	CA		04/10/2023	2.625	1,798,236		8,146				3,100,000	03/23/2021
6602678812		SAN JUAN CAPISTRANO	CA		04/10/2023	3.375	935,375		3,334				1,450,000	04/09/2021
EB1353005303		CRANFORD	NJ		12/18/2015	3.875	721,186		(55)				1,100,000	12/18/2015
6602701390		NAPERVILLE	IL		04/10/2023	2.875	556,617		2,449				1,250,000	07/01/2021
6601818914		NEW YORK	NY		04/10/2023	3.250	813,070		3,055				1,275,000	09/14/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601477703		KENILWORTH	IL		04/10/2023	2.990	331,494		2,826				1,900,000	10/11/2016
PH7132517579		SEATTLE	WA		12/29/2014	4.195	514,804		(50)				910,000	12/29/2014
6601204800		JACKSONVILLE	FL		04/10/2023	0.000	11,077		529				80,000	11/22/2005
6602679406		TUSTIN	CA		04/10/2023	3.250	678,650		2,505				1,175,000	05/12/2021
EB1786003623		SAN MATEO	CA		12/16/2016	3.375	1,092,089		393				1,710,000	12/16/2016
6601720995		SANTA CRUZ	CA		04/10/2023	3.125	707,371		2,741				2,500,000	02/19/2021
6600676578		JACKSONVILLE	FL		04/10/2023	0.000	28,316		644				115,000	12/09/2009
6602683465		FRISCO	TX		07/14/2023	3.125	624,946		1,843				1,011,000	05/24/2021
6602688282		WILLIS	TX		07/14/2023	3.250	500,446		1,404				800,000	08/03/2021
6602678754		GILBERT	AZ		04/10/2023	3.000	621,460		2,528				1,950,000	04/16/2021
6601483214		DEERFIELD	IL		04/10/2023	3.375	166,943		2,565				590,000	06/09/2020
6601819946		ESCONDIDO	CA		04/10/2023	3.375	526,243		1,911				930,000	11/10/2020
6601685800		NASHVILLE	TN		04/10/2023	4.000	111,226		2,392				1,100,000	12/08/2010
6600024829		JACKSONVILLE	FL		04/10/2023	0.000	1,453		280				151,000	03/18/2022
6602711027		SAN BRUNO	CA		04/10/2023	3.250	884,247		3,168				2,000,000	01/31/2022
EB1400003481		CAVE CREEK	AZ		06/24/2016	3.750	419,781		3				660,000	06/24/2016
6601687400		WINCHESTER	MA		04/10/2023	3.125	341,194		5,016				2,275,000	02/04/2013
6601685040		LAKE FOREST	IL		04/10/2023	3.375	118,697		2,077				1,077,000	02/21/2012
8200760998		JACKSONVILLE	FL		07/14/2023	3.375	90,098		271				167,587	01/11/2022
6602691963		GRAHAM	WA		07/14/2023	3.875	278,909		995				496,000	04/15/2021
PEB1541042714		NASHVILLE	TN		01/11/2018	3.990	692,139		(179)				1,200,000	01/11/2018
6601730010		RENO	NV		04/10/2023	2.750	497,084		2,161				866,000	02/15/2021
6601483933		ORLANDO	FL		04/10/2023	2.875	89,896		2,558				1,575,000	04/03/2013
6602693555		CENTENNIAL	CO		07/14/2023	3.000	741,169		3,121				1,250,000	08/20/2021
6602687078		FOUNTAIN HILLS	AZ		04/10/2023	3.375	1,483,971		5,288				2,300,000	04/02/2021
PEB1596055307		DENVER	CO		11/17/2017	4.250	594,003		(398)				828,000	11/17/2017
EB1222540366		ALBANY	CA		10/12/2016	3.875	486,979		(216)				1,345,000	10/12/2016
6600040601		PHOENIX	AZ		04/10/2023	2.990	546,882		2,255				875,000	09/24/2020
6602684687		STRATHMERE	NJ		07/14/2023	2.625	708,877		3,382				1,685,000	02/26/2021
6601680066		BROOKLYN	NY		04/10/2023	3.125	35,125		491				1,220,000	07/02/2020
6601470989		ATLANTIC BEACH	FL		04/10/2023	0.000	62,560		894				170,000	05/10/2018
6601204388		JACKSONVILLE	FL		04/10/2023	0.000	12,880		696				80,000	12/10/2004
98708522		BOYNTON BEACH	FL		07/14/2023	4.625	120,128		327				161,250	05/15/2017
8198904529		HOMESTEAD	FL		07/14/2023	3.250	298,535		912				431,700	08/30/2021
6602711159		SAN JOSE	CA		04/10/2023	3.500	704,810		2,332				1,425,000	01/24/2022
6600011198		JACKSONVILLE	FL		04/10/2023	0.000	4,928		500				65,581	08/29/2002
6602690320		SCOTTSDALE	AZ		04/10/2023	3.250	551,386		2,020				1,450,000	06/01/2021
6602688340		DENVER	CO		07/14/2023	3.375	767,718		2,088				1,300,000	07/30/2021
PH7131648391		NEEDHAM	MA		09/26/2014	4.250	411,767		(107)				629,000	09/26/2014
6601747501		SAN MATEO	CA		04/10/2023	3.125	983,202		3,768				2,050,000	05/10/2021
6601481648		BAINBRIDGE ISLAND	WA		07/14/2023	3.750	144,102		1,890				700,000	08/12/2013
EB1541039674		SPICEWOOD	TX		12/18/2015	4.000	452,115		(123)				900,000	12/18/2015
6601709642		CAMBRIA	CA		04/10/2023	3.500	875,238		3,047				1,360,000	01/13/2021
6601490789		WASHINGTON	DC		04/10/2023	3.100	240,666		2,686				1,030,000	07/27/2016
6601749069		TAMPA	FL		04/10/2023	3.250	682,215		2,573				1,090,000	05/03/2021
6600922774		SANTA BARBARA	CA		04/10/2023	4.000	327,660		2,591				1,500,000	02/04/2019
EB1353005122		DENVILLE	NJ		12/18/2015	3.990	536,703		(141)				850,000	12/18/2015
6601748145		BOERNE	TX		07/14/2023	3.500	821,241		2,159				1,300,000	06/25/2021
8201026932		DELRAY BEACH	FL		07/14/2023	2.990	207,835		1,115				463,582	02/10/2022
98778681		NORTH FORT	FL		07/14/2023	5.125	61,150		146				80,000	05/31/2017
6602711936		BIG BEAR LAKE	CA		04/10/2023	3.750	807,487		2,484				2,500,000	01/01/2022
6601692103		HUNTINGTON BEACH	CA		04/10/2023	3.750	731,645		2,429				1,520,000	03/05/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601808683		BROOKLYN	NY		04/10/2023	3.250	1,143,497		4,330				1,800,000	09/14/2020
6600050238		BRIDGEWATER	NJ		07/14/2023	4.375	384,429		924				625,000	03/01/2019
6602677780		CLEARWATER	FL		04/10/2023	2.875	663,901		2,776				1,300,000	04/21/2021
6602688373		TEMECULA	CA		04/10/2023	3.750	544,213		1,718				830,000	07/28/2021
6601681296		NEW YORK	NY		04/10/2023	2.875	70,821		4,718				1,450,000	12/12/2012
6601225201		JACKSONVILLE	FL		04/10/2023	0.000	27,510		703				98,015	07/06/2007
6600675034		JACKSONVILLE	FL		04/10/2023	6.650	47,012		101				80,000	12/17/2014
6602689942		EVERETT	WA		07/14/2023	3.375	706,058		1,931				1,200,000	06/19/2021
6601743385		SILVER SPRING	MD		07/14/2023	3.250	729,349		2,067				1,170,000	06/03/2021
6601687251		NEW YORK	NY		04/10/2023	3.375	8,615		706				350,000	03/16/1998
EB1540094402		BRADENTON	FL		08/17/2016	3.750	403,053		(182)				1,050,000	08/17/2016
6601733998		BRENTWOOD	TN		04/10/2023	3.125	840,123		3,232				1,515,000	02/26/2021
6602689561		CARLSBAD	CA		04/10/2023	3.000	732,359		2,901				1,225,000	08/16/2021
2522161818		WEST PALM BEACH	FL		07/14/2023	0.000	16,112		232				55,851	11/19/2009
6602693845		BOCA RATON	FL		04/10/2023	2.625	125,517		739				230,000	05/24/2021
6600677287		JACKSONVILLE	FL		04/10/2023	0.000	27,590		689				142,000	08/01/2022
6601686535		LEXINGTON	MA		04/10/2023	4.375	148,614		2,647				1,330,000	07/02/2020
8202449248		JACKSONVILLE	FL		07/14/2023	5.625	232,176		357				346,500	06/17/2022
6602678259		SAN FRANCISCO	CA		04/10/2023	2.875	884,146		3,684				1,572,000	05/01/2021
8194417198		CAPE CORAL	FL		07/14/2023	2.750	147,817		529				206,000	01/29/2021
6601753053		EVANSTON	IL		04/10/2023	3.125	537,778		2,053				855,000	05/12/2021
6601484857		JUPITER	FL		04/10/2023	3.375	453,479		4,660				1,350,000	10/15/2014
6602675214		SAN JOSE	CA		04/10/2023	3.625	530,837		1,785				1,500,000	04/09/2021
8194534500		NAPLES	FL		07/14/2023	2.875	159,505		550				225,000	02/22/2021
PEB1540095567		MAHWAH	NJ		11/17/2017	4.125	391,263		(174)				575,000	11/17/2017
6602702547		ISSAQUAH	WA		07/14/2023	2.875	770,433		2,388				1,280,000	09/01/2021
FR125717244		LOS ANGELES VEN	CA		11/04/2016	3.450	849,198		183				2,450,000	11/04/2016
8201449181		HALLANDALE	FL		07/14/2023	4.625	67,266		140				109,000	04/15/2022
6600682584		JACKSONVILLE	FL		04/10/2023	0.000	58,399		837				111,500	01/31/2019
6601692731		CROWNSVILLE	MD		07/14/2023	3.750	439,246		1,168				768,000	02/28/2020
6602705060		BEND	OR		07/14/2023	3.250	779,256		2,201				1,328,000	11/01/2021
6601683722		MUNDELEIN	IL		04/10/2023	3.500	45,436		1,628				950,000	06/19/2012
6602677137		SAN MATEO	CA		04/10/2023	2.875	683,831		2,917				2,800,000	04/01/2021
6601811992		KIRKLAND	WA		07/14/2023	2.875	1,125,988		3,664				2,850,000	07/22/2020
6600011586		JACKSONVILLE	FL		04/10/2023	0.000	6,485		514				63,300	11/06/2002
6602688258		SANTA BARBARA	CA		04/10/2023	3.250	1,466,453		5,407				3,050,000	07/30/2021
6601727248		TOOL	TX		07/14/2023	3.500	560,208		2,840				895,000	04/09/2021
6600058835		UPLAND	CA		04/10/2023	2.990	789,724		3,258				1,265,000	09/25/2020
6602696616		ALAMEDA	CA		04/10/2023	3.000	783,096		3,102				1,230,000	07/01/2021
6601806398		LAS VEGAS	NV		04/10/2023	3.250	941,500		3,629				1,500,000	11/23/2020
6602674068		AUSTIN	TX		07/14/2023	2.625	535,307		1,807				1,950,000	01/23/2021
6601686832		FAIRFAX	VA		04/10/2023	3.375	176,929		2,640				775,000	02/27/2014
6601475764		SAINT LOUIS	MO		04/10/2023	4.180	73,420		257				145,000	05/12/2016
6601696096		MINNEAPOLIS	MN		04/10/2023	3.625	545,241		2,846				1,290,000	12/06/2019
6601741082		ARRINGTON	TN		04/10/2023	3.125	505,508		1,945				792,000	05/05/2021
6601811497		PHOENIX	AZ		04/10/2023	3.375	1,021,444		3,838				1,635,000	03/31/2020
6601699348		PALM BEACH GARDENS	FL		04/10/2023	3.625	470,149		1,676				1,435,000	03/21/2020
6601686634		MANHASSET	NY		04/10/2023	3.000	118,847		2,133				630,000	11/29/2000
6601722421		SCOTTSDALE	AZ		04/10/2023	2.875	529,935		2,249				890,000	12/10/2020
6602677384		HOUSTON	TX		07/14/2023	2.500	610,674		2,130				1,275,000	03/22/2021
8195962111		ST PETERSBURG	FL		07/14/2023	3.375	156,563		506				314,998	03/23/2021
6600026980		JACKSONVILLE	FL		04/10/2023	0.000	4,296		488				112,114	11/28/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600024605		JACKSONVILLE	FL		04/10/2023	0.000	546		169				44,625	02/29/2000
6602681907		SAN RAMON	CA		04/10/2023	3.000	913,182		3,644				1,650,000	06/09/2021
6600681594		JACKSONVILLE	FL		04/10/2023	0.000	46,156		698				105,000	12/22/2017
6600794652		VIRGINIA BEACH	VA		04/10/2023	3.375	447,800		2,441				875,000	03/27/2020
8204218155		BOCA RATON	FL		07/14/2023	5.875	174,585		240				430,000	01/17/2023
8194910974		MIAMI	FL		07/14/2023	2.875	255,409		882				544,997	02/04/2021
6602680313		HOUSTON	TX		07/14/2023	3.125	1,155,880		3,381				3,125,000	06/03/2021
8201638607		FORT MYERS	FL		07/14/2023	5.125	179,846		328				222,000	04/15/2022
8202730833		LEHIGH ACRES	FL		07/14/2023	4.990	240,103		446				302,001	07/27/2022
6601683771		EVANSTON	IL		04/10/2023	3.625	172,832		2,983				1,075,000	01/03/2012
6601068601		WOODBRIDGE	VA		04/10/2023	3.500	32,249		422				280,000	01/29/2018
EB1222546556		GLENDALE	CA		10/12/2016	3.875	718,048		(66)				1,474,000	10/12/2016
6601809855		HALF MOON BAY	CA		04/10/2023	3.500	957,105		3,341				1,488,000	10/16/2020
6601825232		SCOTTSDALE	AZ		04/10/2023	2.750	377,190		3,165				2,150,000	10/21/2020
8201459795		GULFPORT	FL		07/14/2023	4.750	187,799		380				234,999	03/28/2022
6600680992		JACKSONVILLE	FL		04/10/2023	0.000	39,301		781				105,000	08/16/2016
6602694249		BOULDER	CO		07/14/2023	2.875	584,443		2,504				2,100,000	09/28/2021
6600677261		JACKSONVILLE	FL		04/10/2023	0.000	30,007		581				81,000	06/21/2012
EB1222546150		CARLSBAD	CA		08/17/2016	3.625	554,296		(98)				820,000	08/17/2016
6602694694		SAN DIEGO	CA		04/10/2023	3.250	860,979		3,166				1,340,000	06/01/2021
6600435207		PARKER	CO		07/14/2023	3.000	432,776		2,047				813,000	05/08/2020
6601097220		BOCA RATON	FL		04/10/2023	5.250	181,152		2,546				1,050,000	03/28/2011
6602696012		WILMETTE	IL		04/10/2023	3.000	749,208		3,122				1,290,000	06/01/2021
6602673763		SUNNYVALE	CA		04/10/2023	2.625	793,444		3,607				2,270,000	02/19/2021
6600845116		SARASOTA	FL		04/10/2023	3.990	901,343		2,815				1,400,000	08/29/2019
FR125695028		KENSINGTON	CA		09/23/2016	3.450	884,563		109				1,507,000	09/23/2016
8027688516		WELLINGTON	FL		07/14/2023	4.125	200,162		535				325,000	09/25/2019
6602706738		BELLEVUE	WA		07/14/2023	2.750	1,128,351		4,927				2,400,000	09/29/2021
8194950944		MIAMI	FL		07/14/2023	2.990	274,599		920				385,000	02/08/2021
6602686617		SAN FRANCISCO	CA		04/10/2023	2.750	1,129,894		4,893				2,000,000	04/28/2021
6601224246		JACKSONVILLE	FL		04/10/2023	0.000	18,858		520				80,000	06/30/2006
6601470781		ATLANTIC BEACH	FL		04/10/2023	0.000	46,071		706				97,134	02/28/2017
6602673672		SAN JOSE	CA		04/10/2023	2.750	764,760		3,348				1,750,000	02/08/2021
6602686559		DEL MAR	CA		04/10/2023	2.500	648,695		3,039				1,380,000	04/17/2021
6601709345		SAN MATEO	CA		04/10/2023	3.125	680,108		2,655				1,485,000	01/04/2021
6601825604		ALBANY	CA		04/10/2023	2.875	770,028		3,754				2,000,000	10/23/2020
6601705442		PHOENIX	AZ		04/10/2023	2.875	535,732		2,321				875,000	01/13/2021
6602688084		DALLAS	TX		07/14/2023	3.750	696,779		1,708				1,340,000	07/26/2021
6602680008		SAN JOSE	CA		04/10/2023	3.375	628,207		2,230				1,900,000	05/28/2021
6601678532		HAUPPAUGE	NY		04/10/2023	3.625	89,111		2,721				600,000	09/29/2005
6601681528		AUSTIN	TX		07/14/2023	3.500	146,458		2,189				1,100,000	06/07/2012
6602675016		ROCKLIN	CA		04/10/2023	3.625	555,723		1,834				775,000	03/12/2021
6602696418		MONROVIA	CA		04/10/2023	3.250	885,765		3,259				1,862,000	06/01/2021
6601751040		THE WOODLANDS	TX		07/14/2023	3.250	487,145		1,462				810,000	06/29/2021
8201882631		FORT LAUDERDALE	FL		07/14/2023	3.500	379,252		1,059				505,991	05/05/2022
6600676511		JACKSONVILLE	FL		04/10/2023	0.000	32,794		689				46,000	01/25/2015
6601680157		WESTHAMPTON BEACH	NY		04/10/2023	3.000	14,326		543				510,000	03/04/2014
8194976163		BOCA RATON	FL		07/14/2023	2.875	268,677		927				379,000	02/26/2021
6602695212		PLANO	TX		07/14/2023	3.000	605,506		1,827				990,000	07/01/2021
6601481721		NEPONSIT	NY		04/10/2023	3.000	207,443		3,138				800,000	06/10/2021
6602677970		MERCER ISLAND	WA		07/14/2023	2.750	625,453		2,055				1,400,000	03/19/2021
6600676834		JACKSONVILLE	FL		04/10/2023	0.000	17,872		844				50,000	04/29/2011

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602701051		DENVER	CO		07/14/2023	3.000	776,769		2,318				1,250,000	09/01/2021
6600060062		DAVIS	CA		04/10/2023	2.875	621,008		2,655				1,000,000	10/08/2020
6602675784		ARLINGTON	VA		04/10/2023	2.750	828,200		3,652				2,070,000	11/01/2020
6602700616		PEORIA	AZ		04/10/2023	3.125	618,521		2,336				960,000	10/01/2021
6601720003		PARKLAND	FL		04/10/2023	2.875	480,278		2,085				1,450,000	01/29/2021
3371732983		SAINT PETERSBURG	FL		07/14/2023	4.125	29,006		151				50,000	03/31/2017
6602687524		GLENVIEW	IL		04/10/2023	2.875	716,190		3,006				1,365,000	03/01/2021
6601682161		SUFFERN	NY		04/10/2023	3.750	127,908		2,353				900,000	08/15/2011
6601486803		PHOENIX	AZ		04/10/2023	3.125	232,933		3,732				1,595,000	03/04/2015
6601485011		SHORT HILLS	NJ		07/14/2023	3.250	322,031		3,071				1,569,000	10/10/2014
6602685429		LAS VEGAS	NV		04/10/2023	3.250	625,644		3,188				1,290,000	03/01/2021
6600680976		JACKSONVILLE	FL		04/10/2023	0.000	44,902		688				104,000	02/06/2017
6602692102		UPTON	MA		04/10/2023	3.625	204,270		939				495,000	04/11/2021
6602673599		CUPERTINO	CA		04/10/2023	2.750	1,066,706		4,820				3,700,000	01/11/2021
PEB1367015596		LA JOLLA	CA		06/13/2017	4.000	920,836		(331)				1,500,000	06/13/2017
6601681676		HOUSTON	TX		07/14/2023	3.250	116,144		1,695				975,000	04/02/2012
6601728006		KIRKWOOD	CA		04/10/2023	3.625	158,257		736				260,000	02/10/2021
6601805093		RENTON	WA		07/14/2023	3.625	407,843		1,069				800,000	11/30/2020
6602678549		SAN MATEO	CA		04/10/2023	3.125	789,859		3,038				2,325,000	05/12/2021
6602683796		SAN DIEGO	CA		04/10/2023	3.250	616,024		2,265				970,000	06/03/2021
6602695584		SEATTLE	WA		07/14/2023	3.250	952,452		2,696				1,921,000	07/01/2021
6602673847		SAN DIEGO	CA		04/10/2023	2.750	550,497		2,411				1,150,000	01/07/2021
6601680199		BROOKLYN	NY		04/10/2023	3.250	301,690		3,173				4,000,000	02/03/2015
6601476994		CHICAGO	IL		04/10/2023	3.000	335,598		2,887				850,000	06/08/2016
6601677526		LAS VEGAS	NV		04/10/2023	3.875	405,250		2,147				775,000	01/24/2019
6601696294		GEYSERVILLE	CA		04/10/2023	3.500	579,007		3,120				1,800,000	11/12/2019
PH7132365243		WESTFIELD	NJ		08/21/2015	3.875	861,657		(113)				1,299,000	08/21/2015
EB1540093370		SPANISH FORT	AL		08/07/2015	3.875	365,958		(1)				555,000	08/07/2015
6600011636		JACKSONVILLE	FL		04/10/2023	0.000	5,246		417				51,200	12/03/2002
505318766		WELLINGTON	FL		07/14/2023	3.479	157,284		434				209,000	07/07/2020
6602694652		DENVER	CO		07/14/2023	3.500	565,398		1,492				920,000	05/01/2021
6601673293		PALM BEACH GARDENS	FL		04/10/2023	3.500	304,024		2,065				750,000	10/13/2017
8191976643		OAKLAND PARK	FL		07/14/2023	2.990	166,779		572				232,000	10/02/2020
3386826567		Tamarac	FL		07/14/2023	4.875	106,256		242				137,200	09/21/2017
6601686683		VIENNA	VA		04/10/2023	3.375	199,622		3,348				1,150,000	04/18/2012
6601673731		ALPINE	CA		04/10/2023	3.875	91,287		1,823				1,106,000	05/25/2018
8016798677		LAKE WORTH	FL		07/14/2023	5.250	103,609		261				140,000	12/18/2017
8199327446		NAPLES	FL		07/14/2023	2.750	259,476		907				365,440	09/30/2021
EB1541040509		FAIRVIEW	TN		08/19/2016	3.750	412,272		(58)				650,000	08/19/2016
6602691716		BRIGHTON	MI		04/10/2023	2.625	589,380		3,445				1,700,000	06/09/2021
8194889936		SAINT PETERSBURG	FL		07/14/2023	2.375	161,592		965				425,002	01/25/2021
6602675495		WOODSTOCK	NY		04/10/2023	2.875	582,203		2,547				992,000	12/09/2020
6601204016		JACKSONVILLE	FL		04/10/2023	7.000	11,684		(1,660)				183,696	05/31/2023
6600793019		PORT WASHINGTON	NY		04/10/2023	3.500	717,720		2,637				1,575,000	09/27/2019
6602679745		BURLINGAME	CA		04/10/2023	3.375	872,623		3,098				1,950,000	05/20/2021
6600842329		SACRAMENTO	CA		04/10/2023	4.125	419,356		1,501				1,255,000	05/17/2019
6602689082		DENVER	CO		07/14/2023	3.125	639,120		1,878				1,470,000	02/13/2021
8027565156		HIALEAH	FL		07/14/2023	3.875	149,926		772				305,009	09/19/2019
6600026188		JACKSONVILLE	FL		04/10/2023	0.000	3,563		397				52,983	11/28/2000
8204273471		LEHIGH ACRES	FL		07/14/2023	3.990	138,907		326				310,000	01/17/2023
6600026584		JACKSONVILLE	FL		04/10/2023	0.000	3,867		494				70,008	03/27/2001
6600676354		JACKSONVILLE	FL		04/10/2023	0.000	24,514		558				103,000	05/22/2009

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600847187		PARK CITY	UT		07/14/2023	3.875	613,878		1,562				1,050,000	01/24/2020
6602704469		BROOKLYN	NY		04/10/2023	3.375	671,001		2,338				1,495,000	10/14/2021
6602683655		HUNTSVILLE	UT		07/14/2023	3.375	670,362		1,863				1,200,000	05/14/2021
8200720414		ROYAL PLM BCH	FL		07/14/2023	3.500	254,420		715				359,433	01/13/2022
8018192424		ST PETERSBURG	FL		07/14/2023	5.375	88,547		185				112,000	08/24/2018
8194392631		MIAMI	FL		07/14/2023	2.875	340,207		1,178				470,000	02/22/2021
6602701838		AUSTIN	TX		07/14/2023	3.000	738,315		2,217				1,200,000	09/01/2021
EB1259001548		EAGLE	CO		12/18/2015	3.875	361,454		(27)				543,000	12/18/2015
6601225060		JACKSONVILLE	FL		04/10/2023	0.000	20,980		540				75,377	05/23/2007
6601734988		MANHATTAN BEACH	CA		04/10/2023	3.375	607,897		2,184				2,660,000	03/18/2021
8001629055		NORTH MIAMI	FL		07/14/2023	4.750	62,597		341				154,996	05/23/2014
6602688597		SANTA CRUZ	CA		04/10/2023	3.500	753,437		2,574				1,325,000	08/04/2021
6601712091		FRANKLIN	TN		04/10/2023	3.250	570,592		2,163				900,000	02/23/2021
6602686781		WESTON	FL		04/10/2023	2.500	1,185,255		5,640				2,000,000	02/12/2021
6600681339		JACKSONVILLE	FL		04/10/2023	0.000	33,307		754				100,000	02/10/2017
6601482828		HINSDALE	IL		04/10/2023	3.000	5,874		555				1,900,000	04/30/2013
6601716530		SOUTHLAKE	TX		07/14/2023	3.125	898,140		2,657				1,700,000	03/04/2021
6601203414		JACKSONVILLE	FL		04/10/2023	0.000	7,991		530				80,000	09/24/2003
PH7133303037		NAPERVILLE	IL		08/21/2015	3.911	398,402		60				615,000	08/21/2015
6600851239		PARAMUS	NJ		07/14/2023	3.625	717,641		1,904				1,150,000	08/18/2020
8201453005		WEST PALM BEACH	FL		07/14/2023	3.750	14,660		216				88,000	03/18/2022
6600851460		MINNETRISTA	MN		04/10/2023	3.375	1,034,651		3,921				1,800,000	08/14/2020
6602671189		SAN DIEGO	CA		04/10/2023	2.990	318,455		3,277				1,009,000	05/26/2015
6600921081		SAN FRANCISCO	CA		04/10/2023	4.750	770,404		2,008				1,600,000	09/25/2018
6600921818		LOS ANGELES	CA		04/10/2023	4.250	312,844		1,546				730,000	12/17/2018
6600845413		DALLAS	TX		07/14/2023	3.500	445,914		1,276				845,000	10/10/2019
6601487066		GREAT FALLS	VA		04/10/2023	3.750	253,615		3,810				1,380,000	02/25/2015
6600682360		JACKSONVILLE	FL		04/10/2023	0.000	57,256		805				107,000	04/26/2019
6602681279		MIAMI BEACH	FL		04/10/2023	3.250	787,073		2,905				1,400,000	05/19/2021
6601698738		HUNTLEY	IL		04/10/2023	4.250	282,428		2,718				1,000,000	01/22/2020
6600545302		BOULDER	CO		07/14/2023	3.750	425,979		1,430				1,215,000	09/23/2016
6602688563		SPRING	TX		07/14/2023	3.500	760,589		2,006				1,340,000	07/27/2021
6602705482		DRAPER	UT		07/14/2023	3.500	621,098		1,620				940,000	11/12/2021
6602696145		GOLETA	CA		04/10/2023	3.000	858,294		3,412				1,350,000	07/01/2021
6601698274		NEW YORK	NY		04/10/2023	3.875	710,901		2,657				1,465,000	01/26/2017
6601699272		ELLICOTT CITY	MD		07/14/2023	3.625	469,493		1,271				810,000	03/26/2020
6602712918		CHATHAM	MA		04/10/2023	3.250	824,764		3,953				1,820,000	12/13/2021
6600844994		TULSA	OK		04/10/2023	3.875	476,555		1,555				795,000	08/12/2019
3360307580		Tamarac	FL		07/14/2023	3.875	104,076		223				139,593	08/24/2016
6602711670		CHICAGO	IL		04/10/2023	3.875	588,858		1,711				830,000	02/23/2022
6601686048		EDGEWATER	MD		07/14/2023	3.000	61,350		1,848				1,175,000	05/11/2016
8198869092		HIALEAH	FL		07/14/2023	3.250	255,978		779				415,000	09/07/2021
6602689785		WOODLAND HILLS	CA		04/10/2023	3.750	961,248		2,984				1,661,000	08/12/2021
6602689165		BEND	OR		07/14/2023	2.875	533,077		2,349				1,000,000	05/17/2021
6602682079		WADDELL	AZ		04/10/2023	3.375	578,516		2,054				900,000	05/25/2021
6601753723		CHARLOTTESVILLE	VA		04/10/2023	3.375	536,096		1,892				960,000	05/13/2021
6602683127		LUCAS	TX		07/14/2023	3.250	566,362		1,636				918,000	06/01/2021
6602686682		LAFAYETTE	CA		04/10/2023	2.875	714,993		3,045				4,400,000	03/15/2021
6601685701		BROOKLINE	MA		04/10/2023	3.000	350,519		5,340				1,680,000	02/04/2013
6602680255		PLEASANTON	CA		04/10/2023	2.750	1,079,498		4,675				3,250,000	05/21/2021
6601709444		GIG HARBOR	WA		07/14/2023	2.875	678,581		3,070				1,450,000	02/11/2021
6601809178		WASHINGTON	DC		04/10/2023	3.250	778,205		2,938				1,275,000	10/10/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600852476		PARADISE VALLEY	AZ		04/10/2023	3.625	797,582		2,750				1,500,000	08/14/2020
6600851486		MESA	AZ		04/10/2023	3.375	433,042		1,585				725,000	06/18/2020
6602699628		PHOENIX	AZ		04/10/2023	2.990	590,690		2,339				925,000	09/01/2021
6600031311		SOUTHLAKE	TX		07/14/2023	4.250	407,287		1,124				856,000	03/13/2017
6601820688		CORONADO	CA		04/10/2023	3.375	1,021,554		3,719				1,600,000	11/19/2020
PEB1221071980		PALM BEACH GARDENS	FL		11/17/2017	3.990	738,556		(157)				1,125,000	11/17/2017
6601722876		LONE TREE	CO		07/14/2023	3.125	607,810		1,798				985,000	03/25/2021
6601479543		GLENVIEW	IL		04/10/2023	2.990	231,461		1,973				600,000	10/06/2016
EB1540093224		FALLS CHURCH	VA		08/07/2015	3.875	546,501		(2)				1,118,000	08/07/2015
6601753145		NEW YORK	NY		04/10/2023	3.125	788,047		3,009				1,230,000	05/17/2021
8201018214		MIAMI GARDENS	FL		07/14/2023	3.750	143,133		375				294,555	02/09/2022
6600676826		JACKSONVILLE	FL		04/10/2023	0.000	28,282		789				80,000	05/30/2012
6600675281		JACKSONVILLE	FL		04/10/2023	0.000	21,261		517				113,000	10/17/2008
EB1369003121		SARASOTA	FL		08/19/2016	3.500	405,138		96				650,000	08/19/2016
6600675968		JACKSONVILLE	FL		04/10/2023	0.000	30,692		734				111,000	08/20/2008
6602711043		REDDING	CA		04/10/2023	4.125	608,413		1,689				815,000	01/28/2022
8200867459		HIALEAH	FL		07/14/2023	2.990	171,467		551				395,818	01/21/2022
6602702695		SHORELINE	WA		07/14/2023	3.000	804,732		2,402				1,295,000	09/01/2021
EB1351002957		BROOKLYN	NY		10/09/2015	3.875	467,287		(58)				720,000	10/09/2015
6601679241		BOULDER	CO		07/14/2023	3.250	353,152		5,261				2,000,000	05/23/2012
6601487702		BROOKLYN	NY		04/10/2023	3.250	308,453		3,023				1,450,000	05/02/2015
6601714030		ARLINGTON	VA		04/10/2023	3.375	435,353		1,563				690,000	12/12/2020
6602673177		SAN CARLOS	CA		04/10/2023	2.750	776,152		4,627				2,900,000	10/13/2020
8201326969		FORT LAUDERDALE	FL		07/14/2023	4.500	83,363		181				169,001	03/08/2022
6602690080		WELLESLEY	MA		04/10/2023	3.000	1,018,355		4,049				1,625,000	07/30/2021
6601825836		ORLANDO	FL		04/10/2023	3.250	588,356		2,211				935,000	12/28/2020
6602689934		MAIDENS	VA		04/10/2023	3.375	521,445		1,849				1,150,000	07/01/2021
6602678051		LOS ANGELES	CA		04/10/2023	3.125	751,085		2,911				1,350,000	03/26/2021
6602687425		ARLINGTON	VA		04/10/2023	3.000	738,372		2,967				1,250,000	06/03/2021
6601733980		SAN JOSE	CA		04/10/2023	3.000	599,575		2,410				1,130,000	02/17/2021
PEB1541041266		SPICEWOOD	TX		06/13/2017	4.500	478,581		(515)				670,000	06/13/2017
8202204340		POMPANO BEACH	FL		07/14/2023	5.625	213,788		330				344,999	06/02/2022
8195542853		HOLLYWOOD	FL		07/14/2023	2.875	185,432		638				310,000	03/04/2021
6600922063		CAVE CREEK	AZ		04/10/2023	4.250	483,650		1,470				1,092,000	01/03/2019
6602675248		BELLEVUE	WA		07/14/2023	3.250	1,059,654		3,027				1,820,000	03/11/2021
6600468901		GARDEN RIDGE	TX		07/14/2023	4.125	314,605		1,386				775,000	10/01/2018
PEB1541042102		TAHLEQUAH	OK		11/17/2017	4.875	657,527		(956)				885,000	11/17/2017
PEB1784004165		SAN ANSELMO	CA		11/18/2016	3.875	572,588		(195)				1,450,000	11/18/2016
6602696335		AUSTIN	TX		07/14/2023	3.125	681,949		1,999				1,100,000	07/01/2021
6602696293		RANCHO CUCAMONGA	CA		04/10/2023	3.250	631,998		2,315				990,000	06/01/2021
6601698902		LOS ANGELES	CA		04/10/2023	3.375	648,890		2,421				1,950,000	04/02/2020
8030774695		HIALEAH	FL		07/14/2023	3.625	116,496		348				154,000	01/13/2020
6601708354		VERO BEACH	FL		04/10/2023	3.375	560,870		2,014				933,500	01/04/2021
6601807305		ARLINGTON	VA		04/10/2023	3.000	1,168,620		4,786				1,870,000	09/25/2020
6602701341		SAN JOSE	CA		04/10/2023	3.000	664,803		2,634				1,310,000	08/01/2021
6601682146		NEW YORK	NY		04/10/2023	3.500	288,137		5,489				6,350,000	08/31/2011
6601384081		ATLANTIC BEACH	FL		04/10/2023	0.000	24,740		638				73,900	06/29/2012
505325356		WEST PALM BEACH	FL		07/14/2023	2.990	197,859		625				270,000	06/19/2020
6602682293		PORTLAND	OR		07/14/2023	3.125	458,997		1,348				741,000	05/25/2021
6601752725		SAN CARLOS	CA		04/10/2023	3.125	1,008,062		3,851				2,100,000	01/15/2021
6602685742		SAN DIEGO	CA		04/10/2023	3.125	887,354		3,388				1,650,000	06/01/2021
6602697713		SAN FRANCISCO	CA		04/10/2023	2.500	1,005,909		6,425				4,750,000	11/18/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601819805		GRANITE BAY	CA		04/10/2023	3.250	579,274		3,080				1,040,000	08/07/2020
6602694355		MOUNTAIN BRK	AL		07/14/2023	3.375	609,070		1,670				1,500,000	05/01/2021
6602705649		SOUTH JORDAN	UT		07/14/2023	3.625	659,664		1,649				940,000	11/18/2021
6600925058		FORT LAUDERDALE	FL		04/10/2023	4.625	608,984		1,588				1,100,000	05/09/2019
6601677781		NEW HYDE PARK	NY		04/10/2023	2.875	183,662		1,744				705,000	10/21/2016
FR225706346		WATER MILL	NY		10/21/2016	3.450	1,684,310		221				7,485,000	10/21/2016
6601699702		GALLATIN	TN		04/10/2023	3.500	399,967		1,736				780,000	03/03/2020
6601483305		WILMETTE	IL		04/10/2023	3.250	208,119		2,825				800,000	05/03/2013
6602679984		BOISE	ID		04/10/2023	3.375	605,916		2,163				940,000	05/11/2021
6600680968		JACKSONVILLE	FL		04/10/2023	0.000	38,770		1,101				110,000	12/30/2016
2522161737		WEST PALM BEACH	FL		07/14/2023	0.000	30,626		386				93,468	11/19/2009
6602681469		REDMOND	WA		07/14/2023	3.000	892,448		2,713				1,455,000	05/14/2021
6601727370		CAMARILLO	CA		04/10/2023	2.875	777,649		3,292				1,920,000	03/22/2021
6600935156		AUSTIN	TX		07/14/2023	3.500	476,957		1,304				800,000	09/25/2020
8201126650		JACKSONVILLE	FL		07/14/2023	3.875	231,350		586				388,806	02/22/2022
6602692516		WILDWOOD CREST	NJ		07/14/2023	2.625	285,049		1,320				500,000	06/05/2021
6600847278		PROSPECT	KY		04/10/2023	3.990	504,653		1,574				833,000	12/03/2019
6600991191		DALLAS	TX		07/14/2023	3.375	443,314		1,329				746,000	03/31/2020
6602685890		WESTWOOD	MA		04/10/2023	2.875	666,403		2,828				1,138,000	09/30/2020
6602677541		NORMANDY PARK	WA		07/14/2023	2.875	773,115		2,451				1,500,000	03/25/2021
6602680834		SNOQUALMIE	WA		07/14/2023	3.375	858,909		7,543				1,435,000	05/13/2021
6601744821		NEW MARKET	MD		07/14/2023	3.000	497,652		1,507				807,000	06/14/2021
6601748475		WOODINVILLE	WA		07/14/2023	3.125	799,807		2,340				1,850,000	06/18/2021
6602701010		SAN JOSE	CA		04/10/2023	2.875	1,189,140		4,875				1,880,000	10/01/2021
504874830		PEMBROKE PINES	FL		07/14/2023	4.990	170,879		371				275,500	06/01/2018
6600682212		JACKSONVILLE	FL		04/10/2023	0.000	50,233		714				107,000	01/18/2019
6602684174		SANTA BARBARA	CA		04/10/2023	3.375	809,458		2,863				1,250,000	06/03/2021
6601471425		NORTHFIELD	MN		04/10/2023	3.625	276,433		2,479				755,000	03/18/2015
6600711268		MIAMI	FL		04/10/2023	3.875	18,920		508				195,000	03/12/2015
EB1540093178		MARS	PA		09/25/2015	3.875	558,648		(88)				850,000	09/25/2015
EB1259002799		MOUNTAIN VILLAGE	CO		12/16/2016	3.625	633,134		(148)				950,000	12/16/2016
6601678938		HICKSVILLE	NY		04/10/2023	3.000	54,725		1,466				375,000	01/12/2004
6600851056		RIVIERA BEACH	FL		04/10/2023	3.750	1,159,332		3,773				1,925,000	07/15/2020
6602701788		PALM SPRINGS	CA		04/10/2023	2.875	1,073,511		4,414				3,572,000	08/01/2021
6601745216		ROCKVILLE CENTRE	NY		04/10/2023	2.875	707,995		2,963				1,275,200	02/05/2021
6601715003		BROOKLYN	NY		04/10/2023	3.250	802,111		4,991				1,345,000	12/24/2020
6602702307		NAPLES	FL		04/10/2023	2.875	527,238		2,159				830,000	09/01/2021
6602698232		ONTARIO	CA		04/10/2023	3.000	666,395		2,649				1,050,000	07/01/2021
6601737452		CLERMONT	FL		04/10/2023	3.375	679,080		2,506				1,075,000	04/05/2021
7002809343		HOMESTEAD	FL		07/14/2023	5.490	142,552		276				254,720	01/21/2019
6602682699		COVINGTON	KY		04/10/2023	3.750	1,152,279		3,845				2,060,644	10/29/2020
6602690221		SEATTLE	WA		07/14/2023	2.875	949,152		2,953				2,800,000	08/17/2021
6600560764		NEW YORK	NY		04/10/2023	3.875	550,246		2,388				1,705,000	10/02/2015
6602699388		LOS ANGELES	CA		04/10/2023	2.990	1,567,474		6,396				7,795,000	07/01/2021
6602699701		IRVINE	CA		04/10/2023	3.375	1,174,706		4,108				1,953,000	09/01/2021
6601693598		SAN FRANCISCO	CA		04/10/2023	3.500	721,649		2,592				1,360,000	03/05/2020
6601805994		SAN FRANCISCO	CA		04/10/2023	3.375	735,481		2,691				1,650,000	08/06/2020
PEB1352005445		CUTCHOGUE	NY		11/17/2017	3.750	405,874		121				630,000	11/17/2017
6601478941		CHESTERFIELD	MO		04/10/2023	3.000	848,831		7,679				2,900,000	07/12/2016
6600793043		SHORELINE	WA		07/14/2023	3.875	810,846		2,099				1,310,000	09/13/2019
6600934662		CARDIFF BY THE SEA	CA		04/10/2023	3.625	739,063		2,507				1,326,000	07/17/2020
6601729483		NORTH BELLMORE	NY		04/10/2023	2.875	529,233		2,232				1,000,000	01/06/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601733360		SAINT GEORGE ISLAND	FL		04/10/2023	3.375	504,166		1,815				789,000	04/08/2021
6601473447		SANTA ROSA BEACH	FL		04/10/2023	3.500	683,107		5,880				4,170,737	05/31/2023
6602710425		SAN JOSE	CA		04/10/2023	3.875	649,945		1,896				1,830,000	01/18/2022
6602705292		SEDONA	AZ		04/10/2023	4.250	861,725		2,292				1,360,000	10/29/2021
6601823310		MESA	AZ		04/10/2023	3.125	914,862		3,599				1,450,000	11/06/2020
6600527086		DELRAY BEACH	FL		04/10/2023	4.750	813,099		2,100				1,430,000	11/02/2018
6601482273		HOUSTON	TX		07/14/2023	2.875	148,575		2,155				806,000	03/11/2013
6600789181		NORTH HOLLYWOOD	CA		04/10/2023	4.000	763,268		2,566				1,212,000	05/21/2021
8201348985		DELRAY BEACH	FL		07/14/2023	3.875	188,978		477				400,000	03/10/2022
6602679752		ALPINE	UT		07/14/2023	3.750	1,560,209		4,028				4,500,000	05/10/2021
EB1259001254		VAIL	CO		09/25/2015	3.875	1,044,339		(166)				1,585,000	09/25/2015
PEB1790003255		CAMPBELL	CA		11/18/2016	3.375	764,856		136				1,310,000	11/18/2016
6602678184		BLOOMFLD HLS	MI		04/10/2023	3.250	762,979		2,816				1,800,000	05/17/2021
505407799		HIALEAH	FL		07/14/2023	2.990	245,046		762				338,000	10/14/2020
6601811943		AUSTIN	TX		07/14/2023	2.875	578,007		1,881				1,100,000	07/28/2020
6601690313		BLOOMFIELD HILLS	MI		04/10/2023	5.000	424,594		1,099				790,000	06/12/2017
6601722595		DESERT HILLS	AZ		04/10/2023	3.250	461,518		1,716				770,000	02/17/2021
6600011883		JACKSONVILLE	FL		04/10/2023	0.000	6,397		477				80,000	03/19/2003
6601698696		ELBURN	IL		04/10/2023	3.375	320,501		2,055				650,000	10/02/2019
6600669797		JACKSONVILLE	FL		04/10/2023	6.750	74,153		183				125,000	06/20/2006
6601224998		JACKSONVILLE	FL		04/10/2023	0.000	16,062		630				75,389	04/17/2007
6601823401		ARVADA	CO		07/14/2023	3.500	517,561		1,404				860,000	11/11/2020
6600996331		NEW YORK	NY		04/10/2023	4.000	148,016		702				320,000	03/02/2021
6602705532		LOS ANGELES	CA		04/10/2023	3.125	761,272		2,864				1,110,000	11/09/2021
6601224758		JACKSONVILLE	FL		04/10/2023	0.000	19,396		515				80,000	12/19/2006
6601483644		SEATTLE	WA		07/14/2023	3.125	315,012		3,993				1,510,000	01/03/2013
6601682419		DALLAS	TX		07/14/2023	4.000	160		15				1,180,000	10/26/2010
6602676162		EL MACERO	CA		04/10/2023	2.750	545,145		2,378				1,323,000	03/18/2021
6601827709		LOS ALTOS	CA		04/10/2023	3.000	770,582		3,121				3,560,000	01/05/2021
6602694660		LEHI	UT		07/14/2023	3.000	507,985		1,539				895,000	06/01/2021
6600850397		DALLAS	TX		07/14/2023	4.250	572,655		1,314				906,000	06/19/2020
6602673870		PLEASANTON	CA		04/10/2023	2.750	777,781		3,417				1,700,000	01/05/2021
6602691039		ENCINO	CA		04/10/2023	2.500	732,611		4,414				2,650,000	06/21/2021
6602701499		BOISE	ID		04/10/2023	3.625	665,376		2,154				1,083,000	07/01/2021
6602701473		PIEDMONT	CA		04/10/2023	2.875	724,001		2,973				2,050,000	08/01/2021
6601818997		OAKLAND	CA		04/10/2023	2.990	902,782		3,708				1,445,000	12/11/2020
6601682385		SCARSDALE	NY		04/10/2023	3.125	141,591		4,108				1,535,000	12/30/2010
6601679589		NEW YORK	NY		04/10/2023	3.250	312,410		3,241				1,620,000	12/17/2014
6602711662		BROOKLINE	MA		04/10/2023	3.750	796,310		2,418				1,950,000	02/18/2022
6602685031		FRASER	CO		07/14/2023	2.500	553,504		2,712				1,490,000	03/01/2021
3359007629		Jacksonville	FL		07/14/2023	3.750	51,019		174				76,587	08/16/2016
EB1596053911		BOTHELL	WA		12/16/2016	3.125	601,640		534				940,000	12/16/2016
6602689850		BEND	OR		07/14/2023	2.875	582,332		1,842				1,500,000	04/26/2021
6602704733		BROOKLYN	NY		04/10/2023	3.500	732,135		2,508				1,390,000	09/17/2021
6601820043		MOUNTAIN VIEW	CA		04/10/2023	2.750	832,383		4,893				2,810,000	12/08/2020
PH7132441713		RYE BROOK	NY		12/12/2014	4.161	654,590		(92)				998,000	12/12/2014
6601383158		ATLANTIC BEACH	FL		04/10/2023	0.000	24,886		690				118,070	06/30/2011
EB1541040861		THE WOODLANDS	TX		12/16/2016	3.750	602,568		(237)				1,360,000	12/16/2016
6601675983		ALPINE	WY		04/10/2023	4.375	1,066,018		3,290				1,300,000	10/21/2019
6602702315		DUBLIN	CA		04/10/2023	3.000	920,190		3,619				1,700,000	09/01/2021
6601677963		STATEN ISLAND	NY		04/10/2023	3.250	259,779		4,108				1,500,000	09/28/2012
108646878		MIAMI	FL		07/14/2023	4.625	231,589		643				330,000	03/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601711853		HENDERSONVILLE	TN		04/10/2023	3.250	594,661		2,212				935,000	02/10/2021
6602683937		CHICAGO	IL		04/10/2023	3.250	624,392		2,296				970,000	06/07/2021
504706606		TAMARAC	FL		07/14/2023	4.625	41,667		104				55,000	05/10/2017
6601698027		NEW YORK	NY		04/10/2023	3.750	725,510		2,728				1,280,000	09/06/2017
6602698281		LINCOLN	AL		07/14/2023	3.000	576,784		3,049				1,050,000	08/01/2021
6602673987		KELLER	TX		07/14/2023	2.625	456,446		2,235				813,000	11/23/2020
6601686121		WAYLAND	MA		04/10/2023	3.375	157,637		3,114				1,100,000	05/25/2012
8196646146		HIALEAH	FL		07/14/2023	2.875	159,578		547				450,003	04/14/2021
6601681668		NEW YORK	NY		04/10/2023	3.250	41,812		2,046				2,300,000	05/29/2012
8201790093		HALLANDALE BEACH	FL		07/14/2023	5.500	188,865		305				318,000	04/21/2022
6602702471		CHANHASSEN	MN		04/10/2023	3.125	803,868		3,047				1,250,000	09/01/2021
6602700376		GREENWOOD VILLAGE	CO		07/14/2023	2.990	937,818		2,926				3,238,000	10/01/2021
6602679315		GILBERT	AZ		04/10/2023	3.375	619,787		2,205				1,100,000	05/11/2021
PEB1784005838		SAN FRANCISCO	CA		11/17/2017	3.875	765,330		53				1,100,000	11/17/2017
6601681593		BROOKLYN	NY		04/10/2023	3.375	212,980		3,652				1,450,000	06/18/2012
8199546051		HOMESTEAD	FL		07/14/2023	3.125	307,739		965				422,000	10/08/2021
6602674308		LOS ANGELES	CA		04/10/2023	2.750	709,371		3,543				3,400,000	03/01/2021
6600735432		DELRAY BEACH	FL		04/10/2023	4.750	164,027		186				231,900	12/18/2014
6600850306		PARADISE VALLEY	AZ		04/10/2023	3.990	844,438		2,552				1,900,000	03/23/2020
EB1247003086		DAVIE	FL		12/18/2015	4.125	365,828		(166)				550,000	12/18/2015
6600929985		SAN ANSELMO	CA		04/10/2023	3.875	662,715		2,137				1,180,000	11/14/2019
6601716118		BOULDER	CO		07/14/2023	2.875	628,903		1,993				4,230,000	03/11/2021
6601697201		BARRINGTON HILLS	IL		04/10/2023	3.250	509,197		1,967				865,000	02/25/2020
6600848672		SOUTH BOSTON	MA		04/10/2023	3.500	157,538		823				579,000	03/25/2020
6601728261		PENSACOLA BEACH	FL		04/10/2023	3.250	493,207		2,093				950,000	02/26/2021
6602700939		SAMMAMISH	WA		07/14/2023	3.375	1,169,034		3,218				2,650,000	09/01/2021
6601699611		PALM SPRINGS	CA		04/10/2023	4.125	461,031		1,632				950,000	11/26/2019
6601473132		WENATCHEE	WA		07/14/2023	3.625	205,258		1,691				670,000	08/06/2015
6601468835		ATLANTIC BEACH	FL		04/10/2023	0.000	33,025		569				114,400	07/30/2014
8023559025		HALLANDALE BEACH	FL		07/14/2023	4.375	88,314		231				214,993	03/29/2019
6601699124		NEWPORT BEACH	CA		04/10/2023	3.700	1,195,969		4,005				1,489,056	05/06/2020
6602682228		PRAIRIE VIEW	IL		04/10/2023	3.125	459,769		1,766				720,000	06/07/2021
505304533		HOLLYWOOD	FL		07/14/2023	3.250	131,702		405				260,009	06/22/2020
6601203927		JACKSONVILLE	FL		04/10/2023	0.000	928		273				80,000	05/17/2004
6600935529		DENVER	CO		07/14/2023	3.125	888,953		2,820				1,495,000	10/16/2020
6600850033		CAPE CORAL	FL		04/10/2023	4.000	475,286		1,449				790,000	02/06/2020
6602679075		OAKLAND	MI		04/10/2023	3.000	651,785		2,620				1,060,000	04/08/2021
8202012877		PEMBROKE PINES	FL		07/14/2023	5.625	147,599		228				192,000	05/13/2022
EB1786003297		LOS ALTOS	CA		10/07/2016	3.990	776,853		(276)				2,930,000	10/07/2016
6602705615		CHICAGO	IL		04/10/2023	4.000	1,106,017		4,089				1,630,000	11/22/2021
6601721852		SAN JUAN CAPISTRANO	CA		04/10/2023	3.500	944,036		3,333				1,650,000	02/02/2021
EB1540094353		NEW YORK	NY		08/19/2016	4.000	788,808		(339)				1,500,000	08/19/2016
6601692905		PORT TOWNSEND	WA		07/14/2023	3.500	484,258		1,610				1,220,000	02/15/2020
7002808605		HIALEAH	FL		07/14/2023	4.250	114,100		310				330,000	01/24/2019
6601750935		COLORADO SPRINGS	CO		07/14/2023	3.250	562,957		1,585				1,400,000	07/09/2021
6601483743		MERCER ISLAND	WA		07/14/2023	3.000	350,799		4,415				1,680,000	02/14/2013
6600676115		JACKSONVILLE	FL		04/10/2023	0.000	24,420		565				112,000	02/19/2009
8024420431		MIAMI	FL		07/14/2023	4.625	101,316		282				275,000	05/08/2019
6602686112		LEANDER	TX		07/14/2023	2.875	532,962		1,683				1,100,000	03/01/2021
6601700112		SAN CARLOS	CA		04/10/2023	3.875	891,462		2,885				1,112,500	12/05/2019
PH7133128608		NATICK	MA		05/08/2015	3.812	457,220		(68)				830,000	05/08/2015
6602681220		BRUSH PRAIRIE	WA		07/14/2023	3.250	528,869		1,505				880,000	05/17/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601697359		LOS GATOS	CA		04/10/2023	3.500	708,251		2,541				3,000,000	03/19/2020
6600762501		NEW PORT RICHEY	FL		04/10/2023	4.000	105,076		677				210,000	11/06/2019
6601715045		WASHINGTON	DC		04/10/2023	2.625	184,066		1,098				390,000	09/01/2020
6602692490		LOS ANGELES	CA		04/10/2023	3.000	337,729		1,807				700,000	06/02/2021
3381629170		St Petersburg	FL		07/14/2023	4.750	29,637		77				40,000	09/22/2017
6600026469		JACKSONVILLE	FL		04/10/2023	0.000	3,053		386				53,148	12/20/2000
6601679795		BALLWIN	MO		04/10/2023	2.750	357,207		3,372				900,000	09/23/2016
6601746677		FRANKLIN LAKES	NJ		07/14/2023	3.000	818,057		2,478				1,445,000	06/17/2021
PEB1789005436		SUNNYVALE	CA		11/17/2017	3.990	471,042		(120)				1,280,000	11/17/2017
6601726802		AUSTIN	TX		07/14/2023	3.250	502,202		1,429				1,600,000	04/09/2021
6601693630		SAN JOSE	CA		04/10/2023	3.375	664,659		2,480				1,390,000	03/10/2020
8191700638		MIRAMAR	FL		07/14/2023	2.750	182,294		659				261,000	10/08/2020
6601734376		ALEXANDRIA	VA		04/10/2023	3.250	875,384		3,243				1,550,000	04/29/2021
6601735480		INCLINE VILLAGE	NV		04/10/2023	2.875	1,054,107		4,392				2,600,000	03/08/2021
6602684000		PETALUMA	CA		04/10/2023	3.375	630,227		2,237				975,000	06/03/2021
108578477		Cape Coral	FL		07/14/2023	4.750	163,293		410				225,000	12/07/2017
6600638156		SAN DIEGO	CA		04/10/2023	3.750	773,782		3,001				2,500,000	05/24/2022
6601678508		BELMONT	MA		04/10/2023	3.375	489,488		3,703				1,100,000	01/04/2017
PEB1353007262		MORRISTOWN	NJ		11/17/2017	3.990	466,202		(66)				670,000	11/17/2017
6601202408		ATLANTIC BEACH	FL		04/10/2023	0.000	19,869		671				80,000	01/24/2009
6601692368		COLLEGE GROVE	TN		04/10/2023	4.125	886,698		4,566				1,740,000	12/10/2019
8199466588		JACKSONVILLE	FL		07/14/2023	2.250	93,995		461				246,988	09/30/2021
6601219071		SEWARD	AK		04/10/2023	3.500	64,317		700				250,000	10/01/2016
6602689264		NORTHBROOK	IL		04/10/2023	2.625	455,349		2,907				1,100,000	03/17/2021
6602690239		WESTLAKE VILLAGE	CA		04/10/2023	2.875	697,650		2,875				1,730,000	08/25/2021
6602671130		CHULA VISTA	CA		04/10/2023	2.990	270,287		2,785				1,075,000	05/22/2015
6600024704		JACKSONVILLE	FL		04/10/2023	0.000	1,920		335				51,534	04/06/2000
6602695667		CORTE MADERA	CA		04/10/2023	3.375	1,117,670		3,946				1,725,000	07/01/2021
PEB1596055141		LOS ANGELES	CA		11/17/2017	3.750	649,962		224				1,500,000	11/17/2017
6602670918		SAMMAMISH	WA		07/14/2023	3.375	969,293		2,784				2,950,000	05/15/2020
3384357266		Saint Petersburg	FL		07/14/2023	4.250	59,059		160				78,700	09/21/2017
6602702349		LOOMIS	CA		04/10/2023	2.875	639,858		2,619				1,164,000	10/01/2021
6602701275		HINSDALE	IL		04/10/2023	3.000	796,977		3,158				1,475,000	08/01/2021
6600722901		SHOREVIEW	MN		04/10/2023	3.000	477,353		2,759				805,000	08/15/2020
6600849977		LARGO	FL		04/10/2023	3.875	746,779		2,348				1,150,000	03/13/2020
6602706027		BRENTWOOD	TN		04/10/2023	2.875	789,508		3,254				1,580,000	08/04/2021
6601811885		OAK PARK	IL		04/10/2023	3.125	677,376		2,695				1,080,000	07/17/2020
EB1351004817		STATEN ISLAND	NY		08/19/2016	3.990	710,931		(300)				1,575,000	08/19/2016
6601031971		SAN FRANCISCO	CA		04/10/2023	3.000	557,426		2,794				1,019,000	06/07/2022
6602699784		LOS ANGELES	CA		04/10/2023	2.990	843,406		3,366				1,350,000	09/01/2021
6601725648		MURRIETA	CA		04/10/2023	3.125	484,159		1,869				785,000	03/12/2021
6601684373		BRIARCLIFF MANOR	NY		04/10/2023	3.000	221,897		3,644				1,000,000	03/01/2013
6601748632		SAINT AUGUSTINE	FL		04/10/2023	3.250	187,881		691				350,000	06/25/2021
6602679125		GREENACRES	WA		07/14/2023	3.500	504,480		1,337				805,000	05/04/2021
6601202341		JACKSONVILLE	FL		04/10/2023	0.000	18,201		637				80,000	08/18/2008
6602696848		VACAVILLE	CA		04/10/2023	3.000	665,399		2,665				1,075,000	08/01/2021
EB1382002656		CARDIFF BY THE SEA	CA		09/25/2015	4.000	830,213		(275)				2,129,000	09/25/2015
PEB1389003764		FLOURTOWN	PA		11/18/2016	3.750	382,076		(66)				585,000	11/18/2016
6601203109		JACKSONVILLE	FL		04/10/2023	0.000	7,064		525				80,000	05/23/2003
6601678193		EVERETT	WA		07/14/2023	3.250	155,350		2,037				900,000	10/11/2012
6600940628		SOUTHFIELDS	NY		04/10/2023	3.375	83,130		630				150,000	06/19/2012
6602677632		STUART	FL		04/10/2023	2.625	779,834		3,543				1,950,000	03/17/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602687565		PORTLAND	OR		07/14/2023	3.250	550,326		1,550				880,000	06/01/2021
6602683028		IRVINE	CA		04/10/2023	3.125	1,135,545		4,518				1,934,990	05/20/2021
PEB1382003151		PASO ROBLES	CA		11/18/2016	3.875	659,552		(189)				975,000	11/18/2016
6602689892		MISSOULA	MT		04/10/2023	3.375	808,786		3,001				1,782,000	05/28/2021
6602689793		REDWOOD CITY	CA		04/10/2023	3.000	970,819		3,925				2,050,000	08/11/2021
6602677251		AUSTIN	TX		07/14/2023	2.500	510,550		1,794				1,000,000	03/01/2021
6602680347		ALTADENA	CA		04/10/2023	3.250	723,625		2,671				1,460,000	05/15/2021
6602675305		TRUCKEE	CA		04/10/2023	3.875	856,548		2,654				1,525,000	04/05/2021
6601686618		BROOKLYN	NY		04/10/2023	2.875	5,731		448				3,300,000	03/17/2014
6600400995		ORLAND PARK	IL		04/10/2023	3.125	63,248		556				275,000	04/04/2016
6600993148		AUSTIN	TX		07/14/2023	3.375	667,248		2,842				1,130,000	08/07/2020
6600681776		JACKSONVILLE	FL		04/10/2023	0.000	46,394		698				105,000	08/30/2017
6601702670		OYSTER BAY	NY		04/10/2023	3.250	632,928		3,491				1,505,000	05/02/2020
6601224584		JACKSONVILLE	FL		04/10/2023	0.000	19,209		519				80,000	09/08/2006
6602680818		FRISCO	TX		07/14/2023	3.125	888,734		2,620				1,860,000	04/26/2021
10801749		Fort Myers	FL		07/14/2023	0.000	36,405		1,114				150,000	10/26/2017
6601383851		MILLIS	MA		04/10/2023	6.125	16,665		415				253,750	11/04/2002
6602688324		PACIFICA	CA		04/10/2023	3.375	778,490		2,743				1,200,000	07/23/2021
PEB1787004442		DUBLIN	CA		08/14/2017	4.125	607,786		(317)				860,000	08/14/2017
6601750158		SCOTTSDALE	AZ		04/10/2023	2.625	791,887		4,629				1,725,000	05/10/2021
6601480020		MIAMI	FL		04/10/2023	3.250	296,359		2,237				1,175,000	04/28/2017
6602675164		BERKELEY	CA		04/10/2023	3.125	799,170		3,097				1,770,000	03/18/2021
6602688126		DENVER	CO		07/14/2023	3.750	522,004		1,280				725,000	07/27/2021
6600931213		MURRIETA	CA		04/10/2023	3.875	640,323		2,055				995,000	01/27/2020
6600795436		ORLANDO	FL		04/10/2023	3.750	1,232,462		4,010				1,900,000	07/31/2020
6602711845		DANVILLE	CA		04/10/2023	3.875	670,947		1,955				1,205,000	02/17/2022
505341985		NAPLES	FL		07/14/2023	2.875	175,582		602				389,042	08/01/2020
6601224030		JACKSONVILLE	FL		04/10/2023	0.000	11,183		529				80,000	03/07/2006
6601480079		GROSSE POINTE FARMS	MI		04/10/2023	3.500	250,081		1,916				800,000	05/11/2017
6601681650		HINSDALE	IL		04/10/2023	3.375	133,248		2,190				732,000	05/09/2012
6601723080		CORONADO	CA		04/10/2023	2.750	679,955		2,973				1,900,000	03/05/2021
6601225102		JACKSONVILLE	FL		04/10/2023	0.000	16,743		742				78,971	06/08/2007
6601702704		LAGRANGEVILLE	NY		04/10/2023	3.500	458,677		2,723				925,000	03/07/2020
6602711209		CHICAGO	IL		04/10/2023	4.000	820,733		2,282				1,090,000	02/17/2022
101935567		BOCA RATON	FL		07/14/2023	4.250	86,051		260				118,575	05/30/2017
6600680323		JACKSONVILLE	FL		04/10/2023	0.000	39,525		803				102,000	03/16/2016
6602695196		LITHIA	FL		04/10/2023	3.250	564,125		2,068				875,000	07/01/2021
6602690247		HOUSTON	TX		07/14/2023	2.875	856,607		2,660				1,520,000	08/27/2021
6601686824		POQUOSON	VA		04/10/2023	2.750	157,204		3,714				1,100,000	07/25/2016
6600250614		SANTA MARIA	CA		04/10/2023	4.250	60,316		330				225,000	12/18/2014
6600928607		MILLERSVILLE	MD		07/14/2023	4.000	425,225		3,188				1,200,000	11/12/2019
6601744201		LAKE HAVASU CITY	AZ		04/10/2023	3.500	580,283		2,009				905,000	05/06/2021
6601817791		SEATTLE	WA		07/14/2023	2.875	1,009,712		3,265				2,800,000	12/22/2020
6601820902		PORTLAND	OR		07/14/2023	3.375	517,458		1,453				836,000	12/29/2020
6600984501		PORTLAND	OR		07/14/2023	3.125	494,823		1,487				815,000	10/02/2020
6601681445		WINCHESTER	MA		04/10/2023	3.250	186,571		3,030				914,000	07/16/2012
6602705771		DUBLIN	CA		04/10/2023	3.625	705,694		2,277				1,430,000	11/24/2021
8195441501		SAINT PETERSBURG	FL		07/14/2023	3.375	325,882		983				438,000	03/05/2021
6602674761		SOUTH PASADENA	CA		04/10/2023	2.875	878,216		3,686				1,600,000	03/13/2021
8197117497		ROYAL PALM BEACH	FL		07/14/2023	3.374	234,407		702				435,000	05/17/2021
8197153349		RIVIERA BEACH	FL		07/14/2023	3.625	177,153		718				405,997	05/27/2021
6602693811		GLENVIEW	IL		04/10/2023	2.875	527,984		2,214				850,000	03/29/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601743500		INDIAN WELLS	CA		04/10/2023	3.250	575,207		2,169				1,550,000	05/13/2021
6600040916		ORLANDO	FL		04/10/2023	3.990	327,305		1,181				544,000	02/17/2017
6602680131		JUPITER	FL		04/10/2023	3.375	727,185		2,581				1,306,000	05/25/2021
6601723270		HUNTINGTON BEACH	CA		04/10/2023	2.875	891,542		3,742				1,850,000	01/19/2021
8197425183		SAINT PETERSBURG	FL		07/14/2023	3.250	151,507		473				320,001	06/10/2021
6600135765		CAPE CORAL	FL		04/10/2023	3.750	126,354		488				186,000	09/23/2020
8195202815		BOCA RATON	FL		07/14/2023	2.625	173,030		636				315,001	02/19/2021
6601480624		MERCER ISLAND	WA		07/14/2023	3.500	660,789		2,105				1,812,000	06/21/2021
6601751404		LAS VEGAS	NV		04/10/2023	3.125	624,585		3,218				980,000	05/17/2021
105831614		Lake Worth	FL		07/14/2023	4.750	102,585		260				258,000	01/04/2018
6602687797		POTOMAC	MD		07/14/2023	3.750	686,405		1,683				1,430,000	07/30/2021
6600852963		LA GRANGE	IL		04/10/2023	4.250	493,631		2,285				535,000	05/04/2018
6600795105		PROVINCETOWN	MA		04/10/2023	4.000	620,850		1,855				1,010,000	07/07/2020
8024095076		DAVIE	FL		07/14/2023	4.500	81,390		296				327,998	04/30/2019
6600850702		CHARLESTOWN	MA		04/10/2023	4.250	989,621		2,799				1,600,000	06/18/2020
3378340509		WEST PALM BEACH	FL		07/14/2023	4.375	99,404		159				119,700	07/06/2017
6601685677		WAYLAND	MA		04/10/2023	3.250	653,082		6,250				2,150,000	06/30/2015
PH7133305354		SEATTLE	WA		05/08/2015	3.625	709,739		109				1,275,000	05/08/2015
6601203331		JACKSONVILLE	FL		04/10/2023	0.000	8,499		569				88,000	08/27/2003
6601225037		JACKSONVILLE	FL		04/10/2023	0.000	22,408		578				80,616	05/11/2007
6601708115		DANVILLE	CA		04/10/2023	2.750	531,323		2,345				1,549,000	12/08/2020
6601718338		HOUSTON	TX		07/14/2023	3.125	752,050		2,225				1,380,000	03/18/2021
6601224170		JACKSONVILLE	FL		04/10/2023	0.000	18,785		524				80,000	06/29/2006
3352652014		Clearwater	FL		07/14/2023	3.990	18,086		193				142,635	08/18/2016
6601751537		FOUNTAIN HILLS	AZ		04/10/2023	3.250	806,119		2,953				1,605,500	05/13/2021
6602676303		SAN JOSE	CA		04/10/2023	2.625	1,544,314		7,051				2,690,000	03/04/2021
6602677988		LIVERMORE	CA		04/10/2023	2.625	866,715		3,951				1,584,000	04/23/2021
505328340		CAPE CORAL	FL		07/14/2023	3.875	139,960		346				221,250	06/11/2020
6601679878		NEW YORK	NY		04/10/2023	4.500	38,636		1,485				420,000	02/02/1999
6601807016		ENGLEWOOD	CO		07/14/2023	3.375	468,134		1,313				1,098,000	11/24/2020
8195126056		WEST PALM BEACH	FL		07/14/2023	2.750	158,093		738				300,000	02/11/2021
6601202291		JACKSONVILLE	FL		04/10/2023	0.000	17,749		641				80,000	05/29/2008
EB1789004521		BURLINGAME	CA		08/17/2016	3.625	848,907		(143)				2,900,000	08/17/2016
8195783627		HIALEAH	FL		07/14/2023	2.990	323,173		870				560,575	11/28/2023
6601727826		PARKER	CO		07/14/2023	2.875	495,882		1,566				1,054,000	04/15/2021
6601707828		BROOKLYN	NY		04/10/2023	2.875	735,600		3,099				2,300,000	11/08/2020
6601202143		ATLANTIC BEACH	FL		04/10/2023	0.000	14,484		582				68,892	05/16/2007
6601749606		PESCADERO	CA		04/10/2023	2.875	494,762		2,051				1,750,000	02/18/2021
6602700335		HOUSTON	TX		07/14/2023	2.990	694,581		2,125				1,135,000	10/01/2021
6601745711		ORO VALLEY	AZ		04/10/2023	3.750	1,030,629		3,261				1,800,000	05/05/2021
3359312082		West Palm Beach	FL		07/14/2023	3.625	74,430		478				298,340	09/27/2016
6600681818		JACKSONVILLE	FL		04/10/2023	0.000	47,721		715				107,000	03/02/2018
8201740404		CAPE CORAL	FL		07/14/2023	3.875	212,985		535				331,945	04/25/2022
6602704907		BEND	OR		07/14/2023	3.625	734,704		1,844				1,370,000	10/27/2021
6601696260		EDMOND	OK		04/10/2023	3.500	432,397		2,404				840,000	08/27/2019
8201271671		JACKSONVILLE	FL		07/14/2023	4.250	181,851		423				281,000	02/28/2022
6601699801		BAINBRIDGE ISLAND	WA		07/14/2023	3.625	407,313		1,149				1,675,000	02/18/2020
6602673961		ELKHORN	NE		04/10/2023	2.750	721,874		4,214				1,450,000	01/11/2021
6602696947		SCOTTSDALE	AZ		04/10/2023	3.000	418,707		2,012				1,000,000	07/01/2021
EB1706505057		BEVERLY	MA		12/18/2015	4.250	419,961		(184)				639,000	12/18/2015
3369417157		Broward	FL		07/14/2023	4.625	28,298		72				41,205	02/06/2017
6601687418		ANNAPOLIS	MD		07/14/2023	3.250	386,618		5,510				2,500,000	06/15/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8197386746		WEST PALM BEACH	FL		07/14/2023	2.625	224,383		813				403,000	06/10/2021
6601678482		NEW ROCHELLE	NY		04/10/2023	3.375	40,857		1,672				965,000	11/23/2020
6601740050		ALAMEDA	CA		04/10/2023	3.750	822,511		2,584				1,465,000	04/21/2021
6601488783		CORAL GABLES	FL		04/10/2023	3.875	287,255		2,334				1,049,000	07/02/2015
6601699959		DRIPPING SPRINGS	TX		07/14/2023	3.500	510,989		1,499				1,175,000	04/13/2020
EB1171010943		SEATTLE	WA		07/17/2015	3.625	701,073		111				1,100,000	07/17/2015
6601486704		BLOOMFIELD HILLS	MI		04/10/2023	2.990	426,203		4,603				2,440,500	02/26/2015
8201127991		FORT MYERS	FL		07/14/2023	2.850	288,233		959				472,500	02/02/2022
8202365223		FLORIDA CITY	FL		07/14/2023	4.750	288,983		577				366,989	06/24/2022
6602699289		HUNTINGTON BEACH	CA		04/10/2023	3.000	830,583		3,278				1,300,000	09/01/2021
6601274365		BLAINE	MN		04/10/2023	2.875	110,556		1,326				700,000	08/17/2021
6602691682		MONTAUK	NY		04/10/2023	2.625	919,381		5,411				2,095,000	04/01/2021
6602693761		NEW YORK	NY		04/10/2023	2.500	1,130,183		6,843				2,000,000	05/21/2021
6602702463		GALLATIN GATEWAY	MT		04/10/2023	3.500	598,640		2,004				1,650,000	09/01/2021
6601747675		NOVATO	CA		04/10/2023	3.375	492,094		1,741				914,000	04/05/2021
6601698571		NEW YORK	NY		04/10/2023	3.875	522,458		2,052				1,100,000	02/08/2017
6601739573		OCEAN CITY	NJ		07/14/2023	3.250	1,480,512		4,196				2,610,000	05/21/2021
6600026436		JACKSONVILLE	FL		04/10/2023	0.000	2,830		379				140,000	12/04/2021
FR125760210		VALLEY VILLAGE	CA		11/18/2016	3.500	760,764		104				2,100,000	11/18/2016
EB1351005144		NEW YORK	NY		08/19/2016	3.750	1,542,441		(215)				2,350,000	08/19/2016
EB1784004245		TIBURON	CA		12/16/2016	3.625	630,470		67				1,850,000	12/16/2016
6601825901		CAMARILLO AREA	CA		04/10/2023	3.375	761,945		2,746				1,500,000	12/20/2020
6601678524		BROOKLYN	NY		04/10/2023	2.875	127,924		4,052				1,600,000	08/19/2010
PEB1216003564		CORAL GABLES	FL		11/18/2016	3.750	502,439		(248)				885,000	11/18/2016
6601809285		SANTA FE	NM		04/10/2023	3.500	652,864		2,279				1,025,000	10/17/2020
6602680206		LAKE BLUFF	IL		04/10/2023	2.750	1,028,226		4,478				1,650,000	06/01/2021
6601479519		LONGMEADOW	MA		04/10/2023	2.990	260,071		2,195				615,000	09/14/2016
6601678789		VIRGINIA BEACH	VA		04/10/2023	3.625	110,991		1,962				780,000	11/14/2011
6601693499		ALBUQUERQUE	NM		04/10/2023	4.375	667,210		1,883				1,026,000	02/28/2020
6602704360		SEBASTOPOL	CA		04/10/2023	3.750	606,129		1,875				1,125,000	09/15/2021
6602698216		MIDLAND	TX		07/14/2023	3.500	550,585		1,448				880,000	07/01/2021
6601204560		JACKSONVILLE	FL		04/10/2023	0.000	10,162		495				138,657	05/31/2023
6602700285		RANCHO PALOS VERDES	CA		04/10/2023	2.990	855,702		3,388				1,340,000	09/01/2021
6602674597		MENLO PARK	CA		04/10/2023	2.750	934,534		4,077				1,725,000	03/05/2021
6602694827		ERIE	CO		07/14/2023	3.250	511,376		1,438				850,000	05/01/2021
6602678986		MORENO VALLEY	CA		04/10/2023	3.500	720,498		2,467				1,110,000	04/07/2021
6601692277		CLOVIS	CA		04/10/2023	3.250	308,769		2,632				1,250,000	01/30/2020
6601681536		HOUSTON	TX		07/14/2023	3.500	198,408		3,013				1,185,000	05/30/2012
6602688290		VIENNA	VA		04/10/2023	3.625	799,999		2,600				1,325,000	07/26/2021
6601470955		ATLANTIC BEACH	FL		04/10/2023	0.000	68,209		991				136,250	06/29/2018
6602685676		WINCHESTER	MA		04/10/2023	3.250	969,979		3,558				1,553,000	06/01/2021
6601723999		CARLSBAD	CA		04/10/2023	3.500	829,461		2,855				1,540,000	01/28/2021
PEB1352005237		BROOKLYN	NY		11/17/2017	4.250	1,391,819		(906)				2,650,000	11/17/2017
6601678383		LEXINGTON	MA		04/10/2023	3.125	217,398		2,982				1,000,000	06/27/2013
EB1357001084		BROOKLINE	MA		08/19/2016	3.625	620,202		25				2,130,000	08/19/2016
6601696526		FRESNO	CA		04/10/2023	3.500	704,907		2,539				1,650,000	03/28/2020
6602673276		HAYWARD	CA		04/10/2023	2.500	925,975		5,763				1,900,000	01/16/2021
8196971117		HOLLYWOOD	FL		07/14/2023	3.375	359,400		1,072				590,000	06/14/2021
PEB1354016668		POUND RIDGE	NY		08/14/2017	3.990	503,305		(133)				775,000	08/14/2017
6602696194		SAN RAFAEL	CA		04/10/2023	3.000	1,038,657		4,130				2,265,000	07/01/2021
6601717058		ENCINITAS	CA		04/10/2023	2.875	989,339		4,152				3,500,000	02/10/2021
6601700187		WHITE PLAINS	NY		04/10/2023	3.375	630,624		2,354				1,000,000	03/06/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601203372		JACKSONVILLE	FL		04/10/2023	0.000	5,596		540				80,000	08/29/2003
6601203711		JACKSONVILLE	FL		04/10/2023	0.000	684		215				80,000	04/29/2004
6600921354		ORANGE	CA		04/10/2023	5.250	401,170		856				700,000	10/29/2018
8195681879		FT LAUDERDALE	FL		07/14/2023	3.000	366,758		1,295				644,996	02/25/2021
6601818963		NAPLES	FL		04/10/2023	3.125	592,658		2,323				1,900,000	12/09/2020
6602687375		AUSTIN	TX		07/14/2023	2.500	450,951		2,158				1,950,000	05/28/2021
6602676816		BROOKLYN	NY		04/10/2023	2.750	897,932		3,917				2,200,000	03/15/2021
6602674555		TEANECK	NJ		07/14/2023	2.750	869,865		2,851				1,975,000	03/22/2021
6601468975		ATLANTIC BEACH	FL		04/10/2023	0.000	38,782		809				120,000	10/16/2015
8202161638		ST PETERSBURG	FL		07/14/2023	5.625	254,440		397				387,001	05/27/2022
6601682997		SCARSDALE	NY		04/10/2023	3.125	440,682		6,262				3,125,000	04/16/2013
8191724883		ESTERO	FL		07/14/2023	2.990	319,199		1,025				442,500	09/23/2020
6602683978		WALNUT CREEK	CA		04/10/2023	3.250	900,516		3,324				1,725,000	05/27/2021
6601728709		RANCHO CUCAMONGA	CA		04/10/2023	3.250	560,369		2,094				1,311,000	03/22/2021
8199539843		NAPLES	FL		07/14/2023	2.874	218,865		734				385,000	10/13/2021
EB1785004180		FREMONT	CA		06/24/2016	3.750	657,887		17				980,000	06/24/2016
6600011974		JACKSONVILLE	FL		04/10/2023	0.000	6,707		480				80,000	03/27/2003
6602683598		MC GREGOR	TX		07/14/2023	3.500	545,735		1,474				827,000	06/11/2021
8195317708		LAUDERHILL	FL		07/14/2023	3.000	150,236		502				345,000	02/23/2021
6601018168		LITTLE SILVER	NJ		07/14/2023	3.875	351,828		1,106				700,000	01/06/2016
6602682848		DANVILLE	CA		04/10/2023	3.000	936,186		3,750				1,575,000	05/22/2021
6601712224		NASHVILLE	TN		04/10/2023	2.875	560,165		3,186				1,575,000	01/22/2021
6602694819		KENSINGTON	CA		04/10/2023	2.875	714,970		2,990				1,300,000	04/01/2021
6602678838		CHINO HILLS	CA		04/10/2023	3.625	554,179		1,822				970,000	04/22/2021
6602693431		FAIRFAX	VA		04/10/2023	2.625	876,733		5,132				1,430,000	06/04/2021
8200781187		HOLLYWOOD	FL		07/14/2023	3.000	305,410		1,011				559,032	01/17/2022
PEB1027602715		PONTE VEDRA BEACH	FL		11/17/2017	4.000	558,953		(96)				800,000	11/17/2017
8202291519		BONITA SPRINGS	FL		07/14/2023	3.500	237,814		656				505,292	06/07/2022
8201365322		BOYNTON BEACH	FL		07/14/2023	4.750	243,107		492				310,000	03/14/2022
8197290915		MIAMI	FL		07/14/2023	3.375	182,722		547				250,000	06/09/2021
6602690312		RENO	NV		04/10/2023	3.250	725,481		2,658				1,795,000	06/15/2021
6601717413		CENTENNIAL	CO		07/14/2023	3.375	448,475		1,553				2,145,000	03/17/2021
6601224501		JACKSONVILLE	FL		04/10/2023	0.000	14,373		631				80,000	08/17/2006
6601726968		PARKER	CO		07/14/2023	3.125	477,594		1,408				936,000	04/08/2021
6602699073		NEVADA CITY	CA		04/10/2023	3.375	647,368		2,287				1,100,000	08/01/2021
8202393288		WEST PALM BCH	FL		07/14/2023	5.625	273,651		420				420,003	06/24/2022
6602680321		SAVAGE	MN		04/10/2023	3.375	459,478		1,768				700,000	05/19/2021
6601476226		EDINA	MN		04/10/2023	3.500	232,975		1,835				615,000	06/23/2016
6600851627		DETROIT	MI		04/10/2023	3.625	646,013		2,174				1,100,000	08/03/2020
6600742750		GERMANTOWN	MD		07/14/2023	5.000	93,569		324				199,000	10/11/2011
6601685230		LARCHMONT	NY		04/10/2023	4.000	109,829		2,542				1,030,000	01/06/2011
EB1357001173		BROOKLINE	MA		12/16/2016	3.500	538,456		221				825,000	12/16/2016
6601715698		ALDIE	VA		04/10/2023	3.250	701,574		2,628				1,100,000	02/10/2021
6601720706		NASHVILLE	TN		04/10/2023	3.125	1,175,887		4,566				2,250,000	02/09/2021
6601470930		ATLANTIC BEACH	FL		04/10/2023	0.000	57,422		834				114,572	06/15/2018
8201219723		DELRAY BEACH	FL		07/14/2023	2.990	126,749		406				219,622	02/24/2022
6602673631		SUNNYVALE	CA		04/10/2023	2.625	958,605		4,358				2,385,000	02/05/2021
6601224790		JACKSONVILLE	FL		04/10/2023	0.000	11,970		500				59,698	01/16/2007
6602672120		CARMEL	IN		04/10/2023	3.500	272,327		2,050				630,000	08/02/2017
6600681602		JACKSONVILLE	FL		04/10/2023	0.000	42,869		815				105,000	06/02/2017
6601699769		FRISCO	TX		07/14/2023	3.125	573,484		1,888				985,000	02/27/2020
6600792664		NAMPA	ID		04/10/2023	3.750	292,714		3,325				883,000	08/27/2019

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6600562091		MONTAUK	NY		04/10/2023	3.125	619,566		3,102				1,540,000	06/12/2021
6600927112		SANTA CRUZ	CA		04/10/2023	3.875	494,396		1,606				1,780,000	09/17/2019
8027223338		WEST PALM BCH	FL		07/14/2023	4.125	181,869		484				315,000	09/09/2019
EB1541039644		LAKE FOREST	IL		12/18/2015	4.000	602,819		(165)				940,000	12/18/2015
6601224576		JACKSONVILLE	FL		04/10/2023	0.000	9,609		421				152,000	03/02/2022
6602684752		CHICAGO	IL		04/10/2023	3.375	513,301		2,537				945,000	04/07/2021
6601692657		FREMONT	CA		04/10/2023	3.500	560,182		2,034				1,100,000	01/08/2020
6601682526		LAKE BLUFF	IL		04/10/2023	3.375	158,704		6,420				1,500,000	11/24/2009
6601805192		MILLBRAE	CA		04/10/2023	3.000	749,818		3,062				1,900,000	10/29/2020
6602687110		NORTH REDINGTON BEACH	FL		04/10/2023	2.875	1,379,736		5,793				2,200,000	04/15/2021
6602705136		PHOENIX	AZ		04/10/2023	3.375	931,111		3,232				1,712,000	11/10/2021
6601703223		HAYWARD	CA		04/10/2023	3.125	876,820		3,470				1,700,000	11/24/2020
6601809426		SCOTTSDALE	AZ		04/10/2023	3.500	745,147		2,726				1,200,000	10/22/2020
6602689587		LOS ALAMITOS	CA		04/10/2023	3.000	831,801		3,295				1,450,000	08/17/2021
8204008790		WEST PALM BEACH	FL		07/14/2023	6.624	253,898		266				300,000	01/26/2023
6602694363		CARLSBAD	CA		04/10/2023	3.375	807,983		2,868				1,700,000	05/01/2021
6601809616		LAKE TAPPS	WA		07/14/2023	2.875	621,837		2,008				1,100,000	10/29/2020
8195381674		POMPANO BEACH	FL		07/14/2023	3.375	202,241		612				278,000	03/04/2021
6600680471		JACKSONVILLE	FL		04/10/2023	0.000	37,034		753				103,000	03/17/2016
6601483537		BAINBRIDGE ISLAND	WA		07/14/2023	3.500	167,379		2,179				1,067,000	07/24/2012
EB1247002767		BOCA RATON	FL		11/20/2015	3.750	806,806		(122)				1,450,000	11/20/2015
6602680651		ALAMO HEIGHTS	TX		07/14/2023	2.875	522,242		1,637				865,000	05/24/2021
PEB1352004738		EASTPORT	NY		08/14/2017	3.875	396,740		(8)				570,000	08/14/2017
8201250826		CAPE CORAL	FL		07/14/2023	4.250	168,198		391				259,900	02/28/2022
6602676212		BEAVERTON	OR		07/14/2023	2.625	734,883		2,481				1,750,000	03/05/2021
6601711861		ERIE	CO		07/14/2023	3.375	601,202		1,668				1,102,430	02/05/2021
6602674779		MERCER ISLAND	WA		07/14/2023	2.750	1,005,249		3,323				2,450,000	03/17/2021
6601822478		ORLANDO	FL		04/10/2023	3.000	520,806		2,127				920,000	11/11/2020
6601809095		NEW BRAUNFELS	TX		07/14/2023	3.375	988,204		2,773				1,675,000	11/12/2020
6602691070		SANTA FE	NM		04/10/2023	2.750	637,026		3,859				2,160,000	06/11/2021
8199449863		GREENACRES	FL		07/14/2023	2.990	181,078		589				250,000	10/05/2021
6601738302		NEW YORK	NY		04/10/2023	3.125	485,085		1,866				770,000	03/12/2021
6600844044		EAGAN	MN		04/10/2023	4.000	438,876		1,437				730,000	06/13/2019
8201246677		JACKSONVILLE	FL		07/14/2023	4.375	143,062		321				185,000	03/04/2022
6601202259		JACKSONVILLE	FL		04/10/2023	0.000	17,895		661				80,000	02/29/2008
6601483990		MALIBU	CA		04/10/2023	2.875	551,490		8,429				3,200,000	03/22/2013
6601684381		ROSLYN ESTATES	NY		04/10/2023	3.375	246,873		4,060				1,800,000	05/14/2012
6600025933		JACKSONVILLE	FL		04/10/2023	0.000	2,625		373				51,800	10/31/2000
8202131225		FORT MYERS	FL		07/14/2023	5.500	355,892		571				558,000	05/23/2022
6601491480		NEW YORK	NY		04/10/2023	3.625	63,954		487				1,100,000	02/27/2017
6602699081		LOOMIS	CA		04/10/2023	2.875	669,079		2,786				1,360,000	08/01/2021
8023710632		BOCA RATON	FL		07/14/2023	4.625	124,898		305				214,000	04/12/2019
6600840240		FORT WORTH	TX		07/14/2023	4.250	411,801		1,704				1,150,000	03/25/2019
PEB1596053769		NOVATO	CA		11/18/2016	4.000	757,121		(371)				1,200,000	11/18/2016
8201221248		FT LAUDERDALE	FL		07/14/2023	4.125	181,809		429				480,000	02/24/2022
6600993932		SKILLMAN	NJ		07/14/2023	3.990	486,055		1,163				820,000	08/26/2020
PEB1541040715		GREAT FALLS	VA		11/18/2016	3.250	687,787		568				1,050,000	11/18/2016
6601753673		AUSTIN	TX		07/14/2023	3.375	594,799		1,613				1,450,000	07/30/2021
EB1351003265		NEW YORK	NY		10/09/2015	3.625	522,505		183				925,000	10/09/2015
6600681636		JACKSONVILLE	FL		04/10/2023	0.000	43,394		661				104,500	04/06/2017
8195724666		WEST PALM BEACH	FL		07/14/2023	3.000	246,899		833				367,000	03/29/2021
6601678565		HOPKINTON	MA		04/10/2023	3.000	74,888		2,600				830,000	03/10/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601699074		DALLAS	TX		07/14/2023	3.750	424,316		1,118				548,000	04/02/2020
505416313		WEST PALM BEACH	FL		07/14/2023	3.625	144,725		390				195,000	10/16/2020
6602677608		PHOENIX	AZ		04/10/2023	2.875	550,388		2,310				1,125,000	03/26/2021
6600067992		WACO	TX		07/14/2023	4.250	93,939		302				175,000	02/24/2021
6602705631		MELVILLE	NY		04/10/2023	4.000	987,964		2,841				1,950,000	11/12/2021
6601743807		SAN DIEGO	CA		04/10/2023	3.250	693,909		2,561				1,100,000	04/26/2021
505390952		CORAL SPRINGS	FL		07/14/2023	3.375	276,938		619				405,026	10/02/2020
6602701366		STUDIO CITY	CA		04/10/2023	2.875	1,179,030		4,842				2,055,000	08/01/2021
6602701986		VONORE	TN		04/10/2023	2.875	571,203		2,346				900,000	09/01/2021
6601202424		JACKSONVILLE	FL		04/10/2023	0.000	4,615		389				49,385	12/19/2002
6601819821		LONG BEACH	CA		04/10/2023	3.250	857,980		3,227				1,350,000	11/01/2020
6602677848		ANCHORAGE	AK		04/10/2023	2.625	993,399		4,643				1,750,000	03/29/2021
8195518506		BOCA RATON	FL		07/14/2023	2.990	174,627		600				337,998	02/08/2021
6601225300		JACKSONVILLE	FL		04/10/2023	0.000	14,563		561				66,377	08/10/2007
PEB1351006203		NEW YORK	NY		08/14/2017	3.875	498,019		13				735,000	08/14/2017
8199107430		ST PETERSBURG	FL		07/14/2023	3.125	220,665		695				360,000	09/15/2021
6602700962		PORTLAND	OR		07/14/2023	3.250	470,429		2,020				968,000	09/01/2021
6602694801		MOUNTAIN HOUSE	CA		04/10/2023	3.250	704,178		2,598				1,094,500	06/01/2021
FR125718747		SAN JOSE	CA		12/02/2016	3.500	891,390		120				2,130,000	12/02/2016
EB1785003407		SAN JOSE	CA		07/17/2015	3.750	669,665		(22)				1,250,000	07/17/2015
6602699875		SAINT PETERSBURG	FL		04/10/2023	2.990	751,152		2,983				1,750,000	09/01/2021
6601812008		WOODLAND HILLS	CA		04/10/2023	3.125	922,074		3,692				1,500,000	08/12/2020
PEB1596053902		CORNELIUS	NC		11/18/2016	3.750	489,645		(231)				715,000	11/18/2016
6602683267		CASTLE ROCK	CO		07/14/2023	3.000	523,676		1,664				2,000,000	06/10/2021
6600991050		SEATTLE	WA		07/14/2023	3.625	511,940		1,405				835,000	03/25/2020
8199387829		SAINT PETERSBURG	FL		07/14/2023	3.375	273,567		807				441,000	09/30/2021
PEB1351007129		BROOKLYN	NY		01/11/2018	3.990	1,120,696		(508)				2,100,000	01/11/2018
6600122995		BOZEMAN	MT		04/10/2023	3.875	408,463		1,634				1,427,000	10/15/2015
6601700542		OLD FORT	TN		04/10/2023	3.000	24,435		462				140,000	11/16/2012
6602700012		LAS VEGAS	NV		04/10/2023	3.375	488,784		1,709				940,000	08/01/2021
6601710335		DENVER	CO		07/14/2023	3.375	503,114		1,395				1,100,000	02/18/2021
6601473512		GENEVA	IL		04/10/2023	3.000	64,389		2,212				1,135,000	10/16/2015
6601732669		DEL MAR	CA		04/10/2023	3.000	1,518,723		6,105				3,200,000	03/12/2021
EB1354012258		RIVERSIDE	CT		11/20/2015	3.875	523,899		(171)				1,375,000	11/20/2015
6600679317		JACKSONVILLE	FL		04/10/2023	0.000	38,122		633				104,000	05/21/2015
505343609		HOMESTEAD	FL		07/14/2023	3.250	257,186		752				351,500	09/01/2020
6601473736		AUSTIN	TX		07/14/2023	3.250	260,647		2,201				1,209,000	08/31/2015
6602690189		SAN RAMON	CA		04/10/2023	3.000	1,440,778		5,715				2,900,000	08/13/2021
6600025719		JACKSONVILLE	FL		04/10/2023	0.000	2,358		388				57,000	08/10/2000
8202638559		NAPLES	FL		07/14/2023	5.000	312,781		579				414,970	07/22/2022
6600676156		JACKSONVILLE	FL		04/10/2023	0.000	20,327		609				110,000	11/18/2008
6602684679		WOODLAND	CA		04/10/2023	2.500	515,285		3,208				975,000	11/06/2020
6601713412		OAK HARBOR	WA		07/14/2023	3.125	755,879		2,236				1,400,000	03/02/2021
PEB1357001137		NEEDHAM	MA		11/18/2016	3.500	225,470		175				850,000	11/18/2016
6601482851		FORT COLLINS	CO		07/14/2023	3.125	97,192		2,370				915,000	05/08/2013
6601805259		NOVATO	CA		04/10/2023	3.250	555,328		2,089				1,215,000	10/19/2020
6600871559		UNION BEACH	NJ		07/14/2023	3.750	243,876		659				300,000	10/29/2016
PEB1216004178		BOYNTON BEACH	FL		03/21/2018	3.875	492,413		437				720,000	03/21/2018
6602701978		DURANGO	CO		07/14/2023	3.000	516,129		1,543				833,000	08/01/2021
6601825257		SANTA FE	NM		04/10/2023	3.375	940,802		3,391				2,500,000	11/06/2020
A881619		NORMAN	OK		04/18/1997	5.820	25,439						251,082	11/14/2012
6602681063		LOS ANGELES	CA		04/10/2023	3.375	1,090,778		3,872				1,937,000	05/20/2021

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505307858		FORT LAUDERDALE	FL		07/14/2023	3.125	346,299		1,058				570,000	05/20/2020
6602689744		WINDERMERE	FL		04/10/2023	3.125	713,313		2,728				1,190,000	07/20/2021
6601489872		NEW YORK	NY		04/10/2023	3.250	38,342		1,141				1,450,000	01/13/2016
6600852856		ROCHESTER HILLS	MI		04/10/2023	2.500	192,892		2,035				410,000	04/06/2022
6601727800		CONIFER	CO		07/14/2023	3.250	600,433		1,708				965,000	04/14/2021
6602678614		SANTA BARBARA	CA		04/10/2023	3.125	589,895		2,303				2,050,000	05/18/2021
6602672633		VOLENTE	TX		07/14/2023	2.875	181,626		2,211				845,000	07/11/2013
6600010497		JACKSONVILLE	FL		04/10/2023	0.000	4,653		388				49,185	07/30/2002
6602682186		ARGYLE	TX		07/14/2023	3.000	565,498		1,777				1,300,000	05/27/2021
6601204040		JACKSONVILLE	FL		04/10/2023	0.000	939		262				80,000	06/30/2004
8024351918		CAPE CORAL	FL		07/14/2023	4.625	129,803		315				185,000	05/14/2019
6602688217		MURRIETA	CA		04/10/2023	3.375	810,813		2,858				1,580,000	07/22/2021
6602677475		AUSTIN	TX		07/14/2023	2.750	453,722		1,704				1,575,000	04/02/2021
6600920356		BEVERLY HILLS	CA		04/10/2023	4.625	1,449,825		4,070				2,400,000	08/17/2021
6602682533		DALLAS	TX		07/14/2023	3.125	589,934		1,728				1,300,000	06/04/2021
6600994328		SEATTLE	WA		07/14/2023	3.500	528,226		1,444				1,465,000	09/25/2020
6600436650		JERSEY CITY	NJ		07/14/2023	3.375	158,814		520				400,000	08/05/2020
6602702216		SARASOTA	FL		04/10/2023	3.000	580,006		2,291				3,150,000	06/01/2021
6601680868		NEW YORK	NY		04/10/2023	3.250	459,553		4,277				3,300,000	09/17/2015
8201374169		MIAMI GARDENS	FL		07/14/2023	4.750	240,217		486				300,000	03/15/2022
6601807883		SAN FRANCISCO	CA		04/10/2023	2.990	539,932		2,413				1,200,000	11/06/2020
8201795672		JACKSONVILLE	FL		07/14/2023	4.875	150,122		303				305,000	04/22/2022
6601820332		OAKLAND	CA		04/10/2023	3.125	790,211		3,097				1,595,000	10/30/2020
6600550773		LAKEWOOD	CO		07/14/2023	5.125	204,643		404				271,000	07/30/2018
6601685875		WESTON	MA		04/10/2023	3.000	360,808		5,371				1,560,000	03/06/2013
8200533465		CAPE CORAL	FL		07/14/2023	3.500	211,652		597				450,000	12/22/2021
6601808428		ENGLEWOOD	CO		07/14/2023	2.875	899,146		2,902				2,200,000	10/09/2020
6601482901		MIDLOTHIAN	VA		04/10/2023	3.125	183,844		2,569				715,000	05/10/2013
6602695303		ERIE	CO		07/14/2023	3.125	541,532		1,579				918,000	06/01/2021
6601740282		SAINT PAUL	MN		04/10/2023	2.875	448,721		1,870				980,000	03/25/2021
6600012105		JACKSONVILLE	FL		04/10/2023	0.000	7,765		564				80,000	05/29/2003
PEB1596054999		SANTA CLARA	CA		08/14/2017	4.250	817,713		(611)				1,220,000	08/14/2017
6600793282		CAPE CORAL	FL		04/10/2023	3.875	918,208		2,980				1,825,000	10/11/2019
6602684026		SEATTLE	WA		07/14/2023	2.625	1,080,346		3,608				2,400,000	06/04/2021
6600487331		JUPITER	FL		04/10/2023	3.375	475,806		1,755				750,000	05/22/2020
6601692673		MELBOURNE BEACH	FL		04/10/2023	3.625	598,196		3,248				1,700,000	07/10/2019
EB1222531773		WESTPORT	CT		08/07/2015	3.750	502,334		158				1,130,000	08/07/2015
6602685833		LUTZ	FL		04/10/2023	3.250	568,580		2,083				930,000	06/01/2021
6601032490		SAN FRANCISCO	CA		04/10/2023	3.500	388,406		1,657				1,475,000	10/07/2016
6601808568		LOS ANGELES	CA		04/10/2023	3.500	1,587,015		5,562				2,842,000	09/16/2020
6602674746		WASHINGTON	DC		04/10/2023	2.500	718,947		3,392				1,300,000	02/22/2021
6600792813		CHEVY CHASE	MD		07/14/2023	3.875	766,145		1,995				1,375,000	10/18/2019
6601212498		ANDERSON	CA		04/10/2023	4.750	47,210		355				210,000	07/09/2020
6602689553		MCKINNEY	TX		07/14/2023	3.250	612,350		1,727				1,400,000	07/16/2021
6600921875		GIG HARBOR	WA		07/14/2023	4.750	1,269,821		2,671				1,990,000	05/02/2019
6602676154		FOSTER CITY	CA		04/10/2023	2.625	1,546,870		7,008				2,500,000	03/08/2021
6600675174		JACKSONVILLE	FL		04/10/2023	0.000	21,562		522				105,000	05/14/2008
6602692151		MONTGOMERY	AL		07/14/2023	3.125	104,477		524				286,000	06/01/2021
6602698927		ANGEL FIRE	NM		04/10/2023	3.250	637,560		2,318				1,073,400	09/01/2021
6602674985		BEND	OR		07/14/2023	2.375	560,226		2,053				1,090,000	01/08/2021
6601469361		ATLANTIC BEACH	FL		04/10/2023	0.000	49,685		809				142,900	11/23/2016
6601478487		MASCOUTAH	IL		04/10/2023	4.250	53,549		183				88,000	11/30/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602685866		HOUSTON	TX		07/14/2023	2.750	448,268		1,497				2,000,000	10/31/2020
6602684059		NEWCASTLE	WA		07/14/2023	3.375	798,674		2,181				1,272,000	06/14/2021
6601383935		PASO ROBLES	CA		04/10/2023	6.250	81,549		399				337,000	10/07/2002
6602681089		THOUSAND OAKS	CA		04/10/2023	3.375	727,185		2,581				1,125,000	05/06/2021
6602682244		SANTA BARBARA	CA		04/10/2023	3.250	642,508		2,372				1,450,000	05/12/2021
8202989174		JACKSONVILLE	FL		07/14/2023	5.250	276,262		473				343,735	08/29/2022
6601686014		EAST HAMPTON	NY		04/10/2023	3.125	76,440		1,682				596,000	01/22/1999
6601383471		NAPLES	FL		04/10/2023	5.250	55,519		218				350,000	04/13/2022
8202192635		JACKSONVILLE	FL		07/14/2023	4.250	214,106		512				335,000	05/28/2022
6601743864		SARASOTA	FL		04/10/2023	3.125	578,567		2,226				1,040,000	04/28/2021
6600927807		DUBLIN	CA		04/10/2023	3.875	381,445		1,442				905,000	09/07/2019
PEB1596053725		BRENTWOOD	TN		11/18/2016	4.625	555,249		(556)				882,000	11/18/2016
6600011560		JACKSONVILLE	FL		04/10/2023	0.000	6,422		514				64,860	10/31/2002
6601691899		PRINCETON JUNCTION	NJ		07/14/2023	3.625	368,524		1,583				780,000	12/12/2019
6601710251		LOS GATOS	CA		04/10/2023	2.875	782,558		3,296				2,100,000	02/04/2021
6601681932		BETHESDA	MD		07/14/2023	3.625	214,609		3,489				1,750,000	11/30/2011
6602711886		NEW BRAUNFELS	TX		07/14/2023	3.750	749,701		1,795				1,267,000	01/14/2022
6601699538		RANCHO PALOS VERDES	CA		04/10/2023	3.375	940,930		3,511				1,700,000	04/28/2020
6602700178		CHICAGO	IL		04/10/2023	2.990	646,571		2,551				1,040,000	10/01/2021
6602679836		AUSTIN	TX		07/14/2023	3.250	428,571		1,215				880,000	05/14/2021
6600848730		DENVER	CO		07/14/2023	3.375	460,528		2,022				980,000	04/01/2020
6600789652		AUSTIN	TX		07/14/2023	4.750	424,687		1,049				740,000	11/30/2018
6600037409		THE WOODLANDS	TX		07/14/2023	3.375	413,029		1,201				680,000	02/12/2020
6602676204		ORINDA	CA		04/10/2023	2.875	915,717		3,844				2,800,000	03/03/2021
6600844952		SANTA BARBARA	CA		04/10/2023	3.750	324,020		1,812				1,400,000	08/26/2019
6602677947		UPPER SADDLE RIVER	NJ		07/14/2023	2.750	700,080		2,295				1,500,000	03/26/2021
6601224600		JACKSONVILLE	FL		04/10/2023	0.000	14,448		616				80,000	10/09/2006
6602693019		MIAMI	FL		04/10/2023	2.500	553,332		3,345				890,000	06/30/2021
6600676453		JACKSONVILLE	FL		04/10/2023	0.000	34,447		740				110,000	04/28/2010
8196890173		PALM SPRINGS	FL		07/14/2023	3.500	247,783		718				337,002	05/19/2021
8201815228		CLEARWATER	FL		07/14/2023	5.375	191,993		322				239,000	04/29/2022
6601468777		ATLANTIC BEACH	FL		04/10/2023	0.000	35,944		637				85,000	11/15/2013
PEB1541040620		FRISCO	TX		11/18/2016	4.250	550,378		(430)				835,000	11/18/2016
8023219950		POMPANO BEACH	FL		07/14/2023	4.875	161,637		386				263,000	03/15/2019
6602671346		HOUSTON	TX		07/14/2023	2.625	188,908		1,409				434,300	09/07/2016
6600566977		BROOKLYN	NY		04/10/2023	3.625	618,840		2,426				715,000	04/05/2022
6601468785		ATLANTIC BEACH	FL		04/10/2023	0.000	54,145		771				120,000	12/06/2013
8201218044		GREENACRES	FL		07/14/2023	3.875	161,892		410				259,616	02/22/2022
8195546132		HOLLYWOOD	FL		07/14/2023	2.875	151,037		533				315,002	03/06/2021
6601476598		LITTLETON	CO		07/14/2023	2.990	243,748		1,767				950,000	08/06/2016
PEB1785004451		SAN JOSE	CA		11/18/2016	3.625	721,246		56				1,275,000	11/18/2016
6600675083		JACKSONVILLE	FL		04/10/2023	0.000	17,827		500				97,000	09/05/2007
6600683798		SOUTH OZONE PARK	NY		04/10/2023	5.000	226,299		61				590,000	12/17/2014
505311478		DAVIE	FL		07/14/2023	3.250	202,971		660				350,000	05/29/2020
8199625703		PALM HARBOR	FL		07/14/2023	3.250	315,534		957				430,000	10/13/2021
6601245498		GLENDALE	AZ		04/10/2023	5.000	230,247		(447)				125,000	12/17/2014
6601203117		JACKSONVILLE	FL		04/10/2023	0.000	6,823		481				140,000	09/30/2021
PH7133701495		ACTON	MA		09/18/2015	4.107	563,226		(36)				843,000	09/18/2015
6600935347		HAYWARD	CA		04/10/2023	3.375	656,427		2,403				1,031,000	09/09/2020
3392559547		Naples	FL		07/14/2023	4.375	133,296		604				265,000	12/26/2017
6602695766		BOISE	ID		04/10/2023	3.250	668,209		2,466				1,075,000	05/01/2021
6602678739		GLENVIEW	IL		04/10/2023	3.375	493,582		1,759				765,000	04/30/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674852		LAKE FOREST	IL		04/10/2023	3.500	582,487		2,002				900,000	03/19/2021
6602686906		DENVER	CO		07/14/2023	2.875	561,882		1,781				1,325,000	02/24/2021
6601818443		MIRAMAR BEACH	FL		04/10/2023	3.125	488,369		1,974				1,060,000	10/07/2020
112934518		Sunrise	FL		07/14/2023	5.375	71,821		64				106,000	08/23/2018
105393185		PEMBROKE PINES	FL		07/14/2023	4.625	52,927		141				77,401	09/20/2017
6602673565		OAKLAND	CA		04/10/2023	2.750	644,911		3,313				2,142,000	01/12/2021
8195167895		WEST PALM BEACH	FL		07/14/2023	3.500	137,551		403				188,000	02/22/2021
8196145133		MIAMI	FL		07/14/2023	3.500	131,675		392				230,000	05/20/2021
6602698919		RANCHO CUCAMONGA	CA		04/10/2023	3.375	689,137		2,410				1,100,000	09/01/2021
6602689512		DIX HILLS	NY		04/10/2023	3.000	856,910		3,395				1,475,000	08/16/2021
6600838046		MAMARONECK	NY		04/10/2023	4.000	494,625		5,686				2,640,000	07/25/2018
6601708776		NEW BRAUNFELS	TX		07/14/2023	3.125	509,432		2,189				1,000,000	02/19/2021
EB1365004217		LUCAS	TX		09/18/2015	4.125	620,468		(206)				955,000	09/18/2015
6602686534		BOULDER	CO		07/14/2023	2.500	506,545		2,492				1,500,000	05/19/2021
6602677517		GILBERT	AZ		04/10/2023	2.750	547,889		2,381				1,725,000	04/02/2021
6602711647		DALY CITY	CA		04/10/2023	4.000	835,839		2,325				1,450,000	02/17/2022
6601483248		DALLAS	TX		07/14/2023	2.875	176,931		3,142				1,590,000	12/26/2012
6601679308		FLORAL PARK	NY		04/10/2023	4.000	231,577		2,222				660,000	07/29/2014
6602698026		PEORIA	AZ		04/10/2023	3.750	854,608		2,698				1,300,000	05/01/2021
6601699892		QUEEN CREEK	AZ		04/10/2023	3.875	835,568		2,655				1,292,782	04/29/2020
EB1541040501		SARASOTA	FL		08/17/2016	4.125	584,891		(387)				890,000	08/17/2016
6601057984		REDWOOD CITY	CA		04/10/2023	3.875	874,389		3,662				1,550,000	05/28/2015
6601718221		WESTON	MA		04/10/2023	3.250	1,108,904		4,124				1,793,000	12/15/2020
8027930319		FORT MYERS	FL		07/14/2023	3.625	153,924		468				389,968	09/27/2019
6601680900		WATCHUNG	NJ		07/14/2023	3.000	310,500		2,589				1,100,000	06/12/2015
6601491365		BROOKLINE	MA		04/10/2023	2.560	173,350		1,611				1,070,000	12/02/2016
6602676832		BELMONT	CA		04/10/2023	2.750	667,413		2,911				2,605,900	03/24/2021
8194974685		MIAMI	FL		07/14/2023	3.499	160,958		474				220,000	02/19/2021
3365122408		Royal Palm Beach	FL		07/14/2023	3.990	75,456		236				219,722	12/12/2016
6601717827		LOS ANGELES	CA		04/10/2023	3.250	1,293,012		4,815				2,500,000	01/15/2021
8195686843		MARGATE	FL		07/14/2023	2.875	168,922		1,055				365,998	03/12/2021
6601482810		BEVERLY HILLS	CA		04/10/2023	3.375	216,982		3,196				1,200,000	11/30/2012
6601250209		KISSIMMEE	FL		04/10/2023	2.500	213,439		2,513				370,000	09/14/2021
6602700152		SANTA BARBARA	CA		04/10/2023	2.990	705,910		2,798				1,400,000	09/01/2021
FR125686555		SAN RAFAEL	CA		09/09/2016	3.550	852,983		21				1,840,000	09/09/2016
6600425570		PETALUMA	CA		04/10/2023	4.375	578,950		1,666				1,425,000	03/13/2019
6602686088		BIRMINGHAM	AL		07/14/2023	3.125	551,355		1,638				1,250,000	02/02/2021
8200555167		RIVIERA BEACH	FL		07/14/2023	3.990	208,583		516				268,500	12/30/2021
6601702779		EUGENE	OR		07/14/2023	3.500	332,918		2,043				875,000	02/07/2020
6601201665		ATLANTIC BEACH	FL		04/10/2023	0.000	7,108		491				80,000	05/02/2003
6602695485		LONG LAKE	MN		04/10/2023	3.125	520,559		1,988				1,200,000	07/01/2021
6602691773		CHATTANOOGA	TN		04/10/2023	2.750	90,207		526				155,000	04/14/2021
6602697846		TRUCKEE	CA		04/10/2023	2.875	604,771		3,229				1,410,000	11/16/2021
6601678920		RENTON	WA		07/14/2023	2.625	282,051		2,081				820,000	11/09/2016
6600830746		NAPA	CA		04/10/2023	4.250	737,381		2,619				1,625,000	01/12/2016
PEB1541040485		SAN FRANCISCO	CA		11/18/2016	3.875	670,603		(268)				1,200,000	11/18/2016
505310826		FORT MYERS	FL		07/14/2023	3.125	73,330		224				120,700	06/01/2020
6600737784		SPRINGFIELD GARDENS	NY		04/10/2023	5.000	321,416		(537)				255,000	12/17/2014
6601225383		JACKSONVILLE	FL		04/10/2023	0.000	27,207		689				96,012	08/17/2007
PEB1222608127		CHESTNUT HILL	MA		11/17/2017	3.875	869,793		57				1,988,000	11/17/2017
6602700624		ARROYO GRANDE	CA		04/10/2023	3.250	648,452		2,349				1,026,000	10/01/2021
6601722249		CONROE	TX		07/14/2023	3.500	666,650		2,099				1,150,000	03/30/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
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6602691112		BOISE	ID		04/10/2023	2.625	512,737		2,957				2,000,000	08/05/2021
6601811661		MESA	AZ		04/10/2023	3.125	791,354		3,233				1,675,000	07/09/2020
6601725143		PARADISE VALLEY	AZ		04/10/2023	3.000	1,183,930		4,923				2,025,000	02/24/2021
6601686493		WASHINGTON	DC		04/10/2023	3.375	278,654		4,235				1,700,000	09/21/2012
6601805978		DENVER	CO		07/14/2023	3.375	448,757		1,259				1,140,000	11/10/2020
6601818930		SEATTLE	WA		07/14/2023	3.125	562,322		1,718				1,235,000	12/24/2020
6600039769		SCOTTSDALE	AZ		04/10/2023	3.375	612,264		2,279				1,050,000	07/01/2020
6602674860		NEWBURYPORT	MA		04/10/2023	3.375	621,010		2,213				1,100,000	04/09/2021
6602678978		SANTA FE	NM		04/10/2023	3.125	463,624		1,777				1,226,000	06/03/2021
6602680271		MOORESTOWN	NJ		07/14/2023	3.250	561,598		1,600				910,000	04/29/2021
8191614748		ESTERO	FL		07/14/2023	3.000	202,629		884				649,999	09/21/2020
PEB1353006108		FRANKLIN LAKES	NJ		11/18/2016	3.500	774,874		249				1,164,000	11/18/2016
8195021193		NAPLES	FL		07/14/2023	2.750	274,270		981				440,000	02/08/2021
6602695832		PALM SPRINGS	CA		04/10/2023	3.250	651,775		2,388				1,025,000	06/01/2021
6600850975		WAYZATA	MN		04/10/2023	3.625	1,209,072		4,085				2,400,000	07/21/2020
6602681808		SAN ANSELMO	CA		04/10/2023	3.125	678,162		2,609				1,750,000	05/07/2021
PEB1596055132		LAFAYETTE	CO		11/17/2017	4.125	689,943		(317)				1,100,000	11/17/2017
6602711233		SANTA CLARA	CA		04/10/2023	3.625	671,584		2,129				1,650,000	02/04/2022
6601724724		PORTER RANCH	CA		04/10/2023	2.990	632,144		2,563				1,100,000	01/14/2021
6601692152		GOLETA	CA		04/10/2023	3.500	609,862		2,253				1,200,000	02/24/2020
6601679324		BROOKLYN	NY		04/10/2023	3.875	32,112		716				890,000	12/20/2010
6601225359		JACKSONVILLE	FL		04/10/2023	0.000	28,195		714				99,480	08/17/2007
6601680926		VALLEY STREAM	NY		04/10/2023	3.000	74,917		809				520,000	05/15/2015
6602683390		PROSPER	TX		07/14/2023	3.000	492,730		1,495				800,000	06/04/2021
6601686311		EAST SETAUKET	NY		04/10/2023	3.750	47,953		1,550				498,000	03/04/1999
PH7134107569		WEST CHESTER	PA		09/18/2015	3.965	391,901		4				590,000	09/18/2015
EB1789004596		MOUNTAIN VIEW	CA		08/17/2016	3.750	604,695		(193)				1,300,000	08/17/2016
8204181701		LEHIGH ACRES	FL		07/14/2023	5.486	366,789		570				450,000	01/06/2023
6602677509		FREMONT	CA		04/10/2023	2.875	634,761		3,353				1,685,000	03/02/2021
EB1222535958		NEW ORLEANS	LA		12/18/2015	3.875	378,263		(25)				625,000	12/18/2015
6601686279		WASHINGTON	DC		04/10/2023	3.750	111,256		2,774				1,500,000	01/05/2012
8197266468		JACKSONVILLE BEACH	FL		07/14/2023	3.125	213,334		679				485,000	06/08/2021
505374271		BOYNTON BEACH	FL		07/14/2023	3.500	163,397		446				262,500	08/20/2020
6600795535		VENICE	FL		04/10/2023	3.500	802,536		2,812				1,760,000	09/15/2020
6601683177		ENGLEWOOD	NJ		07/14/2023	2.875	151,295		4,921				2,300,000	08/12/2020
6600921172		MAPLETON	UT		07/14/2023	4.875	683,165		1,423				1,100,000	12/11/2018
6602679653		SEAL BEACH	CA		04/10/2023	3.000	898,935		3,633				1,425,000	04/26/2021
6600935719		SAN JOSE	CA		04/10/2023	3.000	734,948		3,028				1,180,000	09/21/2020
6601732487		SEATTLE	WA		07/14/2023	3.250	756,187		2,245				1,720,000	04/30/2021
6602684976		CARBONDALE	CO		07/14/2023	2.875	753,860		3,426				2,000,000	03/16/2021
6601823344		SANTA ROSA BEACH	FL		04/10/2023	3.375	481,214		1,844				775,000	10/28/2020
10801869		Fort Myers	FL		07/14/2023	0.000	37,257		762				130,000	07/20/2018
8195256316		JACKSONVILLE	FL		07/14/2023	3.375	159,074		842				292,000	02/19/2021
6600849258		DOUBLE OAK	TX		07/14/2023	3.375	573,546		1,663				1,250,000	04/08/2020
6602672195		DANVILLE	CA		04/10/2023	3.500	353,784		1,999				1,100,000	06/12/2019
EB1789004486		ALCOA	TN		08/19/2016	3.625	452,577		18				725,000	08/19/2016
6602699909		ALISO VIEJO	CA		04/10/2023	3.375	1,129,076		3,951				1,735,000	09/01/2021
6601018259		PALM SPRINGS	CA		04/10/2023	3.875	450,092		2,108				850,000	09/04/2015
PEB1596053924		LOS ANGELES	CA		11/18/2016	3.875	997,062		(519)				1,450,000	11/18/2016
6601736983		BELLEVUE	WA		07/14/2023	3.000	1,175,623		3,644				2,575,000	05/13/2021
6602686443		DENVER	CO		07/14/2023	2.500	514,325		2,462				850,000	05/14/2021
6601822247		NEWTON CENTER	MA		04/10/2023	2.875	485,931		2,259				1,750,000	11/10/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8190287496		DELRAY BEACH	FL		07/14/2023	2.625	240,375		1,192				440,000	09/04/2020
6600840232		AUSTIN	TX		07/14/2023	3.625	380,305		1,907				765,000	03/25/2019
6602673904		SARATOGA	CA		04/10/2023	2.625	744,579		3,538				2,250,000	02/17/2021
EB1216002733		TAVERNIER	FL		12/18/2015	4.000	731,355		(235)				1,560,000	12/18/2015
6600849597		WASHINGTON	DC		04/10/2023	3.250	679,820		3,722				2,100,000	04/13/2020
6601827535		DALLAS	TX		07/14/2023	2.875	507,588		1,615				835,000	02/12/2021
6602689611		SANTA CLARA	CA		04/10/2023	3.125	744,024		2,832				1,450,000	08/24/2021
6601698811		REHOBOTH BEACH	DE		04/10/2023	3.500	425,842		2,312				1,060,000	11/06/2019
6601085084		RED BANK	NJ		07/14/2023	3.990	42,133		131				285,000	08/21/2015
8201294420		MIAMI GARDENS	FL		07/14/2023	4.750	230,311		466				310,000	03/28/2022
6602681477		CAVE CREEK	AZ		04/10/2023	3.125	542,530		2,087				850,000	05/24/2021
6602705987		FREMONT	CA		04/10/2023	3.375	593,204		2,051				1,600,000	11/30/2021
6602689355		GOLETA	CA		04/10/2023	3.250	635,657		2,338				3,685,000	05/25/2021
6602699354		SANTA BARBARA	CA		04/10/2023	2.990	874,698		3,489				3,300,000	07/01/2021
6602677236		DALLAS	TX		07/14/2023	2.875	496,159		1,576				1,244,000	03/08/2021
6601823252		WASHINGTON	DC		04/10/2023	3.250	750,488		2,812				1,400,000	10/20/2020
6602678085		SAMMAMISH	WA		07/14/2023	3.375	681,068		1,867				1,500,000	05/21/2021
6601203885		JACKSONVILLE	FL		04/10/2023	0.000	662		217				80,000	05/13/2004
8024297774		MIAMI GARDENS	FL		07/14/2023	4.875	207,038		523				288,000	05/10/2019
6602711050		SAN JOSE	CA		04/10/2023	3.500	606,714		2,008				2,590,000	01/20/2022
6602705011		SEATTLE	WA		07/14/2023	4.000	934,288		2,097				1,295,000	11/02/2021
6602678762		HOUSTON	TX		07/14/2023	3.250	558,342		1,614				950,000	04/26/2021
6602682087		BRUSH PRAIRIE	WA		07/14/2023	2.625	463,745		1,589				780,000	05/26/2021
8201850052		HIALEAH	FL		07/14/2023	4.875	190,999		373				334,999	04/28/2022
6601698936		MOUNTAIN BROOK	AL		07/14/2023	3.750	1,118,572		2,931				1,800,000	03/31/2020
6601678656		NISSEQUOGUE	NY		04/10/2023	3.125	273,452		2,907				815,000	12/04/2014
6602687128		SAN JOSE	CA		04/10/2023	3.375	780,698		2,782				1,210,000	04/22/2021
6602674704		SAN FRANCISCO	CA		04/10/2023	2.750	681,311		2,973				1,640,000	03/23/2021
6600011768		JACKSONVILLE	FL		04/10/2023	0.000	6,357		519				64,000	12/12/2002
EB1795000799		WESTFIELD	NJ		09/18/2015	4.125	505,002		(168)				870,000	09/18/2015
6601673517		DANVILLE	CA		04/10/2023	3.625	524,564		3,352				2,300,000	11/17/2017
6600011909		JACKSONVILLE	FL		04/10/2023	0.000	6,336		476				58,200	12/26/2002
6602683705		HOUSTON	TX		07/14/2023	2.875	430,513		1,349				705,000	05/26/2021
6601731810		AUSTIN	TX		07/14/2023	3.375	588,291		1,619				950,000	04/30/2021
6601715714		MARATHON	FL		04/10/2023	3.125	608,017		2,356				1,200,000	12/04/2020
6601482950		DALLAS	TX		07/14/2023	3.375	337,561		4,792				1,320,000	06/20/2013
6601204230		JACKSONVILLE	FL		04/10/2023	0.000	10,698		596				80,000	10/08/2004
8202132684		OAKLAND PARK	FL		07/14/2023	5.500	412,019		661				510,000	05/26/2022
6600025651		JACKSONVILLE	FL		04/10/2023	0.000	2,454		366				51,800	08/09/2000
EB1351003819		LONG ISLAND CITY	NY		10/09/2015	3.875	229,677		(48)				535,000	10/09/2015
6601692293		MORRIS	IL		04/10/2023	3.875	390,781		2,633				1,100,000	12/16/2019
6601709170		SUNRIVER	OR		07/14/2023	3.375	717,057		1,981				1,150,000	02/17/2021
6602698828		BURIEN	WA		07/14/2023	3.250	813,403		2,288				1,375,000	07/01/2021
6601825240		AUSTIN	TX		07/14/2023	3.625	548,864		1,429				1,000,000	12/15/2020
6601821439		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.875	683,527		2,207				1,940,000	12/21/2020
EB1564000993		DENVER	CO		08/19/2016	3.500	438,585		105				665,000	08/19/2016
8201240435		CAPE CORAL	FL		07/14/2023	4.125	161,857		381				320,000	03/26/2022
8201216085		SEMINOLE	FL		07/14/2023	4.375	203,414		456				500,000	02/28/2022
6601698084		NEW YORK	NY		04/10/2023	3.875	591,226		2,183				985,000	04/27/2017
505334150		LAKE WORTH	FL		07/14/2023	2.420	309,083		1,593				580,040	07/02/2020
EB1541040688		SARASOTA	FL		12/16/2016	4.000	491,926		(149)				725,000	12/16/2016
6602679935		BOULDER	CO		07/14/2023	3.125	769,302		3,832				3,200,000	05/28/2021

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601731455		CHATHAM	NJ		07/14/2023	3.375	778,390		2,142				1,375,000	04/23/2021
6602684711		ALEXANDRIA	VA		04/10/2023	3.000	672,216		3,671				1,160,000	02/12/2021
6601751768		PARADISE VALLEY	AZ		04/10/2023	2.875	687,742		3,877				2,525,000	05/29/2021
6602676170		FREMONT	CA		04/10/2023	2.750	736,724		3,214				2,800,000	02/25/2021
6601804336		GARDEN CITY	NY		04/10/2023	2.990	1,104,475		6,189				2,150,000	10/16/2020
EB1596053825		LONG BEACH	CA		12/16/2016	3.750	836,997		(270)				1,410,000	12/16/2016
6602684554		PORTLAND	OR		07/14/2023	2.750	503,658		2,788				1,150,000	05/07/2021
8204147737		MIRAMAR	FL		07/14/2023	6.375	305,899		354				385,000	12/20/2022
6600119579		SANDY	OR		07/14/2023	3.990	285,000		1,027				580,000	12/15/2015
8195259545		LARGO	FL		07/14/2023	2.990	189,347		634				260,000	02/26/2021
8199229400		FORT MYERS	FL		07/14/2023	2.990	228,600		746				333,776	09/17/2021
6601750703		SANTA BARBARA	CA		04/10/2023	3.125	611,057		2,333				1,200,000	05/25/2021
6601684563		HOLMDEL	NJ		07/14/2023	3.500	230,314		2,999				1,350,000	07/03/2012
108663253		Hialeah	FL		07/14/2023	4.875	47,088		353				176,000	03/01/2018
6601819110		TRABUCO CANYON	CA		04/10/2023	3.500	629,911		2,201				1,060,000	10/07/2020
6601037739		ALAMO	CA		04/10/2023	2.500	635,304		4,122				2,680,000	02/25/2022
6600676198		JACKSONVILLE	FL		04/10/2023	0.000	32,634		681				124,000	09/30/2021
6602675461		HOUSTON	TX		07/14/2023	3.750	734,208		1,822				1,025,000	04/23/2021
6601224808		JACKSONVILLE	FL		04/10/2023	0.000	19,538		525				80,000	12/19/2006
6602683135		SEATTLE	WA		07/14/2023	3.125	902,983		2,642				1,460,000	06/01/2021
6602686708		CORONA	CA		04/10/2023	2.750	497,172		2,169				798,000	02/26/2021
6601681775		DUXBURY	MA		04/10/2023	3.875	158,150		2,405				2,300,000	03/12/2012
PEB1369003319		NAPLES	FL		11/18/2016	3.875	396,389		(127)				580,000	11/18/2016
6601472985		SCOTTSDALE	AZ		04/10/2023	3.500	431,510		3,765				1,500,000	08/11/2015
6600851528		DALLAS	TX		07/14/2023	3.625	614,675		1,631				1,035,000	08/12/2020
6602699669		BURBANK	CA		04/10/2023	3.125	826,376		3,132				1,700,000	09/01/2021
8201850094		HOLLYWOOD	FL		07/14/2023	5.250	197,826		937				312,000	05/02/2022
6602694769		MOUNTAIN HOUSE	CA		04/10/2023	3.000	590,082		2,346				1,060,000	06/01/2021
EB1541037934		MONTGOMERY	TX		09/18/2015	4.125	718,739		(233)				1,150,000	09/18/2015
3375353900		LEHIGH ACRES	FL		07/14/2023	4.990	41,256		96				54,000	05/01/2017
8202200356		CAPE CORAL	FL		07/14/2023	4.750	297,918		597				399,900	05/31/2022
6601677955		SEAFORD	NY		04/10/2023	2.750	16,916		660				470,000	07/29/2010
6601692608		SEATTLE	WA		07/14/2023	4.000	677,301		1,656				1,300,000	02/24/2020
PEB1540095427		WASHINGTON	DC		08/14/2017	4.000	591,421		(171)				845,000	08/14/2017
6601740068		BARNEGAT LIGHT	NJ		07/14/2023	3.250	869,608		2,465				1,395,000	05/25/2021
6602695022		MORGAN HILL	CA		04/10/2023	3.000	968,977		3,895				1,750,000	04/01/2021
6601695726		RENO	NV		04/10/2023	3.750	578,453		3,149				1,085,000	10/18/2019
6602696871		PLACERVILLE	CA		04/10/2023	3.375	599,170		3,128				1,285,000	07/01/2021
6601679787		BROOKLYN	NY		04/10/2023	3.000	190,665		3,499				950,000	03/24/2003
8200409727		WEST PALM BEACH	FL		07/14/2023	3.250	338,769		1,020				460,000	12/13/2021
6602678275		SANTA BARBARA	CA		04/10/2023	2.750	659,001		2,844				6,300,000	06/01/2021
6602710995		MANSFIELD	TX		07/14/2023	4.125	721,669		1,541				975,000	02/04/2022
6601719823		DANA POINT	CA		04/10/2023	3.125	435,706		1,689				1,781,000	12/31/2020
6600841743		NAPLES	FL		04/10/2023	4.375	1,216,723		3,487				1,850,000	12/13/2020
6601383885		CLIFTON	VA		04/10/2023	6.875	263,622		927				935,000	12/13/2022
6602696863		BEVERLY HILLS	CA		04/10/2023	3.000	1,401,444		5,569				4,255,000	06/01/2021
6601680272		EVERGREEN	CO		07/14/2023	3.250	155,580		2,082				787,500	09/04/2012
6602680305		LA CENTER	WA		07/14/2023	3.125	546,952		1,615				1,000,000	05/18/2021
6601482422		PALO ALTO	CA		04/10/2023	3.125	317,038		4,505				1,570,000	04/10/2013
6601470997		ATLANTIC BEACH	FL		04/10/2023	0.000	64,529		922				175,000	05/10/2018
8202777329		JACKSONVILLE	FL		07/14/2023	5.375	254,279		419				315,000	08/04/2022
6602690262		SAN RAFAEL	CA		04/10/2023	3.125	769,469		2,927				1,700,000	08/25/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600025776		JACKSONVILLE	FL		04/10/2023	0.000	2,485		368				53,006	08/24/2000
6600441130		BELLEVUE	WA		07/14/2023	3.125	755,073		2,287				2,225,000	10/30/2020
6602673938		FULLERTON	CA		04/10/2023	2.750	777,196		3,403				1,580,000	02/18/2021
EB1171010551		BELLEVUE	WA		10/09/2015	3.750	500,541		37				1,015,000	10/09/2015
6602687680		NASHVILLE	TN		04/10/2023	3.000	467,058		1,858				762,000	04/01/2021
6601682179		BETHPAGE	NY		04/10/2023	2.875	19,168		446				430,000	08/18/2011
6602681626		DRIFTWOOD	TX		07/14/2023	2.875	899,799		2,855				1,480,000	06/03/2021
6600852583		ROSEMOUNT	MN		04/10/2023	3.125	1,341,731		7,310				2,600,000	09/08/2020
PEB1706611082		AUSTIN	TX		01/11/2018	3.750	542,925		167				790,000	01/11/2018
6602684356		BERKELEY	CA		04/10/2023	3.125	759,383		2,910				1,480,000	06/04/2021
2522161788		WEST PALM BEACH	FL		07/14/2023	0.000	16,289		228				54,917	11/19/2009
6601703447		ENCINITAS	CA		04/10/2023	3.125	420,492		1,642				1,850,000	11/17/2020
6601703900		WASHINGTON	DC		04/10/2023	3.000	411,289		1,666				1,460,000	11/20/2020
8194260934		POMPANO BEACH	FL		07/14/2023	3.375	145,111		448				255,000	02/03/2021
8030831996		POMPANO BEACH	FL		07/14/2023	3.875	197,706		572				270,000	01/06/2020
6601740670		LITTLETON	CO		07/14/2023	3.375	713,064		1,954				1,795,000	05/27/2021
PH7134065601		DAVIE	FL		08/21/2015	4.000	586,948		(36)				900,000	08/21/2015
6602686773		LIBERTYVILLE	IL		04/10/2023	2.625	445,055		2,024				721,000	03/07/2021
8201305484		LEHIGH ACRES	FL		07/14/2023	4.250	277,080		642				360,000	03/08/2022
6601469213		ATLANTIC BEACH	FL		04/10/2023	0.000	48,551		638				142,400	02/25/2016
8202638311		NAPLES	FL		07/14/2023	5.000	289,383		536				397,537	07/19/2022
6602695758		BROOKLYN	NY		04/10/2023	3.000	702,410		2,824				1,110,000	01/01/2021
6602688548		NAPLES	FL		04/10/2023	3.875	566,975		1,698				765,000	08/11/2021
6602681204		DAVIS	CA		04/10/2023	3.250	732,213		2,693				1,318,000	06/14/2021
6602680420		FRISCO	TX		07/14/2023	2.875	546,266		1,719				997,000	05/20/2021
6602697663		LA GRANGE PARK	IL		04/10/2023	2.750	746,740		4,101				1,250,000	11/09/2021
PEB1596055434		DALLAS	TX		11/17/2017	4.250	556,127		(372)				775,000	11/17/2017
8201218187		LEHIGH ACRES	FL		07/14/2023	4.375	208,454		437				259,650	02/25/2022
PEB1564001129		AURORA	CO		06/13/2017	3.625	382,572		172				698,000	06/13/2017
6601811844		HIGHLANDS RANCH	CO		07/14/2023	2.750	488,328		1,637				1,025,000	07/16/2020
6602677996		TRUCKEE	CA		04/10/2023	2.750	722,445		3,165				1,700,000	04/22/2021
6602699800		LAS VEGAS	NV		04/10/2023	2.990	1,404,884		5,563				2,200,000	09/01/2021
6602694983		HUNTINGTON BEACH	CA		04/10/2023	3.125	890,557		3,400				1,480,000	06/01/2021
6602695386		ANN ARBOR	MI		04/10/2023	3.625	595,735		1,944				1,039,000	06/01/2021
8200804679		NAPLES	FL		07/14/2023	3.000	280,416		921				389,331	01/14/2022
6602701663		AGOURA HILLS	CA		04/10/2023	2.875	1,086,992		4,464				1,740,000	08/01/2021
6601062299		BRENTWOOD	CA		04/10/2023	6.750	377,518		(22,837)				949,675	05/31/2023
PH7134272678		PARAMUS	NJ		09/18/2015	4.059	605,559		(44)				930,000	09/18/2015
6601748269		MENLO PARK	CA		04/10/2023	3.125	1,406,858		5,392				4,000,000	06/02/2021
8202204734		JACKSONVILLE	FL		07/14/2023	5.625	240,831		372				300,001	05/26/2022
6602689595		PORTLAND	OR		07/14/2023	3.000	617,503		1,857				1,125,000	08/20/2021
6600780495		FLUSHING	NY		04/10/2023	5.000	247,639		793				830,000	09/23/2013
6600065533		FORT LAUDERDALE	FL		04/10/2023	3.875	389,821		2,015				754,000	04/06/2019
6600606583		LOS ALTOS HILLS	CA		04/10/2023	3.500	3,103,139		8,842				6,750,000	02/11/2022
6602700822		SAN CLEMENTE	CA		04/10/2023	3.250	1,049,681		3,803				1,875,000	10/01/2021
6601693432		BELLEAIR BEACH	FL		04/10/2023	3.500	803,368		2,883				1,500,000	04/20/2020
6602705219		DRAPER	UT		07/14/2023	3.750	894,815		4,384				1,500,000	10/29/2021
6601752881		FREELAND	WA		07/14/2023	3.375	939,265		2,545				1,950,000	07/29/2021
PEB1706602876		BRONX	NY		06/13/2017	3.875	410,272		(33)				991,000	06/13/2017
6601475020		GAINESVILLE	FL		04/10/2023	3.500	241,529		2,143				790,000	01/05/2016
6600024340		JACKSONVILLE	FL		04/10/2023	0.000	986		237				44,119	11/16/1999
6602685635		LOUDON	TN		04/10/2023	3.125	508,035		1,969				800,000	02/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602692698		FOSTER CITY	CA		04/10/2023	3.250	727,959		3,651				1,900,000	06/16/2021
6602705474		SAN JOSE	CA		04/10/2023	3.500	1,127,081		3,758				1,990,000	11/05/2021
6601707539		AUSTIN	TX		07/14/2023	3.125	592,080		1,917				1,010,000	02/12/2021
6602684919		CHICAGO	IL		04/10/2023	2.875	457,138		2,565				850,000	04/22/2021
EB1104004417		FORT WORTH	TX		12/18/2015	4.125	357,650		(33)				550,000	12/18/2015
6602705763		LAFAYETTE	CA		04/10/2023	3.625	941,862		3,014				1,900,000	11/24/2021
6601713867		HALF MOON BAY	CA		04/10/2023	3.125	961,707		3,727				2,650,000	02/05/2021
6601682021		POTOMAC	MD		07/14/2023	3.750	174,784		2,733				2,150,000	08/29/2011
8023230797		JACKSONVILLE	FL		07/14/2023	4.625	92,464		226				122,690	03/18/2019
6600492943		SCOTTSDALE	AZ		04/10/2023	3.250	1,030,329		3,905				1,770,000	09/14/2020
6601681627		DALLAS	TX		07/14/2023	3.500	156,473		2,126				1,300,000	05/05/2012
6601727784		WINTER GARDEN	FL		04/10/2023	3.375	603,267		2,150				935,000	04/05/2021
8196720967		CORAL SPRINGS	FL		07/14/2023	3.450	367,217		1,083				609,997	04/15/2021
6601676486		MONTGOMERY	TX		07/14/2023	5.250	683,458		1,437				1,200,000	11/09/2018
6601818575		ROCKVILLE	MD		07/14/2023	3.250	632,002		1,836				1,075,000	12/01/2020
6602674076		SAN RAFAEL	CA		04/10/2023	2.625	691,063		3,966				2,800,000	02/02/2021
6600011602		JACKSONVILLE	FL		04/10/2023	0.000	5,884		472				80,000	03/19/2003
6602676980		SAN MATEO	CA		04/10/2023	2.750	687,944		3,011				1,900,000	03/26/2021
6600925884		SANTA BARBARA	CA		04/10/2023	4.125	663,312		2,000				970,000	06/27/2020
6601708966		DALLAS	TX		07/14/2023	3.375	1,006,070		2,818				1,900,000	02/05/2021
8199910908		PINELLAS PARK	FL		07/14/2023	3.125	127,125		396				275,000	12/16/2021
6600026733		JACKSONVILLE	FL		04/10/2023	0.000	3,175		426				58,200	03/30/2001
6600509928		SATELLITE BEACH	FL		04/10/2023	3.750	161,243		659				280,000	02/22/2016
PH7133124458		SOUTH LYON	MI		04/24/2015	3.771	441,290		50				700,000	04/24/2015
6602696731		HOMER GLEN	IL		04/10/2023	3.125	606,191		2,381				960,000	07/01/2021
6602673854		EMERALD HILLS	CA		04/10/2023	2.750	835,177		3,849				2,500,000	12/22/2020
8192051193		NAPLES	FL		07/14/2023	2.875	265,006		928				709,993	10/07/2020
6602687649		VALLEY CENTER	CA		04/10/2023	2.875	815,486		3,423				1,300,000	03/01/2021
8203110318		FORT LAUDERDALE	FL		07/14/2023	5.990	378,605		515				460,000	09/02/2022
6602686591		PIEDMONT	CA		04/10/2023	2.875	688,257		2,878				2,850,000	04/17/2021
6601678474		SEATTLE	WA		07/14/2023	2.875	264,964		2,054				845,000	11/10/2016
6602685320		CHANDLER	AZ		04/10/2023	2.875	537,970		2,263				860,000	03/01/2021
6601680124		NEW YORK	NY		04/10/2023	3.000	88,390		1,951				895,000	01/31/2012
6601807214		SALINAS	CA		04/10/2023	2.990	422,779		1,730				678,000	10/30/2020
6601224634		JACKSONVILLE	FL		04/10/2023	0.000	19,764		532				80,000	10/13/2006
6601471508		BOSTON	MA		04/10/2023	3.125	377,317		3,718				1,280,000	05/27/2015
6600720871		AZUSA	CA		04/10/2023	3.750	555,303		1,889				1,100,000	08/15/2019
PEB1596054702		COPLEY TOWNSHIP	OH		11/17/2017	3.875	279,953		17				570,000	11/17/2017
EB1596049353		TAHOE CITY	CA		06/24/2016	4.375	428,694		(293)				1,025,000	06/24/2016
6601695841		ANNAPOLIS	MD		07/14/2023	3.375	465,010		2,172				1,450,000	08/30/2019
8030036041		ROYAL PALM BEACH	FL		07/14/2023	3.625	108,745		469				278,000	12/13/2019
6602700491		ANAHEIM	CA		04/10/2023	3.125	1,136,525		4,373				1,785,000	09/01/2021
6600935321		ORLANDO	FL		04/10/2023	3.000	511,034		2,128				835,000	08/22/2020
6601082495		ROCKVILLE	MD		07/14/2023	4.000	409,177		1,225				635,000	04/18/2016
6602701515		BRENTWOOD	TN		04/10/2023	3.500	499,357		1,678				765,000	08/01/2021
6601812016		LONG BEACH	CA		04/10/2023	3.125	1,018,248		4,067				1,860,000	07/02/2020
8204306131		DELRAY BEACH	FL		07/14/2023	6.625	212,479		223				270,000	01/27/2023
6600676719		JACKSONVILLE	FL		04/10/2023	0.000	28,193		601				120,000	06/30/2010
6601678235		WHITESTONE	NY		04/10/2023	3.250	223,762		2,032				1,250,000	03/22/2017
6602698406		LAS VEGAS	NV		04/10/2023	3.625	1,315,106		4,258				2,000,000	08/01/2021
6601483313		FRIENDSWOOD	TX		07/14/2023	3.250	177,756		2,057				750,000	05/07/2013
6601749051		VERO BEACH	FL		04/10/2023	3.250	1,266,373		4,801				2,000,000	06/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602698174		MENDHAM	NJ		07/14/2023	3.000	770,843		2,335				1,275,000	05/01/2021
6602705516		CLE ELUM	WA		07/14/2023	3.875	499,252		1,162				685,000	11/19/2021
6602699461		ACAMPO	CA		04/10/2023	3.375	552,607		1,932				1,100,000	09/01/2021
6601693028		AUSTIN	TX		07/14/2023	3.625	608,034		1,652				1,075,000	02/24/2020
8201350564		FORT LAUDERDALE	FL		07/14/2023	4.250	253,990		589				330,000	03/15/2022
6602696806		COSTA MESA	CA		04/10/2023	3.000	818,971		3,256				1,565,000	06/01/2021
6600795238		PASADENA	CA		04/10/2023	3.500	989,594		3,509				1,550,000	07/20/2020
6602691815		SPRINGFIELD	VA		04/10/2023	3.250	193,405		1,012				565,000	04/16/2021
6601809038		COLLEYVILLE	TX		07/14/2023	3.125	461,384		1,391				770,000	10/21/2020
8201646274		NAPLES	FL		07/14/2023	4.875	262,415		510				395,000	04/13/2022
6600795659		NORTHRIDGE	CA		04/10/2023	3.250	694,040		2,630				1,095,000	09/21/2020
6602672146		SHELTER ISLAND	NY		04/10/2023	3.500	627,114		3,515				1,400,000	07/31/2019
6601479725		PALATINE	IL		04/10/2023	3.750	220,563		1,742				560,000	05/01/2017
6601383760		AUSTIN	TX		07/14/2023	5.750	234,331		1,398				695,000	09/09/2002
6602710748		FOOTHILL RANCH	CA		04/10/2023	4.750	912,354		2,020				1,321,000	12/06/2021
6602696913		IRVINE	CA		04/10/2023	3.000	714,202		2,980				1,365,000	07/01/2021
6602705953		DENVER	CO		07/14/2023	3.125	665,842		1,907				1,041,000	11/24/2021
6601708073		MELBOURNE	FL		04/10/2023	3.125	547,823		2,211				1,120,000	12/08/2020
6602677327		EBONY	VA		04/10/2023	2.750	581,295		2,702				1,550,000	03/30/2021
8197388513		CAPE CORAL	FL		07/14/2023	3.375	145,345		440				300,002	06/09/2021
6602680529		AUSTIN	TX		07/14/2023	3.375	641,730		1,952				1,285,000	04/26/2021
6602671221		BLOOMFIELD HILLS	MI		04/10/2023	3.375	199,129		1,888				586,000	06/09/2015
6602684182		FULLERTON	CA		04/10/2023	3.000	875,998		3,535				2,035,000	05/27/2021
EB1786002708		TRUCKEE	CA		11/20/2015	3.625	476,924		26				780,000	11/20/2015
6601225342		JACKSONVILLE	FL		04/10/2023	0.000	14,585		566				67,053	08/10/2007
6601029520		DALY CITY	CA		04/10/2023	3.750	520,736		2,441				980,000	10/22/2015
6602684513		SAN CLEMENTE	CA		04/10/2023	3.000	982,748		3,936				1,550,000	04/30/2021
6601022954		MANHATTAN BEACH	CA		04/10/2023	2.625	916,373		5,897				2,750,000	04/06/2022
98604895		SAINT PETERSBURG	FL		07/14/2023	4.500	94,170		265				127,500	05/03/2017
6601699041		LOS ANGELES	CA		04/10/2023	3.625	849,113		2,926				1,329,000	04/02/2020
6602676378		OAKLAND	CA		04/10/2023	2.750	613,895		2,700				1,780,000	03/03/2021
6601681635		BROOKLYN	NY		04/10/2023	3.375	38,577		629				800,000	06/11/2012
6601679597		HERNDON	VA		04/10/2023	3.000	269,037		2,622				720,000	11/30/2015
6601485607		AVENTURA	FL		04/10/2023	3.250	196,321		2,516				900,000	07/02/2020
6600011966		JACKSONVILLE	FL		04/10/2023	0.000	7,311		535				80,000	03/27/2003
PH7131356037		SIERRA MADRE	CA		09/12/2014	4.161	564,279		(76)				867,000	09/12/2014
8023190095		OAKLAND PARK	FL		07/14/2023	4.990	126,002		282				200,000	03/11/2019
6601712877		PHOENIX	AZ		04/10/2023	2.875	518,145		2,938				1,115,000	12/28/2020
PEB1221073313		JACKSONVILLE	FL		01/11/2018	3.750	546,158		169				815,000	01/11/2018
6602704923		HOLMES BEACH	FL		04/10/2023	3.750	677,067		3,569				1,525,000	10/29/2021
6602702679		SAN FRANCISCO	CA		04/10/2023	2.875	1,192,439		4,879				2,535,000	10/01/2021
6602682749		SAN JOSE	CA		04/10/2023	3.250	923,606		3,409				1,670,000	05/18/2021
6600851650		SAINT JOSEPH	MI		04/10/2023	3.625	537,163		1,906				853,000	07/24/2020
6602684265		SEATTLE	WA		07/14/2023	3.125	1,070,546		3,132				1,725,000	06/10/2021
6602685023		WINTER PARK	FL		04/10/2023	2.625	884,261		5,284				1,750,000	03/23/2021
6600676065		JACKSONVILLE	FL		04/10/2023	0.000	23,280		542				110,000	02/16/2009
6602690619		PRESCOTT	AZ		04/10/2023	3.250	603,917		2,217				1,000,000	06/24/2021
6601822536		OAKLAND	CA		04/10/2023	3.000	547,666		2,437				1,100,000	11/11/2020
6600839051		NORTH TRURO	MA		04/10/2023	4.875	545,657		1,347				1,460,000	11/17/2018
6601473470		COPPELL	TX		07/14/2023	3.500	255,857		1,816				735,000	10/14/2015
6602701556		HERMOSA BEACH	CA		04/10/2023	3.000	918,001		3,657				1,750,000	07/01/2021
6600678228		JACKSONVILLE	FL		04/10/2023	0.000	34,154		607				113,000	03/03/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
10801920		Lehigh Acres	FL		07/14/2023	0.000	38,354		917				129,000	09/21/2018
8201233632		BONITA SPRINGS	FL		07/14/2023	4.000	259,128		635				461,086	02/25/2022
6601696039		EUCHA	OK		04/10/2023	3.250	206,938		7,668				1,160,000	09/06/2019
6602704329		RANCHO CUCAMONGA	CA		04/10/2023	3.875	832,892		2,468				1,400,000	09/22/2021
EB1367013146		CARLSBAD	CA		03/24/2016	3.750	433,280		(30)				655,000	03/24/2016
6602682426		LOS ANGELES	CA		04/10/2023	3.125	1,156,545		4,449				1,812,000	05/25/2021
3362928353		Fort Lauderdale	FL		07/14/2023	2.990	54,923		382				200,019	10/27/2016
6601682773		NEWARK	NJ		07/14/2023	2.875	95,327		1,126				395,000	07/30/2004
6601677831		SEATTLE	WA		07/14/2023	3.250	293,467		2,299				960,000	07/16/2015
6601735415		SAN DIEGO	CA		04/10/2023	3.000	635,164		3,426				1,350,000	03/19/2021
EB1784004120		SAN FRANCISCO	CA		10/12/2016	3.750	563,238		14				1,308,000	10/12/2016
6600910225		LOS ANGELES	CA		04/10/2023	2.500	1,023,548		6,602				3,500,000	12/18/2021
8201618331		LARGO	FL		07/14/2023	4.999	196,293		367				535,003	05/13/2022
6601478156		CHERRY HILLS VILLAGE	CO		07/14/2023	3.375	358,298		2,253				965,000	11/14/2016
8202482441		FORT MYERS	FL		07/14/2023	4.375	318,316		749				1,215,325	06/28/2022
EB1784002442		PALO ALTO	CA		08/07/2015	3.750	1,044,525		(35)				4,000,000	08/07/2015
6601696104		TALLAHASSEE	FL		04/10/2023	3.375	919,900		5,303				2,200,000	12/06/2019
6602674670		CONCORD	MA		04/10/2023	2.875	741,580		3,114				1,278,000	04/01/2021
113012710		LEHIGH ACRES	FL		07/14/2023	5.375	75,366		185				127,000	07/17/2018
6601804765		ST PETERSBURG	FL		04/10/2023	3.000	437,223		1,811				750,000	11/21/2020
6602704576		BARRINGTON	IL		04/10/2023	2.875	1,186,171		4,871				3,007,000	09/24/2021
8194909495		BOYNTON BEACH	FL		07/14/2023	2.500	171,576		659				344,999	02/04/2021
8008527661		DELRAY BEACH	FL		07/14/2023	3.375	64,189		242				93,750	09/02/2016
6601682542		BROOKLYN	NY		04/10/2023	2.875	126,013		1,961				1,325,000	11/30/2009
6600852682		SAN JOSE	CA		04/10/2023	3.000	700,741		3,008				1,150,000	09/25/2020
6602704931		DENVER	CO		07/14/2023	3.875	624,604		1,460				876,000	10/15/2021
6600851205		FRISCO	TX		07/14/2023	3.500	524,004		1,439				845,250	08/14/2020
6601483065		WELLESLEY	MA		04/10/2023	3.500	231,546		3,472				1,750,000	09/25/2012
6601741843		WOODLAND HILLS	UT		07/14/2023	3.000	431,374		1,312				1,035,000	05/25/2021
8195312931		FORT LAUDERDALE	FL		07/14/2023	3.499	185,164		541				300,000	03/19/2021
6600137324		CORAL GABLES	FL		04/10/2023	4.250	603,706		3,080				1,525,000	07/24/2018
6602689694		CONCORD	CA		04/10/2023	3.000	517,890		2,083				1,075,000	07/28/2021
6601807180		SEATTLE	WA		07/14/2023	2.990	534,983		1,668				925,000	11/25/2020
6602683366		FAIRFIELD	CA		04/10/2023	2.875	1,183,183		4,912				1,875,000	06/02/2021
EB1221066755		PONTE VEDRA BEACH	FL		08/19/2016	3.625	534,526		22				805,000	08/19/2016
6600839291		HANOVER	VA		04/10/2023	4.750	567,338		1,726				1,185,000	12/16/2018
6601743849		ST PETERSBURG	FL		04/10/2023	3.125	516,848		1,981				900,000	05/06/2021
6601711002		CASTLE ROCK	CO		07/14/2023	3.000	581,292		1,787				950,000	02/25/2021
6602676691		CARNATION	WA		07/14/2023	2.500	987,650		3,469				1,925,000	02/20/2021
6602675644		RANCHO MIRAGE	CA		04/10/2023	3.875	635,010		2,604				1,850,000	10/21/2015
8200657620		LAUDERHILL	FL		07/14/2023	3.375	116,201		573				220,353	12/30/2021
8197499223		JACKSONVILLE	FL		07/14/2023	2.990	265,799		899				445,275	06/15/2021
505376872		HYPOLUXO	FL		07/14/2023	3.375	128,749		716				293,034	10/05/2020
8201217907		FORT LAUDERDALE	FL		07/14/2023	4.250	209,722		488				305,000	02/28/2022
6602711266		STEAMBOAT SPRINGS	CO		07/14/2023	3.750	691,268		1,655				1,222,000	02/04/2022
6601709733		WASHINGTON	DC		04/10/2023	3.000	879,315		3,561				1,425,000	01/17/2021
6602687557		BURBANK	CA		04/10/2023	3.250	839,413		3,136				1,350,000	05/01/2021
6601225466		JACKSONVILLE	FL		04/10/2023	0.000	17,214		684				81,143	08/17/2007
6602680594		CHICAGO	IL		04/10/2023	2.875	581,572		2,423				985,000	05/17/2021
6602692292		FAIRFIELD	CA		04/10/2023	2.750	194,545		1,163				475,000	01/09/2021
6601485870		CHICAGO	IL		04/10/2023	3.625	481,671		4,216				1,666,586	05/31/2023
6601823518		BELLAIRE	TX		07/14/2023	3.375	1,154,753		3,227				2,000,000	11/20/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602704592		BELLINGHAM	WA		07/14/2023	3.625	590,162		1,481				820,000	09/30/2021
6602698968		SHERMAN OAKS	CA		04/10/2023	2.750	857,247		3,660				1,675,000	08/01/2021
6601202093		ATLANTIC BEACH	FL		04/10/2023	0.000	27,364		597				80,000	12/29/2006
6602695253		SEATTLE	WA		07/14/2023	3.000	1,086,434		3,266				1,755,000	07/01/2021
6602676337		NEW YORK	NY		04/10/2023	2.750	706,097		3,080				3,000,000	03/01/2021
6600852559		YORKTOWN	VA		04/10/2023	2.875	852,370		3,711				1,410,000	10/13/2020
6601491324		AUSTIN	TX		07/14/2023	2.950	184,523		1,252				490,000	12/12/2016
8191846650		ESTERO	FL		07/14/2023	2.875	237,724		978				447,001	10/02/2020
6601684985		ISSAQUAH	WA		07/14/2023	3.250	354,171		5,507				2,150,000	06/11/2012
6602700673		MIAMI	FL		04/10/2023	3.125	663,191		2,514				1,050,000	10/01/2021
6601471292		LAKE TAPPS	WA		07/14/2023	3.250	164,280		2,292				850,000	09/30/2014
6601750588		BELMONT	CA		04/10/2023	3.250	747,402		2,755				2,000,000	05/06/2021
6602686914		CAVE CREEK	AZ		04/10/2023	2.875	448,282		1,875				1,238,000	03/01/2021
6601699009		ENCINITAS	CA		04/10/2023	3.000	602,258		2,604				1,820,000	04/20/2020
6600010471		JACKSONVILLE	FL		04/10/2023	0.000	4,763		389				49,185	08/02/2002
6601742353		PEORIA	AZ		04/10/2023	2.750	506,307		2,255				1,325,000	02/22/2021
EB1369003702		LAKEWOOD RANCH	FL		12/16/2016	3.375	727,668		219				1,175,000	12/16/2016
6602705227		ALTADENA	CA		04/10/2023	3.875	1,067,540		3,140				1,420,000	11/04/2021
6601468991		ATLANTIC BEACH	FL		04/10/2023	0.000	35,263		734				125,000	10/16/2015
6600994526		FALMOUTH	MA		04/10/2023	3.000	938,036		3,856				1,508,000	09/13/2020
6601809251		ISSAQUAH	WA		07/14/2023	3.125	713,770		2,153				1,168,000	10/21/2020
6601812156		EL CERRITO	CA		04/10/2023	3.125	666,433		2,652				1,250,000	07/22/2020
6602686567		CULVER CITY	CA		04/10/2023	2.625	1,028,069		4,657				1,790,000	03/27/2021
6601684597		BELMONT	MA		04/10/2023	3.625	208,265		3,862				1,375,000	09/08/2011
6602702299		WESTMINSTER	CO		07/14/2023	2.875	617,544		1,908				1,000,000	09/01/2021
6601685784		BASKING RIDGE	NJ		07/14/2023	3.625	167,956		3,099				1,270,000	01/09/2012
6602678887		SAINT AUGUSTINE	FL		04/10/2023	3.375	628,027		2,239				1,680,000	05/20/2021
EB1259002907		EAGLE	CO		12/16/2016	3.500	497,141		20				735,000	12/16/2016
8201383094		SAINT PETERSBURG	FL		07/14/2023	3.875	220,188		558				290,000	03/11/2022
6601679621		NEW YORK	NY		04/10/2023	3.750	94,097		3,389				2,600,000	01/21/2010
6602688175		LIVINGSTON	MT		04/10/2023	3.250	580,316		2,127				900,000	07/23/2021
6601471045		ATLANTIC BEACH	FL		04/10/2023	0.000	70,956		991				175,000	06/27/2019
6600678939		JACKSONVILLE	FL		04/10/2023	0.000	34,716		779				102,000	07/29/2014
8201201629		LEHIGH ACRES	FL		07/14/2023	4.250	222,393		515				305,000	03/02/2022
6602688944		SAN JOSE	CA		04/10/2023	2.875	703,800		3,907				2,150,000	05/05/2021
6600679424		JACKSONVILLE	FL		04/10/2023	0.000	36,774		612				101,000	07/10/2015
6602677699		ISSAQUAH	WA		07/14/2023	2.750	635,155		2,074				1,245,000	03/29/2021
6600850447		NAPLES	FL		04/10/2023	3.875	484,128		2,302				925,000	05/26/2020
6602701044		LITTLETON	CO		07/14/2023	3.375	580,994		1,562				919,000	10/01/2021
6601680884		GLENDORA	CA		04/10/2023	3.250	390,850		4,187				1,213,000	08/12/2015
6602679141		CHICAGO	IL		04/10/2023	3.500	487,728		1,675				710,000	05/07/2021
6602677756		WILMETTE	IL		04/10/2023	2.625	619,991		2,799				1,160,000	04/23/2021
6601741975		HOUSTON	TX		07/14/2023	3.125	904,357		2,646				1,465,000	05/28/2021
108632209		Cape Coral	FL		07/14/2023	4.500	120,060		322				200,000	03/12/2018
6601810069		COTO DE CAZA	CA		04/10/2023	3.375	958,866		3,483				1,510,000	10/11/2020
6602679190		PHOENIX	AZ		04/10/2023	3.375	1,064,741		3,781				2,430,000	05/14/2021
8195041852		BOCA RATON	FL		07/14/2023	2.999	251,665		876				428,000	03/19/2021
6601695957		SPRING LAKE	NJ		07/14/2023	3.375	635,093		2,878				1,615,000	12/16/2019
6601483842		CONCAN	TX		07/14/2023	3.375	177,181		2,141				800,000	02/22/2013
6601679043		NEWBURYPORT	MA		04/10/2023	3.375	61,131		1,661				1,000,000	01/25/2012
505212151		NAPLES	FL		07/14/2023	3.750	149,652		392				305,023	01/21/2020
6602689538		DENVER	CO		07/14/2023	3.000	485,336		1,459				896,000	08/12/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674845		SALT LAKE CITY	UT		07/14/2023	3.125	748,276		2,220				1,700,000	03/30/2021
6601699546		CHICAGO	IL		04/10/2023	2.875	959,282		4,195				1,750,000	04/30/2020
6601225086		JACKSONVILLE	FL		04/10/2023	0.000	14,880		587				69,487	06/08/2007
6600851684		SCOTTSDALE	AZ		04/10/2023	3.750	569,922		1,855				883,000	07/30/2020
6601811976		SUMMIT	NJ		07/14/2023	2.875	600,527		1,954				1,200,000	07/25/2020
6601021162		ROLLING HILLS ESTATES	CA		04/10/2023	3.875	1,714,525		6,104				2,550,000	11/10/2021
6600852989		GRAYSLAKE	IL		04/10/2023	4.625	200,116		276				350,000	02/15/2008
6602711993		PLAYA DEL REY	CA		04/10/2023	3.875	543,555		1,580				3,500,000	02/26/2022
6601693168		LINCOLN	MA		04/10/2023	3.500	880,222		3,222				1,405,000	03/23/2020
8198818630		CLEARWATER	FL		07/14/2023	3.125	177,876		560				257,950	09/01/2021
6601716472		JACKSONVILLE	FL		04/10/2023	2.500	733,475		4,502				1,650,000	02/25/2021
EB1221065631		JACKSONVILLE	FL		12/18/2015	3.875	358,060		(27)				555,000	12/18/2015
6601685792		WASHINGTON	DC		04/10/2023	3.000	346,887		6,206				2,178,000	05/29/2012
FR125697404		SAN FRANCISCO	CA		11/04/2016	3.450	581,371		71				1,190,000	11/04/2016
3387081823		North Miami	FL		07/14/2023	3.125	180,136		475				206,000	09/28/2017
6602681105		TUALATIN	OR		07/14/2023	2.875	580,955		1,828				950,000	05/19/2021
EB1789004848		SAN JOSE	CA		12/16/2016	3.375	740,480		142				1,100,000	12/16/2016
6601490342		SAN RAFAEL	CA		04/10/2023	2.708	340,212		1,904				1,100,000	04/13/2022
6602694678		DANA POINT	CA		04/10/2023	3.750	1,034,025		3,235				1,925,000	05/01/2021
6601818559		REHOBOTH BEACH	DE		04/10/2023	3.125	916,645		3,592				2,160,000	10/22/2020
105834972		Doral	FL		07/14/2023	4.625	102,118		268				231,000	12/29/2017
98540123		FORT LAUDERDALE	FL		07/14/2023	4.375	107,986		364				157,500	04/14/2017
6602685387		GLENDALE	CA		04/10/2023	3.375	745,683		2,677				1,160,000	12/01/2020
6602717263		DEERFIELD	IL		04/10/2023	3.750	949,685		3,950				1,500,000	03/09/2022
6602694736		LEHI	UT		07/14/2023	3.125	466,335		1,359				1,000,000	06/01/2021
6602689397		SAN MARINO	CA		04/10/2023	3.000	985,753		6,546				3,380,000	05/04/2021
108654955		Lantana	FL		07/14/2023	4.250	169,782		1,722				300,000	02/12/2018
6601684324		HIGHLAND PARK	IL		04/10/2023	3.000	24,981		1,543				1,150,000	08/26/2010
6602683515		DANVILLE	CA		04/10/2023	3.500	781,712		2,656				1,300,000	06/05/2021
6602690130		VILLA PARK	CA		04/10/2023	3.250	783,377		2,859				2,000,000	08/17/2021
6601823260		LONE TREE	CO		07/14/2023	3.500	647,166		1,749				1,300,000	12/10/2020
6602682210		ARVADA	CO		07/14/2023	3.250	729,266		2,067				1,170,000	05/28/2021
6602700236		SANTA FE	NM		04/10/2023	2.990	502,372		2,006				830,000	10/01/2021
6601729236		PHOENIX	AZ		04/10/2023	3.375	307,397		3,459				1,035,000	03/18/2021
PEB1357001953		CAMBRIDGE	MA		03/21/2018	3.875	491,488		438				820,000	03/21/2018
6602690528		ARLINGTON	MA		04/10/2023	2.875	608,959		2,510				1,150,000	08/05/2021
6600849647		TUCSON	AZ		04/10/2023	3.250	592,992		3,438				1,150,000	04/23/2020
PEB1787003974		ALAMO	CA		11/18/2016	3.750	647,229		(315)				1,875,000	11/18/2016
6602690502		PORTLAND	OR		07/14/2023	3.125	473,054		1,374				810,000	06/03/2021
6601732024		REDLANDS	CA		04/10/2023	3.125	780,394		3,013				1,225,000	04/06/2021
3378702867		PINELLAS PARK	FL		07/14/2023	3.990	65,570		271				78,210	06/08/2017
6601709477		REDWOOD CITY	CA		04/10/2023	2.990	727,922		4,013				3,425,000	12/16/2020
6601286252		DELTONA	FL		04/10/2023	4.000	192,348		15				120,000	06/03/2015
505383621		DELRAY BEACH	FL		07/14/2023	3.250	190,292		569				310,000	09/01/2020
6602691674		NAPERVILLE	IL		04/10/2023	3.125	690,421		3,606				1,095,000	04/01/2021
3365977158		Oakland Park	FL		07/14/2023	3.990	124,599		379				235,000	12/22/2016
6600677360		JACKSONVILLE	FL		04/10/2023	0.000	29,342		560				78,000	06/21/2012
6601720151		GAMBRILLS	MD		07/14/2023	2.875	426,371		1,351				791,000	03/19/2021
6602690957		ELLICOTT CITY	MD		07/14/2023	2.500	605,989		2,900				1,100,000	05/11/2021
6601471086		ATLANTIC BEACH	FL		04/10/2023	0.000	67,842		945				177,900	07/11/2019
6600675869		JACKSONVILLE	FL		04/10/2023	0.000	23,069		535				105,000	01/16/2009
6602686104		SEATTLE	WA		07/14/2023	2.700	835,889		2,777				1,450,000	01/01/2021

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6601732339		AUSTIN	TX		07/14/2023	3.990	1,069,607		2,479				1,985,000	04/30/2021
6601224451		JACKSONVILLE	FL		04/10/2023	0.000	18,201		540				80,000	07/12/2006
3368396379		Palm Beach	FL		07/14/2023	3.750	38,659		225				75,312	01/25/2017
6602702539		BEND	OR		07/14/2023	3.000	462,177		1,379				895,000	09/01/2021
6600675257		JACKSONVILLE	FL		04/10/2023	0.000	26,218		657				95,000	10/16/2007
6601717876		BROOKLYN	NY		04/10/2023	3.125	739,163		2,865				1,600,000	01/11/2021
6602688357		SCOTTSDALE	AZ		04/10/2023	3.500	1,058,245		3,569				1,900,000	08/01/2021
6601728113		OAKLAND	CA		04/10/2023	2.990	898,881		3,625				1,725,000	01/20/2021
6602687581		RAMSEY	NJ		07/14/2023	3.250	887,129		2,503				1,420,000	07/01/2021
6601482554		HIGHLAND PARK	IL		04/10/2023	3.000	319,623		3,607				1,455,000	05/31/2013
6601005835		STUDIO CITY	CA		04/10/2023	3.750	638,961		2,113				1,475,000	02/29/2020
6602681048		PROSPER	TX		07/14/2023	3.500	577,000		1,529				915,000	05/20/2021
6601818971		WOODLAND HILLS	CA		04/10/2023	3.500	1,088,622		3,799				1,860,000	12/05/2020
6601202416		JACKSONVILLE	FL		04/10/2023	0.000	5,142		392				266,000	12/05/2022
PEB1541041866		UPLAND	CA		11/17/2017	4.375	451,249		(368)				735,000	11/17/2017
6602700830		PACIFIC GROVE	CA		04/10/2023	3.250	990,257		3,601				1,530,000	09/01/2021
6601685347		CHICAGO	IL		04/10/2023	3.125	252,103		4,740				990,000	03/25/2010
6602699636		NAPLES	FL		04/10/2023	2.990	538,805		2,133				1,200,000	09/01/2021
6602680214		AUSTIN	TX		07/14/2023	2.875	859,966		2,706				1,635,000	05/12/2021
EB1353005230		ALBERTSON	NY		11/20/2015	3.875	189,813		(134)				780,000	11/20/2015
6601817890		PASADENA	CA		04/10/2023	2.990	447,833		1,863				975,000	10/24/2020
6601680504		BROOKLYN	NY		04/10/2023	3.000	258,460		3,915				1,675,000	05/24/2013
6602696608		SAN RAFAEL	CA		04/10/2023	3.125	834,461		3,174				1,300,000	07/01/2021
6601476770		SPRING	TX		07/14/2023	2.990	199,103		1,584				590,000	08/04/2016
6601819052		ALAMO	CA		04/10/2023	3.125	1,766,630		6,950				3,325,000	09/22/2020
6600842071		LOS ANGELES	CA		04/10/2023	3.750	627,059		2,159				1,500,000	05/03/2019
EB1596053750		EL SEGUNDO	CA		10/07/2016	4.000	483,911		(872)				1,600,000	10/07/2016
6600027491		JACKSONVILLE	FL		04/10/2023	0.000	4,835		458				59,321	02/20/2002
EB1367015277		SAN DIEGO	CA		12/16/2016	3.625	528,471		(99)				880,000	12/16/2016
6602674332		PLEASANTON	CA		04/10/2023	2.625	864,452		3,930				2,380,000	02/09/2021
6601696484		WINTER PARK	FL		04/10/2023	3.750	701,971		2,331				1,395,000	03/27/2020
6602681956		S LAKE TAHOE	CA		04/10/2023	3.250	744,533		2,761				1,167,000	05/20/2021
6602681675		TEMECULA	CA		04/10/2023	3.250	481,236		1,776				800,000	05/20/2021
6602689025		TAMARACK	ID		04/10/2023	2.750	525,675		2,293				925,000	02/24/2021
6601708768		SANTA BARBARA	CA		04/10/2023	2.875	1,153,399		6,538				3,350,000	12/07/2020
EB1789003629		BELMONT	CA		11/20/2015	3.625	608,556		35				1,150,000	11/20/2015
8199496717		CAPE CORAL	FL		07/14/2023	3.000	349,898		1,139				574,450	09/29/2021
PH7134723431		PARKER	CO		10/29/2015	3.964	393,613		(63)				590,000	10/29/2015
6600795261		EASTON	MD		07/14/2023	3.750	877,303		2,257				1,422,000	07/22/2020
6601685651		NEEDHAM	MA		04/10/2023	3.250	168,385		3,057				900,000	11/09/2012
6601471102		ATLANTIC BEACH	FL		04/10/2023	0.000	67,827		945				177,900	07/11/2019
8195439718		MIAMI	FL		07/14/2023	3.000	327,704		1,091				449,000	03/03/2021
6602696715		PHOENIX	AZ		04/10/2023	3.250	484,543		1,769				1,100,000	06/01/2021
6602711548		SPOKANE	WA		07/14/2023	3.375	796,566		2,991				1,270,000	02/22/2022
6602678200		SALT LAKE CITY	UT		07/14/2023	3.875	990,183		2,380				1,560,000	03/22/2021
6602683804		ARRINGTON	TN		04/10/2023	3.250	788,537		2,900				1,400,000	06/02/2021
8195685340		JACKSONVILLE	FL		07/14/2023	2.750	117,357		417				254,999	03/13/2021
6602674266		LOS ANGELES	CA		04/10/2023	2.625	930,365		4,215				2,300,000	03/17/2021
6602690643		FLAGSTAFF	AZ		04/10/2023	3.125	479,634		1,843				760,000	07/06/2021
6601680371		BROOKLYN	NY		04/10/2023	3.000	163,144		2,346				1,800,000	05/03/2013
6601489666		BISMARCK	ND		07/14/2023	2.625	343,362		1,504				455,000	06/10/2021
8198946880		NAPLES	FL		07/14/2023	2.990	199,874		652				309,000	09/08/2021

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6601680488		BAYSIDE	NY		04/10/2023	2.750	10,838		728				565,000	01/17/2017
6601816769		DENVER	CO		07/14/2023	2.750	623,063		2,917				1,660,000	12/23/2020
8202262804		PEMBROKE PINES	FL		07/14/2023	4.875	166,529		321				574,994	06/10/2022
6602694850		SEATTLE	WA		07/14/2023	3.000	945,332		2,853				1,560,000	07/01/2021
6601809996		LAFAYETTE	CA		04/10/2023	3.125	788,674		3,103				1,915,000	09/29/2020
6600994716		OAKLAND	CA		04/10/2023	3.375	574,233		2,094				1,450,000	07/27/2020
PEB1027559460		CINCINNATI	OH		11/17/2017	3.750	424,269		132				620,000	11/17/2017
6601692301		SUGAR LAND	TX		07/14/2023	3.500	443,864		1,975				900,000	11/07/2019
6601711283		HIGHLANDS RANCH	CO		07/14/2023	3.125	875,239		2,585				1,430,000	03/02/2021
6602678457		RIVERSIDE	CA		04/10/2023	3.500	564,839		1,958				895,000	05/01/2021
6601681361		WILMETTE	IL		04/10/2023	3.500	183,492		2,793				1,000,000	10/05/2012
6602695204		SEATTLE	WA		07/14/2023	3.250	649,871		1,862				1,735,000	06/01/2021
6600932419		SAN LUIS OBISPO	CA		04/10/2023	3.375	910,488		4,881				2,005,000	03/11/2020
6602711696		LOS ANGELES	CA		04/10/2023	4.375	1,280,453		3,212				1,750,000	02/12/2022
FR125689476		DANVILLE	CA		10/07/2016	3.600	381,958		(52)				690,000	10/07/2016
6602689967		AUSTIN	TX		07/14/2023	3.125	483,123		1,408				777,000	07/20/2021
6601692061		DULUTH	MN		04/10/2023	3.500	463,206		2,496				976,000	12/20/2019
8201144610		PLANTATION	FL		07/14/2023	2.875	114,941		646				318,806	02/23/2022
6601673848		MANHASSET	NY		04/10/2023	3.250	332,681		6,745				1,575,000	08/25/2017
6602694389		SHERMAN OAKS	CA		04/10/2023	3.375	693,690		2,485				1,350,000	05/01/2021
6602696590		TRUCKEE	CA		04/10/2023	3.500	457,406		1,559				750,000	06/01/2021
6601491704		MONTROSS	VA		04/10/2023	3.625	236,664		1,701				677,500	12/05/2018
PEB1540095491		READING	MA		11/17/2017	4.125	243,104		(423)				1,295,000	11/17/2017
6602711472		LONGMONT	CO		07/14/2023	3.875	812,465		1,877				1,750,000	01/28/2022
6602683010		SACRAMENTO	CA		04/10/2023	3.250	618,013		2,277				905,000	06/03/2021
6601818716		DIX HILLS	NY		04/10/2023	3.000	863,436		8,244				2,500,000	12/15/2020
8199123491		NAPLES	FL		07/14/2023	3.250	222,824		678				309,999	09/15/2021
EB1540093153		WHITE STONE	VA		08/07/2015	4.500	436,496		(211)				750,000	08/07/2015
6602701150		EDMONDS	WA		07/14/2023	2.875	844,815		2,648				1,610,000	04/01/2021
6601714469		WESTPORT	MA		04/10/2023	2.750	378,955		2,261				1,305,000	11/18/2020
6601687095		NEW YORK	NY		04/10/2023	3.375	245,466		3,697				2,050,000	01/23/2012
6602677798		HIGHLANDS RANCH	CO		07/14/2023	2.875	599,096		1,902				1,070,000	03/16/2021
6602681592		SEATTLE	WA		07/14/2023	3.000	1,341,267		4,063				2,190,000	05/28/2021
6602671270		RANCHO PALOS VERDES	CA		04/10/2023	3.500	477,371		4,782				1,810,000	04/07/2015
EB1371004891		CHATHAM	NJ		11/20/2015	3.875	429,948		(153)				685,000	11/20/2015
6601700252		VENICE	CA		04/10/2023	3.500	751,452		4,909				1,215,000	01/20/2018
6602711183		SAN LUIS OBISPO	CA		04/10/2023	3.500	674,646		2,224				1,635,000	02/07/2022
8201602315		LEHIGH ACRES	FL		07/14/2023	4.500	256,761		554				330,000	04/07/2022
6600485921		BENBROOK	TX		07/14/2023	3.500	140,539		440				290,000	06/23/2020
6602678176		BURR RIDGE	IL		04/10/2023	3.000	831,516		3,363				1,350,000	03/25/2021
6602700459		SEATTLE	WA		07/14/2023	3.250	624,439		1,743				1,720,000	10/01/2021
6601728873		DARNESTOWN	MD		07/14/2023	3.375	829,240		2,282				1,329,000	04/16/2021
505347434		BOCA RATON	FL		07/14/2023	2.750	177,682		1,077				395,014	07/01/2020
6601747360		OAKTON	VA		04/10/2023	3.125	512,201		2,012				1,100,000	03/24/2021
PEB1596055350		EDEN PRAIRIE	MN		01/11/2018	4.125	654,940		(289)				920,710	01/11/2018
6600851247		CAMAS	WA		07/14/2023	3.375	480,892		1,360				780,000	08/11/2020
6602692144		BEVERLY HILLS	FL		04/10/2023	2.990	130,481		1,035				480,000	05/24/2021
6602690908		CAMAS	WA		07/14/2023	2.875	669,244		2,989				1,290,000	04/15/2021
8190501956		WEST PALM BEACH	FL		07/14/2023	2.500	161,429		624				230,000	09/10/2020
6602694124		SOUTH DARTMOUTH	MA		04/10/2023	2.875	605,728		3,229				1,800,000	11/05/2021
6602690064		SAN FRANCISCO	CA		04/10/2023	3.000	948,058		3,759				1,600,000	08/02/2021
505295114		MIAMI	FL		07/14/2023	3.875	231,685		574				366,250	07/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601201848		ATLANTIC BEACH	FL		04/10/2023	0.000	6,942		513				80,000	09/30/2004
6602704808		BOSTON	MA		04/10/2023	3.750	852,897		2,621				1,725,000	11/15/2021
505423186		JACKSONVILLE	FL		07/14/2023	3.000	124,468		398				205,500	10/19/2020
6601804096		WAYZATA	MN		04/10/2023	3.125	608,758		2,454				1,010,000	10/29/2020
6601000547		MIAMI	FL		04/10/2023	3.875	83,808		809				550,000	02/27/2019
6601678318		EAST HAMPTON	NY		04/10/2023	3.000	149,458		2,091				570,000	12/04/2013
6601751248		SEDONA	AZ		04/10/2023	3.990	666,293		1,911				998,000	06/16/2021
505311526		NAPLES	FL		07/14/2023	3.250	86,523		255				335,013	07/01/2020
6601724666		BROOKLYN	NY		04/10/2023	3.625	842,201		2,771				1,425,000	01/29/2021
6601023531		SAN JUAN CAPISTRANO	CA		04/10/2023	3.625	578,592		2,428				1,215,000	05/03/2016
EB1540093780		ANDOVER	MA		12/18/2015	3.990	734,682		(189)				1,100,000	12/18/2015
6602686286		BELLAIRE	TX		07/14/2023	2.750	642,922		2,111				1,325,000	03/16/2021
6600024159		JACKSONVILLE	FL		04/10/2023	0.000	1,854		330				50,915	03/02/2000
6602674621		LOS ANGELES	CA		04/10/2023	2.625	1,203,465		5,452				2,258,000	03/08/2021
6600921263		REDMOND	WA		07/14/2023	5.125	602,455		1,166				900,000	07/02/2020
6602711340		SCOTTSDALE	AZ		04/10/2023	4.250	830,046		2,173				1,095,000	02/16/2022
6600768862		FRESH MEADOWS	NY		04/10/2023	4.000	75,694		2,061				607,944	01/13/2015
6602696020		MINNEAPOLIS	MN		04/10/2023	3.250	1,673,629		6,154				2,760,000	05/01/2021
6601679266		HOWELL	MI		04/10/2023	2.875	166,689		2,569				693,000	12/20/2002
6602676865		PALO ALTO	CA		04/10/2023	2.625	638,054		2,891				2,570,000	03/22/2021
6602692474		STOCKTON	CA		04/10/2023	4.000	203,283		839				345,000	06/03/2021
6601677864		SEATTLE	WA		07/14/2023	3.250	157,986		2,204				1,210,000	08/01/2012
6601710509		DENVER	CO		07/14/2023	3.125	873,780		2,595				1,675,000	02/24/2021
6602676014		SAN FRANCISCO	CA		04/10/2023	2.750	1,159,493		5,125				2,800,000	03/01/2021
6601481960		WASHINGTON	DC		04/10/2023	3.250	259,412		3,981				1,300,000	11/07/2012
6602674712		FREMONT	CA		04/10/2023	2.625	764,416		3,451				1,800,000	03/31/2021
6602677129		ENGLEWOOD	CO		07/14/2023	2.750	543,761		2,996				1,750,000	04/07/2021
6601488114		HINGHAM	MA		04/10/2023	3.167	92,854		1,745				770,000	07/15/2015
6602674134		KIRKLAND	WA		07/14/2023	2.750	512,095		1,679				1,330,000	03/10/2021
6601691840		LOS ANGELES	CA		04/10/2023	3.500	229,395		1,264				1,250,000	10/03/2019
6601009472		LEAWOOD	KS		07/14/2023	3.125	519,435		1,566				850,000	10/19/2020
EB1564001170		ERIE	CO		12/16/2016	3.250	373,502		256				667,000	12/16/2016
PEB1596056268		SUNNYVALE	CA		03/21/2018	4.125	746,571		243				1,700,000	03/21/2018
6602679661		BAINBRIDGE ISLAND	WA		07/14/2023	3.125	1,159,218		3,417				1,950,000	04/28/2021
6600564162		NEW YORK	NY		04/10/2023	3.125	533,902		4,465				2,000,000	06/12/2016
6601477612		MOUNTAIN BRK	AL		07/14/2023	2.990	234,247		1,627				950,000	10/06/2016
6602674357		LOS ANGELES	CA		04/10/2023	2.750	992,867		4,347				1,825,000	02/09/2021
6601818492		LITHIA	FL		04/10/2023	3.375	496,343		1,796				890,000	10/10/2020
6602672161		DALLAS	TX		07/14/2023	3.250	680,563		3,468				2,250,000	08/22/2019
6602688910		MILL VALLEY	CA		04/10/2023	2.875	770,518		3,222				2,200,000	04/30/2021
6600851544		WOODLAND HILLS	CA		04/10/2023	3.750	765,872		2,493				1,183,000	07/24/2020
6601224691		JACKSONVILLE	FL		04/10/2023	0.000	16,170		676				80,000	11/30/2006
6600925090		ORLANDO	FL		04/10/2023	3.750	139,919		746				365,000	06/17/2019
6602676048		LOS ALTOS	CA		04/10/2023	2.625	1,395,431		6,321				3,400,000	02/26/2021
6601203828		JACKSONVILLE	FL		04/10/2023	0.000	733		233				80,000	04/12/2004
6601686253		SCITUATE	MA		04/10/2023	3.375	101,231		2,605				1,100,000	11/18/2010
6602685080		AUSTIN	TX		07/14/2023	2.500	544,485		2,635				1,625,000	04/10/2021
PH7133823513		SOUTHLAKE	TX		06/05/2015	3.771	263,970		3				1,300,000	06/05/2015
EB1541039287		WILMETTE	IL		10/09/2015	3.875	1,165,787		(144)				1,810,000	10/09/2015
6601687046		NEW YORK	NY		04/10/2023	3.375	179,360		3,025				2,600,000	06/15/2012
6601696278		LEWES	DE		04/10/2023	3.750	638,405		3,329				1,300,000	08/26/2019
6601696930		CARMICHAEL	CA		04/10/2023	3.375	484,161		1,953				815,000	03/20/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674191		CHICAGO	IL		04/10/2023	2.750	576,100		2,515				1,275,000	03/12/2021
6601476879		SAINT LOUIS	MO		04/10/2023	2.875	20,592		476				86,000	06/01/2016
6602705698		PLEASANT HILL	CA		04/10/2023	3.625	644,442		2,062				1,325,000	11/24/2021
6601729368		BOCA RATON	FL		04/10/2023	3.375	483,904		1,724				820,000	03/19/2021
6601697292		WASHINGTON	DC		04/10/2023	3.250	655,383		2,532				1,900,000	04/20/2020
6601818690		NEW YORK	NY		04/10/2023	3.250	548,968		2,065				1,710,000	09/17/2020
EB1596050926		LA CANADA FLINTRIDGE	CA		10/09/2015	3.875	1,138,412		(141)				1,750,000	10/09/2015
6601827667		PIEDMONT	CA		04/10/2023	2.625	785,206		5,744				2,750,000	12/14/2020
2522161745		RIVIERA BEACH	FL		07/14/2023	0.000	9,740		306				51,989	11/19/2009
6601203398		JACKSONVILLE	FL		04/10/2023	0.000	6,077		525				80,000	08/29/2003
6601678680		CAMBRIDGE	MA		04/10/2023	3.500	404,588		2,955				1,600,000	03/06/2017
6601203737		JACKSONVILLE	FL		04/10/2023	0.000	7,876		658				66,887	05/27/2004
6600851411		SANIBEL	FL		04/10/2023	3.500	590,358		2,093				945,000	07/30/2020
6602681840		HOUSTON	TX		07/14/2023	3.375	461,830		1,565				960,000	05/21/2021
6602690254		ARLINGTON HEIGHTS	IL		04/10/2023	3.125	589,665		2,271				925,000	08/27/2021
6602682855		PROSPER	TX		07/14/2023	3.500	477,230		1,274				760,000	06/02/2021
6601489930		WELLESLEY	MA		04/10/2023	4.018	79,148		853				958,447	05/31/2023
6602676469		WASHINGTON	DC		04/10/2023	2.750	973,473		4,246				1,920,000	03/09/2021
8201188334		N LAUDERDALE	FL		07/14/2023	4.500	200,303		465				264,335	02/28/2022
6602689801		GLENVIEW	IL		04/10/2023	2.875	1,082,711		4,491				1,730,000	08/18/2021
PEB1785004717		SAN JOSE	CA		11/18/2016	3.625	1,048,043		(7)				1,550,000	11/18/2016
10801851		Lehigh Acres	FL		07/14/2023	0.000	43,710		832				143,000	06/28/2018
6602671106		KIRKLAND	WA		07/14/2023	3.375	183,142		3,542				1,400,000	09/27/2012
6601731778		EDGEWATER	MD		07/14/2023	2.875	454,922		3,549				1,385,000	04/22/2021
6601715391		LA JOLLA	CA		04/10/2023	2.875	730,801		3,067				2,700,000	02/16/2021
6601749457		DALLAS	TX		07/14/2023	3.250	748,552		2,119				2,000,000	06/29/2021
6602711894		GREENBRAE	CA		04/10/2023	3.750	850,105		2,579				2,040,000	02/23/2022
6600434192		SAN JOSE	CA		04/10/2023	3.625	561,284		1,935				1,152,000	03/07/2020
6602700277		SAN FRANCISCO	CA		04/10/2023	3.125	1,366,971		5,184				2,430,000	09/01/2021
6601697797		NEW YORK	NY		04/10/2023	3.750	457,066		1,724				815,000	01/29/2018
6601808717		RIDGEWOOD	NY		04/10/2023	3.250	606,258		2,366				1,215,000	09/24/2020
EB1784002535		SAN FRANCISCO	CA		08/07/2015	3.990	698,007		(127)				1,050,000	08/07/2015
6602671247		THOUSAND OAKS	CA		04/10/2023	3.375	359,915		3,346				1,045,000	06/08/2015
6600036799		PLAYA DEL REY	CA		04/10/2023	3.500	473,389		1,719				750,000	01/15/2020
6602680230		FREMONT	CA		04/10/2023	3.000	1,024,352		4,088				2,300,000	05/26/2021
6600849969		ALEXANDRIA	VA		04/10/2023	3.750	1,023,867		3,374				1,590,000	04/02/2020
6602685858		WALTHAM	MA		04/10/2023	2.875	800,515		3,384				1,330,000	01/21/2021
EB1540093419		NAPLES	FL		10/09/2015	4.125	357,543		(302)				825,000	10/09/2015
6602676063		KENILWORTH	IL		04/10/2023	2.625	773,435		3,504				2,085,000	03/02/2021
6601490896		CLAREMONT	CA		04/10/2023	2.950	97,377		1,070				630,000	07/13/2016
3399927028		Clearwater	FL		07/14/2023	4.750	120,220		277				201,000	03/08/2018
8194893855		MIAMI	FL		07/14/2023	3.375	225,120		710				375,002	02/02/2021
6600477530		MONROE	WA		07/14/2023	3.875	397,446		1,380				715,000	11/19/2019
6601823062		LAKEWAY	TX		07/14/2023	3.375	1,220,687		3,412				1,965,000	12/18/2020
8200109450		JACKSONVILLE	FL		07/14/2023	4.125	246,111		588				360,000	11/19/2021
6601686303		SEATTLE	WA		07/14/2023	3.250	261,458		5,133				2,350,000	06/08/2012
8195757397		PALM BCH GDNS	FL		07/14/2023	2.500	92,139		352				290,001	03/16/2021
8195722277		PEMBROKE PINES	FL		07/14/2023	2.990	221,914		741				379,998	03/08/2021
6601699785		SAN ANTONIO	TX		07/14/2023	3.375	403,004		1,167				681,000	02/18/2020
6601286443		PENNSVILLE	NJ		07/14/2023	5.000	136,986		(14)				160,000	02/04/2023
PEB1171015311		SAMMAMISH	WA		11/18/2016	3.375	532,127		196				800,000	11/18/2016
8203998189		CLEARWATER	FL		07/14/2023	6.875	266,553		264				415,000	12/20/2022

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6601804617		FORT LEE	NJ		07/14/2023	2.875	449,386		1,446				870,000	11/23/2020
6602705565		LOS ANGELES	CA		04/10/2023	3.875	933,627		2,787				1,252,000	11/01/2021
6601677815		MASSAPEQUA	NY		04/10/2023	2.000	74,102		1,102				595,000	06/08/2016
6602673508		CLARENDON HILLS	IL		04/10/2023	3.000	798,396		4,425				1,500,000	09/08/2020
6602682301		REDWOOD CITY	CA		04/10/2023	3.125	724,604		2,805				1,140,000	05/26/2021
6601726083		SAYVILLE	NY		04/10/2023	3.750	919,624		2,900				1,425,000	02/14/2021
6601673384		CHICAGO	IL		04/10/2023	3.500	363,564		2,419				947,000	09/26/2017
6600487075		NOVATO	CA		04/10/2023	3.125	291,259		1,634				420,000	07/31/2020
6600851007		TUCSON	AZ		04/10/2023	3.625	466,658		1,588				725,000	07/23/2020
6602685627		ENCINITAS	CA		04/10/2023	3.125	988,889		3,832				1,608,000	01/01/2021
6600435256		SAN FRANCISCO	CA		04/10/2023	3.500	805,351		2,896				1,270,000	04/07/2020
6601733238		NASHVILLE	TN		04/10/2023	3.125	775,733		2,999				1,300,000	03/25/2021
8194701967		HOMESTEAD	FL		07/14/2023	2.875	246,457		856				349,999	02/19/2021
6601201970		ATLANTIC BEACH	FL		04/10/2023	0.000	12,077		557				66,621	01/25/2006
8197021314		JACKSONVILLE	FL		07/14/2023	2.875	157,477		909				310,001	05/15/2021
6602693688		PORT ST JOE	FL		04/10/2023	2.875	742,438		4,179				1,200,000	03/19/2021
8201374188		MIAMI GARDENS	FL		07/14/2023	4.375	274,288		618				375,000	03/15/2022
6601812024		SANTA MONICA	CA		04/10/2023	3.000	1,254,274		5,194				2,411,000	07/29/2020
6600094772		IRVINGTON	NY		04/10/2023	2.500	76,076		996				265,000	11/10/2021
6600675927		JACKSONVILLE	FL		04/10/2023	0.000	23,275		532				103,000	04/17/2009
6602700525		WINTER PARK	FL		04/10/2023	2.990	955,476		3,801				2,200,000	10/01/2021
6602694272		AUSTIN	TX		07/14/2023	3.000	803,555		2,465				1,350,000	03/01/2021
6601680728		WILMETTE	IL		04/10/2023	2.875	312,016		4,715				2,750,000	10/24/2016
6601683482		LAKE FOREST	IL		04/10/2023	3.875	204,658		4,246				1,750,000	08/26/2011
6601677930		NEWTON	MA		04/10/2023	3.250	243,649		3,670				1,385,000	11/09/2012
PEB1596053389		BARRINGTON	IL		11/18/2016	3.750	488,047		(56)				729,000	11/18/2016
6602685304		BOISE	ID		04/10/2023	3.125	622,070		2,413				1,000,000	03/01/2021
8195056119		WEST PALM BEACH	FL		07/14/2023	2.875	236,128		820				335,000	03/15/2021
6601482984		SUFFOLK	VA		04/10/2023	3.750	143,676		2,547				890,000	08/08/2013
6602695519		WHITEFISH	MT		04/10/2023	3.125	625,472		2,388				2,428,500	07/01/2021
6601470807		ATLANTIC BEACH	FL		04/10/2023	0.000	45,444		699				96,122	02/28/2017
EB1540093258		NEW YORK	NY		10/09/2015	4.125	548,010		(434)				5,650,000	10/09/2015
6601681510		HIGHLAND PARK	IL		04/10/2023	3.375	154,953		2,496				1,500,000	06/27/2012
PEB1540095759		GREAT NECK	NY		01/11/2018	4.000	1,152,596		(259)				1,600,000	01/11/2018
6602681766		LIVERMORE	CA		04/10/2023	3.250	706,759		2,609				1,275,000	05/21/2021
6601809939		FAIRFIELD	CA		04/10/2023	3.125	542,875		2,128				938,000	11/05/2020
6601203273		JACKSONVILLE	FL		04/10/2023	0.000	6,466		437				54,015	07/21/2003
8022462879		HOMESTEAD	FL		07/14/2023	5.000	192,670		409				255,000	01/25/2019
6602711258		TUCSON	AZ		04/10/2023	3.875	593,418		1,737				800,000	01/21/2022
6602678010		LONG BEACH	CA		04/10/2023	2.625	657,596		2,947				1,844,000	06/09/2021
6602680966		SALEM	OR		07/14/2023	3.250	615,209		1,890				1,110,000	06/03/2021
8201129234		LOXAHATCHEE	FL		07/14/2023	2.625	217,227		771				449,436	01/31/2022
6601734368		SANIBEL	FL		04/10/2023	3.750	657,047		2,346				1,135,000	04/03/2021
6601807560		NORTHBOROUGH	MA		04/10/2023	2.990	496,115		2,774				1,000,000	10/06/2020
EB1382003035		WALNUT CREEK	CA		03/24/2016	4.125	515,751		(287)				1,101,000	03/24/2016
6601738781		AUSTIN	TX		07/14/2023	3.875	833,604		1,989				1,500,000	05/21/2021
6602680891		DANVILLE	CA		04/10/2023	3.375	1,295,262		4,620				2,600,000	05/21/2021
6601747220		CROWN POINT	IN		04/10/2023	3.125	90,955		807				245,000	06/07/2021
PH7132698379		PHILADELPHIA	PA		01/16/2015	4.018	339,141		(33)				590,000	01/16/2015
6601692988		REDONDO BEACH	CA		04/10/2023	3.500	713,493		2,635				1,810,827	05/31/2023
6602689728		ARMONK	NY		04/10/2023	3.125	795,855		3,039				1,325,000	07/13/2021
6601685982		WELLESLEY	MA		04/10/2023	3.375	236,098		4,045				1,966,000	03/21/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PH7131574340		LARCHMONT	NY		09/26/2014	4.161	586,619		(80)				1,000,000	09/26/2014
6601204537		JACKSONVILLE	FL		04/10/2023	0.000	10,147		573				80,000	07/21/2005
8202362019		FORT LAUDERDALE	FL		07/14/2023	4.250	414,594		949				536,291	06/17/2022
6601482547		CLIFTON	VA		04/10/2023	2.875	265,865		4,131				1,700,000	05/01/2013
6601678391		EDWARDS	CO		07/14/2023	4.125	220,096		4,463				2,050,000	04/01/2011
PH7118953657		POTOMAC	MD		01/28/2016	4.125	860,453		(328)				2,425,000	01/28/2016
6602697416		JACKSONVILLE BEACH	FL		04/10/2023	3.000	183,242		987				350,000	05/20/2021
6601735191		SEATTLE	WA		07/14/2023	3.125	1,114,972		3,274				1,800,000	05/06/2021
6600935628		ARVADA	CO		07/14/2023	3.250	776,757		2,286				1,275,000	10/26/2020
6601483883		CEDAR HILLS	UT		07/14/2023	2.875	227,662		2,917				975,000	03/22/2013
8198798135		JACKSONVILLE	FL		07/14/2023	3.000	267,012		873				370,000	08/31/2021
6601809889		FT MYERS	FL		04/10/2023	3.125	566,529		2,229				907,000	10/04/2020
6601747899		BRIARCLIFF MANOR	NY		04/10/2023	3.125	975,208		3,737				1,635,000	04/09/2021
6602711779		FRISCO	TX		07/14/2023	4.250	469,041		2,110				1,919,000	03/04/2022
6602684323		SEATTLE	WA		07/14/2023	3.125	772,660		2,278				1,266,000	06/10/2021
6601383844		LAKE CLARKE SHORES	FL		04/10/2023	6.375	25,629		562				440,000	09/20/2002
6601825646		LOS GATOS	CA		04/10/2023	3.375	722,337		2,633				1,510,000	11/09/2020
8195278189		WEST PALM BEACH	FL		07/14/2023	2.625	130,095		478				186,000	02/24/2021
6601696468		GLENDALE	CA		04/10/2023	3.875	807,356		2,570				1,250,000	03/13/2020
6601808782		BETHANY BEACH	DE		04/10/2023	4.250	596,655		1,663				950,000	10/03/2020
6601469395		ATLANTIC BEACH	FL		04/10/2023	0.000	45,402		709				148,889	10/21/2016
6602691872		AUBURN	AL		07/14/2023	3.375	91,204		395				158,000	04/13/2021
6602686468		INLET BEACH	FL		04/10/2023	2.625	662,060		2,999				1,075,000	03/09/2021
6601823591		TROY	MI		04/10/2023	2.875	634,977		3,675				1,050,000	11/16/2020
6602696277		PARK RIDGE	IL		04/10/2023	3.125	1,121,205		4,281				1,750,000	07/01/2021
8196344782		CAPE CORAL	FL		07/14/2023	3.000	109,693		361				219,899	05/28/2021
6602678747		RANCHO MIRAGE	CA		04/10/2023	3.000	682,239		2,743				1,300,000	04/19/2021
6602678689		HOBOKEN	NJ		07/14/2023	3.125	755,559		2,229				1,259,000	04/30/2021
6600026345		JACKSONVILLE	FL		04/10/2023	0.000	1,855		256				122,000	07/16/2020
6602698703		SHERMAN OAKS	CA		04/10/2023	3.250	1,318,257		4,858				2,050,000	06/01/2021
6601705657		SAN FRANCISCO	CA		04/10/2023	3.125	955,658		3,719				1,650,000	11/26/2020
6602682590		LEANDER	TX		07/14/2023	3.125	486,639		1,429				840,000	05/28/2021
6601722066		LAKE OSWEGO	OR		07/14/2023	3.250	544,434		1,549				2,234,000	03/29/2021
6602683226		TEMECULA	CA		04/10/2023	3.125	743,585		2,860				1,165,000	05/21/2021
6602678937		POWAY	CA		04/10/2023	3.000	598,367		2,397				2,100,000	05/25/2021
6601486449		WELLESLEY	MA		04/10/2023	3.250	278,870		2,801				1,150,000	03/24/2015
6601746685		SANIBEL	FL		04/10/2023	3.500	665,758		2,262				1,022,000	06/02/2021
8023344949		NAPLES	FL		07/14/2023	4.875	226,678		367				278,000	03/20/2019
EB1540093310		EAST GREENWICH	RI		08/07/2015	3.875	341,781		35				545,000	08/07/2015
6602693753		BUCKLEY	WA		07/14/2023	2.990	121,863		533				440,000	04/05/2021
6602710722		ENCINO	CA		04/10/2023	3.375	1,202,910		4,129				3,000,000	02/07/2022
6602693449		SANTA CRUZ	CA		04/10/2023	2.990	715,146		3,759				4,950,000	09/29/2021
6602689983		WINNETKA	IL		04/10/2023	3.000	610,598		2,419				1,100,000	08/16/2021
6601728097		AZLE	TX		07/14/2023	3.125	691,341		4,450				2,350,000	04/08/2021
6602694520		LOS ANGELES	CA		04/10/2023	3.250	1,080,101		4,000				1,970,000	06/01/2022
6601699264		DEERFIELD	IL		04/10/2023	3.375	491,275		1,860				950,000	05/08/2020
PEB1541041458		AUSTIN	TX		06/13/2017	4.125	875,778		(500)				1,281,000	06/13/2017
6602681964		KINGSTON	WA		07/14/2023	3.125	631,545		1,848				1,175,000	06/01/2021
6600478264		BROOKLYN	NY		04/10/2023	3.625	428,067		1,475				673,000	02/11/2020
6601732651		PHOENIX	AZ		04/10/2023	3.250	764,981		2,870				1,540,000	03/14/2021
6600849621		DALLAS	TX		07/14/2023	3.500	585,835		1,700				970,000	04/28/2020
6601479584		ROCKWALL	TX		07/14/2023	3.500	469,361		2,877				1,200,000	11/28/2016

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6601717496		NEW BRAUNFELS	TX		07/14/2023	3.125	461,448		2,323				1,275,000	03/10/2021
8201736425		ESTERO	FL		07/14/2023	5.250	147,685		255				492,500	06/08/2022
6601696872		SAN DIEGO	CA		04/10/2023	4.250	644,371		1,861				990,000	02/14/2020
6600490400		SAN JOSE	CA		04/10/2023	3.375	505,882		1,852				1,383,000	07/14/2020
6601469189		ATLANTIC BEACH	FL		04/10/2023	0.000	40,914		538				125,900	02/24/2016
6602684398		SAN DIEGO	CA		04/10/2023	3.375	788,889		2,936				1,250,000	06/01/2021
6601708651		LONG BEACH	CA		04/10/2023	3.125	852,709		3,329				2,300,000	10/30/2020
6601682435		ROSLYN ESTATES	NY		04/10/2023	4.000	44,612		2,084				1,900,000	10/28/2010
6602683531		AUSTIN	TX		07/14/2023	3.375	785,169		2,144				1,700,000	06/03/2021
6602694892		BLUFFDALE	UT		07/14/2023	3.250	701,599		2,000				1,285,000	05/01/2021
6602677731		LAS VEGAS	NV		04/10/2023	2.625	537,530		2,418				904,000	05/26/2021
6602674902		CHICAGO	IL		04/10/2023	2.875	918,990		3,857				1,821,000	03/26/2021
6602711068		ROLLINGWOOD	TX		07/14/2023	3.875	972,520		2,246				1,725,000	01/31/2022
6600731894		DALY CITY	CA		04/10/2023	3.990	472,211		1,476				735,000	10/02/2019
6600680505		JACKSONVILLE	FL		04/10/2023	0.000	39,814		798				104,000	06/14/2016
6601225532		JACKSONVILLE	FL		04/10/2023	0.000	8,453		512				80,000	08/12/2008
6602688423		REDMOND	OR		07/14/2023	4.000	587,883		14,479				900,000	07/30/2021
PH7132237574		WESTFORD	MA		10/24/2014	3.840	412,606		92				695,000	10/24/2014
EB1223013138		ORLANDO	FL		12/16/2016	3.375	394,866		120				600,000	12/16/2016
8201229993		MARGATE	FL		07/14/2023	3.749	339,925		891				449,322	02/28/2022
6601746107		TUCSON	AZ		04/10/2023	3.125	475,445		2,466				870,000	05/04/2021
8202039536		CAPE CORAL	FL		07/14/2023	3.875	269,043		673				355,789	05/19/2022
PEB1352005522		MANHASSET HILLS	NY		11/17/2017	3.875	785,413		16				1,550,000	11/17/2017
EB1596052803		UNION CITY	CA		10/12/2016	3.990	855,350		(501)				1,252,300	10/12/2016
6601224741		JACKSONVILLE	FL		04/10/2023	0.000	19,576		519				80,000	12/19/2006
6601486811		SEATTLE	WA		07/14/2023	2.990	309,628		3,655				2,166,000	03/11/2015
6601722702		SOUTHWEST RANCHES	FL		04/10/2023	2.875	749,688		3,423				1,695,000	11/30/2020
6602700707		LEHI	UT		07/14/2023	2.990	481,194		1,440				860,000	10/01/2021
6601484147		BARTLETT	TN		04/10/2023	2.940	39,387		593				160,000	03/28/2013
6602674795		MERCER ISLAND	WA		07/14/2023	2.875	881,067		2,787				1,695,000	03/29/2021
6601680082		BROOKLYN	NY		04/10/2023	3.250	121,874		1,324				650,000	08/12/2014
EB1789003029		REDWOOD CITY	CA		06/24/2016	3.990	625,317		(183)				945,000	06/24/2016
6602704550		LAFAYETTE	CO		07/14/2023	3.375	661,156		1,778				1,650,000	10/07/2021
6601806620		SNOWMASS VILLAGE	CO		07/14/2023	3.125	346,516		1,511				802,000	11/16/2020
6601686477		LITTLETON	CO		07/14/2023	3.375	174,910		3,554				1,530,000	02/24/2012
6601685362		LEXINGTON	MA		04/10/2023	3.625	95,153		2,682				1,200,000	01/09/2012
6602700533		BURR RIDGE	IL		04/10/2023	3.250	854,895		3,259				1,360,000	10/01/2021
EB1171015609		KIRKLAND	WA		12/16/2016	3.375	854,854		437				1,320,000	12/16/2016
6601696856		NEWPORT BEACH	CA		04/10/2023	3.375	1,298,404		4,864				3,350,000	03/30/2020
6602687516		GLENVIEW	IL		04/10/2023	3.375	548,506		1,954				855,000	05/01/2021
6601473280		DALLAS	TX		07/14/2023	3.375	301,173		2,198				975,000	10/06/2015
6602690338		ORANGE	CA		04/10/2023	3.000	825,038		3,280				1,700,000	06/09/2021
6602690205		FENNVILLE	MI		04/10/2023	2.875	632,397		2,614				2,050,000	08/20/2021
6600922113		SEATTLE	WA		07/14/2023	4.125	369,642		1,552				2,100,000	01/23/2019
8200546038		NORTH LAUDERDALE	FL		07/14/2023	2.750	207,037		711				344,299	12/24/2021
6600795451		SAN DIEGO	CA		04/10/2023	2.990	553,622		3,509				1,715,000	08/14/2020
6602677145		CHICAGO	IL		04/10/2023	2.750	498,745		2,168				1,300,000	04/06/2021
6602701309		SCOTTSDALE	AZ		04/10/2023	2.875	1,153,839		4,738				1,940,000	08/01/2021
6602672724		LONGVIEW	TX		07/14/2023	4.125	62,084		400				138,000	01/25/2013
6601805960		MADEIRA BEACH	FL		04/10/2023	3.875	484,778		1,494				905,000	07/21/2020
6601684456		HIGHLAND VILLAGE	TX		07/14/2023	3.250	263,213		2,001				755,000	10/20/2015
6601816884		PEORIA	AZ		04/10/2023	3.375	568,451		2,049				950,000	09/15/2020

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505131887		HIALEAH	FL		07/14/2023	4.875	154,103		313				240,000	08/27/2019
8201867283		CAPE CORAL	FL		07/14/2023	5.125	290,955		524				365,000	05/05/2022
6600851825		FRANKLIN	TN		04/10/2023	3.500	682,654		3,110				1,465,000	08/12/2020
3356549444		Hallandale Beach	FL		07/14/2023	3.750	65,165		230				132,066	09/01/2016
PH7118770002		LIVERMORE	CA		06/19/2015	4.125	377,850		(164)				620,000	06/19/2015
6600676594		JACKSONVILLE	FL		04/10/2023	0.000	30,548		661				120,000	05/27/2010
6602704725		MONTAUK	NY		04/10/2023	3.125	652,293		2,463				1,490,000	10/15/2021
6600679127		JACKSONVILLE	FL		04/10/2023	0.000	34,194		742				102,000	02/02/2015
6600793555		ANNA MARIA	FL		04/10/2023	3.750	642,325		2,298				1,135,000	08/05/2020
6601811380		VALLEY VILLAGE	CA		04/10/2023	4.125	845,674		2,498				1,300,000	12/11/2019
6601699884		VIRGINIA BEACH	VA		04/10/2023	3.375	1,151,382		4,413				1,484,000	04/21/2020
6601716944		ARLINGTON	VA		04/10/2023	3.125	792,095		3,088				2,900,000	11/19/2020
6601224303		JACKSONVILLE	FL		04/10/2023	0.000	12,846		594				80,000	06/30/2006
6600851346		DALLAS	TX		07/14/2023	3.625	720,761		1,912				1,200,000	08/12/2020
PH7133170196		UPTON	MA		04/24/2015	3.958	189,335		(64)				590,000	04/24/2015
8202468917		HALLANDALE BEACH	FL		07/14/2023	5.125	450,239		807				564,100	06/30/2022
6602710474		EUGENE	OR		07/14/2023	3.250	256,225		715				410,000	09/23/2021
6601684571		RENTON	WA		07/14/2023	3.375	148,165		4,342				2,300,000	04/10/2012
6602698711		SALINAS	CA		04/10/2023	3.250	158,057		695				1,155,000	07/01/2021
6602699933		MOUNTAIN HOUSE	CA		04/10/2023	2.875	513,173		2,107				809,000	07/01/2021
EB1367015025		SAN DIEGO	CA		08/17/2016	3.625	760,467		(134)				1,355,000	08/17/2016
6602681923		GOODYEAR	AZ		04/10/2023	3.125	515,403		1,983				807,500	05/26/2021
8200883109		LAUDERHILL	FL		07/14/2023	2.875	138,247		765				383,808	01/24/2022
3359783231		Lehigh Acres	FL		07/14/2023	3.990	60,372		183				135,410	08/26/2016
6601470831		ATLANTIC BEACH	FL		04/10/2023	0.000	59,004		892				157,000	06/23/2017
6601700104		RYE BROOK	NY		04/10/2023	3.625	690,619		2,399				1,090,000	02/28/2020
6601706226		ALAMO	CA		04/10/2023	3.125	761,466		2,963				2,400,000	12/02/2020
6601470849		ATLANTIC BEACH	FL		04/10/2023	0.000	58,650		887				157,000	06/23/2017
6602671627		BEND	OR		07/14/2023	3.250	235,826		1,663				1,595,000	09/28/2016
8195840509		PALM BEACH GARDENS	FL		07/14/2023	3.250	247,055		769				405,000	03/25/2021
6601708990		PRESCOTT	AZ		04/10/2023	3.625	689,717		2,285				1,060,000	01/15/2021
6601203653		JACKSONVILLE	FL		04/10/2023	0.000	7,666		486				58,200	12/29/2003
6602692458		BOUND BROOK	NJ		07/14/2023	3.625	263,368		994				448,000	05/28/2021
6601721043		PHOENIX	AZ		04/10/2023	3.250	473,706		2,207				1,135,000	02/11/2021
6600794199		SACRAMENTO	CA		04/10/2023	3.625	187,263		955				470,000	02/19/2020
3376746862		LAUDERDALE LAKES	FL		07/14/2023	4.560	33,430		144				58,320	06/29/2017
6601480848		DANVILLE	CA		04/10/2023	2.875	711,213		4,276				4,000,000	04/07/2022
PEB1351006820		STATEN ISLAND	NY		11/17/2017	3.750	386,197		140				560,000	11/17/2017
6601680561		LONG GROVE	IL		04/10/2023	3.125	55,513		2,993				665,000	07/11/2008
6601201673		ATLANTIC BEACH	FL		04/10/2023	0.000	7,149		492				290,000	07/24/2021
8195775133		PALM BEACH GARDENS	FL		07/14/2023	2.750	202,032		717				340,000	03/23/2021
6600433681		NEWPORT BEACH	CA		04/10/2023	3.625	504,736		1,739				805,000	02/17/2020
FR125772785		CORTE MADERA	CA		12/22/2016	3.450	1,120,573		128				1,900,000	12/22/2016
6602695055		GILBERT	AZ		04/10/2023	3.375	496,769		1,759				810,000	05/01/2021
6602680156		YORBA LINDA	CA		04/10/2023	3.375	1,117,051		3,950				1,725,000	06/02/2021
6602698935		PORTLAND	OR		07/14/2023	3.000	856,698		2,566				2,170,000	08/01/2021
6602711381		WASHINGTON	DC		04/10/2023	3.625	653,863		2,088				1,130,000	01/31/2022
6601748541		RAYNHAM	MA		04/10/2023	3.375	592,523		2,095				915,000	05/20/2021
8201662829		WEST PALM BEACH	FL		07/14/2023	4.875	131,974		336				252,000	04/13/2022
8198648456		HOMESTEAD	FL		07/14/2023	2.875	236,720		799				330,000	08/25/2021
6601723577		YULEE	FL		04/10/2023	2.990	456,847		1,849				850,000	02/25/2021
6602697978		SIMI VALLEY	CA		04/10/2023	3.250	683,935		2,515				1,150,000	05/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601715854		ORMOND BEACH	FL		04/10/2023	3.000	454,869		1,870				825,000	02/01/2021
6600785726		COLLEYVILLE	TX		07/14/2023	3.875	391,416		1,208				777,000	10/18/2016
10800830		NORTH FORT MYERS	FL		07/14/2023	0.000	2,858		770				62,495	11/13/2009
6601470963		ATLANTIC BEACH	FL		04/10/2023	0.000	39,152		568				77,856	07/27/2018
2522161796		JUPITER	FL		07/14/2023	0.000	31,163		419				103,747	11/19/2009
PH7135549470		GREENWOOD VILLAGE	CO		01/28/2016	4.071	639,747		29				1,250,000	01/28/2016
6600384546		BOCA RATON	FL		04/10/2023	4.375	316,632		1,122				550,000	06/22/2015
6601750125		WILLIAMSBURG	VA		04/10/2023	3.375	985,229		3,509				1,529,000	06/10/2021
6602672138		VALENCIA	CA		04/10/2023	3.625	1,380		114				1,179,000	05/29/2019
6601475780		FLORISSANT	MO		04/10/2023	4.375	62,447		210				118,000	06/24/2016
6602710508		OLNEY	MD		07/14/2023	4.000	130,061		293				200,000	10/08/2021
6601724617		SUMMIT	NJ		07/14/2023	2.750	917,159		3,056				1,680,000	03/31/2021
EB1223012229		INDIALANTIC	FL		10/12/2016	3.750	388,337		11				800,000	10/12/2016
6602702737		MOSS BEACH	CA		04/10/2023	2.875	1,132,226		4,633				1,900,000	10/01/2021
6601476507		NEWTON CENTER	MA		04/10/2023	2.990	364,227		3,573				1,130,000	07/28/2016
6601711697		MAGNOLIA	TX		07/14/2023	3.250	873,417		2,548				1,470,000	02/26/2021
EB1787003834		SAN BRUNO	CA		12/16/2016	3.375	946,740		680				1,575,000	12/16/2016
PEB1541042305		PARK CITY	UT		01/11/2018	4.250	647,302		(425)				900,000	01/11/2018
6601699827		DALLAS	TX		07/14/2023	3.750	614,377		1,600				1,025,000	02/05/2020
6601677948		SAINT JAMES	NY		04/10/2023	3.000	143,991		3,886				1,100,000	01/25/2013
PH7131399508		LANTANA	FL		08/15/2014	4.250	126,735		(28)				675,000	08/15/2014
6601483008		NORTHAMPTON	MA		04/10/2023	3.375	107,645		2,117				675,000	07/31/2013
6602673342		PORTLAND	OR		07/14/2023	2.500	599,974		2,973				1,100,000	01/27/2021
6601740498		PALM SPRINGS	CA		04/10/2023	3.625	660,679		2,164				1,010,000	05/05/2021
EB1353006687		TOWACO	NJ		12/16/2016	3.250	595,671		343				900,000	12/16/2016
6602685973		SEATTLE	WA		07/14/2023	2.625	706,971		2,396				1,671,000	01/27/2021
6601682658		NEW YORK	NY		04/10/2023	2.875	113,748		4,576				680,000	01/06/2021
8203017979		PLANTATION	FL		07/14/2023	4.750	130,903		259				225,000	08/31/2022
6601712133		BROKEN BOW	OK		04/10/2023	2.750	612,325		2,682				1,005,000	01/27/2021
6601224428		JACKSONVILLE	FL		04/10/2023	0.000	19,697		503				80,000	09/08/2006
6601470906		ATLANTIC BEACH	FL		04/10/2023	0.000	61,578		903				124,109	03/29/2018
6601485904		EMPIRE	MI		04/10/2023	3.000	57,238		2,043				1,125,000	04/07/2015
FR125799077		CAMBRIDGE	MA		12/22/2016	3.650	577,260		38				845,000	12/22/2016
6601825315		NASHVILLE	TN		04/10/2023	3.250	512,149		1,919				830,000	11/09/2020
6601823146		SAN DIEGO	CA		04/10/2023	3.125	603,533		3,344				1,450,000	10/09/2020
6600676669		JACKSONVILLE	FL		04/10/2023	0.000	33,284		700				125,000	08/03/2020
6601738724		LAGUNA NIGUEL	CA		04/10/2023	2.875	763,223		3,180				1,760,000	02/25/2021
6602677616		BOYNTON BEACH	FL		04/10/2023	2.875	589,215		2,464				1,730,000	04/09/2021
EB1144000257		NEW YORK	NY		12/18/2015	3.875	599,219		(55)				1,650,000	12/18/2015
6600476086		ALLEN	TX		07/14/2023	3.500	315,109		2,011				900,000	10/25/2019
6602699834		HOUSTON	TX		07/14/2023	3.250	616,783		1,774				1,010,000	09/01/2021
6601681973		EVANSTON	IL		04/10/2023	3.750	121,120		2,264				880,000	10/25/2011
6600680331		JACKSONVILLE	FL		04/10/2023	0.000	34,379		696				98,000	04/21/2016
6601038752		SANTA BARBARA	CA		04/10/2023	3.990	830,079		3,257				1,300,000	11/15/2021
6602697655		NAPLES	FL		04/10/2023	2.500	662,170		3,852				1,900,000	10/26/2021
8200276923		JACKSONVILLE	FL		07/14/2023	3.625	194,693		531				260,000	12/21/2021
8195685584		MARGATE	FL		07/14/2023	2.625	187,407		687				317,500	03/13/2021
6602671510		DALLAS	TX		07/14/2023	3.625	479,538		1,858				1,100,000	06/20/2013
6601678045		LEXINGTON	MA		04/10/2023	3.375	85,203		2,503				900,000	07/09/2010
8204228411		NAPLES	FL		07/14/2023	6.375	386,562		447				615,000	01/05/2023
6601481770		HOUSTON	TX		07/14/2023	3.000	262,789		3,353				2,375,000	02/20/2013
8202139071		JACKSONVILLE	FL		07/14/2023	4.125	244,076		569				316,500	05/27/2022

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8204231763		WEST PALM BEACH	FL		07/14/2023	6.500	316,374		5,187				377,000	01/19/2023
6602677905		OOLTEWAH	TN		04/10/2023	2.875	644,603		2,904				1,400,000	04/13/2021
6602675883		DANVILLE	CA		04/10/2023	2.750	772,425		3,419				2,275,000	10/01/2020
6602680222		DALLAS	TX		07/14/2023	3.000	502,571		1,548				822,000	04/26/2021
6601805176		MORGAN HILL	CA		04/10/2023	3.375	595,291		2,162				1,035,000	09/30/2020
PEB1389005611		TUPPER LAKE	NY		11/17/2017	4.250	227,042		(241)				730,000	11/17/2017
6602696483		WINNETKA	IL		04/10/2023	3.125	848,912		3,241				1,335,000	06/01/2021
FR125718697		SANTA MONICA	CA		12/22/2016	3.500	801,777		117				1,725,000	12/22/2016
6600642315		WHITE LAKE	MI		04/10/2023	5.250	240,445		304				389,000	04/07/2019
6601809871		SAN JOSE	CA		04/10/2023	2.875	736,030		3,135				1,183,000	10/19/2020
6601699389		POWAY	CA		04/10/2023	3.250	697,955		2,902				1,350,000	04/29/2020
8195412029		HALLANDALE BEACH	FL		07/14/2023	2.999	160,129		696				300,001	03/01/2021
8195139260		GULFPORT	FL		07/14/2023	3.125	238,005		771				350,000	02/16/2021
6602705623		LOVELAND	CO		07/14/2023	3.375	555,384		1,489				836,000	11/02/2021
6601823377		SILVERADO	CA		04/10/2023	2.875	338,521		5,002				2,100,000	10/21/2020
6600011834		JACKSONVILLE	FL		04/10/2023	0.000	4,224		451				80,000	03/19/2003
6600921800		TEMECULA	CA		04/10/2023	4.750	490,971		1,264				770,000	12/11/2018
8202985242		HIALEAH	FL		07/14/2023	6.500	428,243		480				510,000	09/13/2022
6600681495		JACKSONVILLE	FL		04/10/2023	0.000	40,713		661				102,000	08/18/2017
6602700756		TAMPA	FL		04/10/2023	3.250	795,650		2,883				1,230,000	10/01/2021
6601203075		JACKSONVILLE	FL		04/10/2023	0.000	6,965		482				83,000	05/30/2020
6602680701		ARNOLD	MD		07/14/2023	3.125	542,475		1,593				1,020,000	05/14/2021
6600125410		MONTE SERENO	CA		04/10/2023	3.250	1,752,727		7,631				4,550,000	05/17/2021
6601701110		MORAGA	CA		04/10/2023	3.500	1,004,936		5,724				2,200,000	05/08/2019
6601808774		WEST LINN	OR		07/14/2023	3.250	477,007		1,387				775,000	11/10/2020
6602677111		LAFAYETTE	CA		04/10/2023	2.875	1,078,096		4,508				2,608,000	04/03/2021
6601809814		LOS ALTOS	CA		04/10/2023	2.990	1,086,078		4,466				2,700,000	10/16/2020
8201218053		LEHIGH ACRES	FL		07/14/2023	4.250	266,793		621				339,532	02/28/2022
505409538		JACKSONVILLE	FL		07/14/2023	3.000	192,028		596				315,000	10/08/2020
6601681072		NEW YORK	NY		04/10/2023	2.875	304,893		4,393				2,800,000	07/08/2013
EB1596054021		LOS ANGELES	CA		12/16/2016	3.375	691,417		272				2,500,000	12/16/2016
6601485102		FREDERICK	MD		07/14/2023	3.375	18,109		1,301				425,000	06/03/2014
6601718569		PALM SPRINGS	CA		04/10/2023	3.625	629,240		3,794				970,000	01/30/2021
6602687086		FRIANT	CA		04/10/2023	3.250	208,248		898				1,600,000	04/15/2021
6601683086		UPPER BROOKVILLE	NY		04/10/2023	3.750	165,137		3,124				2,050,000	07/21/2011
6601285866		CORPUS CHRISTI	TX		07/14/2023	6.500	49,558		141				112,000	08/06/2020
6601733352		FALLS CHURCH	VA		04/10/2023	3.375	1,038,854		3,749				1,620,000	03/25/2021
6601204735		JACKSONVILLE	FL		04/10/2023	0.000	13,759		534				80,000	10/20/2005
6602680115		BENICIA	CA		04/10/2023	2.625	538,471		2,462				875,000	04/20/2021
505394265		WEST PALM BEACH	FL		07/14/2023	2.990	178,712		558				246,500	09/18/2020
6602679778		RICHLAND	WA		07/14/2023	3.250	535,403		1,518				865,000	05/24/2021
6601805234		DENVER	CO		07/14/2023	2.990	358,353		2,751				2,450,000	12/10/2020
6601483677		SARATOGA	CA		04/10/2023	3.000	209,610		3,226				1,625,000	01/08/2013
6600680414		JACKSONVILLE	FL		04/10/2023	0.000	37,719		773				99,000	03/15/2016
6602704956		DRIFTWOOD	TX		07/14/2023	3.375	706,289		1,896				1,190,000	11/05/2021
6600933037		SHERWOOD	OR		07/14/2023	3.625	625,646		1,709				1,020,000	04/15/2020
6602682095		LIBERTY	MO		04/10/2023	2.875	441,991		1,923				925,000	06/04/2021
6602687482		PHOENIX	AZ		04/10/2023	2.875	637,726		2,677				1,050,000	03/01/2021
6601223990		JACKSONVILLE	FL		04/10/2023	0.000	9,473		434				80,000	03/17/2006
6602675776		SANTA MONICA	CA		04/10/2023	2.750	947,765		4,195				2,327,000	10/28/2020
6600432030		FULLERTON	CA		04/10/2023	3.625	441,713		1,545				820,000	08/04/2020
6600840687		NEW BRAUNFELS	TX		07/14/2023	4.125	237,204		1,528				980,000	04/12/2019

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6602689314		SACRAMENTO	CA		04/10/2023	3.250	626,153		2,311				1,167,000	06/18/2021
6602700798		LAGUNA BEACH	CA		04/10/2023	2.990	1,496,681		5,926				2,500,000	09/01/2021
3372002115		N Fort Myers	FL		07/14/2023	4.250	68,630		192				101,490	03/01/2017
6601709089		LAKE OSWEGO	OR		07/14/2023	3.000	581,292		1,787				1,000,000	02/11/2021
6601475798		SAINT LOUIS	MO		04/10/2023	4.180	60,631		211				90,000	06/02/2016
6601818740		WASHINGTON	DC		04/10/2023	3.375	690,877		2,500				1,190,000	10/27/2020
6602686070		BAINBRIDGE IS	WA		07/14/2023	2.625	458,368		1,553				1,100,000	02/02/2021
8200560080		SEMINOLE	FL		07/14/2023	3.250	193,302		396				415,401	12/28/2021
6602696830		SEATTLE	WA		07/14/2023	3.000	820,242		2,466				1,700,000	07/01/2021
6602696939		LOS ANGELES	CA		04/10/2023	3.000	945,710		3,746				1,500,000	07/01/2021
6601686709		BROOKLINE	MA		04/10/2023	3.625	71,387		2,242				1,450,000	03/29/2010
6601681981		WILMETTE	IL		04/10/2023	3.750	184,291		3,157				1,325,000	11/28/2011
6601469445		ATLANTIC BEACH	FL		04/10/2023	0.000	52,163		807				110,764	12/21/2016
6600676610		JACKSONVILLE	FL		04/10/2023	0.000	25,466		558				80,000	11/24/2009
6602680198		WASHINGTON	DC		04/10/2023	2.875	885,669		3,695				1,410,000	05/12/2021
6601711937		SEATTLE	WA		07/14/2023	3.375	778,703		2,163				1,400,000	03/02/2021
6602676741		LOS ALTOS	CA		04/10/2023	3.000	1,249,728		6,873				3,200,000	02/18/2021
6602701804		KELLER	TX		07/14/2023	3.000	607,829		1,821				1,020,000	08/01/2021
6602690270		BETHESDA	MD		07/14/2023	3.000	746,272		2,269				1,525,000	04/21/2021
6600574476		SOUTHAMPTON	NY		04/10/2023	3.250	428,213		1,952				1,700,000	11/07/2016
6602688753		QUEEN CREEK	AZ		04/10/2023	3.500	532,410		1,797				870,000	08/04/2021
6600921693		SAN RAFAEL	CA		04/10/2023	4.875	432,400		1,438				800,000	12/10/2018
6602681998		NIPOMO	CA		04/10/2023	3.250	784,258		2,895				1,600,000	05/24/2021
6601469379		ATLANTIC BEACH	FL		04/10/2023	0.000	45,850		711				143,900	11/23/2016
6602673748		SAN CARLOS	CA		04/10/2023	2.750	1,124,182		5,133				2,600,000	02/13/2021
6602693654		CASTLE ROCK	CO		07/14/2023	2.500	676,472		3,150				1,435,000	09/15/2021
6602685841		ENCINITAS	CA		04/10/2023	3.500	1,210,609		4,479				1,939,625	11/05/2020
6602698901		LOS ANGELES	CA		04/10/2023	2.875	695,498		2,877				1,100,000	07/01/2021
6602692128		CHICAGO	IL		04/10/2023	3.125	181,067		939				420,000	05/10/2021
6601225326		JACKSONVILLE	FL		04/10/2023	0.000	14,748		572				67,732	08/10/2007
8200989482		SUNRISE	FL		07/14/2023	3.990	215,315		528				334,516	02/04/2022
6601203810		JACKSONVILLE	FL		04/10/2023	0.000	64		25				80,000	04/29/2004
6600828492		W SPRINGFIELD	MA		04/10/2023	4.750	62,313		203				73,000	02/18/2015
6602674472		WASHINGTON	DC		04/10/2023	2.875	1,633,763		6,908				3,300,000	11/03/2020
6602705029		PARK CITY	UT		07/14/2023	3.375	910,846		2,440				2,200,000	11/05/2021
8197141999		PEMBROKE PINES	FL		07/14/2023	3.250	165,634		528				259,000	06/02/2021
6602685338		CLARENDON HILLS	IL		04/10/2023	2.875	662,190		2,779				1,160,000	03/01/2021
6601680116		MOUNT LAUREL	NJ		07/14/2023	3.750	65,347		745				221,000	09/30/2004
6601681403		CHICAGO	IL		04/10/2023	3.250	203,143		3,236				1,300,000	08/27/2012
6602695121		CARLSBAD	CA		04/10/2023	3.250	1,037,279		3,824				2,250,000	06/01/2021
6600792698		CYPRESS	TX		07/14/2023	3.250	491,667		1,772				899,000	10/10/2019
6601812115		STUART	FL		04/10/2023	3.500	485,002		1,714				840,000	07/30/2020
PEB1596055185		BROOKLYN	NY		11/17/2017	4.375	484,309		(424)				1,070,000	11/17/2017
6601684555		MONTCLAIR	NJ		07/14/2023	3.125	89,336		2,328				860,000	08/01/2012
6602694611		BELLINGHAM	WA		07/14/2023	3.250	587,686		1,755				1,150,000	05/01/2021
8012076776		NAPLES	FL		07/14/2023	4.625	93,439		266				128,250	04/20/2017
6601726711		CLOVERDALE	CA		04/10/2023	3.375	828,443		2,952				1,300,000	02/25/2021
EB1541040297		CLEMMONS	NC		06/24/2016	4.250	491,463		(306)				720,000	06/24/2016
6601680819		EASTCHESTER	NY		04/10/2023	3.000	171,917		4,053				1,100,000	05/04/2016
6600059437		SPRING	TX		07/14/2023	3.250	442,361		1,337				735,000	09/30/2020
PEB1596055089		DENVER	CO		11/17/2017	4.125	797,886		(380)				1,126,000	11/17/2017
6601745786		FAIRFAX	CA		04/10/2023	3.250	683,935		2,515				1,450,000	03/04/2021

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8202744702		JACKSONVILLE	FL		07/14/2023	5.375	217,561		360				270,000	07/21/2022
6601681965		CHESTERFIELD	MO		04/10/2023	3.625	140,978		2,489				900,000	11/07/2011
6601696922		PASADENA	CA		04/10/2023	2.875	808,882		3,536				2,150,000	04/02/2020
6601685925		DUXBURY	MA		04/10/2023	3.125	176,829		2,966				970,000	07/27/2012
8195124106		LEHIGH ACRES	FL		07/14/2023	2.875	186,005		662				280,999	02/12/2021
8196970648		FORT LAUDERDALE	FL		07/14/2023	3.625	153,775		431				258,001	05/18/2021
3391183266		Miramar	FL		07/14/2023	4.250	157,122		419				285,010	01/05/2018
6601804633		CLARENCE CENTER	NY		04/10/2023	2.875	470,064		2,061				775,000	10/16/2020
6601685180		TOWSON	MD		07/14/2023	3.000	118,410		2,799				1,040,000	06/02/2011
6602681949		ENNIS	MT		04/10/2023	3.125	478,641		1,888				1,205,000	05/24/2021
8202428875		JACKSONVILLE	FL		07/14/2023	4.875	245,964		474				422,000	06/22/2022
6600923962		SARASOTA	FL		04/10/2023	4.375	655,888		2,335				1,750,000	03/22/2019
6602694504		SANTA BARBARA	CA		04/10/2023	3.375	926,857		3,837				3,250,000	05/01/2021
6602700913		SAN DIEGO	CA		04/10/2023	3.250	681,585		2,510				1,060,000	09/01/2021
6602702455		WILLOW	NY		04/10/2023	3.000	718,783		2,837				1,400,000	08/01/2021
6602679356		CHICAGO	IL		04/10/2023	3.250	783,868		2,902				1,220,000	05/27/2021
8200598116		FORT MYERS	FL		07/14/2023	3.250	391,484		1,178				691,828	12/27/2021
6600679390		JACKSONVILLE	FL		04/10/2023	0.000	36,626		759				206,348	05/31/2023
6601716233		PEORIA	AZ		04/10/2023	3.125	455,882		1,790				843,000	01/22/2021
6600681792		ST. JOHNS	FL		04/10/2023	4.750	202,260		571				273,000	06/30/2017
PEB1596055717		CARNATION	WA		01/11/2018	3.990	601,052		(112)				855,000	01/11/2018
6601681494		SAINT LOUIS	MO		04/10/2023	3.375	99,863		2,465				860,000	06/29/2012
6602692359		JACKSONVILLE	FL		04/10/2023	4.000	130,868		556				220,000	04/28/2021
6601719930		PORTLAND	OR		07/14/2023	3.500	785,140		2,098				1,260,000	03/24/2021
6602675347		MAPLETON	UT		07/14/2023	4.250	532,956		1,741				1,130,000	04/09/2021
6601487967		PASADENA	CA		04/10/2023	3.250	344,647		3,182				1,700,000	09/30/2015
6601484055		KENMORE	WA		07/14/2023	2.625	252,228		3,324				1,130,000	04/11/2013
6602698547		GILBERT	AZ		04/10/2023	3.125	539,144		2,069				900,000	07/01/2021
6602688480		CHELAN	WA		07/14/2023	3.125	888,484		2,580				1,630,000	08/04/2021
6601481994		EVERGREEN	CO		07/14/2023	3.250	188,359		2,495				930,000	11/26/2012
6600934852		WINCHESTER	CA		04/10/2023	3.375	470,898		1,730				741,000	06/07/2020
6602713726		DALLAS	TX		07/14/2023	3.875	707,408		2,341				1,700,000	04/15/2022
PEB1221068664		JACKSONVILLE	FL		11/18/2016	3.875	383,551		(139)				610,000	11/18/2016
6601808949		LK WINNEBAGO	MO		04/10/2023	3.125	748,301		3,767				1,580,000	10/29/2020
6600935016		TEMECULA	CA		04/10/2023	3.750	751,958		2,448				1,160,000	08/12/2020
6602682665		SALT LAKE CITY	UT		07/14/2023	3.250	581,179		1,654				935,000	05/24/2021
6601823096		HOUSTON	TX		07/14/2023	3.375	620,051		1,740				1,150,000	11/02/2020
6601697938		ROCKVILLE CENTRE	NY		04/10/2023	3.750	742,035		2,812				1,540,331	05/31/2023
6600679499		JACKSONVILLE	FL		04/10/2023	0.000	25,408		633				105,000	04/30/2015
EB1221066207		JACKSONVILLE	FL		06/24/2016	3.990	506,663		(145)				800,000	06/24/2016
6601734400		SAN DIEGO	CA		04/10/2023	3.250	717,461		2,658				1,190,000	03/01/2021
108562687		St Petersburg	FL		07/14/2023	4.750	119,570		302				200,000	02/14/2018
6602678242		SANTA BARBARA	CA		04/10/2023	2.625	721,556		3,257				1,650,000	04/21/2021
6602676097		SAN MATEO	CA		04/10/2023	2.750	747,627		3,261				1,930,000	03/04/2021
6601698456		NAPERVILLE	IL		04/10/2023	3.875	603,682		2,744				1,500,000	01/28/2015
6602678135		CHICAGO	IL		04/10/2023	2.625	350,685		6,458				1,825,000	05/07/2021
6601687301		JACKSON	TN		04/10/2023	3.750	164,707		3,030				1,030,000	08/05/2011
6601818757		ARLINGTON	VA		04/10/2023	3.125	772,036		3,026				1,935,000	11/05/2020
6600490517		BROOKLYN	NY		04/10/2023	3.375	638,755		2,329				1,640,000	07/23/2020
6600680588		JACKSONVILLE	FL		04/10/2023	4.500	25,734		160				87,000	02/29/2016
PH7129144932		CERRITOS	CA		11/21/2014	4.179	412,997		(117)				910,000	11/21/2014
6601702753		LAKESIDE	MT		04/10/2023	3.250	455,163		2,549				895,000	03/13/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601816900		AUSTIN	TX		07/14/2023	3.375	1,056,065		2,951				1,750,000	12/15/2020
FR125713839		SAN FRANCISCO	CA		10/21/2016	3.450	430,550		63				3,300,000	10/21/2016
6601739250		SANTA MARIA	CA		04/10/2023	3.250	158,500		592				704,000	04/23/2021
6601682476		WOODBURY	NY		04/10/2023	3.375	44,563		1,747				1,475,000	04/14/2010
FR125698956		BURLINGAME	CA		11/18/2016	3.450	753,954		98				2,200,000	11/18/2016
6601729590		SAN JOSE	CA		04/10/2023	2.875	729,723		3,155				1,455,000	02/27/2021
6601677534		PONTE VEDRA BEACH	FL		04/10/2023	3.625	439,196		2,822				1,000,000	12/19/2017
6601699918		BIRMINGHAM	MI		04/10/2023	3.625	1,200,195		4,119				1,500,000	05/01/2020
6601476747		PALM BEACH GARDENS	FL		04/10/2023	2.990	358,855		3,162				1,125,000	08/10/2016
6601701177		SUNNYVALE	CA		04/10/2023	4.250	775,559		4,110				1,612,000	08/05/2019
8195324214		POMPANO BEACH	FL		07/14/2023	3.250	253,546		818				350,000	02/26/2021
6601713487		PASADENA	CA		04/10/2023	3.125	501,889		1,955				1,250,000	11/06/2020
6602711290		SANDPOINT	ID		04/10/2023	4.000	539,320		1,601				950,000	02/11/2022
PH7131846680		EVERGREEN	CO		09/26/2014	4.250	572,354		(130)				884,000	09/26/2014
6601811620		FLOWER MOUND	TX		07/14/2023	3.250	742,963		2,189				1,300,000	03/24/2020
6601733220		LEANDER	TX		07/14/2023	3.500	682,973		1,817				1,085,000	04/23/2021
6601754069		NORTH BEND	WA		07/14/2023	2.990	574,061		2,433				1,225,000	08/09/2021
6602674662		SAN JOSE	CA		04/10/2023	2.750	774,115		3,365				2,050,000	04/02/2021
6601286401		MIAMI	FL		04/10/2023	4.000	83,804		354				365,000	02/12/2022
6602675925		SAN FRANCISCO	CA		04/10/2023	2.500	685,345		4,207				2,700,000	02/24/2021
6602700103		MISSION VIEJO	CA		04/10/2023	2.990	849,316		3,363				1,330,000	09/01/2021
6602702166		FREMONT	CA		04/10/2023	2.750	432,986		1,842				900,000	09/01/2021
6602694215		SAINT PAUL	MN		04/10/2023	3.250	455,418		2,855				1,045,000	08/22/2021
6600028903		JACKSONVILLE	FL		04/10/2023	0.000	674		192				45,054	12/08/1999
6602697754		RANCHO PALOS VERDES	CA		04/10/2023	2.750	804,676		4,419				1,955,000	10/23/2021
6601683185		CHICAGO	IL		04/10/2023	3.750	62,145		1,969				1,900,000	09/09/2011
6602687011		FREMONT	CA		04/10/2023	2.875	716,510		3,409				1,226,000	04/01/2021
6602701077		SUNNYVALE	CA		04/10/2023	3.000	896,185		3,524				1,400,000	10/01/2021
6602674753		MERCER ISLAND	WA		07/14/2023	2.500	855,293		2,983				2,400,000	03/29/2021
PEB1351006403		STATEN ISLAND	NY		08/14/2017	3.990	569,607		(121)				845,000	08/14/2017
6602711282		GEORGETOWN	TX		07/14/2023	4.000	564,463		1,252				865,000	02/16/2022
6600851585		STUART	FL		04/10/2023	3.750	808,732		2,631				1,252,000	08/24/2020
6602701887		MOUND	MN		04/10/2023	3.000	956,468		3,790				1,500,000	07/01/2021
6601808873		SEATTLE	WA		07/14/2023	2.875	640,819		2,063				1,061,000	11/03/2020
6601475822		SAINT ANN	MO		04/10/2023	4.500	62,604		231				110,000	06/13/2016
6601736579		COLORADO SPRINGS	CO		07/14/2023	2.990	472,494		1,441				830,000	05/08/2021
6601679720		BRENTWOOD	TN		04/10/2023	3.500	150,384		2,451				785,000	04/13/2012
6602696962		MILL VALLEY	CA		04/10/2023	3.000	892,781		3,537				1,400,000	07/01/2021
6602675297		WILMINGTON	DE		04/10/2023	3.750	701,988		2,214				950,000	04/16/2021
6601693275		LOS ALTOS	CA		04/10/2023	3.375	688,548		2,579				3,635,000	03/23/2020
6602678721		CARLSBAD	CA		04/10/2023	3.250	522,241		1,933				820,000	05/11/2021
6602701507		SANTA FE	NM		04/10/2023	3.000	598,586		2,363				2,195,000	07/01/2021
6602682863		CARMICHAEL	CA		04/10/2023	3.250	525,251		1,939				935,000	05/13/2021
6602693696		BRIGANTINE	NJ		07/14/2023	2.875	742,340		2,344				1,500,000	03/26/2021
6601014902		LOS ANGELES	CA		04/10/2023	3.000	538,749		2,763				1,250,000	03/01/2021
PEB1382003232		CLOVIS	CA		11/18/2016	3.375	442,188		167				671,500	11/18/2016
6602681741		EDMONDS	WA		07/14/2023	3.125	871,671		2,559				1,410,000	05/25/2021
6601286047		LINCOLN	AL		07/14/2023	4.375	92,937		470				115,000	12/21/2014
6601709188		DENVER	CO		07/14/2023	3.375	512,857		1,422				849,000	02/19/2021
6601750281		BELLEVUE	WA		07/14/2023	3.625	1,081,889		2,748				1,700,000	07/07/2021
6601748509		SUNNYVALE	CA		04/10/2023	3.375	916,726		3,257				2,190,000	04/17/2021
6600844689		ALBUQUERQUE	NM		04/10/2023	3.875	355,207		3,318				706,000	01/08/2021

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3361466038		Hollywood	FL		07/14/2023	4.125	45,052		147				74,794	09/16/2016
6601203976		JACKSONVILLE	FL		04/10/2023	0.000	176		70				52,614	05/26/2004
6602702604		LARCHMONT	NY		04/10/2023	3.000	784,162		3,084				1,225,000	08/01/2021
6601681171		NEW YORK	NY		04/10/2023	3.125	252,452		3,712				1,400,000	02/22/2013
6601693531		SAN ANSELMO	CA		04/10/2023	3.375	540,215		2,024				1,300,000	02/25/2020
6602673581		MENLO PARK	CA		04/10/2023	2.750	938,487		4,124				2,800,000	01/18/2021
6602699123		RIVERSIDE	CA		04/10/2023	3.375	462,323		1,636				976,000	06/01/2021
6602674530		SCOTTSDALE	AZ		04/10/2023	2.500	794,972		3,768				1,950,000	11/27/2020
6602688787		LOS ANGELES	CA		04/10/2023	3.250	1,162,952		4,305				1,810,000	05/04/2021
EB1143010864		WARREN	NJ		07/17/2015	3.750	523,800		24				845,000	07/17/2015
6601827451		SPOKANE	WA		07/14/2023	3.250	424,564		1,789				855,000	01/12/2021
6602256361		SAN RAFAEL	CA		04/10/2023	4.375	894,603		3,100				2,265,000	04/21/2022
6602676949		CUPERTINO	CA		04/10/2023	2.750	690,298		3,036				2,450,000	03/29/2021
8195007873		SEMINOLE	FL		07/14/2023	2.875	200,014		699				284,000	02/10/2021
6600934795		POWAY	CA		04/10/2023	3.625	1,206,048		4,096				2,300,000	07/11/2020
6601480145		WINONA	MN		04/10/2023	3.750	248,791		1,749				730,000	05/01/2017
6600735481		WALLKILL	NY		04/10/2023	2.500	237,768		1,062				320,000	07/25/2021
6600845579		SAN JOSE	CA		04/10/2023	3.875	837,595		2,721				1,745,000	08/31/2019
FR125700737		SAN FRANCISCO	CA		11/18/2016	3.550	990,302		46				2,600,000	11/18/2016
6601750240		LAKE WORTH	FL		04/10/2023	3.375	483,062		1,915				791,710	03/11/2021
6602693910		GILBERT	AZ		04/10/2023	2.875	495,019		2,662				925,000	09/14/2021
6600851668		FREMONT	CA		04/10/2023	3.000	616,175		2,742				1,196,000	08/03/2020
6602710979		GULF SHORES	AL		07/14/2023	3.625	831,911		2,064				1,500,000	01/26/2022
FR125693379		SAN FRANCISCO	CA		09/09/2016	3.450	752,418		88				2,600,000	09/09/2016
6602696897		SAN FRANCISCO	CA		04/10/2023	3.125	835,272		3,186				1,350,000	07/01/2021
6602679810		MARCO ISLAND	FL		04/10/2023	3.500	496,221		1,895				865,000	05/10/2021
6600011701		JACKSONVILLE	FL		04/10/2023	0.000	6,227		483				58,200	12/12/2002
8195696928		FORT LAUDERDALE	FL		07/14/2023	3.000	203,779		678				285,000	03/19/2021
6602672856		EVERGREEN	CO		07/14/2023	2.875	695,032		16,233				1,625,000	02/25/2015
6601475707		WILMETTE	IL		04/10/2023	3.500	235,399		1,865				790,000	09/06/2016
6600793779		ALEXANDRIA	VA		04/10/2023	3.625	663,901		2,315				1,050,000	12/13/2019
6600935040		TRUCKEE	CA		04/10/2023	3.750	525,416		1,704				810,000	08/05/2020
6601806646		YORBA LINDA	CA		04/10/2023	3.500	572,168		2,009				1,350,000	08/26/2020
6601699751		MANSFIELD	TX		07/14/2023	3.750	447,402		1,170				730,000	03/19/2020
6601735126		BERMUDA DUNES	CA		04/10/2023	2.990	192,636		2,691				1,242,000	01/19/2021
6602673714		SAN ANSELMO	CA		04/10/2023	2.750	707,792		3,099				1,550,000	01/27/2021
6601825158		IDYLLWILD	CA		04/10/2023	3.250	405,517		2,146				805,000	11/30/2020
6601733519		ANNANDALE	VA		04/10/2023	2.875	816,235		4,803				1,900,000	03/26/2021
6600244450		BOISE	ID		04/10/2023	3.500	177,013		932				548,418	11/04/2013
6601482034		GLENCOE	IL		04/10/2023	3.000	220,933		3,461				1,250,000	12/26/2012
6600056482		MIDLAND	TX		07/14/2023	3.500	444,430		1,240				723,000	04/17/2020
505362404		NAPLES	FL		07/14/2023	3.125	198,561		600				289,905	08/06/2020
8195467390		ATLANTIC BCH	FL		07/14/2023	2.750	197,606		710				276,000	03/01/2021
EB1789003531		SUNNYVALE	CA		10/12/2016	3.875	520,758		(236)				1,525,000	10/12/2016
6602685155		PHOENIX	AZ		04/10/2023	3.000	461,196		2,569				830,000	04/30/2021
6602687201		MESA	AZ		04/10/2023	3.250	1,281,721		4,755				2,000,000	04/30/2021
6601720441		PHOENIX	AZ		04/10/2023	2.750	476,832		2,080				975,000	01/21/2021
8197402930		FORT LAUDERDALE	FL		07/14/2023	3.125	156,728		507				614,992	06/11/2021
6601753897		SUGAR LAND	TX		07/14/2023	3.500	669,518		1,775				1,312,000	08/09/2021
6600011321		JACKSONVILLE	FL		04/10/2023	0.000	5,908		538				68,500	09/05/2002
6601069302		WASHINGTON	DC		04/10/2023	4.625	437,105		1,191				677,000	09/14/2018
6601809491		ORLANDO	FL		04/10/2023	3.500	491,213		1,721				767,000	07/24/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601683557		SAINT LOUIS	MO		04/10/2023	3.250	352,278		3,832				1,475,000	08/20/2014
6601705681		CHICAGO	IL		04/10/2023	2.750	473,331		2,763				1,300,000	10/17/2020
6602694702		ENCINITAS	CA		04/10/2023	3.000	785,076		3,135				2,225,000	02/01/2021
8018223432		HIALEAH	FL		07/14/2023	5.250	257,548		568				340,000	04/09/2018
6600794363		SHORELINE	WA		07/14/2023	3.250	477,781		2,669				1,215,000	04/20/2020
8198676298		HOMESTEAD	FL		07/14/2023	3.625	284,767		790				375,000	08/24/2021
6602681576		TAHOE CITY	CA		04/10/2023	3.500	625,879		2,135				1,100,000	05/21/2021
PEB1541042885		REDWOOD CITY	CA		03/21/2018	4.250	391,797		38				1,365,000	03/21/2018
6601472142		NORTHBROOK	IL		04/10/2023	3.500	345,969		3,403				1,100,000	04/10/2015
8201424835		MIAMI	FL		07/14/2023	4.750	346,215		702				539,998	03/23/2022
6601714766		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.750	980,300		3,213				2,500,000	03/10/2021
6602698083		PHOENIX	AZ		04/10/2023	3.125	533,513		2,071				860,000	06/01/2021
6601827584		POTOMAC	MD		07/14/2023	2.750	691,597		3,394				1,970,000	12/30/2020
6601224311		JACKSONVILLE	FL		04/10/2023	0.000	20,432		532				63,000	07/11/2015
98785876		NAPLES	FL		07/14/2023	4.625	66,999		183				90,000	05/25/2017
6601750539		CEDAR GROVE	NJ		07/14/2023	2.875	448,509		1,948				769,000	07/07/2021
6602700186		PASADENA	CA		04/10/2023	3.250	1,003,278		3,659				1,550,000	09/01/2021
3388195861		Tamarac	FL		07/14/2023	4.250	37,476		100				157,000	01/05/2018
8201204799		NAPLES	FL		07/14/2023	4.375	239,042		548				394,468	02/24/2022
6600773870		COLLEGE POINT	NY		04/10/2023	3.750	304,663		1,456				817,000	07/02/2020
6601032847		SAN FRANCISCO	CA		04/10/2023	3.750	335,406		1,381				1,800,000	10/10/2016
6600915042		PASADENA	CA		04/10/2023	3.625	626,403		2,571				1,070,000	10/07/2016
6602689454		LIVINGSTON	NJ		07/14/2023	3.000	1,122,029		3,374				2,455,000	08/06/2021
6601682039		NEW YORK	NY		04/10/2023	3.625	245,620		4,438				2,275,000	10/18/2011
6600011545		JACKSONVILLE	FL		04/10/2023	0.000	7,042		557				70,164	10/24/2002
6601707257		LONGWOOD	FL		04/10/2023	2.875	525,483		2,214				1,250,000	11/09/2020
EB1540093251		NEW YORK	NY		08/07/2015	3.990	663,077		(55)				1,750,000	08/07/2015
3363321925		Bonita Springs	FL		07/14/2023	3.500	52,778		180				122,774	10/21/2016
6602685353		HINSDALE	IL		04/10/2023	2.875	558,294		2,343				890,000	04/01/2021
6601713966		MURRIETA	CA		04/10/2023	3.375	519,047		1,867				1,000,000	09/16/2020
8202360840		CAPE CORAL	FL		07/14/2023	5.375	230,620		383				340,080	06/24/2022
6602686229		PHOENIX	AZ		04/10/2023	2.875	473,120		1,994				1,260,000	01/05/2021
6602690445		ANTHEM	AZ		04/10/2023	3.250	522,901		2,034				1,150,000	07/21/2021
6602672567		EULESS	TX		07/14/2023	4.000	36,988		537				142,000	07/13/2010
6602687896		SOUTH BOSTON	MA		04/10/2023	3.750	613,026		1,903				1,300,000	08/06/2021
PEB1541042550		KENMORE	WA		01/11/2018	4.000	658,176		(138)				930,000	01/11/2018
6601730549		NASHVILLE	TN		04/10/2023	3.375	571,652		2,112				1,600,000	11/13/2020
6601679175		REDMOND	WA		07/14/2023	3.125	280,906		2,437				969,000	03/09/2015
6600675307		JACKSONVILLE	FL		04/10/2023	0.000	21,615		542				110,000	12/19/2007
6601738955		NASHVILLE	TN		04/10/2023	3.125	555,775		2,393				1,850,000	03/22/2021
6602685239		PHOENIX	AZ		04/10/2023	3.000	1,147,401		4,681				2,100,000	10/01/2020
PEB1540095693		BALTIMORE	MD		11/17/2017	4.250	579,904		(667)				1,200,000	11/17/2017
6602682160		SOMIS	CA		04/10/2023	3.125	893,578		3,437				1,405,000	05/17/2021
6602683788		SEATTLE	WA		07/14/2023	3.125	704,001		2,059				1,210,000	06/03/2021
6601708552		BROOKLYN	NY		04/10/2023	3.375	889,180		3,252				1,470,000	10/30/2020
6600794264		WOODMERE	NY		04/10/2023	3.625	433,638		1,489				1,000,000	03/06/2020
6601827311		MORAGA	CA		04/10/2023	3.500	701,260		2,429				1,425,000	10/29/2020
6601821835		BELLAIRE	TX		07/14/2023	3.125	888,918		3,039				1,750,000	01/08/2021
6602682905		LINCOLNSHIRE	IL		04/10/2023	3.375	485,674		1,718				750,000	06/09/2021
PEB1222609215		BROOKLYN	NY		11/17/2017	3.990	373,574		(68)				1,525,000	11/17/2017
6600852336		STAR	ID		04/10/2023	3.500	570,061		2,251				955,000	08/31/2020
6601699736		DALLAS	TX		07/14/2023	3.500	531,490		1,488				865,000	02/13/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602683770		SAN MARINO	CA		04/10/2023	3.250	869,000		3,196				1,350,000	06/09/2021
6602691823		FREDERICKSBURG	VA		04/10/2023	2.750	100,465		578				205,000	04/05/2021
6601811968		HAYMARKET	VA		04/10/2023	3.250	817,333		3,143				1,299,000	06/22/2020
6602690353		PEORIA	AZ		04/10/2023	3.125	458,893		1,752				793,000	06/22/2021
6601722116		BRENTWOOD	TN		04/10/2023	2.750	616,209		3,572				1,355,000	10/28/2020
6602681436		LOS ANGELES	CA		04/10/2023	3.250	1,156,515		4,269				1,950,000	05/24/2021
6601737304		DANVILLE	CA		04/10/2023	3.375	727,185		2,581				1,550,000	03/25/2021
6602671619		TRUCKEE	CA		04/10/2023	3.250	319,485		2,587				975,000	09/14/2016
6601809145		PROSPER	TX		07/14/2023	3.000	667,920		3,342				1,400,000	11/17/2020
6601808766		SAN RAFAEL	CA		04/10/2023	3.125	1,104,144		4,344				1,750,000	10/23/2020
6602691641		YORBA LINDA	CA		04/10/2023	2.500	680,638		4,257				1,730,000	02/04/2021
6601299156		ATLANTIC BEACH	FL		04/10/2023	0.000	18,711		616				80,000	05/15/2009
6602680628		GROSSE POINTE FARMS	MI		04/10/2023	3.125	543,559		2,083				850,000	06/01/2021
6600133778		MIAMI	FL		04/10/2023	3.625	400,040		1,757				540,000	06/12/2021
6601233692		KOKOMO	IN		04/10/2023	4.625	68,764		153				77,000	12/17/2014
6602674423		SAN JUAN CAPISTRANO	CA		04/10/2023	2.625	807,491		3,671				2,075,000	01/16/2021
6601680918		AUSTIN	TX		07/14/2023	3.125	233,027		2,037				750,000	06/05/2015
6602695691		SAN MARINO	CA		04/10/2023	3.375	1,491,749		5,258				2,300,000	07/01/2021
6602702182		WOODSIDE	CA		04/10/2023	2.875	825,162		3,389				6,850,000	09/01/2021
6601483826		BROOKLINE	MA		04/10/2023	2.625	313,835		5,369				2,475,000	01/16/2013
6601678276		SILVER SPRING	MD		07/14/2023	3.125	31,531		781				336,000	02/26/2003
6600434994		RIDGEWOOD	NJ		07/14/2023	3.500	509,700		1,454				1,050,000	05/11/2020
6602686518		CLARKSVILLE	MD		07/14/2023	2.625	889,617		4,182				1,500,000	05/05/2021
6601693549		CHICAGO	IL		04/10/2023	3.125	828,358		3,346				1,600,000	03/04/2020
6602696202		FORT LAUDERDALE	FL		04/10/2023	3.250	785,885		3,014				2,450,000	02/01/2021
6600679283		JACKSONVILLE	FL		04/10/2023	0.000	38,199		637				104,000	04/30/2015
6600732991		NORTH HALEDON	NJ		07/14/2023	3.875	223,701		569				510,000	01/16/2020
6602683879		SEATTLE	WA		07/14/2023	3.375	785,169		2,144				1,260,000	06/04/2021
6600795097		BROOKLYN	NY		04/10/2023	3.750	774,162		2,549				1,200,000	04/28/2020
6601737494		EL CAJON	CA		04/10/2023	2.750	697,487		4,020				1,925,000	04/01/2021
6601682047		JONESTOWN	TX		07/14/2023	3.750	70,882		2,779				1,275,000	09/09/2011
6601720789		CORONA	CA		04/10/2023	3.250	594,137		2,303				950,000	03/04/2021
6601475772		SAINT LOUIS	MO		04/10/2023	4.375	58,800		224				100,000	06/01/2016
6602688894		CHICAGO	IL		04/10/2023	2.750	568,881		2,473				1,540,000	04/12/2021
8202175380		ST PETERSBURG	FL		07/14/2023	5.375	286,805		492				360,000	05/31/2022
6600024357		JACKSONVILLE	FL		04/10/2023	0.000	384		134				36,293	11/18/1999
6600025735		JACKSONVILLE	FL		04/10/2023	0.000	1,873		444				120,869	05/31/2023
EB1247002781		PARKLAND	FL		07/17/2015	3.875	554,481		(80)				925,000	07/17/2015
6602682723		NASHVILLE	TN		04/10/2023	3.375	637,924		2,289				1,095,000	06/04/2021
6602684240		DESTIN	FL		04/10/2023	3.250	519,469		1,910				909,000	06/02/2021
6602704451		SACRAMENTO	CA		04/10/2023	4.000	924,610		3,067				1,500,000	09/08/2021
8199191167		MIAMI	FL		07/14/2023	3.375	328,393		964				445,000	10/06/2021
8023232143		LAUDERHILL	FL		07/14/2023	4.625	114,718		280				152,006	04/11/2019
6601707638		JUPITER	FL		04/10/2023	3.375	931,952		3,353				1,500,000	11/11/2020
8196984660		JACKSONVILLE	FL		07/14/2023	3.625	155,759		437				262,999	05/21/2021
6602680438		LOVELAND	CO		07/14/2023	3.375	486,726		1,329				850,000	06/03/2021
6600011933		JACKSONVILLE	FL		04/10/2023	0.000	6,113		472				129,000	09/30/2021
6602682129		ALAMO	CA		04/10/2023	3.125	1,196,757		4,604				2,000,000	05/19/2021
PEB1341002296		PALM BEACH GARDENS	FL		11/18/2016	3.500	486,273		49				740,000	11/18/2016
6602676675		LOS GATOS	CA		04/10/2023	2.500	1,151,946		5,416				3,105,000	03/10/2021
6601683250		CHICAGO	IL		04/10/2023	3.625	93,490		2,646				1,200,000	12/07/2011
6602696905		OAK PARK	CA		04/10/2023	3.125	940,929		3,587				1,678,000	07/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8019532972		MIAMI	FL		07/14/2023	4.990	66,778		301				161,009	07/09/2018
6601679738		BROOKLYN	NY		04/10/2023	3.375	61,064		648				1,450,000	10/01/2014
6602698430		MURRIETA	CA		04/10/2023	2.875	491,924		2,020				785,000	08/01/2021
6600676693		JACKSONVILLE	FL		04/10/2023	0.000	24,305		526				74,000	03/26/2010
6602687722		ISSAQUAH	WA		07/14/2023	3.750	797,739		1,957				1,500,000	07/29/2021
6602678317		SANTA FE	NM		04/10/2023	2.875	471,408		1,971				1,136,000	04/15/2021
6601203505		JACKSONVILLE	FL		04/10/2023	0.000	6,543		479				80,000	10/24/2003
6601700096		HUNTINGTON BEACH	CA		04/10/2023	3.000	748,034		3,133				1,210,000	05/20/2020
6601684183		BOSTON	MA		04/10/2023	3.000	150,256		3,754				1,950,000	12/18/2012
EB1143013484		WYCKOFF	NJ		12/16/2016	3.250	543,203		313				830,000	12/16/2016
8201246941		HIALEAH	FL		07/14/2023	4.375	332,522		745				430,000	03/04/2022
6600851783		SANTA CLARITA	CA		04/10/2023	3.625	804,575		2,729				1,250,000	07/18/2020
PEB1248002639		TAMPA	FL		08/14/2017	4.250	746,932		(515)				1,170,000	08/14/2017
6600677139		JACKSONVILLE	FL		04/10/2023	0.000	23,508		649				79,000	06/24/2011
505374463		MARGATE	FL		07/14/2023	2.858	185,189		631				375,000	08/27/2020
6602691930		HIGHLANDS RANCH	CO		07/14/2023	2.990	224,585		1,019				799,000	03/31/2021
PEB1371007074		TROPHY CLUB	TX		11/18/2016	3.500	373,639		135				720,000	11/18/2016
6601057877		SUNNYVALE	CA		04/10/2023	3.750	468,818		1,998				1,460,000	04/22/2015
6602695881		CARLSBAD	CA		04/10/2023	3.000	623,758		2,487				980,000	07/01/2021
6601697276		CROWNSVILLE	MD		07/14/2023	3.750	474,291		1,286				1,105,000	03/20/2020
6601679829		SEATTLE	WA		07/14/2023	3.125	143,649		2,111				775,000	01/23/2013
6601811802		OAKLAND	CA		04/10/2023	2.750	942,655		4,234				1,758,000	07/15/2020
6600024050		JACKSONVILLE	FL		04/10/2023	0.000	3,164		380				162,000	09/01/2022
6602711118		LAKEWAY	TX		07/14/2023	4.125	814,191		1,739				1,460,000	02/07/2022
6602688878		BELLEVUE	WA		07/14/2023	3.000	758,897		2,378				1,500,000	09/25/2020
8202561022		HIALEAH	FL		07/14/2023	5.375	393,114		653				496,000	06/30/2022
6600931890		SCOTTSDALE	AZ		04/10/2023	3.500	1,381,865		5,893				2,500,000	01/27/2020
6600981341		SAN FRANCISCO	CA		04/10/2023	3.500	1,497,582		5,613				2,599,000	02/25/2022
6601711903		WESTHAMPTON	NY		04/10/2023	2.750	533,152		2,334				1,075,000	01/08/2021
6601821926		SAN FRANCISCO	CA		04/10/2023	3.125	883,583		3,450				1,750,000	12/08/2020
8201453299		MIAMI	FL		07/14/2023	4.875	128,497		647				675,005	03/16/2022
6600026121		JACKSONVILLE	FL		04/10/2023	0.000	3,045		394				110,000	08/11/2020
6602705193		SAN DIEGO	CA		04/10/2023	3.125	752,969		2,844				1,137,000	10/12/2021
6601677393		REHOBOTH BEACH	DE		04/10/2023	3.750	922,637		5,142				4,000,000	01/22/2019
6602689116		DANA POINT	CA		04/10/2023	3.125	839,943		3,207				1,315,000	07/12/2021
6601695965		RIVER FOREST	IL		04/10/2023	3.875	406,564		2,051				790,000	08/20/2019
6600847393		RIVIERA BEACH	FL		04/10/2023	4.000	617,404		2,099				1,475,000	01/08/2020
EB1789003401		MOUNTAIN VIEW	CA		09/25/2015	3.625	434,112		101				725,000	09/25/2015
6602694488		WINTER GARDEN	FL		04/10/2023	3.375	607,093		2,147				1,165,000	06/01/2021
6601204255		JACKSONVILLE	FL		04/10/2023	0.000	12,349		693				80,000	09/29/2004
PEB1790003058		WASHINGTON	DC		11/18/2016	3.375	579,546		306				876,000	11/18/2016
6601677757		BROOKLYN	NY		04/10/2023	3.125	153,736		1,280				1,200,000	06/28/2017
6602698273		MOUNTAIN HOUSE	CA		04/10/2023	3.250	460,488		1,693				716,000	05/01/2021
6601753855		NEW YORK	NY		04/10/2023	3.125	712,246		3,287				2,250,000	04/28/2021
EB1567001606		MANHATTAN BEACH	CA		03/24/2016	3.990	539,678		(208)				1,850,000	03/24/2016
6602681345		DALY CITY	CA		04/10/2023	3.125	829,302		3,193				1,300,000	05/17/2021
6601225391		JACKSONVILLE	FL		04/10/2023	0.000	28,398		715				99,624	09/19/2007
6601697235		SAN ANTONIO	TX		07/14/2023	3.625	453,025		1,216				798,000	04/21/2020
6601733188		LOS ALTOS	CA		04/10/2023	2.990	708,352		2,857				3,375,000	02/09/2021
6601678409		TARRYTOWN	NY		04/10/2023	2.875	102,516		1,719				428,000	08/30/2002
8202281320		LEHIGH ACRES	FL		07/14/2023	5.374	204,793		353				445,001	06/10/2022
6601822031		SALT LAKE CITY	UT		07/14/2023	2.875	428,962		1,383				860,000	12/21/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601468942		JACKSONVILLE	FL		04/10/2023	0.000	34,894		583				118,000	04/17/2015
6601809988		LADERA RANCH	CA		04/10/2023	3.250	1,917,719		7,241				3,220,000	10/02/2020
6602684257		SEATTLE	WA		07/14/2023	3.125	787,995		2,306				1,270,000	06/03/2021
6600845827		DALLAS	TX		07/14/2023	3.500	553,410		1,588				1,950,000	09/24/2019
PEB1541042229		CARENCRO	LA		11/17/2017	4.250	477,759		(324)				675,000	11/17/2017
6600693904		DALLAS	TX		07/14/2023	4.000	218,637		3,085				2,750,000	12/07/2011
6602710805		SOUTH JORDAN	UT		07/14/2023	4.000	885,362		1,976				1,550,000	01/14/2022
6600435660		FEDERAL WAY	WA		07/14/2023	3.625	155,152		641				420,000	05/28/2020
6601818641		STUART	FL		04/10/2023	2.875	499,830		2,113				820,000	12/28/2020
EB1367012826		SAN DIEGO	CA		03/24/2016	3.875	495,715		(120)				975,000	03/24/2016
10801887		Lehigh Acres	FL		07/14/2023	0.000	42,933		1,043				143,000	07/27/2018
6601816934		DENVER	CO		07/14/2023	3.250	447,082		1,897				859,000	12/23/2020
PH7132846259		NAPERVILLE	IL		04/10/2015	3.875	430,558		(39)				755,000	04/10/2015
6602693746		BOISE	ID		04/10/2023	2.990	103,031		560				435,000	04/15/2021
6601752642		WINTER PARK	FL		04/10/2023	3.500	784,122		3,026				1,300,000	05/26/2021
6602689868		NORTH BEND	WA		07/14/2023	2.875	1,139,665		3,624				2,150,000	07/15/2021
6602699057		CASTLE PINES	CO		07/14/2023	3.000	562,378		1,732				920,000	07/01/2021
6602685221		DENVER	CO		07/14/2023	2.750	583,654		1,915				965,000	04/01/2021
PEB1706607177		ROCKVILLE	MD		11/17/2017	3.875	408,966		22				600,000	11/17/2017
PEB1789005269		SAN CARLOS	CA		08/14/2017	3.990	570,944		(152)				870,000	08/14/2017
6602705425		LOS ANGELES	CA		04/10/2023	3.875	751,851		2,212				1,200,000	11/18/2021
504930494		HOLLYWOOD	FL		07/14/2023	5.625	208,873		350				269,000	06/01/2018
6602675818		ATHERTON	CA		04/10/2023	3.000	692,004		2,813				6,800,000	11/09/2020
6601683151		GLENCOVE	IL		04/10/2023	3.625	207,621		6,352				1,730,000	08/03/2020
6602672153		WILDWOOD	MO		04/10/2023	3.250	238,797		3,181				1,550,000	08/21/2019
6602680065		NAPERVILLE	IL		04/10/2023	3.500	495,056		1,694				905,000	06/10/2021
6602683358		DRAPER	UT		07/14/2023	3.375	544,803		1,496				890,000	06/01/2021
6601746917		SAINT LOUIS	MO		04/10/2023	3.125	776,969		2,978				1,400,000	05/26/2021
6600026683		JACKSONVILLE	FL		04/10/2023	0.000	4,782		461				30,000	01/15/2015
6601680140		BUDD LAKE	NJ		07/14/2023	4.500	22,176		782				188,000	09/13/2002
6601285999		ROBBINSDALE	MN		04/10/2023	5.125	137,300		637				185,000	12/17/2014
6601682583		SCARSDALE	NY		04/10/2023	3.000	41,121		2,268				1,100,000	07/14/2009
6602694439		NAPA	CA		04/10/2023	3.375	922,119		3,278				1,600,000	05/01/2021
6601808535		LONGBOAT KEY	FL		04/10/2023	3.875	653,971		2,024				1,040,000	09/15/2020
6601683730		LUTHERVILLE TIMONIUM	MD		07/14/2023	2.875	507,259		3,604				1,625,000	10/19/2016
6601692202		FREMONT	CA		04/10/2023	3.750	454,935		1,574				1,197,000	03/09/2020
6601741884		EDWARDS	CO		07/14/2023	3.125	726,844		2,138				1,178,000	05/21/2021
PEB1540095441		THE WOODLANDS	TX		11/17/2017	3.750	405,349		146				815,000	11/17/2017
6602698612		FRUIT HEIGHTS	UT		07/14/2023	3.125	548,646		1,622				890,000	09/01/2021
6602671577		EL CAJON	CA		04/10/2023	3.250	295,435		2,646				900,000	01/11/2016
6602685940		MOUNTLAKE TERRACE	WA		07/14/2023	2.625	689,874		2,346				1,150,000	01/01/2021
EB1540092836		BOTHELL	WA		10/09/2015	3.990	424,927		(163)				800,000	10/09/2015
6602699602		RENO	NV		04/10/2023	2.990	573,736		3,579				1,450,000	09/01/2021
EB1771001235		HUNTINGTON BEACH	CA		10/12/2016	3.625	829,164		(63)				1,675,000	10/12/2016
6602689975		JACKSONVILLE BEACH	FL		04/10/2023	3.250	753,753		2,808				1,385,000	07/14/2021
6602672815		WILDOMAR	CA		04/10/2023	3.875	179,855		2,086				700,000	12/07/2015
6601698647		CHICAGO	IL		04/10/2023	3.375	476,104		2,892				1,150,000	09/28/2019
EB1540094392		DALLAS	TX		08/19/2016	3.750	691,044		(94)				1,050,000	08/19/2016
6600795709		SUGAR LAND	TX		07/14/2023	2.875	676,507		2,185				1,200,000	10/23/2020
6601808857		LITCHFIELD PARK	AZ		04/10/2023	3.500	706,232		2,475				1,100,000	10/13/2020
6600815515		OKLAHOMA CITY	OK		04/10/2023	3.375	144,918		794				205,000	12/17/2014
6602700368		PARKER	CO		07/14/2023	3.125	584,737		1,694				950,000	10/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602685197		ROLLING HILLS ESTATES	CA		04/10/2023	2.875	663,237		4,172				1,900,000	04/01/2021
EB1786002179		HALF MOON BAY	CA		07/30/2015	3.990	1,066,505		(96)				1,450,000	07/30/2015
6602699222		PHOENIX	AZ		04/10/2023	2.875	904,856		3,774				1,440,000	04/01/2021
6602672187		LAKE OSWEGO	OR		07/14/2023	3.250	439,805		2,098				1,035,000	08/16/2019
6600427741		SAN FRANCISCO	CA		04/10/2023	3.500	458,747		1,692				1,180,000	08/17/2019
6601825554		DURANGO	CO		07/14/2023	3.125	506,903		1,517				1,000,000	12/30/2020
6602680099		BRENTWOOD	TN		04/10/2023	3.375	526,669		1,870				815,000	05/12/2021
6602677491		SAMMAMISH	WA		07/14/2023	2.875	474,524		1,498				2,550,000	04/22/2021
6601489088		SANTA ROSA BEACH	FL		04/10/2023	3.500	581,392		5,243				1,787,000	07/07/2015
6601681742		NEW YORK	NY		04/10/2023	3.375	167,754		2,874				2,250,000	03/06/2012
6601718155		CORONA DL MAR	CA		04/10/2023	3.125	845,269		3,276				2,800,000	01/28/2021
6601698597		SEVIERVILLE	TN		04/10/2023	3.750	270,334		2,229				720,000	08/22/2016
8201348566		JACKSONVILLE	FL		07/14/2023	3.375	136,886		512				268,001	03/11/2022
6602676402		NORTHBROOK	IL		04/10/2023	2.750	665,077		2,901				1,525,000	03/09/2021
6602700574		BONITA	CA		04/10/2023	2.990	874,860		3,464				1,390,000	09/01/2021
3374115409		OAKLAND PARK	FL		07/14/2023	3.990	72,166		406				113,332	04/12/2017
6602677012		GARDNERVILLE	NV		04/10/2023	3.250	973,906		5,616				2,100,000	02/01/2021
6601225508		JACKSONVILLE	FL		04/10/2023	0.000	23,831		532				80,000	08/06/2009
6602699248		FORT WORTH	TX		07/14/2023	3.375	569,416		1,531				910,000	10/01/2021
6600933706		VANCOUVER	WA		07/14/2023	3.625	533,589		2,276				1,037,000	08/17/2020
6602702596		SAN FRANCISCO	CA		04/10/2023	3.500	1,154,637		3,865				1,760,000	09/01/2021
6601069377		FAIRFAX STATION	VA		04/10/2023	4.375	736,318		2,175				1,168,000	09/25/2018
EB1723001246		LOS ANGELES	CA		06/24/2016	3.750	990,661		26				1,330,000	06/24/2016
6601471243		LAYTON	UT		07/14/2023	3.375	270,778		2,711				1,275,000	06/06/2014
6601725309		BOULDER	CO		07/14/2023	2.875	572,172		1,807				2,400,000	04/02/2021
8197574468		BOCA RATON	FL		07/14/2023	3.375	215,331		642				349,000	06/25/2021
6601717124		SAN JUAN CAPISTRANO	CA		04/10/2023	3.125	1,032,444		4,001				2,050,000	01/08/2021
6600927856		GREENWOOD VILLAGE	CO		07/14/2023	3.750	423,710		2,184				2,100,000	09/25/2019
PEB1259002856		OLNEY	MD		11/18/2016	3.375	385,455		151				586,000	11/18/2016
6601722637		NEW YORK	NY		04/10/2023	3.250	448,076		1,666				1,275,000	12/07/2020
6602674217		WINCHESTER	MA		04/10/2023	2.625	721,400		3,269				1,777,000	03/18/2021
6601728832		MOUNTAIN VIEW	CA		04/10/2023	3.500	1,038,556		3,556				1,610,000	02/16/2021
6600554098		ASPEN	CO		07/14/2023	3.375	375,851		2,732				2,300,000	08/26/2016
6602690775		SUDBURY	MA		04/10/2023	3.000	911,594		3,638				1,435,000	05/01/2021
6602673649		WALNUT CREEK	CA		04/10/2023	2.750	641,186		2,807				1,160,000	02/11/2021
6602685056		SHERMAN OAKS	CA		04/10/2023	3.000	754,641		4,133				1,700,000	03/01/2021
8196647943		DELRAY BEACH	FL		07/14/2023	3.250	219,334		711				370,000	04/23/2021
6602704717		SANTA BARBARA	CA		04/10/2023	2.500	968,177		4,488				4,850,000	07/07/2021
6601702613		SAN FRANCISCO	CA		04/10/2023	3.500	841,441		4,398				2,200,000	04/14/2020
6602684406		SCOTTSDALE	AZ		04/10/2023	3.125	1,036,678		3,973				1,800,000	06/04/2021
6601475160		MAGNOLIA	TX		07/14/2023	3.250	125,695		1,945				910,000	12/07/2015
8195184873		MIAMI	FL		07/14/2023	2.875	408,036		1,415				965,008	02/18/2021
6602676436		DOWNERS GROVE	IL		04/10/2023	2.625	618,748		2,803				1,650,000	03/10/2021
8024211854		DELRAY BEACH	FL		07/14/2023	4.500	51,159		128				88,000	05/08/2019
6600680497		JACKSONVILLE	FL		04/10/2023	0.000	43,155		693				107,500	03/15/2016
6602691153		BEVERLY HILLS	CA		04/10/2023	2.500	745,643		4,582				3,100,000	05/01/2021
6602676220		SUNNYVALE	CA		04/10/2023	2.750	827,994		3,612				2,405,000	03/05/2021
6602684034		SAN ANSELMO	CA		04/10/2023	3.000	1,079,949		4,321				1,700,000	06/14/2021
6602679455		AUSTIN	TX		07/14/2023	3.125	490,890		1,447				795,000	04/21/2021
6602683945		COTO DE CAZA	CA		04/10/2023	2.750	1,052,777		4,581				2,300,000	04/07/2021
6601699900		SEATTLE	WA		07/14/2023	3.750	1,273,335		3,359				1,641,000	05/13/2020
6602682640		ORLANDO	FL		04/10/2023	3.250	462,801		1,715				1,150,000	04/27/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600025255		JACKSONVILLE	FL		04/10/2023	0.000	1,857		304				45,479	05/24/2000
6601744458		ORONO	MN		04/10/2023	3.375	544,927		1,943				1,325,000	05/03/2021
6601683367		SUMMIT	NJ		07/14/2023	3.625	161,920		3,012				2,500,000	12/27/2011
6601819102		UPLAND	CA		04/10/2023	3.000	500,772		2,158				1,270,000	10/31/2020
6602691583		ELLICOTT CITY	MD		07/14/2023	2.875	450,613		2,129				860,000	02/11/2021
6602687151		MALIBU	CA		04/10/2023	2.625	979,241		4,903				5,100,000	04/28/2021
8197554068		WEST PALM BEACH	FL		07/14/2023	3.250	174,620		541				235,000	06/25/2021
6601697912		MARBLEHEAD	MA		04/10/2023	3.875	647,173		2,391				1,293,000	09/29/2017
6602701226		CHICAGO	IL		04/10/2023	3.000	717,218		2,841				1,165,000	08/01/2021
EB1596053766		DUCK	NC		12/16/2016	4.125	614,709		(462)				1,100,000	12/16/2016
6602692425		MADERA	CA		04/10/2023	3.125	177,334		926				300,000	05/28/2021
6602678044		BEAVERCREEK	OR		07/14/2023	2.750	436,343		1,426				885,000	04/07/2021
6601682625		NEW YORK	NY		04/10/2023	3.000	139,602		5,875				1,895,000	03/19/2009
6601693887		ST GEORGE	UT		07/14/2023	3.500	455,302		2,240				1,300,000	06/03/2019
6600680885		JACKSONVILLE	FL		04/10/2023	0.000	34,694		675				141,000	05/02/2022
6600923350		PHOENIX	AZ		04/10/2023	4.250	463,647		1,385				776,300	02/08/2019
6600856154		POPLAR BLUFF	MO		04/10/2023	4.750	22,386		380				145,000	10/11/2011
6602686831		ST LOUIS PARK	MN		04/10/2023	2.875	582,759		2,446				980,000	02/12/2021
6601229138		ST LOUIS	MO		04/10/2023	7.125	71,680		188				230,000	10/17/2022
6601741959		GARDEN CITY	NY		04/10/2023	2.625	1,039,902		4,677				2,550,000	02/28/2021
6601485060		MOUNT AIRY	MD		07/14/2023	3.750	216,190		1,701				690,000	10/27/2014
6600935362		LINDON	UT		07/14/2023	3.375	665,668		3,009				1,190,000	10/15/2020
6602711241		PEORIA	AZ		04/10/2023	4.500	851,620		2,089				1,120,000	02/01/2022
8200919857		WEST PARK	FL		07/14/2023	3.990	182,375		447				416,002	01/31/2022
6601746073		MAMMOTH LAKES	CA		04/10/2023	3.125	254,457		1,324				460,000	05/05/2021
6601479105		SAINT LOUIS	MO		04/10/2023	3.500	95,016		689				210,000	01/16/2017
6602699743		GILBERT	AZ		04/10/2023	3.375	554,723		1,940				852,000	09/01/2021
6600025495		JACKSONVILLE	FL		04/10/2023	0.000	1,962		335				50,915	07/12/2000
6600490418		CRESTED BUTTE	CO		07/14/2023	3.750	435,113		1,106				750,000	10/02/2020
6602684661		TIBURON	CA		04/10/2023	2.625	733,296		3,421				2,750,000	12/04/2020
6601733089		SAN FRANCISCO	CA		04/10/2023	3.250	527,473		1,954				1,635,000	03/25/2021
FR125725346		SAN FRANCISCO	CA		11/18/2016	3.500	676,168		95				2,500,000	11/18/2016
6601717272		DENVER	CO		07/14/2023	3.250	479,750		1,365				1,360,000	03/12/2021
6600793100		BROOKLYN	NY		04/10/2023	3.750	642,333		2,676				1,695,000	09/09/2019
6602680123		DENVER	CO		07/14/2023	3.375	518,212		1,415				1,254,000	05/29/2021
6602698778		LAS VEGAS	NV		04/10/2023	2.990	1,178,330		4,808				3,100,000	07/01/2021
6600790205		RENO	NV		04/10/2023	4.750	369,319		1,280				662,000	11/09/2018
6600850538		WESTBOROUGH	MA		04/10/2023	3.875	578,350		1,871				905,000	06/11/2020
6601695759		MORAGA	CA		04/10/2023	3.250	491,589		2,889				1,650,000	08/26/2019
6602690049		BELMONT	CA		04/10/2023	3.000	1,185,326		4,695				2,125,000	08/11/2021
6601711804		PLYMOUTH	MI		04/10/2023	3.000	524,575		2,124				837,000	01/27/2021
EB1223010400		COCOA	FL		12/18/2015	3.990	400,936		(103)				600,000	12/18/2015
6602685650		BOCA RATON	FL		04/10/2023	3.375	810,178		2,883				1,255,000	04/01/2021
505328411		RIVIERA BEACH	FL		07/14/2023	4.111	169,729		400				224,416	08/01/2020
8193938740		BOYNTON BEACH	FL		07/14/2023	2.375	195,667		1,162				360,000	12/29/2020
6601733055		PISMO BEACH	CA		04/10/2023	3.375	1,080,654		4,108				2,085,000	03/20/2021
6602680503		PENNINGTON	NJ		07/14/2023	3.125	989,456		2,908				1,650,000	05/21/2021
6602700160		VERNON HILLS	IL		04/10/2023	2.990	586,959		2,328				920,000	10/01/2021
3372244369		Boynton Beach	FL		07/14/2023	4.250	22,657		181				52,691	03/17/2017
6602711498		SACRAMENTO	CA		04/10/2023	4.625	601,639		1,386				930,000	02/10/2022
6602683630		CAPE CORAL	FL		04/10/2023	3.375	179,696		3,418				1,528,000	06/15/2021
6601714196		SANTA FE	NM		04/10/2023	3.250	666,587		2,496				1,195,000	12/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602699115		MOUNTAIN HOUSE	CA		04/10/2023	3.000	752,680		2,971				1,179,000	07/01/2021
6600669680		JACKSONVILLE	FL		04/10/2023	5.875	51,132		234				103,000	10/29/2004
EB1380003155		LAVALLETTE	NJ		12/16/2016	3.500	654,116		27				988,000	12/16/2016
6600939976		BRONX	NY		04/10/2023	6.500	27,388		101				198,000	09/28/2018
6602689447		SAN JOSE	CA		04/10/2023	3.000	1,270,514		5,070				2,650,000	04/27/2021
6600838616		SAN FRANCISCO	CA		04/10/2023	3.875	670,653		2,322				1,229,000	07/02/2021
6600024282		JACKSONVILLE	FL		04/10/2023	0.000	1,192		279				16,000	11/10/2014
6601712240		KENT	WA		07/14/2023	3.125	929,979		2,762				1,510,000	02/19/2021
6601481465		CONCORD	MA		04/10/2023	3.063	185,618		2,919				1,450,000	11/19/2012
6601747840		CUTCHOGUE	NY		04/10/2023	3.000	540,027		2,193				860,000	05/24/2021
6601698068		WHITE PLAINS	NY		04/10/2023	3.750	462,321		1,952				872,500	06/07/2017
6600605072		SAN DIEGO	CA		04/10/2023	3.500	692,776		2,969				1,370,000	08/10/2016
8199099384		HIALEAH	FL		07/14/2023	2.990	292,068		953				404,000	09/16/2021
EB1596053960		PACIFICA	CA		12/16/2016	3.625	576,615		(135)				870,000	12/16/2016
6602701762		WILMETTE	IL		04/10/2023	3.375	1,033,594		3,614				1,775,000	08/01/2021
6601738229		PHOENIX	AZ		04/10/2023	2.625	448,888		2,019				770,000	03/23/2021
6600037227		JACKSONVILLE	FL		04/10/2023	3.500	472,210		1,711				760,000	02/07/2020
6600794009		SEATTLE	WA		07/14/2023	3.500	971,032		2,913				2,285,000	03/11/2020
6601747444		TARRYTOWN	NY		04/10/2023	3.500	1,167,682		3,968				1,970,000	04/01/2021
6602696152		SAN DIEGO	CA		04/10/2023	3.000	752,201		3,028				1,250,000	07/01/2021
6600011693		JACKSONVILLE	FL		04/10/2023	0.000	4,663		410				51,200	12/12/2002
6602702026		DEERFIELD	IL		04/10/2023	2.875	763,173		3,131				1,260,000	09/01/2021
6601028712		PORTOLA VALLEY	CA		04/10/2023	3.250	261,818		7,022				3,360,000	06/05/2015
6600830126		HENDERSONVILLE	TN		04/10/2023	2.750	760,749		4,303				1,290,000	07/12/2022
6602698109		SANTA CLARITA	CA		04/10/2023	2.875	661,352		2,755				1,050,000	08/01/2021
EB1541040437		DALLAS	TX		08/19/2016	3.750	753,658		(105)				2,100,000	08/19/2016
6601818021		ARLINGTON	VA		04/10/2023	2.990	517,759		2,230				1,650,000	11/07/2020
6601685958		ST. JAMES	NY		04/10/2023	3.250	191,982		3,138				850,000	02/07/2014
6601726125		LOS ANGELES	CA		04/10/2023	3.375	1,155,726		4,330				1,900,000	02/01/2021
6600814609		WHEELING	IL		04/10/2023	4.375	85,559		365				81,000	06/27/2012
6600555897		WESTON	FL		04/10/2023	2.000	396,054		1,147				1,050,000	05/04/2022
6601750786		PHOENIX	AZ		04/10/2023	3.500	487,971		1,652				1,100,000	05/24/2021
6602688407		BEND	OR		07/14/2023	3.875	797,753		1,879				1,165,000	08/05/2021
6601811901		SAN DIEGO	CA		04/10/2023	2.750	1,003,031		4,508				1,910,000	07/21/2020
6602701036		NEWBERG	OR		07/14/2023	3.125	463,930		1,339				780,000	09/01/2021
6601750562		AUSTIN	TX		07/14/2023	3.500	481,085		1,271				1,375,000	07/06/2021
6601700062		CHICAGO	IL		04/10/2023	4.000	454,301		1,374				697,000	05/04/2020
6602675446		ODESSA	TX		07/14/2023	3.500	547,587		1,457				870,000	04/05/2021
6600989013		FOUNTAIN HILLS	AZ		04/10/2023	3.625	427,241		1,490				1,220,000	11/14/2019
PEB1353007397		WAYNE	NJ		11/17/2017	3.750	377,643		124				605,000	11/17/2017
8197637433		NAPLES	FL		07/14/2023	3.500	207,888		600				335,000	06/25/2021
6601699397		ENCINITAS	CA		04/10/2023	3.500	632,058		2,268				1,095,000	04/30/2020
6600717703		MERIDIAN	ID		04/10/2023	3.750	399,744		1,551				690,000	03/02/2017
6601203513		JACKSONVILLE	FL		04/10/2023	0.000	10,079		496				32,000	09/19/2014
6601686527		HARRISON	NY		04/10/2023	3.375	84,153		3,284				1,360,000	12/09/2009
6600792706		INWOOD	NY		04/10/2023	3.750	766,982		2,598				1,800,000	08/13/2019
6600578972		SUMMIT	NJ		07/14/2023	3.500	671,069		2,567				2,150,000	05/04/2022
6602695444		BOULDER	CO		07/14/2023	3.500	575,899		1,514				1,300,000	07/01/2021
6601688333		WILKINSON	IN		04/10/2023	4.375	512,402		2,482				1,355,000	10/12/2018
FR125773668		BOSTON	MA		12/02/2016	3.450	711,096		88				6,500,000	12/02/2016
6600037284		OAKLAND	CA		04/10/2023	3.250	704,147		3,078				1,275,000	03/04/2020
6600795600		FT. LAUDERDALE	FL		04/10/2023	3.500	580,576		2,169				1,290,000	10/12/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602698141		JERSEY CITY	NJ		07/14/2023	3.125	696,387		2,022				1,200,000	05/01/2021
6601711176		SCOTTSDALE	AZ		04/10/2023	2.990	655,190		2,662				1,040,000	01/11/2021
8200678444		POMPANO BEACH	FL		07/14/2023	4.375	279,392		664				369,502	01/07/2022
6602676592		CALABASAS	CA		04/10/2023	2.500	1,308,497		6,171				3,400,000	02/19/2021
6602677962		SAN MATEO	CA		04/10/2023	2.750	780,358		3,392				3,250,000	04/19/2021
6602683671		SPOKANE VALLEY	WA		07/14/2023	3.250	551,687		1,564				885,000	05/27/2021
6600672163		REHOBOTH BEACH	DE		04/10/2023	2.500	754,627		5,164				2,950,000	10/12/2022
6600921131		MOUNTAIN HOME	ID		04/10/2023	5.000	458,062		1,090				890,000	09/18/2018
105870042		Palm Harbor	FL		07/14/2023	4.250	127,988		715				290,000	01/09/2018
6602675040		FRANKLIN	TN		04/10/2023	2.625	771,832		3,509				1,375,000	02/12/2021
3369410290		Fort Myers	FL		07/14/2023	4.250	54,206		219				84,131	03/06/2017
6601823187		TUCSON	AZ		04/10/2023	3.250	463,398		1,752				730,000	09/05/2020
6601742700		WATSONVILLE	CA		04/10/2023	3.375	1,209,748		4,304				2,320,000	04/28/2021
6602674233		DANVILLE	CA		04/10/2023	2.750	1,074,507		4,688				2,000,000	03/01/2021
6601203349		JACKSONVILLE	FL		04/10/2023	0.000	6,516		541				80,000	09/29/2003
6600026808		JACKSONVILLE	FL		04/10/2023	0.000	4,179		451				58,200	05/24/2001
6601686584		VERNON HILLS	IL		04/10/2023	2.875	114,476		1,730				419,000	07/15/2003
6602676915		ALEXANDRIA	VA		04/10/2023	2.625	896,119		4,062				2,200,000	04/02/2021
6602688381		LAKE OSWEGO	OR		07/14/2023	3.750	616,004		1,510				985,000	07/27/2021
6601483347		DUBLIN	CA		04/10/2023	3.125	250,093		3,515				1,309,000	05/14/2013
6601225540		JACKSONVILLE	FL		04/10/2023	0.000	10,828		381				80,000	10/17/2008
6602702109		LOS ANGELES	CA		04/10/2023	2.875	928,728		3,800				3,075,000	08/01/2021
PEB1706608395		HOLMDEL	NJ		11/17/2017	3.750	478,204		139				692,000	11/17/2017
6602690098		SALEM	OR		07/14/2023	3.000	753,763		2,279				1,250,000	08/13/2021
EB1541039250		HOUSTON	TX		08/07/2015	3.990	548,186		(46)				925,000	08/07/2015
6601678466		BRAINTREE	MA		04/10/2023	3.250	171,674		2,634				760,000	10/16/2012
6602695964		SEBASTOPOL	CA		04/10/2023	3.125	957,829		3,657				1,495,000	07/01/2021
6602676600		BRECKENRIDGE	CO		07/14/2023	2.750	1,234,902		5,824				3,160,000	10/29/2020
6601825273		SCOTTSDALE	AZ		04/10/2023	3.125	469,054		1,911				1,280,000	11/03/2020
6601681148		NEW YORK	NY		04/10/2023	3.000	13,312		1,173				5,800,000	04/03/2013
6601487876		HENDERSON	NV		04/10/2023	3.375	285,791		2,828				1,060,000	02/06/2015
6601685123		MC LEAN	VA		04/10/2023	3.500	282,212		5,376				2,255,000	09/30/2011
6602682038		PARKER	CO		07/14/2023	3.125	902,509		2,650				1,457,000	05/21/2021
6601810036		BRADENTON	FL		04/10/2023	2.990	439,838		1,818				710,000	10/13/2020
3367865007		Palm Beach	FL		07/14/2023	4.750	45,082		74				60,763	01/24/2017
8202176321		OAKLAND PARK	FL		07/14/2023	5.125	354,297		635				444,000	06/01/2022
EB1352004267		LARCHMONT	NY		12/18/2015	3.990	818,347		(277)				1,690,000	12/18/2015
6602682830		SAN DIEGO	CA		04/10/2023	3.125	1,199,027		4,595				2,340,000	06/07/2021
6600011685		JACKSONVILLE	FL		04/10/2023	0.000	5,467		418				51,200	12/05/2002
8202449565		DELRAY BEACH	FL		07/14/2023	5.625	290,327		446				350,000	06/28/2022
8197614935		DORAL	FL		07/14/2023	3.125	417,715		1,330				835,034	06/18/2021
6601673483		RANCHO CUCAMONGA	CA		04/10/2023	3.625	364,027		2,368				1,290,000	01/01/2018
6602679331		HOOVER	AL		07/14/2023	3.375	466,912		1,280				710,000	05/20/2021
6601707489		BROOKLYN	NY		04/10/2023	3.125	479,083		1,879				860,000	11/17/2020
PEB1538606265		PONTE VEDRA BEACH	FL		11/17/2017	3.750	510,688		152				760,000	11/17/2017
6602692045		MORONGO VALLEY	CA		04/10/2023	2.990	110,346		735				370,000	05/25/2021
6602699008		AUSTIN	TX		07/14/2023	3.125	476,270		1,378				918,000	08/01/2021
6602687904		EDGEWOOD	WA		07/14/2023	3.375	677,874		1,850				1,000,000	07/26/2021
6601682948		BROOKLYN	NY		04/10/2023	3.625	131,518		2,376				832,000	10/03/2011
6602675867		SAN FRANCISCO	CA		04/10/2023	2.750	1,082,085		4,772				2,000,000	12/11/2020
PEB1784005854		SCOTTSDALE	AZ		11/17/2017	3.990	456,385		(86)				650,000	11/17/2017
6602680354		LOS GATOS	CA		04/10/2023	2.875	1,143,567		4,785				4,300,000	05/28/2021

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6601487660		RANDOLPH	NJ		07/14/2023	3.250	275,710		2,242				850,000	04/23/2015
6602685999		SAN CARLOS	CA		04/10/2023	2.750	882,481		4,247				2,337,000	02/20/2021
6600843996		DALLAS	TX		07/14/2023	4.625	441,869		947				553,000	12/07/2021
6601286161		COLONIAL BEACH	VA		04/10/2023	6.750	61,981		139				145,000	12/18/2014
6600056458		ROANOKE	TX		07/14/2023	3.500	403,283		1,170				756,000	02/24/2020
6602684315		WALNUT CREEK	CA		04/10/2023	2.875	902,597		3,814				2,025,000	06/01/2021
6601825224		SCOTTSDALE	AZ		04/10/2023	3.250	888,733		3,356				1,400,000	10/23/2020
6601211615		MURFREESBORO	TN		04/10/2023	4.250	107,937		275				370,000	07/20/2022
6602675842		NASHVILLE	TN		04/10/2023	2.625	627,117		3,742				1,050,000	03/15/2021
6602705300		GILBERT	AZ		04/10/2023	3.875	543,165		1,597				725,000	11/01/2021
8195553938		FORT LAUDERDALE	FL		07/14/2023	2.750	172,158		613				450,001	03/01/2021
6601748194		BROOKLYN	NY		04/10/2023	3.250	1,152,410		4,245				2,345,000	05/09/2021
6600990151		FRISCO	CO		07/14/2023	3.625	678,804		1,845				1,100,000	02/21/2020
6601693291		MANCHESTER	MA		04/10/2023	3.375	761,115		2,862				1,565,000	04/17/2020
6600028762		JACKSONVILLE	FL		04/10/2023	0.000	1,279		266				44,903	12/06/1999
6601811430		SACRAMENTO	CA		04/10/2023	3.875	656,444		2,118				1,640,000	02/10/2020
6602680974		COTO DE CAZA	CA		04/10/2023	3.250	1,082,620		3,996				1,685,000	05/18/2021
6601713115		FORT LAUDERDALE	FL		04/10/2023	3.125	1,033,235		4,004				1,625,000	01/27/2021
6602688266		LAGUNA NIGUEL	CA		04/10/2023	3.250	651,529		4,033				1,200,000	07/20/2021
EB1541040428		RIDGEFIELD	CT		08/19/2016	3.750	379,547		(51)				890,000	08/19/2016
6602705839		TRUCKEE	CA		04/10/2023	3.750	636,904		1,955				1,095,000	11/18/2021
6602687540		COTO DE CAZA	CA		04/10/2023	3.125	1,100,645		4,279				2,500,000	05/01/2021
6602692052		CAMARILLO	CA		04/10/2023	2.750	169,650		970				564,000	06/02/2021
6602678796		SEATTLE	WA		07/14/2023	2.875	1,062,130		3,367				2,410,000	03/29/2021
6600602160		PLEASANT HILL	CA		04/10/2023	4.500	433,237		1,653				880,000	08/29/2013
6600931445		ENCINITAS	CA		04/10/2023	3.875	705,746		2,423				1,450,000	11/20/2019
8199348233		HIALEAH	FL		07/14/2023	3.250	263,688		803				360,000	09/27/2021
6601482117		PARK RIDGE	IL		04/10/2023	3.000	179,069		2,756				860,000	01/22/2013
PEB1367015807		HAWI	HI		11/17/2017	3.875	769,960		7				1,100,000	11/17/2017
6602700889		SAN FRANCISCO	CA		04/10/2023	2.990	748,247		2,963				1,250,000	09/01/2021
6600011362		JACKSONVILLE	FL		04/10/2023	0.000	6,866		554				70,031	09/12/2002
6600624230		ASHBURN	VA		04/10/2023	2.125	367,437		2,150				645,000	03/03/2022
6601202002		ATLANTIC BEACH	FL		04/10/2023	0.000	12,303		557				80,000	03/03/2006
6602681394		LOOKOUT MOUNTAIN	TN		04/10/2023	3.125	547,789		2,128				960,000	05/06/2021
8199685484		JACKSONVILLE	FL		07/14/2023	3.500	134,670		379				245,000	01/03/2022
6601697128		STUDIO CITY	CA		04/10/2023	3.625	798,639		2,752				1,413,000	02/29/2020
8202552906		PEMBROKE PINES	FL		07/14/2023	4.875	341,838		656				444,999	07/08/2022
6600677071		JACKSONVILLE	FL		04/10/2023	0.000	18,349		808				81,000	06/08/2011
PEB1541042093		MINNEAPOLIS	MN		11/17/2017	3.875	475,678		43				990,000	11/17/2017
6602687656		PHOENIX	AZ		04/10/2023	3.250	491,491		1,801				804,000	06/01/2021
6602684372		CHICAGO	IL		04/10/2023	3.000	463,145		1,856				731,000	06/10/2021
6601482000		GALLATIN	TN		04/10/2023	3.375	157,703		2,310				670,000	11/28/2012
8194863797		JACKSONVILLE	FL		07/14/2023	2.750	133,032		474				299,167	02/12/2021
6600682006		JACKSONVILLE	FL		04/10/2023	0.000	45,323		671				104,000	01/31/2018
6600012063		JACKSONVILLE	FL		04/10/2023	0.000	8,134		566				80,000	06/26/2003
EB1352003843		HAMPTON BAYS	NY		07/17/2015	3.875	1,050,487		(69)				3,000,000	07/17/2015
8001782793		DAVIE	FL		07/14/2023	4.625	55,117		179				119,994	05/27/2014
PH7134019533		HOLMDEL	NJ		09/18/2015	4.005	660,490		(44)				1,015,000	09/18/2015
6602694710		WILDWOOD	MO		04/10/2023	3.000	1,143,463		4,563				1,800,000	04/01/2021
6600010489		JACKSONVILLE	FL		04/10/2023	0.000	3,864		386				284,017	05/31/2023
505309695		MIAMI	FL		07/14/2023	3.875	79,020		196				125,000	07/07/2020
6601477182		NAPERVILLE	IL		04/10/2023	3.250	324,322		2,669				790,000	08/16/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602699735		CAMAS	WA		07/14/2023	2.990	612,110		1,879				1,000,000	09/01/2021
6602705995		SHOW LOW	AZ		04/10/2023	3.625	578,345		1,851				1,150,000	11/22/2021
6601735472		LAKE CITY	FL		04/10/2023	3.375	467,158		1,664				724,000	04/27/2021
8027067649		MIAMI	FL		07/14/2023	4.124	220,904		608				300,000	08/27/2019
6601747147		ORANGE	CA		04/10/2023	3.250	823,941		3,030				1,280,000	05/15/2021
6602685551		UNION CITY	CA		04/10/2023	3.375	744,961		2,645				1,300,000	05/01/2021
6602702265		APOLLO BEACH	FL		04/10/2023	2.875	616,096		2,521				1,350,000	08/01/2021
8201155415		LAUDERHILL	FL		07/14/2023	3.124	171,659		531				369,378	02/22/2022
6602683408		BLACK DIAMOND	WA		07/14/2023	3.000	920,145		2,798				1,495,000	05/24/2021
6601678730		HUNTINGTON	NY		04/10/2023	3.375	258,984		3,139				705,000	12/01/2020
8198424487		MIAMI	FL		07/14/2023	2.875	301,038		1,018				420,000	09/29/2021
6602705102		HUNTINGTN BCH	CA		04/10/2023	3.375	489,896		1,701				1,120,000	11/01/2021
6601225318		JACKSONVILLE	FL		04/10/2023	0.000	14,626		564				66,731	08/10/2007
6601684274		WILMETTE	IL		04/10/2023	3.000	153,444		3,704				1,285,000	12/03/2012
6602676857		LAUREL	MD		07/14/2023	2.750	512,721		2,411				940,000	03/25/2021
6600675828		JACKSONVILLE	FL		04/10/2023	0.000	21,807		540				111,000	08/20/2008
6602696087		RANCHO MIRAGE	CA		04/10/2023	3.250	644,895		2,363				1,000,000	06/01/2021
8201716775		PEMBROKE PINES	FL		07/14/2023	4.875	130,966		255				539,999	04/14/2022
6600676321		JACKSONVILLE	FL		04/10/2023	0.000	27,933		600				120,000	06/30/2010
108548918		Fort Myers	FL		07/14/2023	4.375	66,868		233				165,000	02/08/2018
6602684521		BEAVERTON	OR		07/14/2023	3.125	428,911		1,264				825,000	04/29/2021
6600028887		JACKSONVILLE	FL		04/10/2023	0.000	964		231				44,904	12/08/1999
6601736918		NAPLES	FL		04/10/2023	3.250	511,223		1,887				800,000	04/13/2021
6601708362		NAPERVILLE	IL		04/10/2023	2.750	473,335		2,072				766,000	01/25/2021
6602683986		DANVILLE	CA		04/10/2023	3.000	1,006,913		4,176				1,830,000	06/03/2021
6601682120		HOUSTON	TX		07/14/2023	3.750	148,398		2,447				1,025,000	07/29/2011
PEB1352004687		EAST QUOGUE	NY		11/18/2016	3.625	845,605		(144)				1,325,000	11/18/2016
6602694751		RENO	NV		04/10/2023	3.250	394,945		1,452				1,250,000	06/01/2021
6601698167		NEW YORK	NY		04/10/2023	3.875	1,079,586		3,944				1,780,000	07/28/2017
3361522872		Hallandale Beach	FL		07/14/2023	4.500	37,104		99				73,813	09/17/2016
6602688712		COLLEYVILLE	TX		07/14/2023	3.375	643,530		1,782				1,100,000	08/09/2021
6602684109		NEWPORT BEACH	CA		04/10/2023	2.750	737,419		5,300				2,300,000	05/27/2021
6602682681		FOLSOM	CA		04/10/2023	3.000	790,101		3,153				1,390,000	06/09/2021
6602683556		RANCHO CUCAMONGA	CA		04/10/2023	3.250	631,514		2,436				1,250,000	06/01/2021
6602682400		ALTADENA	CA		04/10/2023	3.000	1,057,366		4,559				2,010,000	06/09/2021
6601751800		OWASSO	OK		04/10/2023	3.250	677,140		2,481				1,050,000	04/30/2021
6601741694		FORT LAUDERDALE	FL		04/10/2023	3.250	642,213		2,373				1,100,000	12/29/2020
6601681130		NEW YORK	NY		04/10/2023	3.125	203,432		2,844				1,550,000	05/09/2013
8201264233		LEHIGH ACRES	FL		07/14/2023	3.875	184,919		501				350,000	03/02/2022
6600927641		HENDERSON	NV		04/10/2023	3.750	507,276		1,719				871,000	08/12/2019
6601713438		TOLUCA LAKE	CA		04/10/2023	2.750	404,659		2,387				910,000	12/04/2020
EB1787004136		DUBLIN	CA		12/16/2016	3.500	370,353		15				874,000	12/16/2016
6601682971		NEW YORK	NY		04/10/2023	4.750	76,387		2,384				1,650,000	10/28/2009
6601692376		LOS ALAMITOS	CA		04/10/2023	4.000	495,819		2,740				1,120,000	06/20/2019
6601820373		CARMEL	CA		04/10/2023	3.500	643,618		2,244				1,520,000	11/04/2020
EB1540094372		DALLAS	TX		08/19/2016	3.750	927,925		(126)				1,810,000	08/19/2016
6601203455		JACKSONVILLE	FL		04/10/2023	0.000	8,726		570				80,000	09/26/2003
6601687806		COTTONWOOD HEIGHTS	UT		07/14/2023	3.875	250,389		2,063				840,000	05/02/2019
6600850736		PHOENIX	AZ		04/10/2023	3.375	925,726		3,513				2,325,000	07/21/2020
6601224139		JACKSONVILLE	FL		04/10/2023	0.000	11,068		596				80,000	06/28/2006
6602710581		FRESNO	CA		04/10/2023	4.500	197,125		481				308,000	10/08/2021
PEB1784004763		SAN FRANCISCO	CA		11/18/2016	3.500	844,740		62				2,850,000	11/18/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601809830		NEWBURY PARK	CA		04/10/2023	3.375	1,051,163		3,835				1,720,000	07/31/2020
6602681006		KIRKLAND	WA		07/14/2023	3.250	620,641		1,752				1,380,000	05/28/2021
6602700723		SANTA CLARA	CA		04/10/2023	2.990	744,086		2,963				1,960,000	09/01/2021
6601804070		MCLEAN	VA		04/10/2023	3.000	426,971		1,748				952,000	09/08/2020
6601687053		MC LEAN	VA		04/10/2023	3.375	152,577		2,559				1,300,000	04/09/2012
3365484639		Lauderhill	FL		07/14/2023	3.875	92,773		285				199,410	11/30/2016
6602710532		NAPLES	FL		04/10/2023	3.250	130,203		490				210,000	10/11/2021
6602702034		LONG BEACH	IN		04/10/2023	3.000	464,881		1,842				730,000	08/01/2021
6601487538		WEST NYACK	NY		04/10/2023	3.500	218,306		2,054				675,000	03/31/2015
6601691832		BEMIDJI	MN		04/10/2023	3.750	598,571		3,294				1,200,000	08/30/2019
8200945900		SUNRISE	FL		07/14/2023	2.750	144,590		621				348,424	02/03/2022
6601810341		WASHOUGAL	WA		07/14/2023	3.500	348,712		4,535				1,650,000	11/16/2020
6600680463		JACKSONVILLE	FL		04/10/2023	0.000	37,588		1,181				99,000	06/22/2016
6601286757		LAS VEGAS	NV		04/10/2023	4.625	135,265		(243)				68,000	12/17/2014
6600026972		JACKSONVILLE	FL		04/10/2023	0.000	3,498		492				58,200	06/21/2001
6602674258		SAN JOSE	CA		04/10/2023	2.625	1,000,458		4,556				3,250,000	02/19/2021
6602688142		PAYSON	AZ		04/10/2023	3.625	620,324		2,016				840,000	07/28/2021
6600011917		JACKSONVILLE	FL		04/10/2023	0.000	6,866		519				63,300	12/26/2002
6601811935		SALT LAKE CTY	UT		07/14/2023	2.875	600,527		1,954				1,000,000	07/21/2020
6601482315		PORT ARANSAS	TX		07/14/2023	3.250	162,998		2,424				1,000,000	11/14/2012
8199108191		MIAMI GARDENS	FL		07/14/2023	3.125	291,155		917				400,000	09/17/2021
6601482083		UPLAND	CA		04/10/2023	3.125	139,669		2,196				872,000	01/07/2013
6600026428		JACKSONVILLE	FL		04/10/2023	0.000	3,436		451				61,100	12/06/2000
8201661755		CAPE CORAL	FL		07/14/2023	4.875	264,614		535				340,000	04/14/2022
6602698562		UPLAND	CA		04/10/2023	3.000	516,537		2,046				810,000	08/01/2021
6600231697		BROOKLYN	NY		04/10/2023	3.500	248,770		1,308				791,000	12/16/2014
6600851064		HOUSTON	TX		07/14/2023	3.375	499,394		1,418				885,000	08/18/2020
6601482513		BETHESDA	MD		07/14/2023	3.000	212,274		2,789				1,160,000	05/17/2013
6601224352		JACKSONVILLE	FL		04/10/2023	0.000	15,837		653				80,000	06/29/2006
6602711316		GUALALA	CA		04/10/2023	3.625	547,152		1,738				1,040,000	01/26/2022
6601486498		SARATOGA	CA		04/10/2023	3.250	407,559		4,044				1,750,000	03/09/2015
6600786005		CLARKSVILLE	MD		07/14/2023	2.875	715,999		2,803				1,250,000	04/06/2022
6601485797		CONIFER	CO		07/14/2023	3.250	100,296		2,254				950,000	02/17/2015
6602701606		LA JOLLA	CA		04/10/2023	2.875	1,209,973		4,969				2,140,000	08/01/2021
6601750885		AUSTIN	TX		07/14/2023	3.250	1,084,872		3,081				4,250,000	07/07/2021
PEB1784006089		SAN FRANCISCO	CA		01/11/2018	3.625	889,587		544				1,295,000	01/11/2018
8202585074		NAPLES	FL		07/14/2023	5.125	367,594		656				460,000	07/20/2022
6602675115		CARMEL VALLEY	CA		04/10/2023	3.125	1,156,433		4,482				2,450,000	03/17/2021
6602685718		DENVER	CO		07/14/2023	3.375	565,883		1,542				925,000	06/01/2021
6601685370		DIX HILLS	NY		04/10/2023	4.500	61,417		2,297				1,400,000	06/28/2010
6600483124		WEST SACRAMENTO	CA		04/10/2023	3.250	446,598		1,725				660,000	04/26/2021
8201846022		JACKSONVILLE	FL		07/14/2023	4.875	201,794		392				369,998	04/29/2022
8023838536		OPA LOCKA	FL		07/14/2023	5.500	88,020		168				145,000	04/22/2019
6601051268		DISCOVERY BAY	CA		04/10/2023	3.875	336,743		1,259				875,000	11/20/2016
6601819920		BRENTWOOD	TN		04/10/2023	3.125	528,521		2,072				934,000	11/18/2020
6601469197		ATLANTIC BEACH	FL		04/10/2023	0.000	46,010		605				135,500	02/24/2016
6601808527		ST PETERSBURG	FL		04/10/2023	3.875	814,794		2,512				1,600,000	09/25/2020
8191859062		HIALEAH	FL		07/14/2023	3.625	196,932		570				394,998	09/23/2020
6601486571		JOHNSON CITY	TN		04/10/2023	3.750	402,988		3,517				1,251,000	04/08/2015
EB1351003811		MANHASSET	NY		08/07/2015	3.750	1,000,076		(3)				1,700,000	08/07/2015
6600930900		RENTON	WA		07/14/2023	3.625	1,197,884		3,242				3,400,000	03/13/2020
6601472902		SAN DIEGO	CA		04/10/2023	3.375	308,109		2,778				1,150,000	09/11/2015

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6601748665		LOS ANGELES	CA		04/10/2023	3.250	937,796		3,449				1,665,000	02/13/2021
6601673574		SANTA FE	NM		04/10/2023	4.250	380,232		2,134				770,000	02/20/2018
6602695840		OAKLAND	CA		04/10/2023	3.250	735,584		2,695				1,900,000	04/01/2021
6601475426		DAVIS	CA		04/10/2023	3.500	308,906		2,806				1,085,000	01/13/2016
6602682657		BOISE	ID		04/10/2023	3.375	505,481		1,871				755,000	06/02/2021
6601825281		SCOTTSDALE	AZ		04/10/2023	3.500	523,518		1,815				1,050,000	10/14/2020
6601482596		CHICAGO	IL		04/10/2023	3.000	239,939		3,394				1,225,000	06/14/2013
6601202077		ATLANTIC BEACH	FL		04/10/2023	0.000	22,856		623				80,000	08/10/2006
6602694223		STILWELL	KS		07/14/2023	3.000	675,297		2,904				1,090,000	09/03/2021
6602678655		RIVERSIDE	CA		04/10/2023	3.250	1,028,014		3,795				1,750,000	05/05/2021
8201346943		MIAMI	FL		07/14/2023	2.750	256,201		871				594,996	03/15/2022
6601736066		MERCER ISLAND	WA		07/14/2023	2.875	582,569		2,215				1,700,000	05/07/2021
6601743831		LOS ANGELES	CA		04/10/2023	3.375	1,603,237		5,763				2,880,000	05/13/2021
8201388066		NAPLES	FL		07/14/2023	4.990	309,809		585				465,000	03/16/2022
6602683622		TEMECULA	CA		04/10/2023	3.250	683,935		2,515				1,070,000	06/03/2021
6602679059		OAKLAND	CA		04/10/2023	3.125	716,688		2,767				1,260,000	04/12/2021
6601817734		LAMBERTVILLE	NJ		07/14/2023	2.990	409,604		2,710				1,100,000	12/17/2020
6601483115		MANHATTAN BEACH	CA		04/10/2023	3.500	140,299		2,860				1,760,000	11/05/2012
6602686237		ROCKVILLE	MD		07/14/2023	2.625	349,149		3,683				1,233,000	05/19/2021
6602683499		SCOTTSDALE	AZ		04/10/2023	3.125	1,190,008		4,628				2,300,000	06/03/2021
6600986696		PASADENA	CA		04/10/2023	4.125	395,927		1,384				930,000	05/28/2019
8194950423		HIALEAH	FL		07/14/2023	2.750	158,444		565				225,000	02/05/2021
6600676487		JACKSONVILLE	FL		04/10/2023	0.000	28,994		630				98,000	02/25/2010
6602704618		LAS VEGAS	NV		04/10/2023	3.625	566,905		1,821				769,000	10/12/2021
6601709063		FRISCO	TX		07/14/2023	2.750	749,405		3,487				2,867,000	02/08/2021
6602686674		AUSTIN	TX		07/14/2023	2.875	695,374		2,285				1,900,000	02/25/2021
6601685735		WANTAGH	NY		04/10/2023	3.000	217,884		1,892				700,000	08/19/2016
6601203224		JACKSONVILLE	FL		04/10/2023	0.000	7,077		483				80,000	06/26/2003
6601202226		JACKSONVILLE	FL		04/10/2023	0.000	14,070		560				74,967	01/25/2008
6601680959		BETHESDA	MD		07/14/2023	3.375	243,099		2,062				955,000	11/17/2014
6602698224		ANN ARBOR	MI		04/10/2023	3.250	492,165		1,810				800,000	06/01/2021
PEB1369002667		LAKELAND	FL		11/18/2016	3.500	415,023		45				615,000	11/18/2016
6602689991		SEA ISLE CITY	NJ		07/14/2023	2.500	927,538		3,235				1,570,000	04/22/2021
6601732008		WELLINGTON	FL		04/10/2023	3.625	1,530,440		5,032				2,500,000	04/06/2021
EB1222531963		SUNNY ISLES BEACH	FL		11/20/2015	3.875	872,163		(396)				1,900,000	11/20/2015
6602672658		WEST BLOOMFIELD	MI		04/10/2023	3.375	38,730		1,503				700,000	04/01/2015
6602711175		PHOENIX	AZ		04/10/2023	4.000	636,101		1,777				839,000	01/25/2022
6601716621		SAN JOSE	CA		04/10/2023	2.990	690,859		2,797				1,094,569	01/26/2020
6601383893		PASO ROBLES	CA		04/10/2023	6.500	195,500		837				650,000	09/01/2005
6602673524		DANVILLE	CA		04/10/2023	2.625	972,791		4,473				2,375,000	01/18/2021
6600024712		JACKSONVILLE BEACH	FL		04/10/2023	0.000	2,511		355				50,321	12/15/2000
6602701853		SANTA BARBARA	CA		04/10/2023	3.000	1,443,891		5,699				2,322,400	09/01/2021
6600921610		SAN RAFAEL	CA		04/10/2023	4.875	565,239		1,370				1,220,000	02/14/2019
6600935370		LAS VEGAS	NV		04/10/2023	3.125	584,347		2,307				1,000,000	08/28/2020
6602679794		HOUSTON	TX		07/14/2023	3.500	554,929		1,470				880,000	05/27/2021
6602691567		SEATTLE	WA		07/14/2023	2.750	630,841		2,068				1,450,000	02/23/2021
6602710482		FRANKLIN	TN		04/10/2023	4.125	1,186,789		3,166				2,000,000	01/24/2022
6602684570		WINTER SPRINGS	FL		04/10/2023	3.250	486,198		1,809				1,250,000	03/30/2021
6601203612		JACKSONVILLE	FL		04/10/2023	0.000	7,489		498				80,000	10/30/2003
6600795733		CORAL GABLES	FL		04/10/2023	3.125	1,011,466		3,994				1,715,000	09/24/2020
8195358003		BOYNTON BEACH	FL		07/14/2023	2.625	161,986		596				329,998	02/26/2021
8201189859		BOYNTON BEACH	FL		07/14/2023	4.125	183,814		434				324,542	02/21/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602678531		VASHON	WA		07/14/2023	2.875	461,555		1,458				1,050,000	04/23/2021
6602675834		VILLA PARK	CA		04/10/2023	2.750	770,289		3,416				1,599,000	12/23/2020
6600675240		JACKSONVILLE	FL		04/10/2023	0.000	21,388		540				96,500	10/05/2007
6602712025		SOUTHLAKE	TX		07/14/2023	4.875	1,264,124		2,217				1,950,000	02/18/2022
PEB1564001353		GREENWOOD VILLAGE	CO		01/11/2018	3.250	829,493		1,314				1,260,000	01/11/2018
6601687061		MENDHAM	NJ		07/14/2023	3.000	181,587		3,187				1,150,000	04/24/2012
6601730358		BETHESDA	MD		07/14/2023	2.990	762,214		2,340				1,300,000	04/16/2021
6600675182		JACKSONVILLE	FL		04/10/2023	0.000	14,330		517				101,000	06/25/2008
6600011628		JACKSONVILLE	FL		04/10/2023	0.000	6,745		517				63,300	12/05/2002
6600677030		JACKSONVILLE	FL		04/10/2023	0.000	41,269		834				116,000	05/26/2011
6601679290		NEW YORK	NY		04/10/2023	3.625	100,174		3,540				1,650,000	02/13/2012
6601685966		ROCKVILLE	MD		07/14/2023	2.875	208,238		2,529				1,025,000	06/04/2013
6602676238		ATLANTIC BEACH	FL		04/10/2023	2.750	539,222		3,208				1,365,000	03/05/2021
6601383950		PASADENA	MD		07/14/2023	6.750	86,634		367				285,000	11/05/2002
8202295636		FLORIDA CITY	FL		07/14/2023	4.500	220,237		471				363,989	06/17/2022
6601811927		ALBANY	CA		04/10/2023	2.875	703,443		3,051				1,305,000	07/22/2020
6601699777		FRISCO	TX		07/14/2023	3.375	406,820		1,178				1,250,000	02/21/2020
6602701317		SAN FRANCISCO	CA		04/10/2023	3.000	547,447		2,171				1,550,000	08/01/2021
6601224162		JACKSONVILLE	FL		04/10/2023	0.000	14,900		655				80,000	06/29/2006
6601743518		SANTA FE	NM		04/10/2023	3.875	617,206		1,851				950,000	05/05/2021
6602704535		CARLSBAD	CA		04/10/2023	3.250	754,878		2,745				1,655,000	09/25/2021
6601486878		SOUTH BARRINGTON	IL		04/10/2023	2.875	202,133		2,821				790,000	03/21/2015
6601680017		GARDEN CITY	NY		04/10/2023	3.750	88,507		1,657				755,000	08/11/2011
6601676296		PALO ALTO	CA		04/10/2023	5.250	904,256		1,957				3,200,000	09/10/2018
6602689181		RANCHO CUCAMONGA	CA		04/10/2023	3.125	532,572		2,034				950,000	07/28/2021
6601678458		NEW HYDE PARK	NY		04/10/2023	2.375	146,510		2,292				567,500	08/07/2013
6602690825		CASTLE ROCK	CO		07/14/2023	3.375	743,334		2,022				1,550,000	05/01/2021
6602700020		KNOXVILLE	TN		04/10/2023	3.125	989,391		3,736				1,800,000	08/01/2021
8194208708		DAVIE	FL		07/14/2023	2.750	130,272		785				250,000	02/08/2021
6601808964		AUBURN	WA		07/14/2023	3.125	576,477		1,750				960,000	11/23/2020
6601706606		SEATTLE	WA		07/14/2023	2.625	875,332		4,276				1,700,000	02/09/2021
6601827303		SACRAMENTO	CA		04/10/2023	2.990	552,508		3,076				1,150,000	11/16/2020
6601706689		MANTOLOKING	NJ		07/14/2023	2.990	1,278,935		3,943				3,500,000	02/08/2021
6601742734		IRVINE	CA		04/10/2023	2.875	720,318		3,001				1,525,000	02/24/2021
6602699362		CHINO HILLS	CA		04/10/2023	3.625	707,293		2,316				1,080,000	07/01/2021
6602700293		MANVEL	TX		07/14/2023	2.990	494,211		1,495				842,500	09/01/2021
6601709436		SAN DIEGO	CA		04/10/2023	3.375	666,771		2,443				1,435,000	01/12/2021
6601736629		PORTLAND	OR		07/14/2023	3.500	709,426		1,880				1,200,000	05/17/2021
6601719302		TUCSON	AZ		04/10/2023	3.125	709,873		2,751				1,650,000	01/16/2021
6602694280		PALM CITY	FL		04/10/2023	3.250	677,415		2,545				1,100,000	05/01/2021
8197315645		CAPE CORAL	FL		07/14/2023	2.750	112,067		394				247,565	06/10/2021
PEB1541042184		SEATTLE	WA		11/17/2017	3.990	400,707		(77)				569,000	11/17/2017
6600680513		JACKSONVILLE	FL		04/10/2023	0.000	36,312		768				105,000	04/06/2016
EB1784002958		MENLO PARK	CA		06/24/2016	3.875	458,486		(67)				900,000	06/24/2016
6602681667		BETHESDA	MD		07/14/2023	3.500	506,261		1,369				1,210,000	06/08/2021
6602706589		NORTH HILLS	NY		04/10/2023	2.750	1,009,495		5,619				1,585,000	07/26/2021
8202220401		NAPLES	FL		07/14/2023	5.625	305,292		469				465,001	06/07/2022
6601692913		WESTFIELD	NJ		07/14/2023	3.625	529,099		1,734				1,840,000	02/13/2020
6601705947		SPRING	TX		07/14/2023	2.990	441,509		1,362				1,300,000	02/04/2021
6600569625		RIDGEWOOD	NY		04/10/2023	4.375	586,363		1,732				915,000	11/11/2018
6602710896		LITCHFIELD PARK	AZ		04/10/2023	4.375	766,493		1,938				1,250,000	12/29/2021
6600425471		VENICE	CA		04/10/2023	4.375	528,486		1,534				2,300,000	02/18/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600012097		JACKSONVILLE	FL		04/10/2023	0.000	8,550		491				80,000	05/29/2003
6602701234		CHICAGO	IL		04/10/2023	3.000	458,512		1,816				815,000	11/01/2020
6601710533		ANN ARBOR	MI		04/10/2023	3.125	470,011		1,828				1,375,000	12/09/2020
6601710178		BOLTON	MA		04/10/2023	3.250	447,047		1,926				872,000	02/04/2021
6601736934		SAN JOSE	CA		04/10/2023	3.125	782,989		3,012				1,240,000	04/19/2021
6601477240		SMITHTON	IL		04/10/2023	4.250	81,018		279				145,000	08/25/2016
8203053627		NAPLES	FL		07/14/2023	5.125	126,344		224				629,987	08/31/2022
8197451270		LAKE WORTH	FL		07/14/2023	2.990	128,628		424				270,000	06/17/2021
6601718940		DALLAS	TX		07/14/2023	3.125	745,677		2,206				1,345,000	03/17/2021
6601224071		JACKSONVILLE	FL		04/10/2023	0.000	13,154		592				70,670	04/27/2006
6602673839		SOUTH PASADENA	CA		04/10/2023	2.750	967,375		4,235				2,100,000	01/15/2021
6601808345		FREMONT	CA		04/10/2023	2.625	862,085		5,289				2,435,000	08/10/2020
6602685593		RENTON	WA		07/14/2023	2.875	884,965		2,795				1,450,000	04/01/2021
8023230992		JACKSONVILLE	FL		07/14/2023	4.500	90,550		238				123,000	03/13/2019
6601698423		ORIENT	NY		04/10/2023	3.750	515,857		2,224				1,900,000	03/30/2015
6601224154		JACKSONVILLE	FL		04/10/2023	0.000	18,129		522				80,000	06/29/2006
6602684497		MAPLETON	UT		07/14/2023	3.375	572,128		1,568				1,230,000	05/24/2021
6602689132		LIDO BEACH	NY		04/10/2023	3.000	875,148		3,480				1,700,000	07/21/2021
PH7132833976		PELHAM	NY		02/13/2015	4.071	547,880		(116)				860,000	02/13/2015
6601745521		SONOMA	CA		04/10/2023	3.250	1,868,634		6,890				3,500,000	04/26/2021
6602692433		SIMI VALLEY	CA		04/10/2023	2.625	335,425		2,013				1,000,000	05/28/2021
8195877780		JACKSONVILLE	FL		07/14/2023	3.000	127,681		456				236,189	03/23/2021
8200989177		MIAMI	FL		07/14/2023	3.500	257,924		722				349,448	02/08/2022
6600842725		PEQUOT LAKES	MN		04/10/2023	4.000	831,564		2,983				1,425,000	06/10/2019
6600676941		JACKSONVILLE	FL		04/10/2023	0.000	24,047		666				77,000	06/27/2011
6601702597		TIBURON	CA		04/10/2023	3.875	453,127		2,200				3,200,000	01/23/2020
6602679596		AUSTIN	TX		07/14/2023	3.125	763,784		2,259				1,750,000	05/14/2021
6601711721		WALTHAM	MA		04/10/2023	2.990	446,712		1,818				780,000	12/11/2020
6600055823		SANTA ROSA	CA		04/10/2023	3.625	597,883		2,302				1,050,000	11/21/2019
6602678069		PHOENIX	AZ		04/10/2023	3.375	547,417		1,958				825,000	03/17/2021
6600010927		JACKSONVILLE	FL		04/10/2023	0.000	7,387		526				65,417	03/28/2002
6601727735		CHICAGO	IL		04/10/2023	3.000	724,308		2,970				1,155,000	03/05/2021
6601468793		JACKSONVILLE BEACH	FL		04/10/2023	0.000	56,621		806				125,000	12/13/2013
6601706879		SAN FRANCISCO	CA		04/10/2023	2.750	766,293		4,473				1,600,000	08/23/2020
6602691245		MCLEAN	VA		04/10/2023	2.625	1,056,407		6,145				1,900,000	07/26/2021
6601725481		CAMARILLO	CA		04/10/2023	3.250	718,536		2,681				1,500,000	03/05/2021
6601710475		SAN JOSE	CA		04/10/2023	3.125	649,038		2,595				1,485,000	12/29/2020
6602677673		CLE ELUM	WA		07/14/2023	2.750	889,065		2,904				1,685,000	04/13/2021
EB1221067634		JACKSONVILLE	FL		08/19/2016	3.625	233,708		19				595,000	08/19/2016
6602686807		SCOTTSDALE	AZ		04/10/2023	2.875	536,542		2,244				1,100,000	03/16/2021
6602682004		COOPER CITY	FL		04/10/2023	3.125	640,631		2,481				1,025,000	05/28/2021
6601202028		ATLANTIC BEACH	FL		04/10/2023	0.000	12,415		558				80,000	05/10/2006
6601821843		LOVELAND	CO		07/14/2023	3.125	509,200		1,524				1,000,000	12/17/2020
505342275		LAKE WORTH	FL		07/14/2023	2.875	228,646		800				425,014	08/15/2020
6602704386		ROCKWALL	TX		07/14/2023	3.000	772,108		2,331				1,700,000	08/03/2022
EB1389003067		RICHBORO	PA		12/18/2015	4.125	349,425		(32)				540,000	12/18/2015
6601809061		BOTHELL	WA		07/14/2023	2.990	753,843		2,351				1,240,000	11/05/2020
6601684050		BETHESDA	MD		07/14/2023	3.750	145,525		2,475				1,744,000	07/21/2011
6600852120		TUCSON	AZ		04/10/2023	3.375	781,074		2,957				1,875,000	09/09/2020
6601696005		PONTE VEDRA BEACH	FL		04/10/2023	3.750	615,252		3,260				1,250,000	10/09/2019
8201236790		WESTON	FL		07/14/2023	4.375	156,871		353				300,002	02/25/2022
8023957713		DELRAY BEACH	FL		07/14/2023	4.625	184,840		451				250,000	04/12/2019

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8194845579		MIAMI	FL		07/14/2023	2.750	119,625		541				250,000	02/18/2021
6602696574		CHICAGO	IL		04/10/2023	3.000	1,498,041		5,938				2,350,000	07/01/2021
6601703660		NEWCASTLE	CA		04/10/2023	2.875	807,204		3,400				1,650,000	10/06/2020
6601709873		NASHVILLE	TN		04/10/2023	2.875	493,794		2,080				940,000	12/23/2020
6601812123		SANTA ANA	CA		04/10/2023	3.125	878,123		3,494				1,400,000	07/31/2020
8201250982		JACKSONVILLE	FL		07/14/2023	4.125	159,448		397				252,000	02/11/2022
8023934514		MIAMI	FL		07/14/2023	4.875	176,686		370				275,000	04/24/2019
6601681759		NEW CITY	NY		04/10/2023	3.500	160,417		2,757				1,700,000	03/23/2012
6602710763		TOLUCA LAKE	CA		04/10/2023	3.625	898,041		2,860				1,815,000	01/14/2022
6602677889		BOULDER	CO		07/14/2023	3.000	579,886		1,770				950,000	04/05/2021
6600543232		DENVER	CO		07/14/2023	3.750	848,156		2,742				1,515,000	04/13/2016
PEB1787003477		SAN BRUNO	CA		11/18/2016	3.500	415,468		351				1,516,777	11/18/2016
8023103904		POMPANO BEACH	FL		07/14/2023	4.990	205,007		332				259,000	03/07/2019
8195478707		HOMESTEAD	FL		07/14/2023	2.875	205,923		708				289,900	03/05/2021
8197554806		FORT LAUDERDALE	FL		07/14/2023	3.500	215,257		622				370,000	06/24/2021
8192201675		BOYNTON BEACH	FL		07/14/2023	2.500	72,823		277				144,999	12/04/2020
6602705722		RIPON	CA		04/10/2023	4.125	650,199		1,749				855,000	11/22/2021
EB1789004944		SAN JOSE	CA		12/16/2016	3.625	539,037		(104)				880,000	12/16/2016
505315991		MIAMI GARDENS	FL		07/14/2023	3.990	74,470		337				169,900	06/12/2020
6600676370		JACKSONVILLE	FL		04/10/2023	0.000	26,191		586				110,000	10/14/2009
6601827279		SOUTH JORDAN	UT		07/14/2023	3.500	560,384		1,519				900,000	01/13/2021
6602701416		TARZANA	CA		04/10/2023	3.000	794,928		3,166				1,475,000	08/01/2021
6601752543		SIERRA MADRE	CA		04/10/2023	3.500	489,439		1,657				1,275,000	05/14/2021
6601679035		NIWOT	CO		07/14/2023	3.250	129,132		2,109				930,000	02/16/2012
6601742148		PORTLAND	OR		07/14/2023	3.250	483,111		1,364				775,000	06/01/2021
6600876400		FREEDOM	CA		04/10/2023	5.000	286,559		593				365,000	12/18/2014
6601483297		SOUTHLAKE	TX		07/14/2023	3.250	240,181		3,014				1,848,200	05/10/2013
6601805614		SUNNYVALE	CA		04/10/2023	2.875	871,386		3,698				2,575,000	10/21/2020
6602684380		UPLAND	CA		04/10/2023	3.375	809,384		2,863				1,203,000	06/05/2021
8190650470		LAUDERHILL	FL		07/14/2023	2.500	168,448		651				240,000	09/24/2020
6602694975		BRIGHTON	MI		04/10/2023	3.250	630,578		2,302				978,000	07/01/2021
EB1596053514		CARMEL	CA		08/17/2016	4.125	453,581		(297)				1,070,000	08/17/2016
6601483131		HOLLADAY	UT		07/14/2023	3.375	202,259		2,647				1,220,000	09/25/2012
6602684331		SEATTLE	WA		07/14/2023	3.000	675,875		2,047				1,100,000	06/11/2021
6601736991		SUGAR LAND	TX		07/14/2023	2.750	630,548		2,880				1,250,000	05/10/2021
6601680330		BROOKLYN	NY		04/10/2023	3.375	163,847		2,867				2,450,000	02/14/2012
505312778		JACKSONVILLE	FL		07/14/2023	3.541	146,860		462				215,000	07/01/2020
6602698497		CEDAR HILLS	UT		07/14/2023	3.375	726,285		1,961				1,150,000	08/01/2021
6601687012		NEW YORK	NY		04/10/2023	3.250	207,703		3,269				1,650,000	09/14/2012
6600011495		JACKSONVILLE	FL		04/10/2023	0.000	5,819		472				58,200	10/03/2002
6601224964		JACKSONVILLE	FL		04/10/2023	0.000	15,509		663				78,901	04/17/2007
8022777120		POMPANO BEACH	FL		07/14/2023	4.990	172,080		305				220,000	02/01/2019
6601827261		THOMPSONS STATION	TN		04/10/2023	2.875	466,741		2,665				870,000	11/04/2020
6602699032		UNION CITY	CA		04/10/2023	2.875	852,932		3,503				1,500,000	08/01/2021
6600437567		SAN JOSE	CA		04/10/2023	3.375	383,167		1,816				675,000	07/06/2020
6602681758		VIRGINIA BEACH	VA		04/10/2023	3.250	502,880		1,849				1,250,000	06/07/2021
8023178656		CAPE CORAL	FL		07/14/2023	4.750	166,757		395				220,000	03/14/2019
8201465909		WEST PALM BCH	FL		07/14/2023	3.500	186,123		688				340,000	03/21/2022
6601203950		JACKSONVILLE	FL		04/10/2023	0.000	506		176				55,000	06/06/2015
6601693143		DALLAS	TX		07/14/2023	3.375	713,508		2,050				1,245,000	04/15/2020
6601676551		GRASS VALLEY	CA		04/10/2023	5.500	633,656		1,234				940,000	11/14/2018
6602683614		WESTLAKE VLG	CA		04/10/2023	2.875	1,022,272		4,244				1,620,000	06/10/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601469031		ATLANTIC BEACH	FL		04/10/2023	0.000	38,750		511				133,400	01/29/2016
6602701580		PLEASANTON	CA		04/10/2023	3.375	843,588		2,961				1,298,000	02/01/2021
6601735100		DENVER	CO		07/14/2023	2.875	560,316		1,763				1,205,000	05/06/2021
6602701879		MCKINNEY	TX		07/14/2023	2.875	640,994		1,980				1,040,000	09/01/2021
6601571992		HOUSTON	TX		07/14/2023	4.500	868,482		2,060				1,550,000	04/21/2021
6601475129		EL PASO	TX		07/14/2023	3.375	135,694		2,219				945,000	12/21/2015
6601679951		JERSEY CITY	NJ		07/14/2023	3.000	192,243		1,407				645,000	04/26/2016
6601696807		SAN MARCOS	CA		04/10/2023	3.500	615,883		2,218				1,200,000	03/24/2020
6601474833		EDWARDSVILLE	IL		04/10/2023	4.375	100,156		340				140,000	04/18/2016
6601743930		EVANSTON	IL		04/10/2023	3.375	873,757		3,093				1,350,000	04/24/2021
6602701564		SAN JOSE	CA		04/10/2023	2.875	918,786		3,773				2,400,000	08/01/2021
6601746743		HOUSTON	TX		07/14/2023	2.875	564,865		1,777				1,000,000	06/17/2021
EB1789003354		LOS ALTOS	CA		03/24/2016	3.875	1,210,971		(295)				2,680,000	03/24/2016
6601742247		SAN MARINO	CA		04/10/2023	3.000	1,157,399		4,654				2,400,000	02/11/2021
6601818732		ARLINGTON	VA		04/10/2023	3.375	503,025		1,845				830,000	11/11/2020
6600851932		KNOXVILLE	TN		04/10/2023	3.750	545,021		1,767				840,000	08/06/2020
EB1216003368		CORAL GABLES	FL		08/19/2016	3.625	393,180		16				586,000	08/19/2016
8201160890		LAUDERHILL	FL		07/14/2023	4.375	254,518		574				329,456	02/28/2022
6601747477		SANIBEL	FL		04/10/2023	3.500	500,172		1,701				768,000	05/27/2021
6601817023		CULVER CITY	CA		04/10/2023	3.000	441,149		1,793				1,100,000	11/11/2020
6602700731		RENTON	WA		07/14/2023	2.990	635,848		1,912				1,210,000	10/01/2021
6601735449		CONIFER	CO		07/14/2023	3.250	482,732		1,364				778,000	05/05/2021
6601730291		ARNOLD	MD		07/14/2023	2.875	549,282		1,728				900,000	04/23/2021
6602681154		PORTER RANCH	CA		04/10/2023	2.875	740,007		3,092				1,180,000	05/14/2021
PEB1596053792		LONG BEACH	CA		11/18/2016	3.625	595,401		(92)				1,125,000	11/18/2016
8195412007		HIALEAH	FL		07/14/2023	2.750	148,640		535				400,000	03/01/2021
6602682756		PLEASANTON	CA		04/10/2023	3.250	704,051		2,589				1,670,000	06/03/2021
108597782		Riviera Beach	FL		07/14/2023	5.125	109,662		321				195,000	02/23/2018
6601204412		JACKSONVILLE	FL		04/10/2023	0.000	12,688		692				80,000	12/15/2004
6602689488		SANTA BARBARA	CA		04/10/2023	2.625	824,449		3,898				3,150,000	02/17/2021
PEB1784004714		SAN FRANCISCO	CA		11/18/2016	3.500	834,284		62				1,660,000	11/18/2016
6601738989		POTOMAC	MD		07/14/2023	3.250	1,344,153		3,810				2,400,000	05/14/2021
6600989252		ARLINGTON	VA		04/10/2023	3.625	575,446		2,015				1,177,000	12/04/2019
8021760878		NAPLES	FL		07/14/2023	5.250	183,935		433				253,895	11/30/2018
6601684803		BASKING RIDGE	NJ		07/14/2023	2.875	153,589		3,152				1,130,000	08/05/2011
6602671478		DAVIS	CA		04/10/2023	2.625	271,522		2,722				1,010,000	09/22/2016
6601203935		JACKSONVILLE	FL		04/10/2023	0.000	1,647		390				80,000	05/20/2004
6601727321		PASADENA	CA		04/10/2023	2.625	721,219		4,481				2,350,000	12/29/2020
6600025370		JACKSONVILLE	FL		04/10/2023	0.000	1,939		340				52,423	06/08/2000
6601474981		HOUSTON	TX		07/14/2023	3.125	272,289		2,574				1,350,000	01/27/2016
6600025487		JACKSONVILLE	FL		04/10/2023	0.000	5,482		409				202,186	11/28/2023
6601698019		NEW YORK	NY		04/10/2023	3.875	687,361		2,600				1,155,000	07/14/2017
6601687350		PRINCETON	NJ		07/14/2023	3.750	133,765		2,055				875,000	10/21/2011
6602676774		HERMOSA BEACH	CA		04/10/2023	2.625	777,302		3,521				1,680,000	03/25/2021
6600785718		MCLEAN	VA		04/10/2023	4.250	555,349		2,010				940,000	11/03/2015
505404020		CORAL SPRINGS	FL		07/14/2023	2.875	243,545		795				430,050	09/21/2020
8201234056		JACKSONVILLE	FL		07/14/2023	2.990	121,364		389				247,991	02/23/2022
6600039488		MORAGA	CA		04/10/2023	3.500	625,913		2,250				1,390,000	05/31/2020
6602675198		TOPANGA	CA		04/10/2023	3.750	1,050,590		3,456				1,445,000	03/03/2021
6601718262		CAPTIVA	FL		04/10/2023	2.500	1,476,351		14,699				6,000,000	03/10/2021
8195135799		NAPLES	FL		07/14/2023	2.625	168,243		652				248,384	02/12/2021
6602710920		CAMBRIDGE	MA		04/10/2023	3.625	638,234		1,424				1,580,000	01/25/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8198018684		ESTERO	FL		07/14/2023	2.750	251,488		891				619,997	10/07/2021
6602693241		OCEAN CITY	NJ		07/14/2023	2.625	665,435		3,212				1,900,000	08/13/2021
PH7133513403		SAN DIEGO	CA		08/07/2015	4.125	496,533		(135)				800,000	08/07/2015
6601473876		PRINCETON	NJ		07/14/2023	3.250	269,025		1,908				785,000	02/19/2016
6602673300		FRANKLIN	TN		04/10/2023	2.875	459,119		2,602				825,000	02/17/2021
6602680792		GLENDORA	CA		04/10/2023	3.500	876,068		2,988				1,690,000	05/18/2021
6600490392		HUNTINGTON BEACH	CA		04/10/2023	3.375	642,404		2,351				1,345,000	07/15/2020
6601817916		DENVER	CO		07/14/2023	2.990	411,990		1,275				1,242,000	01/13/2021
6602701085		DELRAY BEACH	FL		04/10/2023	3.000	539,892		2,137				875,000	07/06/2022
6602677319		DALLAS	TX		07/14/2023	2.875	546,894		1,736				1,255,000	03/23/2021
8202347833		MIAMI	FL		07/14/2023	4.875	327,730		632				492,000	06/23/2022
8194372428		ST PETERSBURG	FL		07/14/2023	2.875	125,365		433				210,000	02/19/2021
6601685313		BROOKLYN	NY		04/10/2023	3.000	130,579		1,537				3,600,000	11/02/2015
6601734509		FORT COLLINS	CO		07/14/2023	3.250	1,182,402		3,349				1,990,000	05/04/2021
6601165191		GALAX	VA		04/10/2023	2.750	49,245		410				80,000	03/22/2018
6602685270		GLENCOE	IL		04/10/2023	2.875	735,604		3,099				2,750,000	02/01/2021
6602690288		BROOMFIELD	CO		07/14/2023	2.875	628,795		1,986				1,140,000	12/16/2020
6602683176		SEATTLE	WA		07/14/2023	3.250	704,414		1,997				1,130,000	05/25/2021
6602685882		IRVINE	CA		04/10/2023	2.875	1,390,483		5,900				2,230,000	11/25/2020
6602699818		SAN FRANCISCO	CA		04/10/2023	3.375	970,927		3,395				1,500,000	09/01/2021
8199231082		FORT MYERS	FL		07/14/2023	2.375	91,887		446				472,292	09/15/2021
6600028861		JACKSONVILLE	FL		04/10/2023	0.000	1,143		254				45,104	12/08/1999
6601722785		NAPLES	FL		04/10/2023	3.375	612,769		2,308				980,000	02/12/2021
3379335630		LAKE WORTH	FL		07/14/2023	3.875	44,732		186				54,375	07/10/2017
6602694744		DALY CITY	CA		04/10/2023	3.250	788,536		2,900				1,225,000	05/01/2021
102353190		JACKSONVILLE	FL		07/14/2023	4.875	87,059		219				126,183	08/30/2017
6602682798		GEORGETOWN	TX		07/14/2023	3.000	461,611		1,403				950,000	05/25/2021
6602674696		SAN RAMON	CA		04/10/2023	2.750	668,386		3,122				2,430,000	04/08/2021
8027119481		LEHIGH ACRES	FL		07/14/2023	3.875	179,781		513				244,140	09/06/2019
PEB1540095614		SAN JUAN CAPISTRANO	CA		11/17/2017	4.000	1,135,195		(267)				1,470,000	11/17/2017
6602682285		GRESHAM	OR		07/14/2023	2.750	443,408		1,437				730,000	06/08/2021
6600430968		CHICAGO	IL		04/10/2023	3.875	431,955		1,381				670,000	12/23/2019
6601489260		NAPLES	FL		04/10/2023	3.875	293,826		2,357				810,000	07/28/2015
6601204677		JACKSONVILLE	FL		04/10/2023	0.000	9,315		449				80,000	10/19/2005
EB1540094405		EAST HAMPTON	NY		08/19/2016	3.750	364,111		(49)				825,000	08/19/2016
6601480095		WASHINGTON	DC		04/10/2023	3.250	398,634		3,013				950,000	05/02/2017
6601711606		SEATTLE	WA		07/14/2023	3.375	706,153		1,958				1,800,000	02/22/2021
6601470815		ATLANTIC BEACH	FL		04/10/2023	0.000	46,389		711				97,787	02/28/2017
8194207539		DELRAY BEACH	FL		07/14/2023	2.875	331,322		1,143				555,000	02/12/2021
6601699181		LOS ANGELES	CA		04/10/2023	3.500	853,060		3,060				1,600,000	04/10/2020
6602705821		OCEANSIDE	CA		04/10/2023	3.375	588,070		2,041				1,200,000	11/18/2021
EB1171013196		SEATTLE	WA		06/24/2016	3.875	557,557		(81)				835,000	06/24/2016
EB1381010364		MARGATE CITY	NJ		06/24/2016	3.875	1,238,757		(179)				2,195,000	06/24/2016
6601673418		WARRENTON	OR		07/14/2023	3.500	240,926		1,521				880,000	08/22/2017
6601678128		CHARLESTOWN	MA		04/10/2023	3.500	247,531		2,967				1,250,000	11/07/2013
6601827576		PALM SPRINGS	CA		04/10/2023	3.875	523,568		1,656				925,000	12/03/2020
6602688274		MESA	AZ		04/10/2023	3.250	645,694		2,358				1,266,000	08/02/2021
6602695410		TORRANCE	CA		04/10/2023	3.500	779,840		2,640				1,195,000	07/01/2021
6601483925		COLTS NECK	NJ		07/14/2023	2.625	250,279		3,298				1,125,000	04/08/2013
PH7118598668		BLAINE	MN		01/29/2015	3.875	622,656		(20)				1,060,000	01/29/2015
6601740399		LONG BEACH	CA		04/10/2023	3.000	444,865		1,792				1,655,000	03/23/2021
6600036773		WESTMONT	IL		04/10/2023	3.500	446,662		1,700				725,000	11/09/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601718403		BEND	OR		07/14/2023	3.125	755,906		2,237				1,430,000	03/13/2021
8201714566		FORT LAUDERDALE	FL		07/14/2023	3.500	225,691		836				431,001	04/06/2022
EB1353003379		BRIDGEWATER	NJ		12/18/2015	4.125	354,038		(33)				545,000	12/18/2015
6601686865		WASHINGTON	DC		04/10/2023	3.000	31,892		747				284,000	11/19/1998
6600086828		CHICAGO	IL		04/10/2023	4.375	9,877		360				336,808	10/04/2010
8197518965		PALM SPRINGS	FL		07/14/2023	3.250	265,882		819				365,000	06/22/2021
6601734178		GREENWOOD VILLAGE	CO		07/14/2023	3.500	591,182		1,560				1,225,000	05/03/2021
6601716134		PALM BEACH	FL		04/10/2023	2.875	580,030		3,265				1,550,000	02/08/2021
6601735266		LAGUNA BEACH	CA		04/10/2023	2.750	661,740		2,866				1,715,000	02/12/2021
6602683754		SILVERDALE	WA		07/14/2023	3.500	462,742		1,221				710,000	06/08/2021
6600057241		DEL MAR	CA		04/10/2023	3.250	722,094		2,790				1,250,000	04/24/2020
6600024530		JACKSONVILLE	FL		04/10/2023	0.000	1,101		242				44,173	12/10/1999
6602676089		SAN RAMON	CA		04/10/2023	2.750	832,021		3,643				1,730,000	02/17/2021
6602677855		DALLAS	TX		07/14/2023	2.750	839,736		2,744				1,500,000	04/26/2021
6602684505		SCOTTSDALE	AZ		04/10/2023	3.125	553,500		2,129				950,000	05/06/2021
6600934993		SAN JOSE	CA		04/10/2023	3.500	648,376		2,290				1,014,000	07/31/2020
6602690833		BURNSVILLE	MN		04/10/2023	3.250	483,541		1,769				1,030,000	06/01/2021
6602683994		EVERETT	WA		07/14/2023	2.875	735,279		2,296				1,200,000	06/09/2021
8194936098		PALM SPRINGS	FL		07/14/2023	2.875	196,273		675				293,001	03/25/2021
6601203638		JACKSONVILLE	FL		04/10/2023	0.000	3,116		425				58,200	12/30/2003
6601472878		HOUSTON	TX		07/14/2023	3.250	114,545		844				950,000	09/28/2015
6600441478		SEDONA	AZ		04/10/2023	3.625	470,583		1,585				770,000	09/08/2020
6602686930		MIROMAR LAKES	FL		04/10/2023	2.625	430,834		6,650				2,657,000	03/11/2021
6601224329		JACKSONVILLE	FL		04/10/2023	0.000	18,925		524				80,000	06/30/2006
6601224873		JACKSONVILLE	FL		04/10/2023	0.000	19,835		520				80,000	02/28/2007
6601697458		MORGAN HILL	CA		04/10/2023	4.375	278,802		3,412				1,020,000	05/14/2019
6601718023		MOUNTAIN HOUSE	CA		04/10/2023	3.250	531,743		2,128				975,000	11/09/2020
8201218217		CUTLER BAY	FL		07/14/2023	3.750	174,145		456				379,425	02/23/2022
6602711746		SAN RAFAEL	CA		04/10/2023	3.750	885,994		2,689				2,050,000	02/16/2022
6601821777		SAN FRANCISCO	CA		04/10/2023	2.625	539,633		3,428				1,700,000	11/10/2020
6600689357		EVERGREEN PARK	IL		04/10/2023	3.875	27,996		621				180,000	09/08/2010
6600554841		PEMBROKE PINES	FL		04/10/2023	3.875	234,836		1,069				355,000	09/24/2014
8200718094		FORT LAUDERDALE	FL		07/14/2023	3.250	309,799		935				444,269	01/12/2022
6601733550		DUBLIN	CA		04/10/2023	3.125	938,557		3,631				1,750,000	03/22/2021
6600930918		AREA OF AGOURA HILLS	CA		04/10/2023	3.750	752,720		2,530				1,535,000	09/02/2019
6601472035		BROOMFIELD	CO		07/14/2023	4.375	469,278		1,454				1,150,000	08/16/2021
6600707134		JACKSONVILLE	FL		04/10/2023	3.625	653,882		3,280				422,000	12/17/2014
6600676933		JACKSONVILLE	FL		04/10/2023	0.000	20,690		915				85,000	06/28/2011
6600582024		MORRISTOWN	NJ		07/14/2023	3.750	402,799		1,345				792,000	07/01/2015
PH7132398855		SOUTHBURY	CT		12/29/2014	4.018	358,608		(21)				555,000	12/29/2014
6602681410		KANSAS CITY	MO		04/10/2023	3.125	493,999		1,893				805,000	05/26/2021
6600024514		JACKSONVILLE	FL		04/10/2023	0.000	1,410		300				51,353	12/09/1999
6602683713		SEATTLE	WA		07/14/2023	3.375	659,280		1,807				1,051,500	05/20/2021
PEB1541040721		AUSTIN	TX		11/18/2016	4.000	896,888		(594)				1,290,000	11/18/2016
6602671551		HUNTINGTON BEACH	CA		04/10/2023	3.875	1,640,162		6,728				3,500,000	10/21/2015
8023954789		JACKSONVILLE	FL		07/14/2023	4.500	139,385		405				213,000	05/15/2019
6602679638		NOVATO	CA		04/10/2023	3.375	758,116		2,701				1,425,000	04/19/2021
6601713826		SEDALIA	CO		07/14/2023	3.000	740,412		2,277				2,100,000	03/06/2021
505380064		BOYNTON BEACH	FL		07/14/2023	2.875	117,118		395				215,010	10/14/2020
6602704345		MOORESBURG	TN		04/10/2023	4.125	943,478		2,558				1,400,000	09/30/2021
6602672203		LAGUNA BEACH	CA		04/10/2023	3.750	454,798		5,460				1,950,000	07/18/2019
6602682178		BEL AIR	MD		07/14/2023	3.000	481,311		1,470				785,000	05/28/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1786002719		MENLO PARK	CA		07/17/2015	3.750	640,740		(22)				2,000,000	07/17/2015
6602685437		REDLANDS	CA		04/10/2023	2.875	795,541		3,552				1,350,000	02/01/2021
6602695709		KIRKLAND	WA		07/14/2023	3.500	636,811		1,674				1,500,000	07/01/2021
EB1171012415		BOTHELL	WA		12/18/2015	3.875	234,060		(29)				530,000	12/18/2015
6602684216		DENVER	CO		07/14/2023	2.875	647,407		2,049				1,175,000	06/16/2021
6601741140		WEST LINN	OR		07/14/2023	3.250	457,827		1,299				742,000	05/27/2021
6602693308		SCOTTSDALE	AZ		04/10/2023	2.875	757,214		4,102				1,680,000	09/09/2021
6600039207		TUCSON	AZ		04/10/2023	3.375	669,963		2,529				1,110,000	05/13/2020
6602680297		FAIRVIEW	TX		07/14/2023	2.875	750,393		2,431				1,299,000	05/20/2021
6600680547		JACKSONVILLE	FL		04/10/2023	0.000	36,151		753				101,000	05/27/2016
6602680370		CLARKSVILLE	MD		07/14/2023	3.000	624,966		2,265				1,675,000	04/28/2021
6601484022		REDMOND	WA		07/14/2023	3.000	192,790		2,369				1,200,000	04/12/2013
6600679291		JACKSONVILLE	FL		04/10/2023	0.000	39,519		649				163,000	10/04/2022
6601715870		BOULDER	CO		07/14/2023	2.990	753,706		2,315				1,275,000	03/16/2021
6601816975		WOODINVILLE	WA		07/14/2023	3.500	880,736		2,391				1,410,000	01/13/2021
6601685610		WAKEFIELD	MA		04/10/2023	3.500	183,222		2,765				830,000	09/04/2012
EB1541038421		DALLAS	TX		10/09/2015	4.250	508,744		(226)				1,255,000	10/09/2015
6601717819		SOUTHLAKE	TX		07/14/2023	3.250	499,417		1,431				1,000,000	03/18/2021
6602694298		CAMANO ISLAND	WA		07/14/2023	3.375	642,665		1,762				1,025,000	05/01/2021
6601477281		SAINT LOUIS	MO		04/10/2023	3.250	44,003		503				160,000	09/23/2016
8199229808		ALVA	FL		07/14/2023	2.990	221,089		724				363,155	09/07/2021
PEB1222558023		FAIRFIELD	CT		11/17/2017	3.750	369,254		127				594,000	11/17/2017
6601475103		FRANKLIN	MI		04/10/2023	3.375	278,613		2,388				700,000	01/02/2016
6602695311		BOZEMAN	MT		04/10/2023	3.250	512,692		1,878				795,000	07/01/2021
6602702083		SAN FRANCISCO	CA		04/10/2023	2.875	763,173		3,131				1,250,000	09/01/2021
6602693837		RESTON	VA		04/10/2023	3.125	194,141		1,007				350,000	05/18/2021
PEB1369003125		NAPLES	FL		11/18/2016	3.750	766,409		(104)				1,160,000	11/18/2016
6601711382		MCLEAN	VA		04/10/2023	3.375	886,986		3,189				1,600,000	01/23/2021
PH7132314662		COLLEYVILLE	TX		11/07/2014	3.875	407,241		95				705,000	11/07/2014
6600440736		RIDGEFIELD	WA		07/14/2023	3.250	402,258		1,175				820,000	09/18/2020
6601023408		HUNTINGTON BEACH	CA		04/10/2023	3.875	935,307		3,776				1,750,000	07/31/2015
6601203687		JACKSONVILLE	FL		04/10/2023	0.000	10,058		639				80,000	12/04/2003
6602699693		DANA POINT	CA		04/10/2023	3.125	746,430		2,934				2,300,000	09/01/2021
6601730879		MAPLEWOOD	NJ		07/14/2023	3.125	686,222		2,560				1,261,000	04/28/2021
6602711167		SAN RAFAEL	CA		04/10/2023	3.500	581,128		1,923				2,850,000	01/25/2022
6601809343		SCOTTSDALE	AZ		04/10/2023	3.625	452,953		1,587				825,000	10/06/2020
6601742965		LEANDER	TX		07/14/2023	3.375	873,565		2,401				1,401,000	05/28/2021
6600919564		FULLERTON	CA		04/10/2023	4.250	1,198,724		3,787				2,090,000	04/04/2021
8195886171		HALLANDALE BEACH	FL		07/14/2023	3.375	159,854		483				215,000	03/24/2021
6600994120		CASTLE ROCK	CO		07/14/2023	3.375	605,690		2,043				1,289,060	08/07/2020
6601686600		NEEDHAM	MA		04/10/2023	3.125	203,379		3,371				1,175,000	06/23/2013
6601750323		LA JOLLA	CA		04/10/2023	2.875	459,578		1,901				2,585,000	03/29/2021
8195246817		HOLLYWOOD	FL		07/14/2023	3.250	416,075		1,308				711,422	02/26/2021
6602683663		CHINO HILLS	CA		04/10/2023	3.625	565,012		1,850				925,000	05/25/2021
PEB1540095870		CHARLOTTESVILLE	VA		03/21/2018	3.990	459,077		294				687,834	03/21/2018
8197474612		FORT LAUDERDALE	FL		07/14/2023	3.125	219,985		700				384,999	06/17/2021
6601485078		LAS VEGAS	NV		04/10/2023	3.250	183,965		1,992				588,000	10/24/2014
8201717116		FT MYERS	FL		07/14/2023	5.250	212,456		367				265,000	06/28/2022
6602701614		SAN FRANCISCO	CA		04/10/2023	2.875	913,689		3,752				1,950,000	08/01/2021
8017252031		HOMESTEAD	FL		07/14/2023	4.750	152,127		386				199,500	01/25/2018
6602696699		GLEN ELLYN	IL		04/10/2023	3.000	451,986		2,112				785,000	07/01/2021
6602692193		CHICAGO	IL		04/10/2023	3.375	142,121		692				250,000	05/19/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601736876		PARKLAND	FL		04/10/2023	2.875	609,956		3,386				975,000	03/17/2021
6602685460		POOLESVILLE	MD		07/14/2023	3.125	508,717		1,511				826,000	02/01/2021
6602706431		QUEEN CREEK	AZ		04/10/2023	3.750	820,957		3,464				1,400,000	02/04/2022
6601482455		MERCER ISLAND	WA		07/14/2023	3.000	222,907		2,924				1,600,000	04/08/2013
6601471359		CONROE	TX		07/14/2023	3.500	231,111		1,853				760,000	03/06/2015
6602702398		PACIFICA	CA		04/10/2023	2.875	814,042		3,331				1,280,000	09/01/2021
PEB1596055536		WESTON	FL		01/11/2018	4.250	522,428		(339)				775,000	01/11/2018
6602688720		BOCA RATON	FL		04/10/2023	3.500	695,938		2,355				1,290,000	08/11/2021
6601693077		LOS ANGELES	CA		04/10/2023	3.500	759,917		2,740				1,600,000	03/18/2020
6600024480		JACKSONVILLE	FL		04/10/2023	0.000	1,337		269				44,347	12/09/1999
6601224253		JACKSONVILLE	FL		04/10/2023	0.000	18,910		531				80,000	06/30/2006
6602692029		OCEANSIDE	CA		04/10/2023	3.125	608,687		3,114				950,000	07/29/2021
2522161710		RIVIERA BEACH	FL		07/14/2023	0.000	11,529		300				56,617	11/19/2009
6601225433		JACKSONVILLE	FL		04/10/2023	0.000	17,771		681				80,513	09/19/2007
6601713271		PASADENA	CA		04/10/2023	2.875	782,117		4,433				1,590,000	01/07/2021
PH7118866214		GILROY	CA		09/18/2015	4.375	576,115		(244)				865,000	09/18/2015
6602682970		WALNUT CREEK	CA		04/10/2023	3.375	688,409		2,451				1,065,000	05/27/2021
112939087		Oakland Park	FL		07/14/2023	4.875	114,372		272				287,502	08/24/2018
6602685528		HENDERSON	NV		04/10/2023	3.500	1,073,530		3,672				1,700,000	05/01/2021
6602680024		THOUSAND OAKS	CA		04/10/2023	3.375	768,762		2,729				1,215,000	05/02/2021
6602687284		SAN MARCOS	CA		04/10/2023	2.750	700,454		3,023				1,290,000	06/04/2021
6600677279		JACKSONVILLE	FL		04/10/2023	0.000	28,248		755				110,000	11/02/2020
6602688571		SAN JOSE	CA		04/10/2023	3.625	683,048		2,211				2,000,000	08/12/2021
6601702639		PHOENIX	AZ		04/10/2023	3.250	480,537		2,721				948,000	04/06/2020
6602684943		BRENTWOOD	TN		04/10/2023	2.625	654,753		3,936				1,280,000	03/16/2021
6600935602		MOSS BEACH	CA		04/10/2023	3.375	717,804		2,625				1,125,000	09/10/2020
8204232182		NAPLES	FL		07/14/2023	6.500	209,401		230				305,000	01/17/2023
6602710953		LEANDER	TX		07/14/2023	4.000	808,566		1,801				1,150,000	01/19/2022
6602674092		SANTA CLARA	CA		04/10/2023	2.750	778,000		3,394				1,750,000	03/01/2021
6601678953		NEW YORK	NY		04/10/2023	4.750	118,540		3,716				2,860,000	10/19/2009
6602698729		LADERA RANCH	CA		04/10/2023	3.125	872,998		3,406				1,390,000	07/01/2021
EB1351004649		BROOKLYN	NY		06/24/2016	3.750	617,783		17				975,000	06/24/2016
6601681429		HOUSTON	TX		07/14/2023	3.125	220,806		3,104				2,460,000	08/15/2012
6600925827		IRVINE	CA		04/10/2023	3.875	105,201		1,479				678,000	07/12/2019
6601678623		ARLINGTON	VA		04/10/2023	3.125	203,724		3,474				1,150,000	06/13/2012
6601383901		GARDEN GROVE	CA		04/10/2023	6.750	108,902		422				315,000	09/09/2002
6602684042		ISSAQUAH	WA		07/14/2023	3.000	867,198		2,627				1,500,000	06/08/2021
6601682823		EVANSTON	IL		04/10/2023	2.875	204,827		4,031				860,000	03/07/2003
6600011404		JACKSONVILLE	FL		04/10/2023	0.000	4,685		456				59,515	09/12/2002
6601808998		LEANDER	TX		07/14/2023	2.990	530,183		1,662				900,000	10/30/2020
8195657606		PLANTATION	FL		07/14/2023	3.625	175,076		496				256,999	03/12/2021
6602674720		KETCHUM	ID		04/10/2023	2.750	1,376,764		6,006				5,422,000	03/10/2021
6602689645		WESTLAKE VILLAGE	CA		04/10/2023	3.125	739,782		2,814				1,230,000	07/24/2021
6601476713		DALLAS	TX		07/14/2023	3.375	262,723		1,910				915,000	08/04/2016
6600011206		JACKSONVILLE	FL		04/10/2023	0.000	5,671		471				56,000	04/08/2015
6602702745		EDINA	MN		04/10/2023	2.875	511,956		2,095				810,000	09/01/2021
6601724831		BRENTWOOD	TN		04/10/2023	3.250	624,898		2,496				1,020,000	03/08/2021
6601684118		ARMONK	NY		04/10/2023	3.000	332,714		3,682				1,775,000	11/04/2014
6602698463		CALDWELL	ID		04/10/2023	3.000	570,540		2,276				1,315,000	08/01/2021
6601683359		KINGS POINT	NY		04/10/2023	3.750	185,918		5,294				3,850,000	06/16/2010
6601040881		SAN MATEO	CA		04/10/2023	3.875	410,856		1,549				1,280,000	10/07/2016
6602710961		OAK HARBOR	WA		07/14/2023	3.750	622,901		1,492				980,000	01/13/2022

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6601471565		PROSPER	TX		07/14/2023	3.375	225,593		2,354				790,000	06/15/2015
8199608299		LAKE WORTH	FL		07/14/2023	3.250	227,758		698				311,999	10/13/2021
6600924325		SAN JOSE	CA		04/10/2023	3.875	1,229,927		6,475				2,535,000	06/26/2019
6601735134		LAS VEGAS	NV		04/10/2023	3.875	830,654		2,500				1,255,000	04/06/2021
6600852864		MCHENRY	IL		04/10/2023	2.500	115,663		1,220				259,000	03/02/2022
505197792		LAKE WORTH	FL		07/14/2023	3.875	307,842		778				491,000	12/31/2019
6600938713		HIGHLAND MILLS	NY		04/10/2023	3.000	243,244		390				274,000	11/30/2020
6601754051		PORT ST JOE	FL		04/10/2023	3.000	1,021,320		5,418				1,600,000	07/15/2021
6601744383		RENO	NV		04/10/2023	3.250	535,212		1,990				2,500,000	05/13/2021
6602683457		WEST LINN	OR		07/14/2023	3.000	646,256		1,965				1,050,000	05/28/2021
8195820699		JACKSONVILLE	FL		07/14/2023	2.875	171,119		588				286,073	03/24/2021
505332234		BOYNTON BEACH	FL		07/14/2023	2.875	352,051		1,144				622,750	08/01/2020
6601822130		DANVILLE	CA		04/10/2023	3.375	668,618		2,419				1,125,000	11/13/2020
6600934654		CARMEL	CA		04/10/2023	3.375	1,510,512		7,905				3,800,000	07/14/2020
6601682393		SAINT ALBANS	MO		04/10/2023	4.125	40,849		1,585				1,100,000	12/29/2010
6602674613		DANVILLE	CA		04/10/2023	2.625	878,888		3,967				1,620,000	01/16/2021
6601808956		DRAPER	UT		07/14/2023	3.375	581,749		1,639				940,000	10/30/2020
6602696210		SWAMPSCOTT	MA		04/10/2023	3.000	653,739		2,599				1,480,000	06/01/2021
6600666140		CAVE CREEK	AZ		04/10/2023	3.500	952,386		4,186				2,605,375	11/28/2023
6601714683		SCOTTSDALE	AZ		04/10/2023	3.000	675,558		2,778				1,800,000	11/16/2020
EB1540094622		TAMPA	FL		12/16/2016	3.500	529,435		140				800,000	12/16/2016
6602705557		HUNTINGTON BEACH	CA		04/10/2023	3.625	1,239,312		3,966				2,400,000	11/17/2021
6602685585		GRETNA	NE		04/10/2023	2.875	786,299		4,336				1,250,000	02/01/2021
6602700053		FRANKLIN LAKES	NJ		07/14/2023	3.000	1,435,381		4,291				2,625,000	09/01/2021
6601717314		SCOTTSDALE	AZ		04/10/2023	3.125	516,135		1,994				975,000	02/19/2021
6602685791		SANTA FE	NM		04/10/2023	3.750	823,924		2,578				1,250,000	05/01/2021
PH7134163687		RYE BROOK	NY		09/18/2015	4.000	746,038		(45)				1,125,000	09/18/2015
6602683812		SAN DIEGO	CA		04/10/2023	2.875	690,903		2,881				1,098,000	06/09/2021
6600675331		JACKSONVILLE	FL		04/10/2023	0.000	30,292		915				108,000	10/09/2008
8025462301		POMPANO BEACH	FL		07/14/2023	4.625	199,219		481				263,000	06/28/2019
6601706572		SAN FRANCISCO	CA		04/10/2023	2.875	442,885		1,866				1,080,000	11/16/2020
FR125708359		LEXINGTON	MA		12/02/2016	3.450	713,496		94				1,550,000	12/02/2016
6602688068		VERDI	NV		04/10/2023	4.125	585,421		1,601				930,000	07/22/2021
5512159449		NAPLES	FL		07/14/2023	0.000	23,551		623				99,989	05/29/2009
6601486852		PIEDMONT	CA		04/10/2023	2.990	185,635		3,075				1,440,000	03/11/2015
6601678912		NEW YORK	NY		04/10/2023	3.250	247,399		3,941				2,850,000	08/08/2012
6601682922		SANDS POINT	NY		04/10/2023	3.375	256,153		4,389				2,250,000	04/30/2012
6601384032		ATLANTIC BEACH	FL		04/10/2023	0.000	15,319		591				115,000	03/16/2012
6602699040		SAMMAMISH	WA		07/14/2023	3.500	783,229		2,194				1,280,000	08/01/2021
6600677428		JACKSONVILLE	FL		04/10/2023	0.000	37,615		723				104,000	05/10/2012
PH7133785928		WESTFIELD	NJ		08/21/2015	3.990	448,585		(34)				850,000	08/21/2015
6602683283		SEATTLE	WA		07/14/2023	3.000	1,019,216		3,082				1,765,000	06/04/2021
6602683200		SHAVANO PARK	TX		07/14/2023	3.125	736,970		2,156				1,275,000	06/04/2021
6601739649		GREGORY	MI		04/10/2023	3.125	542,532		2,093				900,000	03/08/2021
6601681049		NEW YORK	NY		04/10/2023	3.125	188,515		2,615				1,025,000	07/26/2013
8201927521		SUNRISE	FL		07/14/2023	4.875	207,019		406				360,002	04/29/2022
PEB1541041408		HOUSTON	TX		08/14/2017	4.125	915,105		(440)				1,300,000	08/14/2017
6601692681		SAINT HELENA	CA		04/10/2023	3.500	384,393		2,510				1,000,000	08/30/2019
6602711605		WHITE STONE	VA		04/10/2023	4.125	992,508		2,638				1,700,000	02/24/2022
6601692475		SYOSSET	NY		04/10/2023	3.625	455,373		2,983				1,250,000	11/18/2019
PEB1143017692		LONG VALLEY	NJ		11/17/2017	3.750	460,460		141				745,000	11/17/2017
6602688605		LA MESA	CA		04/10/2023	3.375	1,129,047		4,024				1,750,000	04/13/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601678847		BROOKLYN	NY		04/10/2023	3.375	141,427		1,649				3,200,000	02/28/2014
112932330		Naples	FL		07/14/2023	4.750	121,121		297				162,000	08/10/2018
6601473728		DALLAS	TX		07/14/2023	3.125	429,663		3,287				1,550,000	11/03/2015
6600850017		DALLAS	TX		07/14/2023	3.990	535,791		1,298				984,500	06/08/2020
8199447675		LEHIGH ACRES	FL		07/14/2023	3.250	216,823		840				335,000	10/01/2021
6602693266		ANNAPOLIS	MD		07/14/2023	3.250	194,766		791				374,000	05/20/2021
6602704980		EAGLE	ID		04/10/2023	3.250	609,747		2,209				890,000	10/14/2021
6602690767		BOLTON	MA		04/10/2023	3.750	571,058		1,780				865,000	06/01/2021
6601740829		MORGAN HILL	CA		04/10/2023	2.875	444,785		1,853				1,370,000	02/10/2021
98630023		SUNRISE	FL		07/14/2023	4.490	124,477		353				169,100	05/08/2017
8195279351		SUNNY ISLES BEACH	FL		07/14/2023	2.750	156,069		557				289,998	03/01/2021
6602711332		MOUNTAIN VIEW	CA		04/10/2023	3.625	800,832		2,544				1,625,000	01/28/2022
6602680552		SEBASTOPOL	CA		04/10/2023	3.000	651,764		2,610				1,600,000	05/13/2021
EB1784002431		SAN FRANCISCO	CA		03/24/2016	3.875	962,235		(233)				1,450,000	03/24/2016
3363904532		Naples	FL		07/14/2023	3.750	101,863		339				229,312	11/25/2016
6602694926		EL SEGUNDO	CA		04/10/2023	3.250	1,072,139		3,928				1,665,000	06/01/2021
6601484170		DENVER	CO		07/14/2023	2.969	230,767		2,815				946,000	04/26/2013
6602685312		TUCSON	AZ		04/10/2023	2.875	486,155		2,040				775,000	03/01/2021
6602705235		MCKINNEY	TX		07/14/2023	3.875	1,200,601		2,806				1,650,000	10/15/2021
6602688589		SAN BRUNO	CA		04/10/2023	3.375	831,200		2,928				1,500,000	07/26/2021
6601697334		WEST LINN	OR		07/14/2023	3.375	431,473		1,250				820,000	03/20/2020
6602680511		SEATTLE	WA		07/14/2023	3.375	751,249		3,542				1,820,000	05/21/2021
6602676956		MONTCLAIR	NJ		07/14/2023	2.625	946,793		3,208				2,005,000	03/22/2021
8191240609		SOUTH PALM BEACH	FL		07/14/2023	2.500	210,740		814				525,002	09/04/2020
6601735803		DALLAS	TX		07/14/2023	3.375	647,602		1,775				1,700,000	05/08/2021
6601827477		FREMONT	CA		04/10/2023	3.250	684,383		2,555				1,225,000	11/11/2020
6602692250		LA VERNE	CA		04/10/2023	3.000	241,872		1,340				750,000	01/01/2001
3390895468		Delray Beach	FL		07/14/2023	4.375	67,766		234				130,000	12/22/2017
6601708123		SEATTLE	WA		07/14/2023	2.750	750,101		2,471				1,530,000	02/17/2021
6600011644		JACKSONVILLE	FL		04/10/2023	0.000	6,725		522				181,000	01/10/2023
3364945230		Lee	FL		07/14/2023	3.500	48,759		296				95,380	01/04/2017
6602699644		TRACY	CA		04/10/2023	2.990	525,232		2,128				900,000	09/01/2021
6601809202		NASHVILLE	TN		04/10/2023	3.625	878,238		2,953				1,400,000	10/26/2020
8201273306		HOMESTEAD	FL		07/14/2023	4.875	417,596		823				531,089	02/28/2022
6601692095		BELTSVILLE	MD		07/14/2023	3.875	299,149		973				541,000	09/15/2015
6601679365		EASTHAM	MA		04/10/2023	3.375	229,708		2,927				930,000	07/01/2002
6602704873		PROSPER	TX		07/14/2023	3.625	527,787		1,325				880,000	10/25/2021
6601723346		LYNNFIELD	MA		04/10/2023	3.500	834,232		2,906				1,300,000	03/01/2021
3387385676		Delray Beach	FL		07/14/2023	4.125	56,568		155				75,600	09/26/2017
6601685495		NORWOOD	NJ		07/14/2023	3.125	266,231		2,283				920,000	02/09/2015
6601728154		SAN CARLOS	CA		04/10/2023	3.250	1,322,702		4,901				3,465,000	03/02/2021
6602693563		GLENDORA	CA		04/10/2023	3.000	853,074		4,506				1,600,000	07/26/2021
6601696443		SAN FRANCISCO	CA		04/10/2023	3.250	711,429		2,770				1,475,000	03/12/2020
6601708875		TUCSON	AZ		04/10/2023	3.250	558,600		2,088				1,464,000	01/08/2021
6602693779		LAFAYETTE	CO		07/14/2023	2.750	280,234		1,275				495,000	05/28/2021
8199619328		CAPE CORAL	FL		07/14/2023	3.375	153,007		444				201,665	01/27/2022
6602695360		SYKESVILLE	MD		07/14/2023	3.250	578,762		1,622				950,000	07/01/2021
6602681709		DALLAS	TX		07/14/2023	2.625	688,829		2,334				1,765,000	03/26/2021
6602674654		BERKELEY	CA		04/10/2023	2.750	828,504		3,614				1,450,000	03/30/2021
6601383018		JACKSONVILLE	FL		04/10/2023	0.000	21,761		622				121,400	12/06/2010
6602675321		SANTA MONICA	CA		04/10/2023	3.375	696,286		2,491				1,950,000	03/30/2021
6601744474		HIGHLAND	UT		07/14/2023	2.875	400,654		2,306				1,250,000	06/02/2021

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6602683101		LINCOLN	CA		04/10/2023	3.250	530,928		1,986				924,000	05/21/2021
8198677480		HIALEAH	FL		07/14/2023	3.249	353,763		1,077				483,000	09/09/2021
6602700780		OAKLAND	CA		04/10/2023	2.990	907,828		3,631				1,530,000	09/01/2021
6601485953		SANTA MONICA	CA		04/10/2023	3.875	694,916		2,945				2,400,000	04/06/2015
6600524570		DAVIE	FL		04/10/2023	3.875	767,530		3,171				1,300,000	10/08/2020
6601490813		MONTGOMERY	AL		07/14/2023	4.375	99,126		271				170,000	07/29/2016
6602674944		RIVIERA BEACH	FL		04/10/2023	3.125	1,332,841		5,146				2,575,000	04/09/2021
6602671239		FULLERTON	CA		04/10/2023	3.500	343,427		3,126				1,070,000	06/15/2015
6601383083		ATLANTIC BEACH	FL		04/10/2023	0.000	27,900		780				115,070	04/08/2011
6600934753		SNOHOMISH	WA		07/14/2023	3.000	658,618		2,088				1,250,000	06/23/2020
6601723148		SAN JOSE	CA		04/10/2023	3.125	1,086,201		4,209				1,765,000	12/10/2020
6601486423		VOORHEES	NJ		07/14/2023	3.250	148,794		2,052				742,000	03/09/2015
6602677533		ALEXANDRIA	VA		04/10/2023	2.875	686,498		2,881				1,350,000	03/12/2021
6602693670		MOUNTAIN HOUSE	CA		04/10/2023	2.500	503,212		3,127				930,000	01/12/2021
6602690627		MONTGOMERY	TX		07/14/2023	3.250	586,589		1,650				1,425,000	07/15/2021
6601746354		MORRISTOWN	NJ		07/14/2023	3.125	1,116,459		3,330				1,820,000	06/11/2021
6601817908		OAKLAND	CA		04/10/2023	2.875	682,146		2,896				1,860,000	11/20/2020
6602687045		SAN JOSE	CA		04/10/2023	3.000	978,835		3,946				2,220,000	04/06/2021
6602700434		TARZANA	CA		04/10/2023	3.375	911,516		3,187				1,400,000	09/01/2021
6602681444		BASALT	CO		07/14/2023	3.250	1,249,073		3,527				2,780,000	06/01/2021
6602674001		PRAIRIE VILLAGE	KS		07/14/2023	2.750	537,841		1,769				1,225,000	01/05/2021
6602691781		CHATTANOOGA	TN		04/10/2023	2.750	143,436		839				255,000	04/16/2021
6602684901		BETHESDA	MD		07/14/2023	2.625	987,018		5,315				5,300,000	04/30/2021
6601687160		CAMBRIDGE	MA		04/10/2023	3.625	132,252		3,546				2,500,000	07/29/2010
6601478909		ROCKPORT	TX		07/14/2023	3.125	272,803		1,926				811,000	06/24/2016
6602681881		FRANKLIN	TN		04/10/2023	3.125	565,919		2,169				926,000	06/01/2021
6601815746		GLADSTONE	OR		07/14/2023	3.000	418,068		1,298				850,000	01/13/2021
6601713123		CAVE CREEK	AZ		04/10/2023	2.990	396,795		2,136				795,000	02/01/2021
6602702430		NEWCASTLE	CA		04/10/2023	3.000	958,377		3,783				2,100,000	09/01/2021
6602706514		AUSTIN	TX		07/14/2023	2.750	454,428		1,495				1,903,000	02/19/2021
6601485292		LOS GATOS	CA		04/10/2023	3.750	627,625		2,866				1,515,000	05/18/2021
3375064084		FORT MYERS	FL		07/14/2023	4.500	88,170		230				117,600	04/10/2017
6602675206		DALLAS	TX		07/14/2023	3.750	453,737		1,202				1,310,000	03/24/2021
6601812107		YORBA LINDA	CA		04/10/2023	3.125	742,183		3,025				1,440,000	07/09/2020
6601818815		KEY WEST	FL		04/10/2023	3.375	585,205		2,117				1,800,000	11/02/2020
6601825612		LAKEWOOD	CO		07/14/2023	3.990	419,877		1,490				920,000	01/16/2021
6602698745		PEMBROKE PINES	FL		04/10/2023	3.750	614,048		1,914				930,000	07/01/2021
EB1259001363		ASPEN	CO		08/07/2015	3.750	829,075		38				5,422,000	08/07/2015
6602687920		WASHINGTON	DC		04/10/2023	3.250	716,029		2,693				1,241,000	12/04/2020
6601086660		CALIFON	NJ		07/14/2023	3.000	150,494		1,106				385,000	08/15/2016
6601203604		JACKSONVILLE	FL		04/10/2023	0.000	7,651		485				58,200	12/29/2003
6601673830		PLANO	TX		07/14/2023	3.625	195,393		1,805				1,105,000	08/01/2017
6601708578		SAN JOSE	CA		04/10/2023	2.875	687,862		2,901				1,100,000	01/26/2021
8202450855		BONITA SPRINGS	FL		07/14/2023	5.000	473,413		880				707,510	06/30/2022
6601710657		ALTADENA	CA		04/10/2023	2.875	1,267,123		6,295				2,500,000	12/20/2020
3393879111		Davie	FL		07/14/2023	3.990	151,435		727				272,002	12/29/2017
6601483578		CARMEL	IN		04/10/2023	3.250	168,267		2,631				1,000,000	09/18/2012
6601811604		AUSTIN	TX		07/14/2023	3.250	581,263		1,716				1,050,000	07/01/2020
6601819391		HOUSTON	TX		07/14/2023	2.990	853,925		2,636				1,400,000	01/20/2021
8194888517		NAPLES	FL		07/14/2023	2.875	112,157		386				294,999	03/15/2021
6601714170		NASHVILLE	TN		04/10/2023	2.750	547,533		3,194				1,050,000	01/27/2021
EB1171012511		SNOHOMISH	WA		12/18/2015	3.990	714,890		842		135,933		1,439,746	06/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1785005440		LIVERMORE	CA		08/14/2017	4.125	806,232		2,064		137,608		1,159,248	06/01/2023
3379776227		LAUDERHILL	FL		07/14/2023	4.875	31,050		80				42,000	07/28/2017
6601735217		ELLICOTT CITY	MD		07/14/2023	2.875	537,388		1,699				900,000	05/04/2021
6602676931		EDEN	UT		07/14/2023	2.750	759,856		2,510				2,500,000	03/25/2021
6600480708		LAKEWOOD	CO		07/14/2023	3.625	466,791		1,270				755,000	03/04/2020
6602679968		FRUIT HEIGHTS	UT		07/14/2023	3.375	608,189		1,676				970,000	05/11/2021
3368955525		Delray Beach	FL		07/14/2023	4.625	41,518		112				60,918	03/01/2017
6602686021		JERSEY CITY	NJ		07/14/2023	2.750	892,759		2,952				2,300,000	02/25/2021
6600846379		WINDSOR	CO		07/14/2023	4.125	369,779		1,445				870,000	01/23/2022
6602695725		PRINCETON	NJ		07/14/2023	3.375	627,996		1,724				1,025,000	06/01/2021
6601816785		WOODINVILLE	WA		07/14/2023	3.125	701,798		2,133				1,190,000	11/24/2020
6601479667		DRAPER	UT		07/14/2023	3.875	147,552		2,901				1,100,000	03/28/2017
6601728238		HOUSTON	TX		07/14/2023	3.500	786,846		2,104				1,260,000	04/15/2021
6601204271		JACKSONVILLE	FL		04/10/2023	0.000	7,901		609				169,651	05/31/2023
6602677426		WEST LAKE HILLS	TX		07/14/2023	2.500	569,249		1,995				1,550,000	04/09/2021
6601808923		NEW BRAUNFELS	TX		07/14/2023	3.500	779,705		2,126				1,260,000	11/23/2020
6602687763		MISSOURI CITY	TX		07/14/2023	3.500	632,074		1,670				1,230,000	07/08/2021
6601486910		SANDY	UT		07/14/2023	3.250	763,105		6,316				2,575,000	04/16/2015
8195310195		OAKLAND PARK	FL		07/14/2023	2.875	158,278		550				340,002	02/25/2021
6601710822		NEWCASTLE	WA		07/14/2023	2.625	1,049,699		3,588				1,900,000	02/18/2021
6601714329		MENDHAM	NJ		07/14/2023	2.875	513,938		1,637				900,000	03/04/2021
6601712976		AUSTIN	TX		07/14/2023	3.250	1,046,362		3,004				1,722,000	03/05/2021
6600832643		AUSTIN	TX		07/14/2023	4.500	451,655		1,150				995,000	04/14/2017
6602695014		BEND	OR		07/14/2023	3.125	470,335		1,373				760,000	07/01/2021
6602684083		PLANO	TX		07/14/2023	3.375	471,339		1,330				715,500	06/03/2021
6600025503		JACKSONVILLE	FL		04/10/2023	0.000	3,432		398				145,901	05/31/2023
6601679118		SEATTLE	WA		07/14/2023	3.250	276,857		2,418				1,175,000	12/29/2014
6601819995		EAGLE	CO		07/14/2023	3.125	759,216		2,284				1,658,000	12/03/2020
6601483693		SEATTLE	WA		07/14/2023	3.000	4,490		507				1,160,000	01/28/2013
6601286369		COLUMBIA FALLS	MT		04/10/2023	3.000	132,836		980				364,605	05/31/2023
6600014234		SAN ANTONIO	TX		07/14/2023	6.500	528		47				140,000	02/05/2021
8195473875		MIAMI GARDENS	FL		07/14/2023	2.750	125,001		762				350,001	02/19/2021
6601225029		JACKSONVILLE	FL		04/10/2023	0.000	21,144		548				123,097	11/28/2023
3380088404		POMPANO BEACH	FL		07/14/2023	4.375	70,922		187				93,900	07/15/2017
6601673301		KIRKLAND	WA		07/14/2023	3.500	519,807		2,974				1,325,000	10/17/2017
8024603477		BOCA RATON	FL		07/14/2023	5.250	270,755		204				309,000	05/29/2019
6602679422		FRISCO	TX		07/14/2023	2.625	534,351		1,815				890,000	05/13/2021
3366506957		North Miami Beach	FL		07/14/2023	3.990	73,373		224				131,814	12/14/2016
6602704857		HOUSTON	TX		07/14/2023	3.875	654,882		1,539				1,170,000	10/26/2021
6601712992		LAKEWAY	TX		07/14/2023	3.250	601,285		1,733				975,000	02/25/2021
0399999. Mortgages in good standing - Residential mortgages-all other							4,002,476,718		15,861,234		273,541		9,036,013,632	XXX
0956100		Tampa	FL		11/16/2021	3.000	81,000,000						136,000,000	11/06/2021
0923400		Milpitas	CA		01/13/2021	3.100	59,000,000						93,800,000	11/04/2020
0919000		Sandy Springs	GA		10/14/2020	3.850	49,300,000						100,100,000	07/31/2020
0701103		SEATTLE	WA		04/04/2014	4.380	86,217,030						137,900,000	01/15/2014
0853900		San Mateo	CA		03/26/2018	3.850	132,910,000						245,100,000	03/09/2018
0942200		Miami	FL		06/08/2021	2.710	63,750,000						103,600,000	05/25/2021
0879500		Bothell	WA		03/01/2019	4.170	62,400,000						113,500,000	02/13/2019
0582812		DFW Airport	TX		06/03/2014	4.080	50,938,029						102,100,000	05/01/2014
0838000		Austin	TX		05/11/2017	4.130	56,762,109						101,000,000	04/25/2017
0919400		Boston	MA		09/24/2020	3.500	260,000,000						423,000,000	09/08/2020
0881500		San Francisco	CA		07/11/2019	3.980	135,000,000						221,000,000	05/31/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0869500		Chicago	IL		11/07/2018	4.430	141,666,667						255,666,666	10/25/2018
0956700		Frisco	TX		12/15/2021	3.050	70,200,000						118,000,000	12/13/2021
0720500		SUWANEE	GA		12/17/2015	3.700	554,000,000						1,080,000,000	10/31/2020
0938400		San Diego	CA		04/30/2021	3.020	90,000,000						155,700,000	04/28/2021
0834300		Charlotte	NC		03/01/2017	4.400	150,448,356						257,475,000	12/15/2016
0717000		Bellevue	WA		09/24/2015	4.200	211,690,387						394,000,000	09/11/2015
0721000		Seattle	WA		01/20/2016	3.930	49,750,127						90,750,000	01/19/2016
0705800		Chicago	IL		07/17/2014	3.850	200,000,000						381,740,977	03/29/2018
0715200		KEARNY	NJ		10/21/2015	3.780	37,570,077						66,100,000	06/11/2015
0842300		Dallas	TX		08/15/2017	3.580	225,000,000						697,669,811	08/22/2022
0712200		Weehawken	NJ		02/27/2015	4.000	170,035,914						310,100,000	02/10/2015
0704700		STAMFORD	CT		06/19/2014	4.930	74,247,315						136,000,000	06/01/2014
0663700		NEW YORK	NY		04/01/2008	6.220	21,403,287						69,200,000	01/18/2008
0719500		Woodland Hills	CA		11/18/2015	3.680	40,979,351						79,100,000	10/13/2015
0871400		Austin	TX		12/14/2018	4.490	80,725,000						137,000,000	12/05/2018
0843600		Mt Arlington	NJ		09/19/2017	4.210	67,946,195						101,000,000	09/01/2017
0851900		Houston	TX		02/16/2018	3.750	35,998,998						58,700,000	01/17/2018
0705801		Chicago	IL		04/19/2018	4.590	35,500,000						67,759,023	03/29/2018
0838500		Frederick	MD		05/11/2017	3.750	108,474,737						217,741,796	12/04/2023
0911200		Playa Vista	CA		02/14/2020	3.300	245,000,000						517,000,000	01/29/2020
0717300		Coppell	TX		08/28/2015	4.040	61,131,584						93,000,000	08/12/2015
0703700		MCLEAN	VA		04/29/2014	4.690	86,470,128						177,000,000	02/19/2014
0841700		Irvine	CA		07/27/2017	3.750	88,000,000						149,000,000	06/21/2017
0582814		San Bernardino	CA		06/03/2014	4.080	44,901,296						90,000,000	05/01/2014
0937600		Mesa	AZ		08/05/2021	3.070	67,000,000						118,500,000	05/07/2021
0877201		East Elmhurst	NY		11/13/2020	3.000	10,000,000						19,100,000	10/13/2020
0864100		Montvale	NJ		10/09/2018	4.080	60,000,000						89,600,000	08/07/2018
0835100		Boston	MA		03/29/2017	3.850	380,000,000						697,000,000	03/06/2017
0906900		Austin	TX		02/20/2020	3.550	105,600,000						201,800,000	01/27/2020
0870600		Maplewood	NJ		04/16/2019	4.550	31,178,932						50,400,000	11/13/2018
04096900		Moorpark	CA		06/15/2022	8.707	64,277,417				34,217		101,680,000	10/03/2023
0873900		Shelby Charter	MI		03/18/2019	4.150	384,000,000						659,000,000	01/02/2019
0877202		East Elmhurst	NY		03/01/2022	3.450	140,000,000						256,416,404	02/07/2022
0857200		Washington	DC		06/01/2018	3.910	130,000,000						293,000,000	04/25/2018
0850400		Washington	DC		12/27/2017	3.850	64,300,000						117,100,000	12/18/2017
0875600		Pearland	TX		01/24/2019	4.200	28,750,000						58,200,000	01/08/2019
0802800		YORK	PA		12/14/2016	3.500	253,886,272						521,508,000	08/19/2019
0870400		Fontana	CA		12/11/2018	4.490	135,000,000						249,400,000	10/24/2018
0719900		Cerritos	CA		10/30/2015	4.000	168,437,707						317,666,667	10/27/2015
0858300		San Mateo	CA		07/02/2018	4.130	85,000,000						141,900,000	04/27/2018
0708401		San Juan Capistrano	CA		08/19/2014	4.260	1,484,531						3,227,163	07/10/2015
0884601		Rialto	CA		07/10/2020	3.520	68,900,000						112,900,000	06/23/2020
0860800		Philadelphia	PA		07/10/2018	4.400	81,645,443						144,345,455	06/26/2018
0855901		San Francisco	CA		03/26/2018	4.930	28,750,000						45,414,546	02/26/2018
0872000		Bothell	WA		12/31/2018	4.300	43,000,000						72,700,000	12/13/2018
0943700		Glendale	AZ		09/09/2021	3.100	50,160,000						84,800,000	08/24/2021
0708402		Los Angeles	CA		08/19/2014	4.210	1,758,922						3,851,917	07/10/2015
0837800		Oklahoma City	OK		05/11/2017	3.900	51,346,452						86,000,000	04/25/2017
04099800		Charleston	SC		09/06/2022	4.750	46,000,000						88,700,000	07/25/2022
0700300		ANDOVER	MA		12/20/2013	4.670	32,190,519						63,000,000	10/24/2013
0858900		Chicago	IL		06/19/2018	4.240	100,000,000						173,684,211	06/11/2018
0864700		Seattle	WA		08/24/2018	4.190	120,000,000						238,588,235	08/14/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0894300		Nashville	TN		09/30/2019	3.850	77,000,000						129,000,000	09/16/2019
04140000		San Diego	CA		12/06/2023	7.070	70,000,000						133,000,000	12/01/2023
0874900		Brooklyn	NY		03/14/2019	4.310	330,000,000						551,000,000	01/28/2019
0708404		San Diego	CA		08/19/2014	3.760	763,737						1,724,705	07/10/2015
0722300		CEDAR PARK	TX		03/07/2016	4.030	29,553,490						46,400,000	02/22/2016
0701104		SUNNYVALE	CA		04/04/2014	4.380	197,684,502						295,000,000	01/15/2014
0545702		SAN DIEGO	CA		02/11/2013	4.500	65,370,135						134,500,000	02/04/2013
0552701		NEW YORK	NY		09/13/2013	4.270	41,968,349						80,900,000	07/17/2013
0717900		Austin	TX		08/11/2015	3.900	27,655,460						43,500,000	08/11/2015
0928001		Riverside	CA		01/28/2022	3.000	112,000,000						199,000,000	01/17/2022
0923200		Medley	FL		10/16/2020	2.900	49,200,000						92,270,000	09/24/2020
0966600		Romeoville	IL		03/01/2022	3.270	107,000,000						170,600,000	01/26/2022
0713000		Alexandria	VA		02/17/2015	3.950	30,888,353						54,000,000	01/21/2015
04140100		Toms River	NJ		11/29/2023	6.610	26,800,000						46,000,000	11/06/2023
0934400		Henderson	NV		05/07/2021	2.960	51,603,000						91,700,000	04/28/2021
0869600		Brooklyn Park	MN		01/31/2019	4.577	93,144,898						142,789,955	12/03/2018
0853300		Novi	MI		03/14/2018	5.750	90,654,437						184,300,000	02/06/2018
0857000		Hopkins	MN		06/26/2018	4.270	47,445,695						72,550,000	05/24/2018
0708800		Austin	TX		10/14/2014	3.750	72,557,951						197,700,000	05/05/2021
0628401		SECAUCUS	NJ		11/12/2015	4.000	61,424,172						136,104,348	11/23/2020
0699800		BLOOMFIELD	CT		01/13/2014	5.020	30,412,932						53,170,000	01/03/2013
0864300		Washington	DC		11/19/2018	4.330	555,000,000						940,000,000	10/08/2018
0695000		FORT WORTH	TX		04/08/2013	3.850	51,253,929						108,150,000	04/02/2013
0927900		Cambridge	MA		02/17/2021	2.590	88,000,000						195,400,000	01/25/2021
0851000		Metuchen	NJ		12/29/2017	3.900	66,200,809						98,000,000	12/28/2017
0708407		Van Nuys	CA		10/16/2014	4.310	4,225,550						8,962,154	07/10/2015
0919500		River Grove	IL		08/21/2020	3.250	54,000,000						105,300,000	08/17/2020
0839200		Ft. Lauderdale	FL		06/05/2017	3.500	65,000,000						133,600,000	05/01/2017
0624600		CHICAGO	IL		01/03/2006	5.600	87,362,868						244,000,000	05/01/2016
0937700		Philadelphia	PA		06/16/2021	2.920	46,000,000						79,800,000	04/19/2021
0701106		PORTLAND	OR		04/04/2014	4.380	141,000,000						302,200,000	01/15/2014
0864800		Houston	TX		10/10/2018	4.360	236,000,000						488,275,862	09/13/2018
0849600		Scarsdale	NY		12/28/2017	4.480	189,873,889						308,160,000	11/09/2017
0866900		Miami Beach	FL		10/16/2018	4.390	84,750,000						144,200,000	09/11/2018
04101300		Cambridge	MA		09/01/2022	5.070	78,300,000						152,000,000	08/29/2022
0606801		Willow Grove	PA		09/21/2015	3.880	70,601,184						171,200,000	09/01/2015
0864200		New Milford	NJ		10/09/2018	4.080	27,000,000						41,000,000	08/15/2018
0970300		Bethesda	MD		03/07/2022	3.320	48,000,000						80,394,500	03/02/2022
0696500		NEW YORK	NY		07/31/2013	4.070	66,475,064						177,700,000	07/08/2013
0839500		Boston	MA		05/22/2017	3.850	61,274,946						116,400,000	05/16/2017
0874300		Austin	TX		03/05/2019	4.250	330,000,000						602,900,000	01/15/2019
0856800		San Jose	CA		07/11/2018	4.160	41,250,000						79,200,000	05/29/2018
0928000		Fontana	CA		03/16/2021	2.580	202,600,000						344,950,000	02/23/2021
0803200		Pottstown	PA		11/02/2016	3.620	41,000,000						88,000,000	10/06/2016
04134300		Duluth	GA		08/09/2023	5.200	82,500,000						136,000,000	06/27/2023
0963200		Long Beach	CA		01/20/2022	3.000	91,260,000						156,000,000	01/08/2022
0844500		San Francisco	CA		09/29/2017	3.600	140,000,000						255,000,000	09/14/2017
0961100		Boston	MA		12/10/2021	7.839	180,700,000						235,500,000	12/08/2021
0713700		New York	NY		02/05/2015	4.950	50,826,861						700,000,000	09/16/2014
0927800		Washington	DC		03/19/2021	3.030	92,070,000						153,900,000	02/08/2021
0838501		Frederick	MD		11/05/2020	2.850	29,850,000						47,615,343	12/04/2023
0703900		Glenview	IL		07/01/2014	4.630	36,709,076						62,500,000	04/17/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0915400		Burlingame	CA		04/30/2020	3.350	70,000,000						108,000,000	03/05/2020
0850500		Charlotte	NC		12/22/2017	3.800	40,676,745						75,800,000	12/14/2017
0491204		DALLAS	TX		09/06/2012	4.000	244,469,004						401,000,000	01/23/2012
0915900		Atlanta	GA		05/29/2020	3.473	60,000,000						113,000,000	07/27/2021
0611500		LAS VEGAS	NV		09/27/2005	5.320	2,622,864						27,600,000	08/31/2005
0848500		Newport Beach	CA		01/19/2018	3.540	110,226,240						194,000,000	11/21/2017
0952000		Durham	NC		09/30/2021	7.772	128,000,000						179,100,000	09/10/2021
0848100		Chicago	IL		12/15/2017	3.930	54,216,036						85,000,000	12/05/2017
0832200		Woodbridge	VA		11/18/2016	4.550	125,000,000						229,867,788	10/04/2016
0706700		ATLANTA	GA		08/15/2014	3.960	275,000,000						601,000,000	08/04/2014
0956200		Reston	VA		11/15/2021	2.750	46,440,000						100,500,000	11/11/2021
0802801		YORK	PA		09/26/2019	4.550	73,590,224						147,092,000	08/19/2019
0837700		Raleigh	NC		05/01/2017	3.820	142,456,131						235,000,000	04/19/2017
0832600		Arlington	VA		02/01/2017	3.480	44,235,000						99,000,000	12/13/2016
0839300		San Diego	CA		06/29/2017	3.790	91,548,763						144,700,000	06/06/2017
0719000		San Antonio	TX		09/30/2015	3.720	29,347,484						51,500,000	09/23/2015
0968800		Ossining	NY		03/11/2022	3.280	45,000,000						70,500,000	02/22/2022
0721300		THE COLONY	TX		03/15/2016	4.020	60,117,797						92,700,000	03/11/2016
0836900		Calabasas	CA		05/08/2017	3.910	125,000,000						210,000,000	03/23/2017
0906600		Brooklyn	NY		03/26/2020	3.500	47,000,000						91,000,000	01/23/2020
0847000		Marlton	NJ		11/15/2017	3.860	36,725,210						58,300,000	11/02/2017
0944600		Bolingbrook	IL		08/02/2021	2.950	75,400,000						115,500,000	07/23/2021
04132200		Otis Orchards	WA		06/29/2023	5.360	58,000,000						101,480,000	05/01/2023
0701111		San Francisco	CA		07/15/2021	4.380	243,460,000						1,012,000,000	06/28/2021
0704800		Houston	TX		05/30/2014	2.750	132,818,879			113,092,369	1,714,172		105,297,101	04/10/2023
0698000		Annapolis	MD		10/01/2013	4.810	95,760,420						147,500,000	09/03/2013
04132100		Ann Arbor	MI		05/24/2023	5.570	106,500,000						206,000,000	05/05/2023
0918300		Jersey City	NJ		10/27/2021	3.070	80,000,000						119,100,000	07/15/2021
0849902		Bakersfield	CA		06/12/2018	3.870	194,178,706						398,900,000	03/19/2018
0883300		San Francisco	CA		06/06/2019	4.210	92,000,000						78,400,000	08/22/2023
0582815		San Bernardino	CA		06/03/2014	4.080	41,034,794						82,250,000	05/01/2014
0884100		Waterford	MI		06/03/2019	3.880	166,650,000						295,000,000	05/28/2019
0722700		Atlanta	GA		06/29/2016	3.920	33,446,718						59,100,000	04/20/2016
0909000		Linden	NJ		05/21/2020	3.740	139,000,000						239,600,000	04/08/2020
0885000		Culver City	CA		07/11/2019	4.000	39,400,000						65,689,428	05/08/2019
0907100		Dallas	TX		02/06/2020	3.400	93,500,000						181,000,000	01/16/2020
0832900		Denver	CO		02/01/2017	3.480	45,000,000						101,000,000	12/14/2016
0955600		Torrance	CA		12/03/2021	8.289	52,898,729						86,250,000	11/10/2021
0714201		Charlotte	NC		07/10/2017	3.750	75,538,743						123,050,000	07/06/2017
0972700		Charlotte	NC		04/29/2022	3.310	43,000,000						82,750,000	04/14/2022
0907000		Alexandria	VA		01/24/2020	3.350	76,000,000						127,000,000	01/15/2020
0918200		Jersey City	NJ		05/27/2021	3.350	52,000,000						81,200,000	04/22/2021
0926400		Frisco	TX		01/14/2021	2.900	53,200,000						76,300,000	12/30/2020
0953400		Durham	NC		10/12/2021	8.122	55,000,000						85,300,000	09/13/2021
0800900		Lawrence Township	NJ		04/25/2016	6.000	30,000,000						55,500,000	03/25/2016
0714100		Newton	MA		07/31/2015	3.950	126,624,453						202,000,000	07/11/2015
0846400		Hoffman Estates	IL		10/04/2017	3.550	174,025,677						347,720,000	07/23/2018
04135500		Philadelphia	PA		09/27/2023	6.290	55,500,000						90,400,000	07/31/2023
0803900		Mountain View	CA		11/21/2016	3.560	96,220,301						165,000,000	11/02/2016
0880400		Santa Monica	CA		07/11/2019	4.000	92,600,000						170,685,893	04/25/2019
0706800		Boston	MA		08/20/2014	3.810	157,925,570						346,000,000	12/21/2016
0911500		Des Plaines	IL		03/02/2020	3.420	76,000,000						129,000,000	02/03/2020

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0935400		Meridian	ID		04/19/2021	3.030	39,600,000						66,400,000	04/05/2021
0642800		HOUSTON	TX		09/27/2007	5.250	30,269,424						59,506,775	07/06/2016
0832500		Arlington	VA		02/01/2017	3.480	40,500,000						94,600,000	12/12/2016
0473203		FRIENDSWOOD	TX		08/03/2012	4.862	215,914,223						450,000,000	07/25/2012
0921000		Tracy	CA		10/15/2020	2.900	118,500,000						191,700,000	08/13/2020
0722500		Alpharetta	GA		05/20/2016	3.700	45,252,019						72,000,000	04/29/2016
0720000		PORTLAND	OR		10/29/2015	9.343	162,658,429						356,666,667	10/27/2015
0901500		Charlotte	NC		11/12/2019	3.550	39,650,000						61,900,000	10/22/2019
0416002		BOSTON	MA		07/23/2014	4.400	36,050,079						126,100,000	07/07/2014
0847600		Denver	CO		12/19/2017	3.840	21,725,000						40,700,000	11/29/2017
0870401		Ontario	CA		08/18/2022	5.280	180,000,000						494,000,000	07/22/2022
0717800		Mandan	ND		10/08/2015	5.290	875,356		(4,110)				2,702,700	03/16/2015
0870100		Maple Grove	MN		04/18/2019	4.400	51,100,000						83,600,000	01/02/2019
0928800		Washington	DC		03/19/2021	3.030	88,000,000						147,000,000	02/08/2021
0841400		Austin	TX		06/08/2017	4.210	36,500,000						54,600,000	05/10/2017
0701109		Chicago	IL		09/30/2016	4.380	131,638,468						306,000,000	09/14/2016
04135200		Houston	TX		08/29/2023	6.430	61,250,000						118,000,000	07/24/2023
0849900		San Francisco	CA		01/11/2018	3.750	24,000,000						48,000,000	01/05/2018
0905500		Maitland	FL		12/11/2019	3.550	68,500,000						106,000,000	12/05/2019
0837000		Tysons	VA		06/05/2017	4.670	188,673,477						323,000,000	03/05/2017
0693900		Dallas	TX		12/21/2012	3.800	29,472,482						61,600,000	12/13/2012
0909500		San Diego	CA		02/27/2020	3.350	43,000,000						67,600,000	01/10/2020
0943500		Fort Worth	TX		07/12/2021	3.050	39,000,000						59,000,000	07/02/2021
0957600		Rancho Cucamonga	CA		12/09/2021	2.850	461,140,000						730,100,000	11/08/2021
04103200		Leander	TX		11/16/2022	9.058	23,858,131						34,425,000	10/12/2022
04126100		North Brunswick	NJ		06/15/2023	5.600	47,000,000						76,200,000	04/05/2023
0874400		New York	NY		04/11/2019	4.800	255,270,000						394,817,600	02/06/2019
0450203		CORALVILLE	IA		08/03/2012	5.710	78,664,445						104,000,000	12/31/2022
04120200		Pittsburgh	PA		12/07/2022	6.000	36,360,000						63,800,000	12/02/2022
0925700		Charlotte	NC		12/15/2020	2.800	51,650,000						79,850,000	11/04/2020
0832400		Charlotte	NC		02/01/2017	3.480	35,550,000						78,550,000	12/08/2016
0803300		Sarasota	FL		10/24/2016	3.400	274,070,480						525,000,000	10/12/2016
0967200		Carlsbad	CA		03/31/2022	9.027	49,304,578						51,000,000	03/31/2022
0801300		Washington	DC		08/11/2016	3.600	400,000,000						699,000,000	07/06/2016
0936500		Austin	TX		04/22/2021	2.770	95,000,000						177,000,000	04/14/2021
0971800		San Diego	CA		04/07/2022	3.560	60,000,000						101,000,000	03/23/2022
04136000		Broomfield	CO		09/27/2023	6.030	36,000,000						71,800,000	08/17/2023
0844600		Los Angeles	CA		09/29/2017	3.700	67,700,000						148,200,000	08/16/2017
0716600		Frisco	TX		08/10/2015	3.830	41,305,250						66,600,000	07/31/2015
0703600		New York	NY		03/12/2014	4.940	63,776,871						166,400,000	03/10/2014
04098600		Elkhart	IN		09/08/2022	5.110	198,600,000						336,000,000	08/23/2022
0866800		Delray Beach	FL		09/27/2018	4.310	59,960,814						92,900,000	09/20/2018
0890500		Jersey City	NJ		10/03/2019	3.500	102,000,000						163,900,000	09/10/2019
0935700		State College	PA		04/30/2021	3.070	60,000,000						99,550,000	04/14/2021
0884500		Windermere	FL		08/01/2019	3.820	49,873,845						80,600,000	05/30/2019
0708400		Manteca	CA		08/19/2014	4.360	4,414,619						9,396,885	07/10/2015
0591003		SILVER SPRING	MD		05/11/2018	5.500	4,000,000						3,968,750	11/29/2023
0832700		Sandy Springs	GA		02/28/2017	3.900	40,063,416						92,300,000	12/01/2016
0852000		Houston	TX		02/16/2018	3.750	43,889,189						70,500,000	01/17/2018
0719800		Glendale	AZ		01/06/2016	4.050	128,992,628						236,666,667	10/27/2015
0702500		WARWICK	RI		01/13/2014	5.020	20,275,288						33,950,000	12/23/2013
04119800		South San Francisco	CA		10/26/2022	5.430	213,400,000						388,000,000	10/19/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0499002		LEXINGTON	KY		04/26/2011	4.250	59,651,430						77,500,000	04/18/2023
0837900		Austin	TX		05/11/2017	4.030	107,420,096						173,400,000	04/25/2017
0858700		Hingham	MA		06/26/2018	4.200	150,000,000						252,450,000	06/13/2018
0707600		Atlanta	GA		10/10/2014	3.670	40,837,500						97,700,000	09/03/2014
0884600		Moreno Valley	CA		07/16/2019	3.870	162,069,000						313,800,000	06/11/2019
0715100		Austin	TX		06/09/2015	3.700	18,367,257						28,950,000	05/15/2015
0697600		New York	NY		08/01/2013	4.310	17,326,482						44,200,000	06/26/2013
0847400		Middletown	NJ		11/15/2017	3.780	30,229,100						52,000,000	11/03/2017
0911600		Irvine	CA		04/09/2020	3.350	178,800,000						303,600,000	03/11/2020
0967100		Pittsburgh	PA		04/12/2022	3.460	110,000,000						165,900,000	03/10/2022
0847100		Rockaway	NJ		11/15/2017	3.780	26,763,343						43,600,000	11/07/2017
0802401		Cambridge	MA		12/10/2021	3.510	173,000,000						181,062,000	10/22/2021
0708408		Gainesville	GA		09/29/2015	4.100	1,985,149						4,191,235	07/10/2015
0628402		Secaucus	NJ		12/30/2020	3.000	50,000,000						104,695,652	11/23/2020
0920400		Louisville	CO		08/26/2020	3.450	31,850,000						49,300,000	08/24/2020
0881200		West Hollywood	CA		07/11/2019	4.000	29,775,000						49,898,793	04/18/2019
0591002		SILVER SPRING	MD		09/03/2013	3.950	124,000,000						123,031,250	11/29/2023
0837500		Boston	MA		04/11/2017	4.150	110,800,000						191,100,000	04/06/2017
0839400		La Jolla	CA		06/29/2017	3.790	58,435,381						101,000,000	06/08/2017
04135400		Miami	FL		10/05/2023	7.080	150,000,000						268,000,000	06/30/2023
0853600		Minneapolis	MN		05/16/2018	4.130	83,200,000						133,000,000	03/12/2018
0690400		POTOMAC	MD		09/14/2012	4.250	17,235,482						29,300,000	08/16/2012
0919200		San Jose,	CA		06/25/2020	3.300	59,300,000						95,500,000	06/01/2020
04119700		Jackson	NJ		12/20/2022	8.958	111,225,000						192,000,000	11/11/2022
0922600		Carteret	NJ		11/06/2020	2.750	27,829,512						61,100,000	09/24/2020
0889000		Fort Lauderdale	FL		09/10/2019	3.820	55,000,000						93,400,000	07/31/2019
0843500		Englewood	NJ		09/28/2017	4.200	50,917,453						85,100,000	08/28/2017
0943400		Rancho Cucamongo	CA		06/29/2021	3.000	75,000,000						137,600,000	06/21/2021
0642801		HOUSTON	TX		07/28/2016	5.250	2,031,241						3,993,224	07/06/2016
0902700		Chicago	IL		11/04/2019	3.500	26,100,000						41,000,000	10/09/2019
0852500		Orlando	FL		02/20/2018	3.990	33,032,804		4,775				50,400,000	01/15/2018
0864500		New York	NY		10/02/2018	4.450	58,000,000						73,200,000	09/21/2023
0696900		Los Angeles	CA		06/27/2013	3.490	110,491,358						193,000,000	06/02/2013
0976300		South Amboy	NJ		08/09/2022	4.600	78,000,000						133,200,000	05/26/2022
0848900		Houston	TX		01/25/2018	3.810	27,576,712						43,700,000	12/08/2017
0922200		Shoemakersville	PA		12/02/2020	2.970	436,951,015						859,400,000	12/06/2021
0661801		Potomac	MD		01/29/2019	4.970	60,900,515						104,800,000	01/03/2019
0894100		San Diego	CA		10/25/2019	3.400	35,500,000						59,400,000	10/04/2019
0957200		Camarillo	CA		12/16/2021	3.030	132,000,000						239,800,000	11/30/2021
04132300		BOSTON	MA		06/07/2023	6.298	100,000,000						150,689,655	11/16/2015
0903600		Sandy Springs	GA		12/20/2019	3.500	47,156,819						70,000,000	12/04/2019
0851700		Athens	GA		05/16/2018	4.130	46,200,000						77,400,000	03/19/2018
0553801		COLUMBUS	OH		02/11/2013	3.900	209,036,863						502,390,852	02/04/2016
0930900		Boynton Beach	FL		01/29/2021	2.700	84,000,000						142,700,000	01/12/2021
0975400		Exton	PA		05/26/2022	4.470	69,000,000						116,300,000	05/17/2022
0842801		Bellevue	WA		02/06/2023	4.486	57,500,000						109,000,000	01/05/2023
0553802		COLUMBUS	OH		03/04/2016	4.460	14,519,166						34,609,148	02/04/2016
0835800		Denver	CO		03/20/2017	3.980	79,455,379						126,900,000	01/30/2017
0886600		Lockport	IL		08/07/2019	3.800	83,000,000						136,270,000	07/02/2019
0713400		Cambridge	MA		12/17/2015	4.300	275,000,000						455,000,000	11/23/2015
0924600		Secaucus	NJ		11/24/2020	2.700	32,000,000						49,900,000	11/09/2020
0717700		ARLINGTON	VA		11/04/2015	4.000	61,318,599						99,000,000	09/02/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0843800		Los Angeles	CA		08/10/2017	3.760	70,290,000						108,800,000	08/03/2017
0716300		Houston	TX		12/31/2015	4.100	231,707,175						366,692,000	09/11/2015
0875900		Sugar Land	TX		01/25/2019	4.350	42,000,000						70,000,000	01/07/2019
0463803		ARLINGTON	TX		08/03/2012	5.570	216,159,873						432,400,000	07/24/2012
0955900		Vista	CA		11/19/2021	3.140	100,000,000						154,000,000	11/04/2021
0877200		East Elmhurst	NY		02/07/2019	4.290	177,000,000						324,183,596	02/07/2022
0855900		San Francisco	CA		03/26/2018	4.930	86,250,000						136,243,637	02/26/2018
0855800		Newport Beach	CA		05/30/2018	4.170	250,000,000						435,000,000	04/13/2018
0846900		Freehold	NJ		10/19/2017	3.900	200,000,000						448,000,000	09/25/2017
0697900		New York	NY		09/13/2013	4.990	61,791,030						115,000,000	08/09/2013
0931300		Denver	CO		02/26/2021	2.700	51,450,000						84,750,000	02/19/2021
0802500		Falls Church	VA		11/10/2016	3.800	83,046,545						129,400,000	09/14/2016
0958400		Austin	TX		01/31/2022	3.200	56,500,000						97,500,000	12/29/2021
0708403		Los Angeles	CA		08/19/2014	4.210	1,171,343						2,573,602	07/10/2015
0833600		Harrisburg	PA		12/29/2016	4.090	44,785,933						70,800,000	11/29/2016
0593401		Austin	TX		06/26/2015	3.860	26,000,000						51,000,000	06/17/2015
0967400		Sanford	FL		03/31/2022	3.270	53,300,000						89,000,000	02/17/2022
0582813		Southaven	MS		06/03/2014	4.080	16,289,191						32,650,000	05/01/2014
0701500		PHILADELPHIA	PA		12/06/2013	4.800	42,813,406						79,600,000	12/03/2013
0857100		New York	NY		06/28/2018	4.180	61,280,232						178,000,000	04/30/2018
04134600		Englewood	CO		07/06/2023	5.920	66,660,000						112,000,000	06/28/2023
0856300		Hackensack	NJ		05/22/2018	4.000	38,434,748						71,700,000	04/25/2018
0691200		CHERRY HILL	NJ		08/15/2012	7.500	113,863,031						255,000,000	08/08/2012
0696400		NEW YORK	NY		07/31/2013	4.070	74,784,447						166,750,000	07/03/2013
0840000		Seattle	WA		08/30/2017	4.150	70,000,000						108,500,000	08/11/2017
0719200		Manhasset	NY		11/20/2015	4.190	154,077,384						316,200,000	10/06/2015
0902400		Neptune City	NJ		12/16/2019	3.500	54,869,208						84,500,000	10/23/2019
0846300		Santa Monica	CA		09/05/2017	3.740	83,325,000						150,500,000	08/29/2017
0849901		Gig Harbor	WA		03/13/2018	3.780	32,287,811						69,000,000	02/23/2018
0955800		Atlanta	GA		12/22/2021	2.920	90,000,000						149,200,000	12/13/2021
0924500		Northborough	MA		10/29/2020	3.150	68,800,000						105,910,000	10/08/2020
0863400		Kirkland	WA		08/01/2018	4.140	44,977,876						86,000,000	07/26/2018
0974900		Boston	MA		06/01/2022	4.050	318,600,000						708,678,000	04/15/2022
0940900		Baltimore	MD		07/08/2021	3.127	148,650,000						273,700,000	06/22/2021
0712900		Fountain Valley	CA		06/05/2015	3.800	69,496,932						134,700,000	05/01/2015
0949300		Elyria	OH		09/02/2021	8.072	73,500,000						112,897,500	07/14/2021
0854500		San Diego	CA		05/08/2018	4.070	75,000,000						121,000,000	05/08/2018
0971700		Jupiter	FL		04/26/2022	3.460	90,900,000						138,400,000	04/25/2022
0842301		Dallas	TX		10/04/2022	5.970	40,000,000						124,030,189	08/22/2022
0876300		Denver	CO		01/25/2019	4.400	104,911,325						209,200,000	01/17/2019
04134400		Fayetteville	AR		07/14/2023	5.590	50,500,000						86,000,000	07/10/2023
0613100		LAS VEGAS	NV		12/20/2006	5.800	4,504,025						27,600,000	08/31/2005
0716400		Walnut Creek	CA		08/26/2015	3.980	89,887,382						150,500,000	08/10/2015
0910000		Nashville	TN		01/30/2020	3.460	52,250,000						81,000,000	01/28/2020
04121400 (AUD 20,881,672)		Melbourne	AUS		12/13/2022	9.220	14,229,816				1,147,776	518	24,771,989	09/19/2022
0939100 (AUD 135,000,000)		Zetland	AUS		07/16/2021	3.200	91,995,750					81,000	171,663,750	03/29/2021
0915700 (AUD 80,145,000)		Spring Hill	AUS		03/16/2020	3.500	54,614,810					48,087	88,661,279	03/16/2023
04139400 (AUD 821,426)		Southport	AUS		11/30/2023	6.806	559,761					17,004	12,893,471	03/15/2023
04121402 (AUD 7,132,727)		Melbourne	AUS		12/13/2022	6.920	4,860,597				92,081	222,263	10,896,441	09/19/2022
04135000 (AUD 22,683,384)		Mosman	AUS		12/08/2023	6.906	15,457,593				136,398	432,364	22,636,575	10/09/2023
04121401 (AUD 11,698,394)		Melbourne	AUS		12/13/2022	6.920	7,971,871				553,213	33,035	15,514,276	09/19/2022
0887700 (AUD 130,900,000)		South Brisbane	AUS		09/24/2019	3.700	89,201,805					78,540	185,398,871	07/22/2019

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0881900 (AUD 200,000,000)		North Strathfield	AUS		04/16/2019	4.450	136,290,000					120,000	204,897,622	04/03/2019
0879200 (AUD 65,000,000)		Liverpool	AUS		10/15/2019	3.750	44,294,250					39,000	77,004,100	10/02/2019
04125800 (AUD 23,700,000)		Reservoir	AUS		08/15/2023	6.220	16,150,365					763,140	29,276,550	12/31/2022
04134800 (AUD 34,000,000)		Stapylton	AUS		10/25/2023	5.450	23,169,300					1,632,000	45,794,600	04/18/2023
0920700 (EUR 238,100,000)		Frankfurt	DEU		10/07/2020	7.643	262,850,495					7,107,345	433,368,165	07/16/2020
0876200 (EUR 90,000,000)		Dublin	IRL		03/08/2019	2.150	99,335,087		493,329			2,991,168	135,049,565	04/30/2021
0944801 (EUR 70,000,000)		Dublin	IRL		03/30/2023	4.691	77,276,500					885,500	289,764,357	09/22/2022
0944800 (EUR 130,000,000)		Dublin	IRL		09/20/2021	1.426	143,513,500					4,355,000	421,940,759	09/01/2021
04103000 (EUR 131,880,000)		Dublin 9	IRL		10/04/2022	4.497	145,588,926					4,417,980	217,995,840	09/01/2022
04123600 (EUR 95,040,000)		Leopardstown	IRL		06/30/2023	6.510	104,919,408					971,561	162,209,520	11/21/2022
0963300 (NZL 140,000,000)		Auckland	NZL		12/21/2021	4.250	88,501,000					(385,000)	193,458,760	11/22/2021
0887607 (EUR 7,650,000)		Illescas	ESP		12/23/2021	1.800	8,445,218					256,275	14,592,542	12/01/2021
04123400 (EUR 105,000,000)		Madrid	ESP		03/06/2023	3.171	115,914,750					3,439,800	219,948,089	02/01/2023
0887601 (EUR 18,749,500)		Toledo	ESP		10/04/2019	1.700	20,698,511					628,108	48,622,917	12/01/2021
0887606 (EUR 53,257,700)		Illescas	ESP		12/23/2021	1.800	58,793,838					1,784,133	92,938,910	12/01/2021
0718502 (GBP 64,062,657)		London	GBR		01/25/2023	9.991	81,657,466				5,021,241	2,479,225	70,834,530	11/07/2022
04098700 (GBP 40,042,522)		London	GBR		11/30/2022	9.721	51,040,202				4,559,049	863,013	59,087,660	09/30/2022
0841800 (GBP 46,680,000)		HAMMERSMITH	GBR		06/15/2017	2.900	59,500,662					3,066,876	80,952,806	04/30/2021
0860000 (GBP 185,990,045)		London	GBR		05/11/2018	3.006	237,072,212				5,403,491	11,639,821	189,817,082	11/01/2022
0834800 (GBP 72,312,500)		LONDON	GBR		01/18/2017	3.450	92,173,128					4,750,931	120,023,060	04/30/2021
0720700 (GBP 124,625,000)		London	GBR		11/18/2015	3.910	158,853,256					8,187,863	348,520,970	11/28/2019
04120800 (GBP 68,150,000)		Stockton on Tees	GBR		03/31/2023	7.050	86,867,398				63,530	2,580,613	262,816,461	11/22/2022
0803402 (GBP 15,990,000)		Enfield	GBR		04/12/2018	3.140	20,381,654					1,050,543	37,389,865	03/31/2020
0849400 (GBP 162,198,525)		LONDON	GBR		11/15/2017	4.930	206,746,351				5,857,408	10,177,080	156,875,275	10/01/2022
0803401 (GBP 58,035,600)		Heston	GBR		10/18/2017	2.950	73,975,078					3,812,939	130,838,706	03/31/2020
0804100 (GBP 140,000,000)		Blackburn	GBR		01/03/2017	3.449	178,451,000					9,198,000	412,166,869	01/18/2021
0803405 (GBP 131,776,000)		Cricklewood	GBR		05/05/2021	3.238	167,968,278					8,657,683	306,044,292	03/31/2021
0854900 (GBP 230,100,000)		London	GBR		03/23/2018	3.070	293,296,965					15,117,570	477,952,096	12/31/2017
0853700 (GBP 195,000,000)		London	GBR		01/31/2018	8.186	248,556,750					12,811,500	432,770,126	04/30/2021
0855500 (GBP 50,000,000)		London	GBR		03/14/2018	8.971	63,732,500					3,285,000	104,279,246	07/21/2022
0887604 (GBP 5,192,222)		Warrington	GBR		12/10/2021	2.855	6,618,266					341,129	12,741,634	12/16/2020
0803403 (GBP 16,055,000)		London	GBR		10/24/2018	3.238	20,464,506					1,054,814	32,435,286	03/31/2020
0803404 (GBP 70,080,900)		Hackbridge	GBR		04/25/2020	3.150	89,328,619					4,604,315	52,043,871	03/31/2020
0962901 (GBP 85,906,051)		Wakefield	GBR		12/01/2021	4.805	109,500,148					5,644,028	192,396,813	11/23/2021
0803406 (GBP 18,356,250)		London	GBR		01/26/2022	2.731	23,397,794					1,206,006	45,650,534	11/30/2021
0719700 (GBP 41,856,246)		CAMBRIDGE	GBR		12/11/2015	4.500	53,352,065					2,749,955	112,882,674	05/13/2019
0854600 (GBP 247,781,000)		London	GBR		02/20/2018	3.094	315,834,052					16,279,212	412,701,224	03/20/2023
04105600 (GBP 74,398,766)		London	GBR		12/21/2022	9.721	94,832,387					3,837,608	110,666,200	10/31/2022
0834200 (GBP 140,118,000)		Birmingham	GBR		02/08/2017	3.405	178,601,409					9,205,753	290,848,143	05/17/2019
0855501 (GBP 36,992,900)		London	GBR		10/27/2022	8.971	47,153,000					2,324,040	88,637,359	07/21/2022
0803400 (GBP 47,700,000)		Heston	GBR		09/15/2016	3.029	60,800,805					3,133,890	104,395,099	03/31/2020
0962900 (GBP 44,093,949)		Wakefield	GBR		12/06/2021	2.500	56,204,352					2,896,972	121,774,310	11/23/2021
0884800 (GBP 155,500,000)		London	GBR		07/29/2019	2.600	198,208,075					10,216,350	826,730,517	04/30/2021
0887600 (GBP 59,916,551)		Warrington	GBR		10/04/2019	2.950	76,372,632					3,936,517	147,034,301	12/16/2020
0855000 (GBP 19,800,000)		Manchester	GBR		03/21/2018	7.185	25,238,070					1,300,860	48,840,697	04/30/2021
0859500 (GBP 52,000,000)		London	GBR		04/24/2018	3.159	66,281,800					3,416,400	150,458,613	04/30/2021
0855100 (GBP 24,675,000)		Nottingham	GBR		08/30/2018	4.506	31,451,989					1,621,148	65,524,795	11/07/2019
0711700 (GBP 101,174,708)		London	GBR		12/22/2014	3.709	128,962,342					6,647,178	334,682,611	04/30/2021
0706100 (GBP 93,032,934)		BOLTON	GBR		07/10/2014	4.255	118,584,429					6,112,264	183,030,924	04/30/2021
04102700 (GBP 54,250,000)		Peterborough	GBR		09/23/2022	5.993	69,149,763					3,564,225	105,158,200	08/03/2022
0920000 (GBP 47,340,000)		London	GBR		08/06/2020	2.850	60,341,931					3,110,238	98,835,360	04/30/2021
0838502		Frederick	MD		12/27/2023	6.600	5,500,000						11,040,173	12/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
04142400 (AUD 19,571,774)		Brisbane	AUS		12/15/2023	6.240	13,337,186				48,243	182,018	25,136,665	10/23/2023
04098701 (EUR 35,235,046)		Leipzig	DEU		12/14/2023	8.438	38,897,729					158,558	104,437,004	08/01/2023
04142700 (NZL 60,000,000)		Auckland	NZL		12/15/2023	7.680	37,929,000					606,000	66,483,509	11/13/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							34,735,047,021		493,994	113,092,369	24,630,819	221,746,956	64,081,810,833	XXX
0694300		NEW YORK	NY		03/06/2013	5.952	47,752,958		(34,346)				97,000,000	01/28/2013
0704801		Houston	TX		03/31/2022	4.000	18,500,000			3,200,959	78,837		26,802,899	04/10/2023
0718800		New York	NY		08/26/2015	4.850	174,799,366		84,633				276,187,500	08/06/2015
0840100		New York	NY		05/19/2017	5.000	122,400,000						231,948,000	04/24/2017
0923301		Berwyn	PA		12/21/2020	12.472	39,831,045						73,200,000	10/08/2020
0972900		Sacramento	CA		05/11/2022	11.342	191,284,591						256,167,457	03/30/2022
0955601		Torrance	CA		12/03/2021	8.289	17,632,909						28,750,000	11/10/2021
0949301		Elyria	OH		09/02/2021	8.072	24,500,000						37,632,500	07/14/2021
04103201		Round Rock	TX		11/16/2022	9.058	7,952,710						11,475,000	10/12/2022
0976201		Raleigh	NC		05/19/2022	8.907	34,941,602						48,840,476	05/18/2022
0876000		Cambridge	MA		01/18/2019	9.509	130,000,000						183,700,000	11/20/2018
04096901		Moorpark	CA		06/15/2022	8.707	16,087,685				26,885		25,420,000	10/03/2023
0974801		Philadelphia	PA		07/06/2022	9.550	94,870,633						108,075,000	07/04/2022
0962301		Wellesley	MA		05/04/2022	11.407	17,804,850						22,060,000	02/17/2022
0967201		Carlsbad	CA		03/31/2022	9.027	16,434,860						17,000,000	03/17/2022
0967001		Houston	TX		03/07/2022	10.489	18,927,658						25,250,000	02/15/2022
0707702		New York	NY		04/01/2018	5.375	89,250,000						121,125,000	07/09/2014
0940101		Bronx	NY		06/30/2021	10.072	70,610,967						91,150,000	05/17/2021
0903400		Austin	TX		10/22/2019	9.925	46,563,981						69,992,000	09/25/2019
0709400		New York	NY		10/10/2014	5.375	170,000,000						272,673,267	09/29/2014
0859400		New York	NY		06/21/2018	6.710	180,150,000						265,653,703	05/18/2018
0718100		New York	NY		07/24/2015	5.520	96,500,000						160,398,649	06/23/2015
04119701		Jackson	NJ		12/20/2022	8.958	37,075,000						64,000,000	11/11/2022
0958801		Austin	TX		12/23/2021	10.039	19,711,746						32,375,000	11/18/2021
0919601		Cypress	CA		07/15/2020	8.472	16,456,324						24,150,000	07/08/2020
0844700 (GBP 92,026,818)		London	GBR		07/28/2017	6.360	117,301,985					6,046,162	636,902,400	05/31/2023
0718500 (GBP 100,247,362)		London	GBR		11/20/2015	8.744	104,859,615			22,920,686	11,760,497	4,191,929	109,203,234	11/07/2022
04134500 (GBP 85,617,200)		London	GBR		04/28/2023	17.500	109,131,965				8,944,542	1,532,548	155,175,575	03/20/2023
0699999. Mortgages in good standing - Mezzanine Loans							2,031,332,450		50,287	26,121,645	20,810,761	11,770,639	3,472,307,660	XXX
0899999. Total Mortgages in good standing							40,768,856,189		16,405,515	139,214,014	45,715,121	233,517,595	76,590,132,125	XXX
1699999. Total - Restructured Mortgages														XXX
8195200997		RIVIERA BEACH	FL		07/14/2023	2.990	128,686		435				285,005	02/17/2021
6600011891		JACKSONVILLE	FL		04/10/2023	0.000	6,178		371				164,286	11/28/2023
6601286419		BOWIE	MD		07/14/2023	2.000	197,950		835				475,834	11/28/2023
3364381030		Lee	FL		07/14/2023	4.375	68,841		103				92,396	01/11/2017
6601240929		DETROIT	MI		04/10/2023	5.000	138,011		(3,641)				428,465	05/31/2023
8202417267		JACKSONVILLE	FL		07/14/2023	5.500	90,045		195				191,500	08/03/2022
6601245720		PITTSFIELD	MA		04/10/2023	5.000	51,585		352				180,195	11/28/2023
2522161761		WEST PALM BEACH	FL		07/14/2023	0.000	22,317		247				74,420	11/19/2009
8027207477		CORAL SPRINGS	FL		07/14/2023	3.875	138,713		431				545,187	11/28/2023
6600026543		JACKSONVILLE	FL		04/10/2023	0.000	4,333		171				81,048	11/28/2023
6600679481		JACKSONVILLE	FL		04/10/2023	0.000	23,225		(24)				138,000	05/31/2023
6601286005		HOFFMAN ESTATES	IL		04/10/2023	4.625	137,164		808				385,373	11/28/2023
6602687755		RICHARDSON	TX		07/14/2023	4.125	380,807		456				495,000	02/27/2023
6600023060		JACKSONVILLE	FL		04/10/2023	6.500	29,742		(7,328)				283,841	05/31/2023
EB1222530332		CEDAR HILL	TX		07/17/2015	3.875	775,023		(73)				1,912,352	11/28/2023
6601039651		SAN FRANCISCO	CA		04/10/2023	4.750	267,817		2,235				590,006	11/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601203729		JACKSONVILLE	FL		04/10/2023	0.000	2,499		287				176,568	05/31/2023
6600675463		JACKSONVILLE	FL		04/10/2023	0.000	18,225		348				177,221	11/28/2023
6600134743		MIRAMAR	FL		04/10/2023	4.750	73,870		613				457,755	11/28/2023
6601224188		JACKSONVILLE	FL		04/10/2023	0.000	15,840		353				164,805	05/31/2023
3374447710		CLEARWATER	FL		07/14/2023	4.990	49,079		61				50,000	04/28/2017
6601204628		JACKSONVILLE	FL		04/10/2023	0.000	10,640		(442)				148,428	11/28/2023
6600591710		KINNELON	NJ		07/14/2023	3.875	483,398		1,566				1,937,152	11/28/2023
8200714281		LEHIGH ACRES	FL		07/14/2023	3.875	151,407		443				319,529	01/14/2022
6600669656		JACKSONVILLE	FL		04/10/2023	6.250	27,014		587				271,064	11/28/2023
6600012071		JACKSONVILLE	FL		04/10/2023	0.000	6,718		369				147,380	11/28/2023
6600132895		KEY BISCAYNE	FL		04/10/2023	3.500	200,368		2,118				1,084,089	05/31/2023
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							3,499,495		1,876				11,256,899	XXX
0909101		El Segundo	CA		12/23/2019	7.657	7,465,571			11,501,663			16,059,572	01/15/2023
0722400		Kansas City	MO		03/28/2016	3.850	265,000,000			30,469,954			256,000,000	02/07/2023
0909100		El Segundo	CA		12/23/2019	7.011	87,677,143		41,433	77,871,179			108,730,176	01/15/2023
0911400		Denver	CO		02/06/2020	8.726				50,600,000			38,933,512	03/14/2023
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							360,142,715		41,433	170,442,796			419,723,260	XXX
0853800		Chicago	IL		03/28/2018	7.050				54,000,000			27,769,986	03/07/2023
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans										54,000,000			27,769,986	XXX
2499999. Total - Mortgages with overdue interest over 90 days							363,642,210		43,309	224,442,796			458,750,145	XXX
6601245480		MICHIGAN CITY	IN		04/10/2023	5.250	57,250		338				199,724	11/28/2023
6600425729		MELBOURNE	FL		04/10/2023	4.500	123,863		311				384,545	11/28/2023
6600011453		JACKSONVILLE	FL		04/10/2023	0.000	10,092		522				173,341	11/28/2023
6601246165		HAUPPAUGE	NY		04/10/2023	6.000	108,365		2,282				632,503	11/28/2023
6601680280		NEW YORK	NY		04/10/2023	3.000	12,649		693				1,053,146	11/28/2023
8202173752		CAPE CORAL	FL		07/14/2023	5.250	41,940		98				468,959	11/28/2023
6601201905		ATLANTIC BEACH	FL		04/10/2023	0.000	13,645		540				317,810	11/28/2023
8195341122		JACKSONVILLE	FL		07/14/2023	2.750	94,070		319				351,668	11/28/2023
EB1541039227		WESTERN SPRINGS	IL		12/18/2015	3.990	566,788						1,159,864	11/28/2023
6601204289		JACKSONVILLE	FL		04/10/2023	0.000	13,607		427				167,709	11/28/2023
6601684266		GLENCOE	IL		04/10/2023	3.375	167,643		5,508				1,491,174	11/28/2023
6600913260		OJAI	CA		04/10/2023	3.625	521,883		4,966				1,973,908	11/28/2023
6601204354		JACKSONVILLE	FL		04/10/2023	0.000	10,393		521				173,900	11/28/2023
6600680794		JACKSONVILLE	FL		04/10/2023	0.000	46,318		837				205,579	11/28/2023
8002038912		MARGATE	FL		07/14/2023	4.625	60,657		96				411,385	11/28/2023
3386339161		Fort Lauderdale	FL		07/14/2023	4.750	63,221		204				393,249	11/28/2023
6600876426		NEVADA CITY	CA		04/10/2023	6.250	154,180		3,063				882,206	11/28/2023
6600676875		JACKSONVILLE	FL		04/10/2023	0.000	29,175		599				134,762	11/28/2023
6600677311		JACKSONVILLE	FL		04/10/2023	0.000	34,776		579				242,770	11/28/2023
PEB1540095492		BROOKLYN	NY		11/17/2017	4.250	923,448						1,491,017	11/28/2023
6601484592		BELLAIRE	TX		07/14/2023	4.250	388,678		1,647				1,959,497	11/28/2023
6600593351		CORTLANDT MANOR	NY		04/10/2023	4.375	154,136		1,206				496,554	11/28/2023
6600011461		JACKSONVILLE	FL		04/10/2023	0.000	9,254		531				168,481	11/28/2023
6600826207		LONG GROVE	IL		04/10/2023	2.625	424,864		2,443				884,610	11/28/2023
6601204578		JACKSONVILLE	FL		04/10/2023	0.000	8,851		368				146,637	11/28/2023
6601224683		JACKSONVILLE	FL		04/10/2023	0.000	21,596		517				161,622	11/28/2023
6600675075		JACKSONVILLE	FL		04/10/2023	0.000	25,088		572				192,321	11/28/2023
6600675893		JACKSONVILLE	FL		04/10/2023	0.000	16,995		314				142,640	11/28/2023
6601224519		JACKSONVILLE	FL		04/10/2023	0.000	15,936		341				190,988	11/28/2023
6600681057		JACKSONVILLE	FL		04/10/2023	0.000	43,613		871				177,000	11/28/2023
6601805945		SUFFERN	NY		04/10/2023	6.000	109,706		2,634				630,894	11/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600677162		JACKSONVILLE	FL		04/10/2023	0.000	30,160		523				207,279	11/28/2023
6600737289		RIVERSIDE	NJ		07/14/2023	5.000	52,515		303				299,286	11/28/2023
6601224550		JACKSONVILLE	FL		04/10/2023	0.000	19,473		475				124,800	11/28/2023
6601203570		JACKSONVILLE	FL		04/10/2023	0.000	12,384		264				188,105	11/28/2023
8200870741		BOCA RATON	FL		07/14/2023	3.000	139,299		435				493,664	11/28/2023
6601202119		ATLANTIC BEACH	FL		04/10/2023	0.000	24,723		582				321,842	11/28/2023
8200513561		NAPLES	FL		07/14/2023	3.125	154,912		489				731,222	11/28/2023
6600676867		JACKSONVILLE	FL		04/10/2023	0.000	33,546		777				159,846	11/28/2023
6600846056		BOLINAS	CA		04/10/2023	3.500	1,291,777		4,354				1,774,472	11/28/2023
6601224436		JACKSONVILLE	FL		04/10/2023	0.000	17,532		377				161,806	11/28/2023
6600681131		JACKSONVILLE	FL		04/10/2023	0.000	54,646		727				188,299	11/28/2023
EB1795001038		STATEN ISLAND	NY		12/18/2015	4.125	452,962		(108)				1,729,067	11/28/2023
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							6,556,609		42,545				23,840,151	XXX
3299999. Total - Mortgages in the process of foreclosure							6,556,609		42,545				23,840,151	XXX
3399999 - Totals							41,139,055,008		16,491,369	363,656,810	45,715,121	233,517,595	77,072,722,421	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602687607	DENVER	CO		07/14/2023	3.375	511,224		1,050,000
6601475392	DALLAS	TX		07/14/2023	3.375	183,298		681,000
8002047244	WEST PALM BEACH	FL		07/14/2023	4.750	37,878		65,899
6602693027	CAVE CREEK	AZ		04/10/2023	3.375	784,472		1,190,000
6602694843	BOTHELL	WA		07/14/2023	3.125	782,640		1,260,000
6601690214	DALLAS	TX		07/14/2023	3.500	513,210		1,199,999
6602682236	SEATTLE	WA		07/14/2023	3.125	635,952		1,025,000
6602688738	BOERNE	TX		07/14/2023	3.625	779,070		1,300,000
6602681873	TRABUCO CANYON	CA		04/10/2023	3.000	899,008		1,399,999
8198751155	DANIA BEACH	FL		07/14/2023	3.500	286,142		429,900
6601204487	JACKSONVILLE	FL		04/10/2023	0.000	10,059		80,000
6602694777	CHINO	CA		04/10/2023	3.375	507,478		1,140,000
6602704782	BOTHELL	WA		07/14/2023	3.375	655,300		970,000
6601680256	BAYSIDE	NY		04/10/2023	2.875	174,086		1,250,000
6601825109	BROOKLYN	NY		04/10/2023	3.000	788,251		1,750,000
505375667	BOYNTON BEACH	FL		07/14/2023	2.875	167,686		275,000
6602695782	SOUTHLAKE	TX		07/14/2023	3.875	478,596		750,000
6601680967	CHARLOTTESVILLE	VA		04/10/2023	3.125	233,079		3,300,000
6602690536	GLENDALE	CA		04/10/2023	2.875	895,026		1,620,000
6602701382	BEVERLY HILLS	CA		04/10/2023	2.875	763,419		1,500,000
6601708248	ALBANY	CA		04/10/2023	3.375	631,609		1,450,000
8201716631	MIAMI	FL		07/14/2023	4.750	47,345		195,997
6602679992	WALNUT CREEK	CA		04/10/2023	3.125	723,218		1,150,000
6602679844	PORTLAND	OR		07/14/2023	3.375	487,323		1,000,000
6602675354	LIVERMORE	CA		04/10/2023	3.375	607,298		1,350,000
10801808	Fort Myers	FL		07/14/2023	0.000	27,995		125,000
6600434911	CHESTER	NJ		07/14/2023	3.375	421,854		714,999
8195452286	FORT LAUDERDALE	FL		07/14/2023	3.375	421,476		586,000
6602710888	HIGHLAND	MD		07/14/2023	4.000	657,160		1,000,000
10801689	Fort Myers	FL		07/14/2023	0.000	37,951		139,000
6602681485	SEATTLE	WA		07/14/2023	3.250	1,016,351		1,700,000
6601808352	RANCHO MIRAGE	CA		04/10/2023	3.750	523,933		800,000
8195656125	LAUDERDALE LAKES	FL		07/14/2023	2.875	176,530		295,999
105383467	SEMINOLE	FL		07/14/2023	4.125	116,444		171,597
6602692185	ALBUQUERQUE	NM		04/10/2023	3.125	132,195		225,000
6601682062	BRONXVILLE	NY		04/10/2023	3.750	366,505		1,860,000
6601731166	PALM SPRINGS	CA		04/10/2023	2.990	347,730		1,021,999
6601707752	ENCINITAS	CA		04/10/2023	3.125	741,143		1,720,000
8204110031	NAPLES	FL		07/14/2023	6.625	479,090		649,000
6602683325	DALLAS	TX		07/14/2023	2.625	669,573		2,100,000
6602700202	FLOWER MOUND	TX		07/14/2023	2.990	967,367		2,085,000
6602676543	MANHASSET	NY		04/10/2023	2.750	2,368,543		5,099,999
6602692466	HERMOSA BEACH	CA		04/10/2023	3.625	224,984		1,410,000
6601686147	WELLESLEY HILLS	MA		04/10/2023	3.625	188,316		1,449,999
6601224493	JACKSONVILLE	FL		04/10/2023	0.000	15,146		80,000
6601825471	AUSTIN	TX		07/14/2023	3.250	622,773		1,250,000
6602694348	DEL MAR	CA		04/10/2023	3.250	981,368		1,539,999
6600068818	GENESEO	IL		04/10/2023	7.125	28,889		79,000
6601677799	COHASSET	MA		04/10/2023	3.625	192,239		975,000
6602697408	GOLDEN	CO		07/14/2023	3.250	539,615		862,499
6600677345	JACKSONVILLE	FL		04/10/2023	0.000	38,718		104,000
6601697243	PROSPER	TX		07/14/2023	3.750	690,217		1,175,000
6602682327	HERCULES	CA		04/10/2023	2.875	805,622		1,264,000
6601479162	CHICAGO	IL		04/10/2023	3.750	272,291		649,999
6602688332	EAGLE	ID		04/10/2023	4.250	636,814		1,020,000

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6602686757	FT LAUDERDALE	FL		04/10/2023	2.875	555,275		900,000
6600675885	JACKSONVILLE	FL		04/10/2023	0.000	24,818		111,000
6602690742	BOCA RATON	FL		04/10/2023	3.250	561,561		887,000
6602678846	COLLIERVILLE	TN		04/10/2023	3.125	478,291		700,000
6601722744	REDONDO BEACH	CA		04/10/2023	3.250	873,812		1,359,999
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023	3.625	390,647		839,999
6602689819	ARVADA	CO		07/14/2023	3.125	538,843		1,415,000
6602687490	GLENVIEW	IL		04/10/2023	3.250	540,484		860,000
6600838871	HOLMES BEACH	FL		04/10/2023	5.125	529,669		990,000
6601473322	SALINAS	CA		04/10/2023	3.500	306,856		975,000
6601224147	JACKSONVILLE	FL		04/10/2023	0.000	21,108		80,000
6602676790	BERKELEY	CA		04/10/2023	2.750	646,914		1,370,000
6602683507	RANCHO MIRAGE	CA		04/10/2023	3.000	527,803		820,000
6601809053	DUXBURY	MA		04/10/2023	3.250	669,667		1,099,999
6602695717	IDYLLWILD	CA		04/10/2023	3.250	596,569		915,000
6602688779	MURRIETA	CA		04/10/2023	3.500	553,214		745,000
8195454578	NAPLES	FL		07/14/2023	2.375	140,855		316,000
6601223982	JACKSONVILLE	FL		04/10/2023	0.000	12,039		80,000
6602676071	BURR RIDGE	IL		04/10/2023	2.750	433,463		1,000,000
6601673525	SPOKANE	WA		07/14/2023	3.625	274,122		590,000
6602697390	AVENTURA	FL		04/10/2023	2.750	593,300		2,630,000
6600675646	JACKSONVILLE	FL		04/10/2023	0.000	21,027		102,000
6601274928	MIAMI GARDENS	FL		04/10/2023	4.750	88,578		360,000
6600676974	JACKSONVILLE	FL		04/10/2023	0.000	21,931		79,000
6600679085	JACKSONVILLE	FL		04/10/2023	0.000	34,896		104,000
6601675967	LAS VEGAS	NV		04/10/2023	4.000	848,298		1,450,000
6601485466	HUNTINGTON	NY		04/10/2023	3.250	757,934		2,500,000
6601383539	NAPLES	FL		04/10/2023	5.500	64,795		112,000
6600681016	JACKSONVILLE	FL		04/10/2023	0.000	39,083		102,000
8197554638	GREENACRES	FL		07/14/2023	2.990	365,290		504,999
6602699982	HOBOKEN	NJ		07/14/2023	3.000	739,756		1,190,000
6600940172	MOUNT SINAI	NY		04/10/2023	2.500	188,806		553,000
6602676444	BERKELEY	CA		04/10/2023	2.750	1,341,061		3,250,000
6600060476	NEWBURY PARK	CA		04/10/2023	3.875	600,347		1,064,999
3359071498	Delray Beach	FL		07/14/2023	3.875	93,985		144,365
6602679679	LOS ANGELES	CA		04/10/2023	3.375	1,178,324		1,805,000
6602711639	COVINGTON	WA		07/14/2023	4.000	673,646		1,268,000
6600847708	LONG BEACH	CA		04/10/2023	3.500	1,263,847		2,510,000
6602678309	FORT PIERCE	FL		04/10/2023	3.125	522,292		906,000
6600024381	JACKSONVILLE	FL		04/10/2023	0.000	1,395		44,700
6602678390	BELLVUE	CO		07/14/2023	3.250	451,279		1,070,000
6601711655	NEEDHAM	MA		04/10/2023	3.250	770,054		2,900,000
6601806240	SETAUKET	NY		04/10/2023	2.875	430,584		749,000
6602702158	SAN DIEGO	CA		04/10/2023	2.875	684,833		1,740,000
6600778960	FRESH MEADOWS	NY		04/10/2023	5.250	172,710		730,000
6602686161	BROOKLINE	MA		04/10/2023	2.625	725,737		2,794,999
6600411422	BROOKLYN	NY		04/10/2023	3.125	257,408		1,340,000
6601692350	THE WOODLANDS	TX		07/14/2023	3.625	671,503		2,000,000
6602701903	AUSTIN	TX		07/14/2023	3.375	793,544		1,249,999
6600122854	WOODINVILLE	WA		07/14/2023	4.000	371,552		665,000
6602671601	SCOTTSDALE	AZ		04/10/2023	3.500	264,692		595,000
6600845959	SOLANA BEACH	CA		04/10/2023	4.375	845,201		1,695,000
6602675966	SAN FRANCISCO	CA		04/10/2023	2.500	683,970		2,950,000
8022582496	LAKE WORTH	FL		07/14/2023	5.375	135,381		210,000
6602717313	WIMBERLEY	TX		07/14/2023	3.250	539,564		1,349,999

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6600838665	LAKE BLUFF	IL		04/10/2023	4.875	617,268		970,000
6602697952	IDAHO FALLS	ID		04/10/2023	2.875	529,488		1,300,000
8198896005	WEST PALM BEACH	FL		07/14/2023	2.875	237,202		416,500
6600852666	DRAPER	UT		07/14/2023	2.750	770,595		2,400,000
6602699941	LOS ANGELES	CA		04/10/2023	3.500	929,989		1,410,000
6602690601	ALHAMBRA	CA		04/10/2023	3.375	687,312		1,365,000
8199006733	ST PETERSBURG	FL		07/14/2023	3.125	186,402		264,999
6602699412	HIGHLAND PARK	IL		04/10/2023	3.250	1,551,245		3,359,999
6600441684	SCOTTSDALE	AZ		04/10/2023	3.375	712,250		1,400,000
6601225177	JACKSONVILLE	FL		04/10/2023	0.000	17,173		77,001
505304805	OAKLAND PARK	FL		07/14/2023	3.303	147,212		294,044
6601686998	NEW YORK	NY		04/10/2023	3.125	269,155		1,850,000
6601709501	SAN DIEGO	CA		04/10/2023	3.250	961,077		3,199,999
6601725788	RAMONA	CA		04/10/2023	3.250	794,922		1,400,000
6602683192	GREENWOOD VILLAGE	CO		07/14/2023	3.000	1,047,498		1,800,000
6602686625	CARLSBAD	CA		04/10/2023	2.875	908,271		3,299,999
6602687664	GLENVIEW	IL		04/10/2023	3.250	569,048		874,999
6602700848	TUCSON	AZ		04/10/2023	2.990	616,075		975,000
6601821686	SAN ANTONIO	TX		07/14/2023	3.250	527,817		1,024,999
6601743039	LIBERTY HILL	TX		07/14/2023	3.250	477,812		765,000
3364940319	Clearwater	FL		07/14/2023	3.875	90,699		221,323
6601685214	HEWLETT HARBOR	NY		04/10/2023	3.000	348,865		900,000
6602688001	BELLEVUE	ID		04/10/2023	3.750	813,072		1,300,000
8195596971	TAMARAC	FL		07/14/2023	2.875	98,732		174,999
6601817783	BETHESDA	MD		07/14/2023	3.250	417,406		910,000
6601202085	ATLANTIC BEACH	FL		04/10/2023	0.000	19,013		80,000
6602710623	PHOENIX	AZ		04/10/2023	3.375	806,202		2,335,000
6600602483	DEL MAR	CA		04/10/2023	4.125	559,228		1,050,000
8001947172	N MIAMI BCH	FL		07/14/2023	5.125	69,253		113,000
6601483321	CHICAGO	IL		04/10/2023	3.000	207,885		755,000
6600789702	LAGUNA BEACH	CA		04/10/2023	4.375	854,077		2,450,000
6601203562	JACKSONVILLE	FL		04/10/2023	0.000	9,565		80,000
6602680172	BAINBRIDGE IS	WA		07/14/2023	3.000	306,634		2,450,000
6601383745	CHICAGO	IL		04/10/2023	6.750	306,825		665,000
6601489344	DRAPER	UT		07/14/2023	3.750	309,587		940,000
8199327199	JACKSONVILLE	FL		07/14/2023	2.875	206,927		302,000
6601729889	NASHVILLE	TN		04/10/2023	3.000	530,680		1,150,000
6602684141	WASHINGTON	DC		04/10/2023	2.875	1,130,811		2,025,000
6602677806	HOUSTON	TX		07/14/2023	2.625	455,760		800,000
8200628613	DEERFIELD BEACH	FL		07/14/2023	4.250	209,614		325,000
3365464072	Naples	FL		07/14/2023	3.750	79,684		254,421
6601224279	JACKSONVILLE	FL		04/10/2023	0.000	19,917		80,000
6600722125	OAKLAND	CA		04/10/2023	3.625	611,916		1,985,000
6600490137	LAGUNA NIGUEL	CA		04/10/2023	3.250	950,599		1,485,000
6602677004	KELLER	TX		07/14/2023	3.000	664,128		1,285,000
6602679208	LOS ALTOS	CA		04/10/2023	2.875	927,486		3,805,000
6602702380	DANVILLE	CA		04/10/2023	2.875	1,045,100		1,800,000
8198975817	LAKE WORTH	FL		07/14/2023	3.250	302,520		420,000
6600830951	SANTA FE	NM		04/10/2023	4.250	405,150		720,000
8201365183	CAPE CORAL	FL		07/14/2023	5.375	219,891		324,000
6600681974	JACKSONVILLE	FL		04/10/2023	0.000	52,170		107,000
6601682344	SOUTH BARRINGTON	IL		04/10/2023	3.125	412,791		2,300,000
6600845629	BROOKLYN	NY		04/10/2023	3.625	1,057,635		2,650,000
8195674074	WEST PALM BEACH	FL		07/14/2023	2.750	277,009		463,136
6601489716	WELLESLEY	MA		04/10/2023	3.292	236,057		1,000,000

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6602701689	MORAGA	CA		04/10/2023	3.000	961,981		1,750,000
6602698117	NEWPORT BEACH	CA		04/10/2023	3.250	814,985		3,850,000
112925441	Pompano Beach	FL		07/14/2023	4.875	75,360		101,999
6601225490	JACKSONVILLE	FL		04/10/2023	0.000	23,398		82,493
6601744433	FOLSOM	CA		04/10/2023	2.750	573,384		1,223,999
6602689058	BIRMINGHAM	AL		07/14/2023	2.875	587,422		1,050,000
6602682368	WHITTIER	CA		04/10/2023	3.000	847,767		1,321,000
6601683375	AURORA	IL		04/10/2023	3.875	107,614		840,000
6600679192	JACKSONVILLE	FL		04/10/2023	0.000	36,720		104,500
3367115611	North Lauderdale	FL		07/14/2023	4.750	118,653		214,736
6600273681	HERNDON	VA		04/10/2023	3.250	97,927		625,000
6601703363	PARK CITY	UT		07/14/2023	3.125	580,113		1,500,000
6600676107	JACKSONVILLE	FL		04/10/2023	0.000	19,676		141,000
6602681600	POWELL BUTTE	OR		07/14/2023	3.375	695,328		1,100,000
6601697813	OAKLAND	MI		04/10/2023	3.750	455,539		760,000
6602699586	OMAHA	NE		04/10/2023	3.375	592,474		930,000
6601204776	JACKSONVILLE	FL		04/10/2023	0.000	9,700		80,000
6600058546	HAPPY VALLEY	OR		07/14/2023	3.125	550,575		900,000
6600676230	JACKSONVILLE	FL		04/10/2023	0.000	25,866		109,999
6602700418	SCOTTSDALE	AZ		04/10/2023	3.250	836,894		1,280,000
6602698950	POWAY	CA		04/10/2023	2.875	717,742		1,115,999
6601822510	HENRICO	VA		04/10/2023	2.990	163,518		400,000
6602699792	TRUSSVILLE	AL		07/14/2023	3.250	587,425		929,500
6600772476	JERICHO	NY		04/10/2023	3.750	267,756		715,000
6601806083	LAKE FOREST	IL		04/10/2023	2.875	795,852		1,264,000
6600689605	COLLEYVILLE	TX		07/14/2023	4.000	164,416		1,157,000
6601685750	WEST HARRISON	NY		04/10/2023	3.000	190,920		935,000
6602679562	PARKLAND	FL		04/10/2023	3.250	486,583		775,000
6602699180	MOUNTAIN HOUSE	CA		04/10/2023	3.000	660,199		1,020,000
6602700640	REDWOOD CITY	CA		04/10/2023	2.990	1,063,886		3,474,999
6601702696	GLENVIEW	IL		04/10/2023	3.375	412,915		720,000
6600682105	JACKSONVILLE	FL		04/10/2023	0.000	57,404		110,000
6601729657	OREGON CITY	OR		07/14/2023	2.625	606,546		999,999
8204127063	MIAMI SHORES	FL		07/14/2023	6.500	645,914		818,000
6602686716	ENCINO	CA		04/10/2023	3.000	992,066		1,599,999
6602690478	BROOMFIELD	CO		07/14/2023	3.375	482,916		826,000
8195510531	CORAL SPRINGS	FL		07/14/2023	2.875	217,301		385,000
6601679837	CLIFTON	VA		04/10/2023	3.250	145,556		889,999
6602683333	OLYMPIA	WA		07/14/2023	3.125	596,648		960,000
6602677095	REDMOND	WA		07/14/2023	2.875	996,504		1,675,000
6602695428	LAMY	NM		04/10/2023	3.375	545,251		830,000
8023047284	MIAMI	FL		07/14/2023	5.250	134,520		175,000
6601752964	BROOKLYN	NY		04/10/2023	3.000	881,116		1,429,999
108485657	Coral Springs	FL		07/14/2023	4.375	152,558		232,000
8202115721	BOYNTON BEACH	FL		07/14/2023	5.500	207,121		249,999
6601740209	FRANKLIN LAKES	NJ		07/14/2023	3.750	869,514		1,354,999
6602684828	FLAGSTAFF	AZ		04/10/2023	2.500	945,323		1,480,000
6601678250	DEALE	MD		07/14/2023	3.125	299,907		940,000
6602710847	INDIAN SHORES	FL		04/10/2023	3.625	471,239		895,000
6602705375	CALABASAS	CA		04/10/2023	3.500	791,591		1,120,000
6602687995	STILLWATER	MN		04/10/2023	3.875	475,867		707,000
6602704436	LUCAS	TX		07/14/2023	4.250	726,281		1,450,000
6601698126	BROOKLYN	NY		04/10/2023	3.750	513,739		845,000
6602679182	DENVER	CO		07/14/2023	3.375	774,342		1,224,999
6602687979	PROSPER	TX		07/14/2023	3.750	628,826		1,425,000

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6602678036	SAN FRANCISCO	CA		04/10/2023	3.000	1,201,366		2,590,000
6602698349	OAKLAND	CA		04/10/2023	3.375	869,343		1,325,000
6601706762	ISSAQUAH	WA		07/14/2023	2.875	631,150		1,185,000
6600987389	SAN FRANCISCO	CA		04/10/2023	4.000	537,434		1,300,000
6601224857	JACKSONVILLE	FL		04/10/2023	0.000	20,923		80,000
6601482794	HEATH	TX		07/14/2023	3.250	158,660		704,000
6600682170	JACKSONVILLE	FL		04/10/2023	0.000	59,891		110,000
6601827642	TEMECULA	CA		04/10/2023	3.375	758,104		1,170,000
6600672478	UPPER BROOKVILLE	NY		04/10/2023	3.875	1,074,635		2,100,000
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023	2.875	66,120		245,000
8200919288	HIALEAH	FL		07/14/2023	4.250	157,399		259,641
6602682988	ARLINGTON	VA		04/10/2023	3.000	828,733		1,400,000
6601687004	NEW YORK	NY		04/10/2023	2.875	415,690		2,450,000
6602684224	HOUSTON	TX		07/14/2023	3.250	467,059		725,500
6602673540	DANVILLE	CA		04/10/2023	2.625	1,131,953		3,975,000
6600783051	GREAT FALLS	VA		04/10/2023	3.125	594,064		1,300,000
6600490822	CHESTNUT HILL	MA		04/10/2023	3.250	913,196		2,830,499
6602698323	BEND	OR		07/14/2023	2.875	506,985		875,000
6600779018	FLUSHING	NY		04/10/2023	4.125	244,461		854,999
6601735233	EL SEGUNDO	CA		04/10/2023	2.990	533,610		1,480,000
6602702638	FOSTER CITY	CA		04/10/2023	2.875	931,000		2,400,000
6601700054	CAMPBELL	CA		04/10/2023	3.500	768,286		1,300,000
6601684464	AUSTIN	TX		07/14/2023	3.625	148,133		850,000
6600746694	RINGGOLD	VA		04/10/2023	5.875	44,698		69,900
6601681890	AUSTIN	TX		07/14/2023	3.750	236,484		1,240,000
6601709006	HEATHROW	FL		04/10/2023	3.500	558,529		925,999
6600921867	TIGARD	OR		07/14/2023	4.990	484,960		752,000
6602675339	CHICAGO	IL		04/10/2023	4.250	582,815		765,000
8023814678	FLORIDA CITY	FL		07/14/2023	4.625	128,411		205,000
6602676329	NEWTON	MA		04/10/2023	2.625	837,452		1,870,000
6601742817	KIRKLAND	WA		07/14/2023	3.250	918,241		1,980,000
8198767923	DORAL	FL		07/14/2023	3.375	353,084		489,000
6601687269	NEW YORK	NY		04/10/2023	3.000	145,196		1,250,000
6602681170	MISSION VIEJO	CA		04/10/2023	3.125	995,993		1,549,999
6600572447	SPARTA	NJ		07/14/2023	3.990	387,310		710,000
6601481382	NEW YORK	NY		04/10/2023	3.190	37,784		279,999
6600681784	JACKSONVILLE	FL		04/10/2023	0.000	56,111		107,000
6601747352	BOCA RATON	FL		04/10/2023	3.625	524,486		1,150,000
6602676055	CULVER CITY	CA		04/10/2023	2.750	782,467		2,700,000
105822464	North Miami	FL		07/14/2023	4.625	112,534		204,999
8190964683	MIRAMAR	FL		07/14/2023	2.625	246,918		466,998
6602710656	REDMOND	OR		07/14/2023	3.625	506,839		900,000
8196851525	MIRAMAR	FL		07/14/2023	3.000	95,988		168,000
6601804021	MILL VALLEY	CA		04/10/2023	3.125	659,430		1,550,000
8201206591	HOLLYWOOD	FL		07/14/2023	4.250	300,873		461,862
6600935743	MILTON	MA		04/10/2023	2.990	933,404		1,533,000
6600011438	JACKSONVILLE	FL		04/10/2023	0.000	6,576		64,000
6602688100	OAKDALE	CA		04/10/2023	3.375	494,314		1,375,000
6600985656	ALEXANDRIA	VA		04/10/2023	4.875	98,266		352,000
6601699926	BETHESDA	MD		07/14/2023	3.375	688,595		950,000
6602689017	MILL VALLEY	CA		04/10/2023	3.000	733,218		1,580,000
6602688621	SAN ANTONIO	TX		07/14/2023	3.375	567,961		955,000
6602699313	HOUSTON	TX		07/14/2023	3.250	914,213		1,485,000
6601482588	LEXINGTON	MA		04/10/2023	3.125	224,757		820,000
6602673821	SANTA BARBARA	CA		04/10/2023	2.625	864,092		1,747,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601684209	NEW PROVIDENCE	NJ		07/14/2023	3.625	91,156		1,500,000
6602684539	SEATTLE	WA		07/14/2023	2.875	769,545		1,679,999
6601744656	SAN DIEGO	CA		04/10/2023	3.500	906,848		2,364,999
6601819854	BRENTWOOD	TN		04/10/2023	3.250	763,645		1,224,999
6602680107	PORTLAND	OR		07/14/2023	3.375	457,463		725,000
6602687391	DAMASCUS	MD		07/14/2023	3.000	656,576		1,300,000
6602690072	CENTENNIAL	CO		07/14/2023	3.375	510,409		860,000
6602674605	WOODWAY	WA		07/14/2023	2.750	1,548,321		4,600,000
6601733022	COUPEVILLE	WA		07/14/2023	3.375	614,731		980,000
6601202135	ATLANTIC BEACH	FL		04/10/2023	0.000	12,529		68,892
6602695923	PARADISE VLY	AZ		04/10/2023	3.000	975,347		2,100,000
6601677872	SMITHTOWN	NY		04/10/2023	3.000	98,264		480,000
8199277586	CAPE CORAL	FL		07/14/2023	3.375	145,396		232,990
6600732769	PASADENA	CA		04/10/2023	3.750	439,865		1,024,999
6602702257	DAVIE	FL		04/10/2023	3.000	1,027,555		1,610,000
6601734483	RANCHO MIRAGE	CA		04/10/2023	3.375	674,452		1,040,000
6602700558	JAMUL	CA		04/10/2023	2.990	757,306		1,300,000
6601740761	NAPERVILLE	IL		04/10/2023	3.375	613,710		1,085,000
6601698381	NEWTON	MA		04/10/2023	3.875	439,254		939,999
6602676196	BETHESDA	MD		07/14/2023	2.875	914,810		1,715,000
6602674894	CHATHAM	NJ		07/14/2023	3.125	834,394		1,650,000
8197163477	FORT LAUDERDALE	FL		07/14/2023	3.375	169,260		225,000
8195448486	BOCA RATON	FL		07/14/2023	3.500	316,705		510,000
6602686096	BERKELEY	CA		04/10/2023	2.875	653,291		2,200,000
505352797	BOCA RATON	FL		07/14/2023	2.750	168,154		450,050
6602682582	HENDERSON	NV		04/10/2023	3.375	785,549		1,200,000
6602687235	CAMANO ISLAND	WA		07/14/2023	3.000	854,104		1,400,000
6601716753	LONG GROVE	IL		04/10/2023	3.125	474,383		780,000
6601202382	ATLANTIC BEACH	FL		04/10/2023	0.000	17,775		80,000
6602699024	AUSTIN	TX		07/14/2023	3.375	635,495		1,096,000
6602702497	CAMAS	WA		07/14/2023	2.875	644,514		1,185,000
6600849217	TIMNATH	CO		07/14/2023	3.500	852,740		1,594,999
6600026113	JACKSONVILLE	FL		04/10/2023	0.000	4,455		39,999
6602673219	MOUNTAIN HOUSE	CA		04/10/2023	2.625	519,477		930,000
6601286716	SAINT LOUIS	MO		04/10/2023	4.625	70,816		44,000
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023	2.875	556,426		1,050,000
6601204651	JACKSONVILLE	FL		04/10/2023	0.000	12,574		79,999
8201348356	CAPE CORAL	FL		07/14/2023	4.000	172,718		220,000
6602690460	CORONA	CA		04/10/2023	3.125	898,075		1,425,000
6601684357	BARRINGTON	IL		04/10/2023	3.000	147,258		999,999
6600010521	JACKSONVILLE	FL		04/10/2023	0.000	5,473		49,240
6601700070	SAN DIEGO	CA		04/10/2023	3.625	629,187		1,480,000
6602679489	MCCALL	ID		04/10/2023	3.125	1,033,975		1,599,000
6602671544	HOMEWOOD	CA		04/10/2023	3.875	632,436		1,249,999
6601708511	SARATOGA	CA		04/10/2023	2.625	982,927		3,750,000
108639444	Naples	FL		07/14/2023	4.875	106,171		306,999
6600680927	JACKSONVILLE	FL		04/10/2023	0.000	46,398		107,200
6602676246	SAMMAMISH	WA		07/14/2023	2.875	693,720		1,314,999
6600065152	GOLETA	CA		04/10/2023	2.875	591,243		938,999
6601736132	LAKE MARY	FL		04/10/2023	2.750	599,213		945,000
6602704485	SAN ANTONIO	TX		07/14/2023	3.375	729,375		1,165,000
8202291796	JACKSONVILLE	FL		07/14/2023	5.500	214,372		263,890
6601691931	OAKLAND	CA		04/10/2023	3.500	707,035		1,799,999
6601683698	CHESTERFIELD	MO		04/10/2023	3.125	383,997		1,735,000
6601383042	JACKSONVILLE	FL		04/10/2023	0.000	22,457		121,400

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6602677079	LAKE FOREST PARK	WA		07/14/2023	2.750	671,937		1,385,000
6602685734	VENTURA	CA		04/10/2023	3.250	930,578		1,425,000
6602677202	HOUSTON	TX		07/14/2023	2.375	650,044		1,330,000
8200640754	CAPE CORAL	FL		07/14/2023	3.375	212,675		284,999
6600447012	FLOWER MOUND	TX		07/14/2023	2.750	67,896		389,000
6601471482	NEWTON	MA		04/10/2023	3.125	366,904		1,600,000
6601725325	LONG GROVE	IL		04/10/2023	2.625	479,009		870,000
6601717017	SAN FRANCISCO	CA		04/10/2023	2.990	507,766		2,420,000
6600680372	JACKSONVILLE	FL		04/10/2023	0.000	33,263		69,000
6602698794	ALPINE	CA		04/10/2023	3.375	780,078		1,198,500
6602674498	DENVER	CO		07/14/2023	2.750	360,658		1,004,999
8201302796	DEERFIELD BEACH	FL		07/14/2023	3.875	309,333		452,000
6601827410	GEORGETOWN	KY		04/10/2023	2.875	407,535		989,999
6602700343	CHINO HILLS	CA		04/10/2023	2.990	764,665		1,260,000
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023	3.250	634,134		1,299,999
6601745828	NEW YORK	NY		04/10/2023	2.750	2,309,013		6,500,000
6601748939	PHOENIX	AZ		04/10/2023	2.875	467,917		2,250,000
6602688233	WASHINGTON	DC		04/10/2023	3.500	810,743		1,500,000
6602678994	PITTSBURG	TX		07/14/2023	3.500	715,839		1,276,000
6600851858	DRAPER	UT		07/14/2023	3.250	511,622		925,000
6602678416	LEWISVILLE	TX		07/14/2023	3.375	752,864		1,250,000
6601821850	MILL VALLEY	CA		04/10/2023	3.125	564,554		1,667,999
6602695105	SAN JOSE	CA		04/10/2023	3.125	811,262		1,380,000
8203971101	SUNRISE	FL		07/14/2023	6.990	279,792		350,000
6602687227	MORRO BAY	CA		04/10/2023	3.250	628,039		970,000
6602681352	CHENEY	WA		07/14/2023	3.875	548,485		810,000
6601809590	CORAL GABLES	FL		04/10/2023	3.500	1,832,449		3,000,000
6601203869	JACKSONVILLE	FL		04/10/2023	0.000	1,677		80,000
6600604315	SAN DIEGO	CA		04/10/2023	3.125	824,669		2,030,000
6602697986	VENICE	CA		04/10/2023	3.000	1,280,887		1,989,999
6600636689	LAKE FOREST	CA		04/10/2023	3.375	486,385		1,900,000
6602684745	HOUSTON	TX		07/14/2023	2.750	411,987		1,480,000
6601483388	CHICAGO	IL		04/10/2023	3.250	192,213		770,000
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023	3.125	708,724		1,215,000
6602681071	HOUSTON	TX		07/14/2023	3.500	660,881		1,200,000
6601709071	SANTA FE	NM		04/10/2023	3.500	570,860		1,448,000
6600838954	DOWNEY	CA		04/10/2023	4.750	826,190		1,775,000
6601677997	SEATTLE	WA		07/14/2023	4.500	111,355		1,450,000
6601690149	DALLAS	TX		07/14/2023	4.000	541,118		1,169,999
6601679209	NAVARRE BEACH	FL		04/10/2023	3.875	102,696		382,999
6602700400	ORINDA	CA		04/10/2023	3.125	1,366,570		2,098,000
6600846122	HOLMES BEACH	FL		04/10/2023	3.750	419,202		1,250,000
6602694553	OAK VIEW	CA		04/10/2023	3.250	685,198		1,260,000
8197656140	CAPE CORAL	FL		07/14/2023	2.990	101,661		297,513
6601679571	CAMBRIDGE	MA		04/10/2023	3.125	261,919		1,141,000
6601708792	KELLER	TX		07/14/2023	3.250	590,528		951,000
6601726067	MERCER ISLAND	WA		07/14/2023	3.250	1,534,306		2,450,000
6601010835	SCOTTSDALE	AZ		04/10/2023	3.125	548,623		879,999
8191624867	SUNRISE	FL		07/14/2023	2.875	167,491		334,997
6602705508	SCOTTSDALE	AZ		04/10/2023	3.875	733,362		1,650,000
6602678424	DENVER	CO		07/14/2023	3.250	563,624		904,999
6601678094	BROOKLINE	MA		04/10/2023	3.250	205,856		1,316,999
6601715482	HERMOSA BEACH	CA		04/10/2023	2.750	1,551,490		4,300,000
6601746925	CHESAPEAKE	VA		04/10/2023	3.625	1,194,035		1,800,000
6601475806	SAINT LOUIS	MO		04/10/2023	3.875	188,703		324,999

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6602690114	SILVERTHORNE	CO		07/14/2023	3.250	469,911		867,000
6600676180	JACKSONVILLE	FL		04/10/2023	0.000	26,747		115,000
6601477257	SMITHTON	IL		04/10/2023	3.750	69,125		157,000
6602687714	MIRAMAR BEACH	FL		04/10/2023	3.250	572,093		877,000
8023014619	MIAMI	FL		07/14/2023	4.875	111,331		145,000
8204030106	POMPANO BEACH	FL		07/14/2023	6.375	215,528		270,000
6600564816	NEW YORK	NY		04/10/2023	3.500	532,645		930,000
6600795378	NAPLES	FL		04/10/2023	3.875	611,307		940,000
6601685842	BEAUX ARTS	WA		07/14/2023	3.000	232,140		2,150,000
6601808972	AUSTIN	TX		07/14/2023	3.500	690,573		1,100,000
6602696525	LINCOLNSHIRE	IL		04/10/2023	3.000	478,324		803,999
8195323651	HOLLYWOOD	FL		07/14/2023	3.125	212,302		350,001
8201365354	HOMESTEAD	FL		07/14/2023	4.125	230,709		293,640
6602698059	LAWRENCE	NY		04/10/2023	2.990	1,407,281		2,500,000
6601202010	ATLANTIC BEACH	FL		04/10/2023	0.000	13,081		66,547
6600121831	BEND	OR		07/14/2023	4.125	543,868		1,000,000
6602698257	SCOTTSDALE	AZ		04/10/2023	3.000	493,320		1,249,999
6602691096	FRANKLIN	TN		04/10/2023	2.500	927,214		2,400,000
6601693010	AUSTIN	TX		07/14/2023	3.500	471,980		947,999
8195331421	ST PETERSBURG	FL		07/14/2023	2.750	146,191		207,499
6601730531	ENCINO	CA		04/10/2023	3.375	686,958		1,698,999
6601685164	SHERBORN	MA		04/10/2023	3.000	101,689		1,650,000
6602696582	SAN RAMON	CA		04/10/2023	3.250	738,862		1,450,000
6600675935	JACKSONVILLE	FL		04/10/2023	0.000	18,806		150,000
6602691617	DANVILLE	CA		04/10/2023	2.750	742,898		1,800,000
6602695246	INDIAN RIVER SHORES	FL		04/10/2023	3.250	508,451		795,000
6600847492	SCOTTSDALE	AZ		04/10/2023	3.625	463,947		900,000
6601724880	WALNUT CREEK	CA		04/10/2023	3.375	731,399		1,380,000
6601478479	MARYLAND HEIGHTS	MO		04/10/2023	3.750	58,143		98,000
6602701671	FAIR OAKS	CA		04/10/2023	2.875	632,086		1,150,000
6601686949	NEW YORK	NY		04/10/2023	3.875	214,116		2,250,000
6600059312	PORTLAND	OR		07/14/2023	2.990	415,399		703,000
6602681030	BRADENTON	FL		04/10/2023	3.500	602,463		928,000
6601488411	BAYSIDE	NY		04/10/2023	3.250	253,680		885,000
6602675271	CLYDE HILL	WA		07/14/2023	3.000	444,893		3,785,999
6601204461	JACKSONVILLE	FL		04/10/2023	0.000	9,416		80,000
6602691526	BOSTON	MA		04/10/2023	2.750	785,529		2,300,000
6601692723	BALTIMORE	MD		07/14/2023	3.875	449,891		1,599,999
6601683789	SAINT LOUIS	MO		04/10/2023	3.375	194,100		1,290,000
6600056870	SAN MATEO	CA		04/10/2023	3.000	492,559		1,549,999
6602698398	BOULDER	CO		07/14/2023	3.000	1,243,074		1,994,999
6602702174	WINNETKA	IL		04/10/2023	2.875	636,123		989,999
6601679670	BROOKLYN	NY		04/10/2023	3.000	146,821		1,400,000
6601744615	SAINT LOUIS	MO		04/10/2023	3.250	877,953		1,349,999
6601724310	VIRGINIA BEACH	VA		04/10/2023	3.250	527,686		889,999
6602688993	DENVER	CO		07/14/2023	2.750	638,874		2,825,000
6600477266	DENVER	CO		07/14/2023	3.875	537,103		975,000
6601716829	LAKE OSWEGO	OR		07/14/2023	3.000	531,966		890,000
6601708271	NEWPORT BEACH	CA		04/10/2023	2.750	950,884		2,320,000
6601477844	GREAT FALLS	VA		04/10/2023	2.990	365,152		1,300,000
6602699347	DENVER	CO		07/14/2023	3.000	696,400		1,200,000
6600852468	NASHVILLE	TN		04/10/2023	3.625	540,377		900,000
6601682799	NEW YORK	NY		04/10/2023	2.875	152,804		490,000
6600127234	DEERFIELD BEACH	FL		04/10/2023	3.250	87,360		380,000
6602676808	LINDON	UT		07/14/2023	2.625	577,024		2,250,000

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6600676016	JACKSONVILLE	FL		04/10/2023	0.000	8,967		110,000
6600852203	FRANKLIN	TN		04/10/2023	3.750	650,506		990,000
6601383463	NAPLES	FL		04/10/2023	5.250	51,818		113,000
6600861014	CHICAGO	IL		04/10/2023	4.750	152,940		685,000
6601203877	JACKSONVILLE	FL		04/10/2023	0.000	1,939		79,999
6601685933	WELLESLEY	MA		04/10/2023	3.000	364,128		1,599,999
6601681833	NASHVILLE	TN		04/10/2023	3.625	171,039		2,750,000
3367202889	Jacksonville	FL		07/14/2023	4.750	69,478		126,854
6600680638	JACKSONVILLE	FL		04/10/2023	0.000	34,653		87,000
6600011735	JACKSONVILLE	FL		04/10/2023	0.000	6,728		58,200
6601699090	CORTE MADERA	CA		04/10/2023	3.875	734,015		896,000
6600676701	JACKSONVILLE	FL		04/10/2023	0.000	25,048		74,000
6602705052	LOS ANGELES	CA		04/10/2023	3.625	928,941		1,729,999
8194950931	HOLLYWOOD	FL		07/14/2023	3.125	206,674		285,900
6601682815	NEW YORK	NY		04/10/2023	3.250	193,446		2,300,000
6602675263	DALLAS	TX		07/14/2023	3.625	937,573		1,516,000
6602700301	DALLAS	TX		07/14/2023	2.990	1,031,462		1,700,000
8195004426	LAKE WORTH	FL		07/14/2023	2.875	192,277		320,000
6601740134	AURORA	CO		07/14/2023	3.250	886,201		1,490,000
6600839721	SAINT PETERSBURG	FL		04/10/2023	4.875	837,682		1,850,000
6600852005	CENTENNIAL	CO		07/14/2023	3.375	730,621		1,200,000
6601697045	LAGUNA NIGUEL	CA		04/10/2023	3.125	785,425		1,260,000
6602702505	DEL MAR	CA		04/10/2023	2.875	1,133,532		4,749,999
6601470856	ATLANTIC BEACH	FL		04/10/2023	0.000	64,276		194,999
6602682897	REDMOND	WA		07/14/2023	3.125	886,551		1,991,000
6602689884	NEW YORK	NY		04/10/2023	3.375	887,016		1,355,000
8201890933	HOMESTEAD	FL		07/14/2023	5.250	422,273		525,000
6601819706	MANHATTAN BEACH	CA		04/10/2023	3.250	742,459		1,625,000
6602701143	SAN JOSE	CA		04/10/2023	3.000	886,322		1,600,000
6602695949	LOS ANGELES	CA		04/10/2023	3.125	983,075		1,764,999
6600478371	JACKSONVILLE	FL		04/10/2023	3.625	592,328		930,000
6602700715	NEW ROCHELLE	NY		04/10/2023	2.990	680,524		1,050,000
6600676776	JACKSONVILLE	FL		04/10/2023	0.000	22,630		80,000
6601811836	SAN DIEGO	CA		04/10/2023	3.375	777,742		1,380,000
6600934258	ORINDA	CA		04/10/2023	3.875	722,573		1,600,000
6600876889	SAN LEANDRO	CA		04/10/2023	5.375	144,777		320,000
6602674415	VALLEY GLEN	CA		04/10/2023	2.625	888,326		2,100,000
8198982494	JACKSONVILLE	FL		07/14/2023	2.990	137,195		189,999
6602676352	BURR RIDGE	IL		04/10/2023	2.750	1,492,597		3,599,999
6600025966	JACKSONVILLE	FL		04/10/2023	0.000	3,279		51,800
6601673814	BOERNE	TX		07/14/2023	3.375	377,350		854,999
6601472241	PORTLAND	OR		07/14/2023	3.125	202,911		1,325,000
6602701093	LA MESA	CA		04/10/2023	3.125	978,550		1,500,000
3357215058	Lake Worth	FL		07/14/2023	4.180	55,277		117,852
6601700567	BREWSTER	NY		04/10/2023	3.750	41,256		207,499
108685850	Clearwater	FL		07/14/2023	4.875	119,902		230,000
6601225375	JACKSONVILLE	FL		04/10/2023	0.000	24,003		81,113
6602700210	SONOMA	CA		04/10/2023	2.990	613,443		950,000
8201111539	CAPE CORAL	FL		07/14/2023	2.990	130,157		330,989
6601733436	SAN BRUNO	CA		04/10/2023	3.125	776,625		1,549,999
6601690115	HOUSTON	TX		07/14/2023	4.250	534,993		1,249,999
6601482463	OAKLAND	CA		04/10/2023	2.875	337,393		2,199,999
6602681543	PROSPER	TX		07/14/2023	3.250	563,289		845,000
8191129986	PEMBROKE PINES	FL		07/14/2023	2.750	200,210		285,000
6600011420	JACKSONVILLE	FL		04/10/2023	0.000	6,415		64,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6600679580	JACKSONVILLE	FL		04/10/2023	0.000	36,806		104,000
6600935164	EL CAJON	CA		04/10/2023	3.375	835,741		1,325,000
6602691518	TUSTIN	CA		04/10/2023	2.750	1,186,420		2,000,000
6600489980	SALINAS	CA		04/10/2023	3.750	532,671		950,000
6602697010	ODESSA	FL		04/10/2023	2.875	489,716		812,999
6602671148	SAN DIEGO	CA		04/10/2023	2.990	525,062		1,940,000
6600021858	JACKSONVILLE	FL		04/10/2023	7.125	31,104		82,500
6601681205	NEW YORK	NY		04/10/2023	3.000	264,084		2,150,000
6600677113	JACKSONVILLE	FL		04/10/2023	0.000	24,319		77,000
8201877670	DELRAY BEACH	FL		07/14/2023	5.250	193,407		327,350
6601717157	NEWARK	CA		04/10/2023	3.125	918,063		1,490,000
6602679711	EL DORADO HILLS	CA		04/10/2023	3.250	570,490		949,999
6601809087	TEMECULA	CA		04/10/2023	3.500	539,099		905,000
8200678538	MARCO ISLAND	FL		07/14/2023	3.875	180,573		299,556
6601680033	NOKESVILLE	VA		04/10/2023	4.000	290,216		698,000
6602676006	CHICAGO	IL		04/10/2023	2.750	475,922		1,030,000
8195224556	HIALEAH	FL		07/14/2023	2.875	206,548		400,000
6602685510	FERNANDINA BEACH	FL		04/10/2023	3.250	734,800		1,900,000
6602684927	MOORPARK	CA		04/10/2023	3.125	1,065,920		1,910,000
6601811653	RIVIERA BEACH	FL		04/10/2023	3.500	784,081		1,700,000
6600852534	SOUTH LAKE	TX		07/14/2023	3.250	691,185		1,415,000
6602676345	SAN FRANCISCO	CA		04/10/2023	2.625	782,666		1,800,500
6602684430	SAN ANSELMO	CA		04/10/2023	2.875	691,455		1,650,000
6602697762	NEWPORT BEACH	CA		04/10/2023	2.750	1,659,795		5,150,000
6601683276	DEERFIELD	IL		04/10/2023	3.500	145,463		1,100,000
6602691799	HAMPSTEAD	MD		07/14/2023	3.250	114,168		182,000
6602700475	FRANKLIN	TN		04/10/2023	3.125	1,122,372		1,719,999
6602705797	WASHINGTON	DC		04/10/2023	3.500	785,771		1,059,000
6601699173	ROBBINSVILLE	NJ		07/14/2023	3.500	487,131		905,000
3366359396	Jacksonville	FL		07/14/2023	4.375	68,335		99,792
6602694587	PROVO	UT		07/14/2023	3.250	1,000,396		2,700,000
6601747261	NAPLES	FL		04/10/2023	2.990	901,665		1,501,999
6600678277	JACKSONVILLE	FL		04/10/2023	0.000	35,725		104,000
6602687136	WESTWOOD	CA		04/10/2023	2.750	684,755		1,245,000
6601678763	BOULDER	CO		07/14/2023	3.625	180,789		1,900,000
6602680248	OAKLAND	CA		04/10/2023	2.875	678,967		2,525,000
6601746875	LOS GATOS	CA		04/10/2023	2.375	473,204		2,800,000
6601684670	LARCHMONT	NY		04/10/2023	3.125	335,728		1,775,000
8202837341	FORT MYERS	FL		07/14/2023	5.625	240,711		295,000
6601744482	DIX HILLS	NY		04/10/2023	2.875	798,569		1,300,000
6600822933	CHICAGO	IL		04/10/2023	4.250	164,242		379,888
6602695873	DENVER	CO		07/14/2023	3.125	926,002		1,970,000
3363131004	Delray Beach	FL		07/14/2023	3.875	65,269		127,626
6602685130	WASHINGTON	DC		04/10/2023	2.875	713,779		1,469,000
6602696541	MORAGA	CA		04/10/2023	3.625	1,235,071		1,980,000
6602691591	TEMPLETON	CA		04/10/2023	3.000	701,306		2,500,000
6600676347	JACKSONVILLE	FL		04/10/2023	0.000	18,946		97,000
6601753194	CAMAS	WA		07/14/2023	3.750	511,011		885,000
6601696286	ESTES PARK	CO		07/14/2023	3.625	346,679		1,250,000
6602700384	SAN JOSE	CA		04/10/2023	3.375	1,648,051		2,519,999
6601245753	ORLANDO	FL		04/10/2023	4.875	58,642		49,000
6602672617	MCKINNEY	TX		07/14/2023	4.250	198,366		382,000
6602678523	SANTA FE	NM		04/10/2023	3.125	550,333		975,000
98657935	WEST PALM BEACH	FL		07/14/2023	4.250	80,918		110,000
6602677830	VIRGINIA BEACH	VA		04/10/2023	2.875	596,089		1,260,000

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	2	3						
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6602676824	CAMPBELL	CA		04/10/2023	2.625	729,170		1,699,999
8201904312	NAPLES	FL		07/14/2023	4.875	198,425		474,999
6601709675	MARCO ISLAND	FL		04/10/2023	3.000	531,501		3,250,000
6600796673	DUARTE	CA		04/10/2023	5.125	299,308		660,000
6601681809	WEST LAKE HILLS	TX		07/14/2023	3.250	255,387		1,525,000
6602674167	BOSTON	MA		04/10/2023	2.875	648,530		1,124,999
6600771122	EAST ELMHURST	NY		04/10/2023	3.750	143,890		864,999
6600037060	CHASKA	MN		04/10/2023	3.500	531,040		830,000
6601823070	RENO	NV		04/10/2023	3.000	543,667		2,100,000
6601680991	SAINT LOUIS	MO		04/10/2023	3.250	253,235		990,000
8202642913	JACKSONVILLE	FL		07/14/2023	5.499	119,542		224,998
6602705755	SANTA ROSA BEACH	FL		04/10/2023	3.500	936,866		1,890,000
8202126821	JACKSONVILLE	FL		07/14/2023	5.000	161,295		469,995
6602698687	ORINDA	CA		04/10/2023	3.625	1,392,064		2,334,999
6601697870	BROOKLYN	NY		04/10/2023	3.750	410,757		670,000
6600680893	JACKSONVILLE	FL		04/10/2023	0.000	41,420		106,000
6601699587	FORT LAUDERDALE	FL		04/10/2023	3.875	639,877		1,330,000
6602711431	MIRAMAR BEACH	FL		04/10/2023	3.750	780,199		1,675,000
6602705250	SAN TAN VALLEY	AZ		04/10/2023	3.125	713,495		1,290,000
6601678961	OLD TAPPAN	NJ		07/14/2023	3.125	128,015		540,000
6602676139	DUBLIN	CA		04/10/2023	2.750	744,512		1,550,000
6600934175	BURLINGAME	CA		04/10/2023	3.500	841,004		2,350,000
6602674340	SAN FRANCISCO	CA		04/10/2023	2.625	820,234		2,000,000
6601746289	AUSTIN	TX		07/14/2023	3.250	665,478		2,780,000
6602685916	LOS ANGELES	CA		04/10/2023	2.750	1,173,798		2,775,000
8204239945	MIRAMAR	FL		07/14/2023	6.875	288,386		400,000
6602684448	VALLEY VILLAGE	CA		04/10/2023	2.875	837,089		1,350,000
6601204479	JACKSONVILLE	FL		04/10/2023	0.000	13,565		80,000
6600011396	JACKSONVILLE	FL		04/10/2023	0.000	7,157		255,000
8017141702	MIAMI GARDENS	FL		07/14/2023	4.125	155,733		208,550
6601482497	SEATTLE	WA		07/14/2023	2.625	224,407		1,085,000
6601750455	LOS ALAMITOS	CA		04/10/2023	3.500	797,251		1,544,000
8201299664	MIAMI BEACH	FL		07/14/2023	4.625	192,229		240,000
6601201996	ATLANTIC BEACH	FL		04/10/2023	0.000	13,161		332,000
6601475137	ORO VALLEY	AZ		04/10/2023	3.125	319,163		900,000
6600845223	TUCSON	AZ		04/10/2023	3.625	388,443		1,410,000
6602683044	CLAYTON	CA		04/10/2023	3.125	529,991		1,085,000
6602684364	SEATTLE	WA		07/14/2023	3.000	744,889		1,200,000
6602699321	EUGENE	OR		07/14/2023	3.125	521,912		840,000
6601225524	JACKSONVILLE	FL		04/10/2023	0.000	28,430		80,000
6602685346	CHICAGO	IL		04/10/2023	3.000	755,767		1,365,000
6600026485	JACKSONVILLE	FL		04/10/2023	0.000	3,007		53,072
6602687599	DENVER	CO		07/14/2023	3.250	484,079		818,000
6602679018	BEND	OR		07/14/2023	3.125	454,309		1,125,000
8200999063	JACKSONVILLE	FL		07/14/2023	3.750	197,874		260,091
6602675909	PARKLAND	FL		04/10/2023	2.750	643,442		2,249,999
6601274407	BRENTWOOD	CA		04/10/2023	2.500	178,825		719,999
6602696632	SAN RAMON	CA		04/10/2023	3.000	1,114,453		1,725,000
6602701168	GLEN RIDGE	NJ		07/14/2023	3.000	746,752		1,219,000
6601827501	BOULDER	CO		07/14/2023	2.875	1,374,978		2,250,000
6601696815	REDWOOD CITY	CA		04/10/2023	3.375	1,012,056		2,030,000
6600985284	GILBERT	AZ		04/10/2023	4.000	579,517		1,298,000
6600025479	JACKSONVILLE	FL		04/10/2023	0.000	2,578		45,600
6601720391	HOLMES BEACH	FL		04/10/2023	3.500	633,837		974,999
8198767220	MIAMI	FL		07/14/2023	3.250	263,993		351,489

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6601487223	KATONAH	NY		04/10/2023	3.250	234,959		710,000
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023	3.250	301,562		739,000
8022668278	CAPE CORAL	FL		07/14/2023	4.875	141,739		232,800
8201121397	HIALEAH	FL		07/14/2023	4.375	366,521		485,343
6602705417	COPPER MOUNTAIN	CO		07/14/2023	3.875	668,779		1,105,000
6601224345	JACKSONVILLE	FL		04/10/2023	0.000	20,921		80,000
6600865122	AUSTIN	TX		07/14/2023	3.625	72,163		170,000
6601204032	JACKSONVILLE	FL		04/10/2023	0.000	8,674		80,000
6602684299	CEDAR PARK	TX		07/14/2023	2.875	249,098		850,000
6602696061	PARK CITY	UT		07/14/2023	3.250	707,622		1,700,000
6600591447	ATLANTIC BEACH	FL		04/10/2023	3.875	410,488		1,034,999
6601819912	SANTA FE	NM		04/10/2023	3.250	687,900		1,150,000
300000023	NORTH FORT MYERS	FL		07/14/2023	0.000	15,683		51,000
6601816777	OXNARD	CA		04/10/2023	3.375	860,074		1,515,000
6602705920	EDEN PRAIRIE	MN		04/10/2023	3.250	685,628		1,000,000
6602671494	PLANO	TX		07/14/2023	2.990	240,273		684,500
6602695600	LOS ANGELES	CA		04/10/2023	3.375	1,594,567		2,435,000
6600793803	CAMBRIDGE	MA		04/10/2023	3.625	684,628		1,500,000
6601698332	IRVINGTON	NY		04/10/2023	3.875	573,932		1,075,000
6602672708	LAKEHILLS	TX		07/14/2023	4.250	157,942		345,000
8198828035	MIAMI	FL		07/14/2023	3.250	254,699		346,990
8198982510	SAINT PETERSBURG	FL		07/14/2023	3.375	181,596		240,000
6601742932	NEW YORK	NY		04/10/2023	3.125	749,355		1,170,000
6602710839	LONG BEACH	CA		04/10/2023	3.375	756,692		1,749,999
6601825356	SCOTTSDALE	AZ		04/10/2023	3.375	524,206		1,429,000
6602672807	HIGHLAND PARK	TX		07/14/2023	3.125	240,954		2,000,000
6602711852	SCOTTSDALE	AZ		04/10/2023	3.875	596,000		785,000
6602705706	LONG GROVE	IL		04/10/2023	4.375	997,518		1,325,000
6602695808	RIVER FOREST	IL		04/10/2023	3.000	467,525		725,000
6602680842	ALEXANDRIA	VA		04/10/2023	2.875	1,153,777		2,075,000
3373136660	LEHIGH ACRES	FL		07/14/2023	4.125	91,575		112,000
505413008	BOYNTON BEACH	FL		07/14/2023	2.875	83,299		190,015
8198919266	MIAMI	FL		07/14/2023	3.500	308,509		414,000
6601472191	FORT WORTH	TX		07/14/2023	3.625	268,049		945,000
6602692318	DAPHNE	AL		07/14/2023	2.750	618,705		1,625,000
6602699339	QUOGUE	NY		04/10/2023	3.250	915,466		1,500,000
8201217955	FORT MYERS	FL		07/14/2023	3.750	248,241		456,000
6601488346	CAMBRIDGE	MA		04/10/2023	3.125	43,416		352,000
6601482752	TIMNATH	CO		07/14/2023	3.125	248,334		1,160,000
6600792557	MOUNTAIN HOUSE	CA		04/10/2023	3.750	306,143		730,000
6601486514	GERMANTOWN	TN		04/10/2023	2.990	406,649		1,225,000
6601204149	JACKSONVILLE	FL		04/10/2023	0.000	10,472		80,000
6600026923	JACKSONVILLE	FL		04/10/2023	0.000	4,562		59,510
6601686238	SUDBURY	MA		04/10/2023	3.375	175,847		875,000
6602692086	HILLSBORO	OR		07/14/2023	2.990	181,663		425,000
6602678465	PORT ARANSAS	TX		07/14/2023	2.875	476,773		859,999
6601733428	BEDFORD	NY		04/10/2023	2.875	507,375		875,000
6600934555	DALLAS	TX		07/14/2023	3.875	690,559		1,110,000
6602678903	SAN MATEO	CA		04/10/2023	3.125	725,439		2,195,000
6601681080	BARDONIA	NY		04/10/2023	2.375	19,128		400,000
6601471185	BETHESDA	MD		07/14/2023	2.500	590,331		1,600,000
6602678374	HOUSTON	TX		07/14/2023	3.000	688,552		1,070,000
6601685198	GREAT NECK	NY		04/10/2023	4.000	268,292		1,540,000
6600681347	ORANGE PARK	FL		04/10/2023	4.875	106,248		169,000
6601469221	ATLANTIC BEACH	FL		04/10/2023	0.000	42,181		142,399

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6600606336	SAN DIEGO	CA		04/10/2023	3.125	510,576		2,800,000
6602696772	POMPANO BEACH	FL		04/10/2023	3.250	979,734		2,250,000
6600092446	LOCUST VALLEY	NY		04/10/2023	2.500	563,642		2,070,250
6602685494	BOULDER	CO		07/14/2023	3.375	623,335		989,999
8195320871	PEMBROKE PINES	FL		07/14/2023	2.875	221,215		312,000
505339788	HOLLYWOOD	FL		07/14/2023	2.875	83,701		275,000
6602686187	LOS ANGELES	CA		04/10/2023	2.875	697,058		2,500,000
6601224881	JACKSONVILLE	FL		04/10/2023	0.000	22,146		79,999
108705898	Plantation	FL		07/14/2023	5.000	42,603		100,000
8202139909	RIVIERA BEACH	FL		07/14/2023	5.250	334,254		406,999
6601745794	HARRISON	NY		04/10/2023	3.125	1,000,890		2,200,000
6602702687	OAKLAND	CA		04/10/2023	2.875	708,781		1,100,000
6601204511	JACKSONVILLE	FL		04/10/2023	0.000	10,073		80,000
6602682954	NEWARK	CA		04/10/2023	3.250	1,059,481		1,625,000
6600729443	JACKSONVILLE	FL		04/10/2023	4.125	394,494		620,000
6602702331	LOS ANGELES	CA		04/10/2023	3.625	982,919		1,640,000
6602676121	CHICAGO	IL		04/10/2023	2.625	758,733		1,725,000
504670316	FORT LAUDERDALE	FL		07/14/2023	4.750	98,110		127,999
6600542291	TELLURIDE	CO		07/14/2023	3.750	320,978		625,000
6602677301	AUSTIN	TX		07/14/2023	2.750	592,755		1,073,000
6600926981	SAN JOSE	CA		04/10/2023	4.000	404,765		1,082,000
6601713370	WASHINGTON	DC		04/10/2023	3.500	787,375		1,200,000
6600490632	MIAMI	FL		04/10/2023	3.250	603,846		1,060,000
8195099383	FORT LAUDERDALE	FL		07/14/2023	2.875	211,679		319,000
6602673953	OLMOS PARK	TX		07/14/2023	2.625	540,464		1,885,000
505167640	RIVIERA BEACH	FL		07/14/2023	4.625	128,958		261,024
6602683952	BONSALL	CA		04/10/2023	3.000	963,666		1,620,000
6602694967	SANTA ANA	CA		04/10/2023	3.000	773,835		1,200,000
6600676446	JACKSONVILLE	FL		04/10/2023	0.000	28,218		184,999
6600915349	GLENDALE	CA		04/10/2023	4.500	543,292		875,000
8195005206	MIAMI	FL		07/14/2023	2.990	270,668		465,002
6601680496	HOWARD BEACH	NY		04/10/2023	3.625	62,228		765,000
6600935099	CHINO HILLS	CA		04/10/2023	3.375	544,111		849,999
6600569930	OAKLAND GARDENS	NY		04/10/2023	4.250	563,156		955,000
6601816702	SPRING	TX		07/14/2023	3.250	539,980		870,000
3371374714	Bonita Springs	FL		07/14/2023	3.500	54,380		101,966
6601485318	LAKE FOREST	IL		04/10/2023	3.500	294,571		765,000
6602704626	CENTENNIAL	CO		07/14/2023	3.250	549,149		1,156,500
6602684349	SEATTLE	WA		07/14/2023	3.125	835,934		1,339,999
6601486712	SCOTTSDALE	AZ		04/10/2023	2.875	337,926		1,255,000
6601825372	EDMOND	OK		04/10/2023	3.500	728,417		1,212,500
6601483735	SEATTLE	WA		07/14/2023	3.000	282,955		1,320,000
6602696954	PASADENA	CA		04/10/2023	3.000	526,537		820,000
6602685536	TUCSON	AZ		04/10/2023	2.750	667,005		1,125,000
6602692201	MONROE	WA		07/14/2023	3.125	125,227		455,000
6602698695	HAYWARD	CA		04/10/2023	2.990	1,034,933		1,649,977
6601473272	PARKLAND	FL		04/10/2023	3.375	160,226		724,900
6602692599	SAN MATEO	CA		04/10/2023	2.875	1,044,518		2,575,000
6601825091	BOULDER	CO		07/14/2023	2.990	873,551		1,962,000
3375659718	JACKSONVILLE	FL		07/14/2023	3.990	48,427		80,400
6602675743	FORT WORTH	TX		07/14/2023	3.000	409,550		693,000
6602704741	CAPE CORAL	FL		04/10/2023	3.750	614,438		915,000
6600582164	MORRIS PLAINS	NJ		07/14/2023	3.875	337,567		640,000
6600795493	SARASOTA	FL		04/10/2023	3.625	883,400		1,600,000
6601711143	VANCOUVER	WA		07/14/2023	2.990	485,623		840,000

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6601687384	BROOKLINE	MA		04/10/2023	3.125	142,761		1,440,000
6601018135	LOS ANGELES	CA		04/10/2023	3.625	800,868		1,499,999
6601698043	NEW YORK	NY		04/10/2023	3.750	479,583		1,375,000
504674232	BOYNTON BEACH	FL		07/14/2023	4.375	61,900		82,500
6601752709	BROOKLYN	NY		04/10/2023	3.125	658,741		3,100,000
6600839135	PROSPECT	KY		04/10/2023	4.125	368,980		1,300,000
3362440544	Boca Raton	FL		07/14/2023	4.375	47,284		108,567
6601699645	AUSTIN	TX		07/14/2023	3.250	420,050		850,000
6601485045	RENO	NV		04/10/2023	3.625	127,000		835,000
6602681212	SAINT LOUIS	MO		04/10/2023	3.375	560,132		874,999
6602695378	LITTLETON	CO		07/14/2023	3.250	564,997		1,222,000
6601483636	LAFAYETTE	CA		04/10/2023	3.000	300,344		1,570,000
6602702067	NOVATO	CA		04/10/2023	3.500	913,113		1,619,999
6600847922	ST PETERSBURG	FL		04/10/2023	4.125	495,865		750,000
6600871468	WALPOLE	MA		04/10/2023	5.625	190,040		365,000
6602681139	WESTLAKE VILLAGE	CA		04/10/2023	3.000	641,915		1,002,000
6602684836	BAY SHORE	NY		04/10/2023	2.500	909,124		1,470,000
6601747063	SHERMAN OAKS	CA		04/10/2023	3.375	929,866		2,200,000
6602701648	MILPITAS	CA		04/10/2023	3.125	934,649		1,509,999
6601709550	GLEN HEAD	NY		04/10/2023	3.125	880,859		1,374,999
3359796248	Boca Raton	FL		07/14/2023	2.990	51,701		120,826
6601673459	SAN ANTONIO	TX		07/14/2023	3.875	352,820		760,000
8196740794	HOLLYWOOD	FL		07/14/2023	3.250	230,872		314,999
6601699876	OCEAN CITY	NJ		07/14/2023	3.750	731,367		934,400
6601204164	JACKSONVILLE	FL		04/10/2023	0.000	9,797		80,000
8195330605	ROYAL PALM BEACH	FL		07/14/2023	2.999	95,739		158,000
6601719336	SAN DIEGO	CA		04/10/2023	2.990	655,698		1,300,000
6601679506	ENGLEWOOD	CO		07/14/2023	3.750	130,606		925,000
6602699131	FRIDAY HARBOR	WA		07/14/2023	3.000	733,326		1,650,000
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023	3.750	695,073		1,125,000
6602677160	BOERNE	TX		07/14/2023	2.875	441,284		8,449,999
6602691765	CLARKSBORO	NJ		07/14/2023	3.875	117,265		211,000
6601469346	ATLANTIC BEACH	FL		04/10/2023	0.000	41,439		138,399
6602698356	SAN FRANCISCO	CA		04/10/2023	2.875	1,035,108		2,150,000
6602681253	BEND	OR		07/14/2023	3.125	545,542		885,000
6602684190	CLE ELUM	WA		07/14/2023	3.250	854,829		1,360,000
8195247893	PINELLAS PARK	FL		07/14/2023	2.500	75,675		209,499
6602711423	SANTA CRUZ	CA		04/10/2023	3.625	658,331		1,880,000
6602687102	SAN JOSE	CA		04/10/2023	3.875	703,320		1,050,000
6600849746	AURORA	CO		07/14/2023	3.750	590,605		941,500
6600598053	NEWTON	MA		04/10/2023	4.375	411,715		728,000
6601725259	NEW YORK	NY		04/10/2023	3.500	1,133,824		1,769,999
6601816835	KIRKLAND	WA		07/14/2023	3.375	1,655,992		2,825,000
6601693325	KINGSTON	WA		07/14/2023	3.500	456,979		1,200,000
6601818435	GREAT FALLS	MT		04/10/2023	3.375	448,273		720,000
6601286732	LEHIGH ACRES	FL		04/10/2023	5.000	214,641		176,000
6602687029	ENCINITAS	CA		04/10/2023	3.250	909,501		1,400,000
6601827444	BROOKLYN	NY		04/10/2023	3.250	723,342		2,200,000
6602705128	FLOWER MOUND	TX		07/14/2023	3.375	484,191		765,000
6602688936	HIGHLAND PARK	IL		04/10/2023	2.875	612,348		1,525,000
6601482174	SYOSSET	NY		04/10/2023	3.000	263,063		2,100,000
6601204297	JACKSONVILLE	FL		04/10/2023	0.000	10,816		80,000
98539935	NAPLES	FL		07/14/2023	4.500	44,691		68,250
6602698307	MOUNTAIN HOUSE	CA		04/10/2023	3.250	663,508		1,018,000
6602687060	NEWPORT BEACH	CA		04/10/2023	3.250	984,650		2,550,000

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6601224410	JACKSONVILLE	FL		04/10/2023	0.000	20,068		80,000
6601680579	NEW YORK	NY		04/10/2023	2.875	280,902		2,200,000
8195351207	DEERFIELD BEACH	FL		07/14/2023	3.125	292,312		460,271
8202925826	GREENACRES	FL		07/14/2023	5.625	242,129		290,000
6600581117	AVENEL	NJ		07/14/2023	4.000	163,118		265,000
6601679407	NEW YORK	NY		04/10/2023	3.000	262,305		1,060,000
6602696368	OAKLAND	CA		04/10/2023	3.000	806,065		1,250,000
6602678358	CENTENNIAL	CO		07/14/2023	3.125	567,224		920,000
8199155907	WEST PALM BCH	FL		07/14/2023	3.250	278,395		369,999
6602689405	BOULDER	CO		07/14/2023	3.000	532,674		1,449,999
8201100840	JACKSONVILLE	FL		07/14/2023	4.375	184,086		250,000
6602699966	GOLDEN	CO		07/14/2023	2.875	870,230		1,422,000
6601682351	HOUSTON	TX		07/14/2023	4.000	139,398		950,000
6602694793	DALLAS	TX		07/14/2023	3.250	696,602		1,220,000
6600026626	JACKSONVILLE	FL		04/10/2023	0.000	4,421		59,687
6601685891	WELLESLEY HILLS	MA		04/10/2023	3.125	263,174		1,548,000
6600849886	SOUTHLAKE	TX		07/14/2023	3.500	1,159,846		2,100,000
105836936	Lantana	FL		07/14/2023	4.375	98,514		205,000
8197122991	WEST PALM BEACH	FL		07/14/2023	3.625	137,685		185,000
8202611899	SUNRISE	FL		07/14/2023	5.250	70,189		109,999
6601481895	STUDIO CITY	CA		04/10/2023	3.125	551,918		2,400,000
3372804289	Saint Petersburg	FL		07/14/2023	4.125	43,084		78,562
8199509757	SEMINOLE	FL		07/14/2023	3.375	302,696		485,000
8195224693	DAVIE	FL		07/14/2023	2.990	186,184		308,000
6602700806	PORT ORCHARD	WA		07/14/2023	3.250	555,243		877,000
6601022756	FULLERTON	CA		04/10/2023	4.625	297,689		560,000
6601486019	NEW YORK	NY		04/10/2023	3.500	81,302		780,000
8190795822	JACKSONVILLE	FL		07/14/2023	2.875	150,819		250,999
6602693738	LOS ANGELES	CA		04/10/2023	3.250	669,778		1,044,999
8198902879	FORT MYERS	FL		07/14/2023	3.625	284,792		401,855
8195536336	NAPLES	FL		07/14/2023	2.875	196,417		348,000
6601682278	NASHVILLE	TN		04/10/2023	4.250	188,345		1,400,000
6601725390	FRANKLIN	TN		04/10/2023	3.000	736,049		2,025,000
6601684126	KINGS POINT	NY		04/10/2023	3.500	201,882		1,400,000
6601809210	TUCSON	AZ		04/10/2023	2.750	881,897		1,600,000
6601204644	JACKSONVILLE	FL		04/10/2023	0.000	10,674		164,661
6601724187	NASHVILLE	TN		04/10/2023	3.000	552,189		1,775,000
6600852062	PRESCOTT	AZ		04/10/2023	3.500	567,074		920,000
8202239430	BOYNTON BEACH	FL		07/14/2023	4.875	246,368		310,000
6601685396	LEXINGTON	MA		04/10/2023	3.250	86,692		1,150,000
6601725333	LAGUNA NIGUEL	CA		04/10/2023	3.125	497,798		975,000
6601748046	ARVADA	CO		07/14/2023	3.375	487,166		1,033,000
6601687228	NEW YORK	NY		04/10/2023	3.375	199,646		2,200,000
6602691187	KEYSTONE	CO		07/14/2023	2.500	686,603		1,170,000
6602710524	BAKERSFIELD	CA		04/10/2023	3.625	237,904		379,999
6601718460	FORT LAUDERDALE	FL		04/10/2023	2.875	1,414,119		2,500,000
6601077297	JESSUP	MD		07/14/2023	4.750	349,881		470,000
6600793910	WOODMERE	NY		04/10/2023	3.750	624,716		1,500,000
108530049	Cape Coral	FL		07/14/2023	4.750	143,024		212,000
6601727917	BELLAIRE	TX		07/14/2023	2.625	512,282		1,549,999
6602700442	LAS VEGAS	NV		04/10/2023	3.375	586,593		955,000
6601715318	BOCA RATON	FL		04/10/2023	3.375	762,094		1,390,000
505419732	DUNEDIN	FL		07/14/2023	2.750	135,322		485,055
6602691831	KNOXVILLE	TN		04/10/2023	3.000	159,434		245,999
6602688985	ARCADIA	CA		04/10/2023	2.750	656,097		1,180,000

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6600028788	JACKSONVILLE	FL		04/10/2023	0.000	3,093		51,317
6601753400	SCOTTSDALE	AZ		04/10/2023	3.990	730,600		1,105,000
8194775921	RIVIERA BEACH	FL		07/14/2023	2.750	99,260		179,998
6600773524	COLLEGE POINT	NY		04/10/2023	3.875	160,932		550,000
8194950891	MIAMI GARDENS	FL		07/14/2023	2.990	246,964		344,998
6601735340	LULING	TX		07/14/2023	2.750	209,956		655,000
6602683762	PORTLAND	OR		07/14/2023	3.125	546,303		999,999
6602704675	CHELAN	WA		07/14/2023	3.000	487,967		940,000
6602702117	EL CERRITO	CA		04/10/2023	3.000	765,976		1,385,000
6600849373	REDMOND	WA		07/14/2023	3.250	590,499		1,050,000
6601383984	ATLANTIC BEACH	FL		04/10/2023	0.000	19,344		105,000
6602690056	CAMBRIDGE	MA		04/10/2023	2.875	654,250		1,110,000
6601492199	SPRINGFIELD	OR		07/14/2023	3.500	275,623		1,274,999
6601823138	BROOKLYN	NY		04/10/2023	3.250	806,145		2,088,498
8016946779	HOMESTEAD	FL		07/14/2023	4.500	197,483		257,050
6601024992	HUNTINGTON BEACH	CA		04/10/2023	3.990	922,362		2,151,000
6601682088	NEW YORK	NY		04/10/2023	3.625	34,606		1,100,000
6601822866	EDMOND	OK		04/10/2023	3.250	452,203		728,000
6601703140	PALM SPRINGS	CA		04/10/2023	2.875	546,565		969,999
8200764207	LEHIGH ACRES	FL		07/14/2023	2.999	197,741		327,299
6602674399	STILLWATER	MN		04/10/2023	2.750	622,487		1,650,000
6602680040	HOUSTON	TX		07/14/2023	2.750	465,112		1,525,000
6602689835	BRECKENRIDGE	CO		07/14/2023	3.125	1,563,545		3,075,000
8201817157	SOUTH PASADENA	FL		07/14/2023	5.125	131,283		259,900
8007320285	HOLLYWOOD	FL		07/14/2023	4.375	69,927		96,375
6601737239	SNOQUALMIE	WA		07/14/2023	3.375	827,544		1,374,999
8201830641	HOMESTEAD	FL		07/14/2023	3.125	379,986		512,490
6601716068	NEWTON	MA		04/10/2023	3.125	426,815		1,277,999
6601722538	CHICAGO	IL		04/10/2023	3.125	1,094,373		2,500,000
6602692839	GALVESTON	TX		07/14/2023	2.625	494,922		890,000
6601709691	BOULDER	CO		07/14/2023	2.875	752,794		1,230,000
6600925819	DALLAS	TX		07/14/2023	3.875	885,458		1,450,000
6601822593	GRANITE BAY	CA		04/10/2023	3.125	528,337		1,015,000
505360414	LARGO	FL		07/14/2023	3.500	116,580		186,015
6602674225	KENTFIELD	CA		04/10/2023	2.750	894,210		2,250,000
8195148790	MIAMI	FL		07/14/2023	3.000	272,542		547,997
6601816892	LONG LAKE	MN		04/10/2023	3.250	1,379,280		2,195,000
8190468463	ST PETERSBURG	FL		07/14/2023	2.625	128,846		220,000
6602679588	RICE	MN		04/10/2023	3.250	921,911		1,414,999
6602690122	SAN FRANCISCO	CA		04/10/2023	3.000	523,895		2,100,000
6601679183	BROOKLYN	NY		04/10/2023	3.000	423,503		3,110,000
6600011677	JACKSONVILLE	FL		04/10/2023	0.000	6,373		58,199
108622077	West Palm Beach	FL		07/14/2023	4.875	58,655		138,000
6602710490	LENEXA	KS		07/14/2023	3.875	606,232		823,000
6601714907	EL SEGUNDO	CA		04/10/2023	3.250	748,179		2,200,000
6602689157	GLENDORA	CA		04/10/2023	3.250	735,932		1,500,000
6602684125	SAN CARLOS	CA		04/10/2023	3.000	864,921		2,110,000
6602702653	LA MESA	CA		04/10/2023	3.125	717,797		1,120,000
8201051681	LEHIGH ACRES	FL		07/14/2023	4.000	207,281		269,610
6601678060	BRADENTON	FL		04/10/2023	2.875	164,850		820,000
6602679554	CENTENNIAL	CO		07/14/2023	3.500	484,183		1,299,999
6601680454	BROOKLYN	NY		04/10/2023	2.250	16,809		495,000
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023	4.125	256,358		720,000
6600852526	SANTA FE	NM		04/10/2023	3.375	510,085		1,500,000
6600039066	CHANTILLY	VA		04/10/2023	3.375	577,540		900,000

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	2	3						
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6600849787	NASHVILLE	TN		04/10/2023	3.375	630,547		1,400,000
6602676428	MARBLEHEAD	MA		04/10/2023	2.750	588,188		1,452,000
6602690544	WESTLAKE VILLAGE	CA		04/10/2023	2.500	1,772,160		5,150,000
6602695337	LA QUINTA	CA		04/10/2023	3.375	1,219,988		2,500,000
6601471623	SOMERVILLE	MA		04/10/2023	3.000	313,707		1,270,000
6601483230	DALLAS	TX		07/14/2023	2.875	459,557		2,075,000
6602696343	PARKER	TX		07/14/2023	3.250	826,400		1,309,999
6602683119	APACHE JCT	AZ		04/10/2023	3.125	211,967		739,999
8204276908	DEERFIELD BEACH	FL		07/14/2023	5.875	339,469		489,000
8200370372	NORTH LAUDERDALE	FL		07/14/2023	3.125	185,857		326,000
8025140134	BOYNTON BEACH	FL		07/14/2023	4.125	171,495		299,986
6601742650	MONTE SERENO	CA		04/10/2023	3.125	954,617		2,699,999
6601818906	MILLSBORO	DE		04/10/2023	3.125	959,729		1,524,999
6601203463	JACKSONVILLE	FL		04/10/2023	0.000	8,733		80,000
6601821827	FALLS CHURCH	VA		04/10/2023	2.625	674,917		1,435,000
6602673664	LOS ANGELES	CA		04/10/2023	2.625	1,134,220		1,970,000
8194028285	BOYNTON BEACH	FL		07/14/2023	2.625	71,959		203,000
6602705144	SANTA CRUZ	CA		04/10/2023	3.125	475,087		981,000
6602678119	DENVER	CO		07/14/2023	2.875	567,783		2,640,000
505414381	WEST PALM BEACH	FL		07/14/2023	3.250	236,942		325,000
6602700079	WESTLAKE VILLAGE	CA		04/10/2023	3.250	737,417		1,200,000
6601488213	NEDERLAND	CO		07/14/2023	3.250	17,884		414,999
6600542374	DEWEY BEACH	DE		04/10/2023	3.500	338,667		1,200,000
6600504846	GRANT VALKARIA	FL		04/10/2023	3.875	444,193		800,000
8190687577	ST PETERSBURG	FL		07/14/2023	2.625	268,812		508,997
8194955733	FORT MYERS	FL		07/14/2023	2.750	214,578		371,242
6601483982	SEATTLE	WA		07/14/2023	3.250	222,071		867,000
6602702323	PLAYA DEL REY	CA		04/10/2023	2.875	793,938		2,300,000
6601488254	ONEONTA	NY		04/10/2023	3.250	20,544		244,999
6601697367	MIDLAND	TX		07/14/2023	3.875	536,098		938,000
6602678473	AUSTIN	TX		07/14/2023	3.125	1,017,156		2,600,000
8197118257	MIAMI	FL		07/14/2023	3.250	215,627		350,000
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023	3.750	840,562		2,044,999
8196288502	WEST PALM BEACH	FL		07/14/2023	3.625	117,406		154,500
6601715102	BROOKLYN	NY		04/10/2023	3.250	839,728		1,300,000
6602692136	BELLEVUE	NE		04/10/2023	3.000	175,070		285,000
6601675629	ANN ARBOR	MI		04/10/2023	3.625	530,250		1,200,000
6601738179	AUSTIN	TX		07/14/2023	3.375	708,578		1,124,999
8201254626	WEST PALM BEACH	FL		07/14/2023	3.625	119,799		184,999
6601224782	JACKSONVILLE	FL		04/10/2023	0.000	16,163		75,779
6600679200	JACKSONVILLE	FL		04/10/2023	0.000	38,310		107,199
6601696401	SHERMAN OAKS AREA	CA		04/10/2023	3.750	634,527		1,210,000
6602700905	MORGAN HILL	CA		04/10/2023	2.990	705,217		1,475,000
6601223958	JACKSONVILLE	FL		04/10/2023	0.000	10,913		62,173
6602698091	SEATTLE	WA		07/14/2023	2.875	1,081,156		1,769,999
6601725218	EDWARDS	CO		07/14/2023	3.125	933,471		3,754,999
6601749440	BRENTWOOD	TN		04/10/2023	3.375	598,485		915,000
6601680546	BROOKLYN	NY		04/10/2023	4.125	147,860		1,450,000
8201218066	FORT MYERS	FL		07/14/2023	3.750	262,275		410,000
6602673797	SAN DIEGO	CA		04/10/2023	2.750	838,387		2,349,999
6601468892	JACKSONVILLE	FL		04/10/2023	0.000	35,040		78,000
6601680348	BROOKLYN	NY		04/10/2023	3.125	79,041		675,000
6601811760	OAK PARK	IL		04/10/2023	3.125	596,076		955,000
6602679224	AVALON	NJ		07/14/2023	3.250	792,670		2,399,999
6601488767	NEW YORK	NY		04/10/2023	3.250	468,733		1,900,000

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113046908	Coconut Creek	FL		07/14/2023	5.375	89,066		115,000
6601679639	LIVINGSTON	NJ		07/14/2023	3.125	201,800		455,000
6602691906	ROUND ROCK	TX		07/14/2023	2.750	138,218		390,000
6602695774	SAN DIEGO	CA		04/10/2023	3.875	863,827		1,423,000
6601203844	JACKSONVILLE	FL		04/10/2023	0.000	1,475		79,999
8201598548	PALM SPRINGS	FL		07/14/2023	4.500	351,876		475,000
6602705748	ZIONSVILLE	IN		04/10/2023	4.250	969,594		1,260,499
6600107806	DOBBS FERRY	NY		04/10/2023	3.250	715,429		810,000
8195239607	OAKLAND PARK	FL		07/14/2023	2.625	290,186		435,000
6600026360	JACKSONVILLE	FL		04/10/2023	0.000	3,203		51,800
6601673327	CHICAGO	IL		04/10/2023	3.375	317,241		1,224,999
8201207124	JACKSONVILLE	FL		07/14/2023	3.875	249,432		344,491
6601708594	FAIRVIEW	TX		07/14/2023	2.875	657,474		1,350,000
6601009845	CAPE GIRARDEAU	MO		04/10/2023	3.375	487,342		1,149,999
6601754119	BROOKLYN	NY		04/10/2023	3.250	912,777		3,630,000
6602696160	LAGUNA HILLS	CA		04/10/2023	3.000	1,053,401		1,666,000
6602701218	EASTVALE	CA		04/10/2023	2.875	526,380		850,000
6602698737	HENDERSON	NV		04/10/2023	3.250	558,260		855,000
6602696459	SUNNYVALE	CA		04/10/2023	3.000	1,096,266		1,754,999
6602674175	DALLAS	TX		07/14/2023	2.625	564,983		1,919,999
6600107194	BROOKLYN	NY		04/10/2023	4.375	561,774		915,000
6601483362	CHEVY CHASE	MD		07/14/2023	2.875	230,811		2,025,000
6602687862	RIVERSIDE	CA		04/10/2023	3.500	533,878		1,075,000
6602676030	FREMONT	CA		04/10/2023	2.750	732,755		2,446,888
6600667726	SCOTTSDALE	AZ		04/10/2023	3.875	160,988		595,786
6602701739	CLAYTON	CA		04/10/2023	3.250	785,136		1,465,000
6601482802	DALLAS	TX		07/14/2023	3.250	599,493		2,799,999
6601804690	SEATTLE	WA		07/14/2023	3.500	514,787		819,999
6601286310	POCATELLO	ID		04/10/2023	7.000	46,462		69,999
6601823435	DENVER	CO		07/14/2023	3.250	699,309		1,201,000
6601224717	JACKSONVILLE	FL		04/10/2023	0.000	15,612		79,999
6600851817	SCOTTSDALE	AZ		04/10/2023	3.500	788,794		1,235,000
6602682020	REDMOND	WA		07/14/2023	3.250	887,304		1,416,999
3367203593	Lake Worth	FL		07/14/2023	4.625	122,374		146,300
6601726133	WEST LINN	OR		07/14/2023	3.250	589,300		940,999
6602688902	EAGLE	ID		04/10/2023	2.625	1,127,644		2,100,000
6602704865	PORTLAND	OR		07/14/2023	3.375	522,702		784,000
6600679606	JACKSONVILLE	FL		04/10/2023	0.000	44,548		107,000
6602677020	TALLAHASSEE	FL		04/10/2023	2.750	611,845		2,300,000
6600838293	SEGUIN	TX		07/14/2023	4.000	252,021		393,000
6601487827	CORONA	CA		04/10/2023	3.500	266,971		849,000
6602671445	PLEASANTON	CA		04/10/2023	2.875	547,756		1,620,000
6602706506	LITTLETON	CO		07/14/2023	3.000	806,921		1,330,000
6601746446	GOLETA	CA		04/10/2023	3.750	1,050,572		1,800,000
6602698992	POWAY	CA		04/10/2023	3.000	927,001		1,574,999
6602696798	AUSTIN	TX		07/14/2023	3.000	855,139		1,550,000
6602675453	POWAY	CA		04/10/2023	3.875	748,939		999,999
8197374544	HOMESTEAD	FL		07/14/2023	2.750	212,092		319,999
6602701721	GRANITE BAY	CA		04/10/2023	3.375	1,099,456		1,760,000
6602683572	SAN JOSE	CA		04/10/2023	3.375	839,396		1,280,000
6601483651	SACRAMENTO	CA		04/10/2023	3.125	316,743		1,599,999
6602683887	SANTA CRUZ	CA		04/10/2023	3.000	868,944		1,350,000
8200989153	LAUDERHILL	FL		07/14/2023	4.250	149,917		246,160
6602252345	PHOENIX	AZ		04/10/2023	3.500	547,090		1,000,000
6602679521	OLYMPIA	WA		07/14/2023	3.500	697,929		1,100,000

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6602704287	TAMPA	FL		04/10/2023	3.375	939,795		1,552,000
6601681411	NEW YORK	NY		04/10/2023	3.375	382,031		4,949,421
6601697052	SALT LAKE CITY	UT		07/14/2023	3.500	479,065		1,800,000
6600795618	SAN MARTIN	CA		04/10/2023	3.250	1,028,053		1,629,999
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023	2.875	267,575		715,000
6601729848	AUSTIN	TX		07/14/2023	3.000	908,607		2,200,000
6602710698	TUCSON	AZ		04/10/2023	4.500	771,787		1,188,000
6601697227	DALLAS	TX		07/14/2023	3.250	692,745		1,550,000
6601698829	HOUSTON	TX		07/14/2023	3.625	767,861		1,725,000
8023855697	MIAMI	FL		07/14/2023	3.875	119,875		227,496
6601204495	JACKSONVILLE	FL		04/10/2023	0.000	9,902		80,000
6601479675	VESTAVIA	AL		07/14/2023	4.000	356,156		745,000
6601808394	CHICAGO	IL		04/10/2023	3.625	544,577		845,000
505117893	FORT LAUDERDALE	FL		07/14/2023	3.625	163,233		285,000
6600011826	JACKSONVILLE	FL		04/10/2023	0.000	6,405		80,000
6601203174	JACKSONVILLE	FL		04/10/2023	0.000	8,442		80,000
6601681437	AUSTIN	TX		07/14/2023	3.250	301,462		1,700,000
6600778366	BROOKLYN	NY		04/10/2023	4.750	326,154		715,000
6602688027	PLYMOUTH	MN		04/10/2023	3.500	526,292		815,000
6601679159	NIWOT	CO		07/14/2023	3.750	189,598		1,200,000
6601684738	WELLESLEY	MA		04/10/2023	3.125	330,524		1,870,000
6601696179	SACRAMENTO	CA		04/10/2023	3.375	598,011		1,624,999
6600107764	NEW YORK	NY		04/10/2023	3.750	379,270		1,115,000
6600024324	JACKSONVILLE	FL		04/10/2023	0.000	1,841		44,685
6600028820	JACKSONVILLE	FL		04/10/2023	0.000	1,358		44,905
6602710797	LOS ANGELES	CA		04/10/2023	3.750	1,026,591		1,749,999
6602701374	CARLSBAD	CA		04/10/2023	3.250	660,667		1,280,000
6600848508	KANSAS CITY	MO		04/10/2023	3.625	1,007,447		1,904,999
6601747931	LOS ANGELES	CA		04/10/2023	3.375	946,780		2,100,000
6600681610	JACKSONVILLE	FL		04/10/2023	0.000	45,260		105,000
6601697805	SEA ISLE CITY	NJ		07/14/2023	3.750	501,372		937,500
6600676123	JACKSONVILLE	FL		04/10/2023	0.000	26,548		115,000
6600488230	VESTAVIA	AL		07/14/2023	3.375	448,146		749,999
6600194374	BAY SHORE	NY		04/10/2023	3.875	94,780		1,100,000
6600011784	JACKSONVILLE	FL		04/10/2023	0.000	6,192		80,000
6602678507	BOISE	ID		04/10/2023	3.250	705,593		1,246,000
6601821389	LONGBOAT KEY	FL		04/10/2023	3.375	494,945		999,999
6600850926	PORTLAND	OR		07/14/2023	3.875	566,538		895,000
6602680586	AUSTIN	TX		07/14/2023	3.125	1,169,029		1,915,000
6601692384	JUPITER	FL		04/10/2023	4.000	495,663		1,100,000
6601818211	LOS ANGELES	CA		04/10/2023	2.500	388,178		1,132,000
6602675677	LA JOLLA AREA	CA		04/10/2023	3.250	760,023		7,700,000
6601203489	JACKSONVILLE	FL		04/10/2023	0.000	21,597		80,000
6601225185	JACKSONVILLE	FL		04/10/2023	0.000	22,684		78,889
6601692871	MANHATTAN BEACH	CA		04/10/2023	3.500	684,235		2,100,000
6601478735	DALLAS	TX		07/14/2023	3.750	342,208		1,160,000
6601821900	ALBUQUERQUE	NM		04/10/2023	2.875	466,195		800,000
6601675934	HERMOSA BEACH	CA		04/10/2023	4.125	671,352		2,120,000
6602700517	POWAY	CA		04/10/2023	2.990	1,520,273		2,350,000
6601049254	SONOMA	CA		04/10/2023	4.250	434,558		880,000
6600011925	JACKSONVILLE	FL		04/10/2023	0.000	6,726		58,200
6602671262	GILROY	CA		04/10/2023	3.375	379,365		1,168,000
3369104682	Pinellas	FL		07/14/2023	4.750	95,545		138,257
6601716670	MILPITAS	CA		04/10/2023	3.000	733,649		1,625,000
6602683085	FORT COLLINS	CO		07/14/2023	3.375	618,364		980,000

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6601485961	LANEXA	VA		04/10/2023	3.060	193,748		505,000
6602710714	KENT	WA		07/14/2023	3.500	118,420		185,000
6601816959	PEORIA	AZ		04/10/2023	3.250	939,953		1,470,000
6602712157	LOUISVILLE	KY		04/10/2023	3.125	422,632		655,000
6602685908	PACIFIC PALISADES	CA		04/10/2023	2.875	1,995,109		3,600,000
6602673334	DRAPER	UT		07/14/2023	2.750	559,970		945,000
6601471052	ATLANTIC BEACH	FL		04/10/2023	0.000	65,368		170,000
6602677152	SALT LAKE CITY	UT		07/14/2023	2.625	833,822		1,849,999
6600768961	FRESH MEADOWS	NY		04/10/2023	3.750	229,176		581,205
6602692094	WOODBRIDGE	VA		04/10/2023	2.750	160,242		375,000
8200449741	JACKSONVILLE	FL		07/14/2023	3.375	329,798		495,000
6602688183	GALLATIN	TN		04/10/2023	3.250	780,759		1,213,000
6600025743	JACKSONVILLE	FL		04/10/2023	0.000	2,349		45,600
6601823245	AUSTIN	TX		07/14/2023	3.375	1,537,386		2,650,000
8195541264	MIAMI	FL		07/14/2023	3.375	381,249		519,999
6601745075	HENDERSON	NV		04/10/2023	3.000	473,091		735,000
6600817693	HIGHLAND	IN		04/10/2023	3.000	30,578		137,000
6601723437	NORTH FALMOUTH	MA		04/10/2023	3.250	204,405		1,400,000
6601482307	CHESTNUT HILL	MA		04/10/2023	2.875	329,411		1,938,000
6601479790	SHILOH	IL		04/10/2023	4.250	48,558		165,999
6601483461	NORTHPORT	NY		04/10/2023	3.750	88,335		1,650,000
6600784109	GREAT NECK	NY		04/10/2023	3.250	1,045,722		1,450,000
6602704790	PORTLAND	OR		07/14/2023	3.375	608,470		875,000
6602685411	SCOTTSDALE	AZ		04/10/2023	3.125	511,686		1,040,000
6602699529	NORCO	CA		04/10/2023	3.500	506,003		768,000
6602685486	FORT MYERS	FL		04/10/2023	2.990	653,299		1,925,000
6602687623	WEST LAKE HILLS	TX		07/14/2023	2.875	931,418		1,550,000
6601487397	SAN LUIS OBISPO	CA		04/10/2023	3.250	267,409		900,000
6600471400	HUNTINGTON	NY		04/10/2023	4.125	524,967		805,000
6600846577	ALBUQUERQUE	NM		04/10/2023	3.875	640,630		1,050,000
6601741728	LAKE STEVENS	WA		07/14/2023	3.250	611,715		975,000
6601708677	MERRICK	NY		04/10/2023	3.250	673,177		1,050,000
6602684794	SAN DIEGO	CA		04/10/2023	2.875	668,677		1,824,999
8201638409	MARGATE	FL		07/14/2023	4.990	226,505		300,000
6602696384	CHATSWORTH	CA		04/10/2023	2.875	937,043		1,760,000
6602711464	LUCAS	TX		07/14/2023	4.250	707,811		1,024,000
6601752550	SAN CARLOS	CA		04/10/2023	2.625	719,190		2,880,000
6602689215	SIMI VALLEY	CA		04/10/2023	2.875	645,225		1,350,000
3374033161	JACKSONVILLE	FL		07/14/2023	4.000	143,874		179,325
8201816673	GREENACRES	FL		07/14/2023	5.250	168,702		210,000
6600024795	JACKSONVILLE	FL		04/10/2023	0.000	2,507		49,962
6600679176	JACKSONVILLE	FL		04/10/2023	0.000	33,852		102,000
6601821454	ARLINGTON	VA		04/10/2023	2.500	547,167		1,900,000
6602681691	LA JOLLA	CA		04/10/2023	3.000	770,141		2,351,000
6601683342	BROOKVILLE	NY		04/10/2023	3.250	206,266		2,550,000
6601477067	GLENVIEW	IL		04/10/2023	3.250	518,502		1,165,000
6600675919	JACKSONVILLE	FL		04/10/2023	0.000	21,172		43,000
6601487710	WASHOE VALLEY	NV		04/10/2023	3.500	336,575		999,999
6601211672	BEAR	DE		04/10/2023	6.500	77,858		150,000
6602674563	CHICAGO	IL		04/10/2023	2.500	1,554,743		3,500,000
6602682525	HOUSTON	TX		07/14/2023	3.125	518,503		859,999
6601690016	SAN ANTONIO	TX		07/14/2023	3.750	317,131		1,000,000
6601752220	SPOKANE	WA		07/14/2023	3.750	994,083		1,595,000
6602692391	SANTA CLARA	CA		04/10/2023	2.750	445,732		1,250,000
6601812065	EL CERRITO	CA		04/10/2023	2.875	370,545		1,329,000

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	2	3						
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6601485763	BLOOMINGDALE	NJ		07/14/2023	3.250	9,758		265,000
6602710813	ROSEVILLE	CA		04/10/2023	3.125	376,171		925,000
6602676659	SAN DIEGO	CA		04/10/2023	2.750	608,673		1,949,999
8201250455	LEHIGH ACRES	FL		07/14/2023	4.250	198,536		257,000
5512159414	NAPLES	FL		07/14/2023	0.000	23,550		99,633
6601688572	LITTLETON	CO		07/14/2023	3.875	806,927		1,551,000
6601685479	CLARKSVILLE	MD		07/14/2023	2.875	195,035		1,075,000
6601201723	ATLANTIC BEACH	FL		04/10/2023	0.000	8,267		61,249
6601741512	BURLINGAME	CA		04/10/2023	3.500	1,234,554		2,471,000
6601805879	NORTH CALDWELL	NJ		07/14/2023	2.990	615,361		1,124,499
6601718486	NEWPORT BEACH	CA		04/10/2023	2.875	662,450		4,245,000
6601684779	GLENWOOD	MD		07/14/2023	3.500	123,156		875,000
6602686948	CHICAGO	IL		04/10/2023	2.875	695,663		1,092,000
6601725291	EASTCHESTER	NY		04/10/2023	2.875	955,581		1,599,999
6600934340	FORT LAUDERDALE	FL		04/10/2023	3.500	493,017		784,999
6600026287	JACKSONVILLE	FL		04/10/2023	0.000	3,187		51,800
6601224360	JACKSONVILLE	FL		04/10/2023	0.000	19,578		80,000
6601680702	ASTORIA	NY		04/10/2023	2.875	92,032		948,000
6601481622	SAMMAMISH	WA		07/14/2023	3.250	243,693		1,320,000
6600675844	JACKSONVILLE	FL		04/10/2023	0.000	24,834		110,999
6602676840	NEWTON	MA		04/10/2023	2.750	928,469		1,620,000
6601696302	SARATOGA	CA		04/10/2023	3.625	894,096		3,000,000
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023	3.250	665,712		1,400,000
505250674	DELRAY BEACH	FL		07/14/2023	3.375	158,245		256,000
6601224949	JACKSONVILLE	FL		04/10/2023	0.000	17,160		78,771
6602689256	MONUMENT	CO		07/14/2023	3.000	443,605		1,200,000
6601719088	NAPLES	FL		04/10/2023	3.125	484,082		749,999
6601818500	HOLLYWOOD	FL		04/10/2023	3.500	477,969		750,000
6600852609	JUPITER	FL		04/10/2023	3.375	849,644		1,370,000
6602695113	FAIR OAKS	CA		04/10/2023	3.375	722,410		1,100,000
6600720228	SUFFOLK	VA		04/10/2023	3.625	243,498		309,000
6601751446	RUSHVILLE	NY		04/10/2023	2.625	455,660		1,730,000
6602685817	STUDIO CITY	CA		04/10/2023	3.250	938,911		2,075,000
6602679372	HILLSBORO	OR		07/14/2023	2.750	742,675		1,400,000
10801866	Lehigh Acres	FL		07/14/2023	0.000	39,597		143,000
6601224105	JACKSONVILLE	FL		04/10/2023	0.000	10,537		165,392
6600669698	JACKSONVILLE	FL		04/10/2023	6.000	66,958		80,000
6601482687	BURR RIDGE	IL		04/10/2023	3.375	176,389		895,000
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	1,476,319		2,760,000
6602678325	PARRISH	FL		04/10/2023	3.250	775,074		1,375,000
6601740357	SAN CARLOS	CA		04/10/2023	3.125	727,464		2,450,000
6602686856	AUSTIN	TX		07/14/2023	2.875	804,742		1,379,999
6601682831	GREAT NECK	NY		04/10/2023	3.750	260,399		885,000
6602696251	WALNUT CREEK	CA		04/10/2023	3.250	1,224,667		2,070,000
6602696756	CORTE MADERA	CA		04/10/2023	3.375	1,143,408		1,834,999
6602705946	WHITE SALMON	WA		07/14/2023	3.375	520,549		810,000
6601812164	CARMICHAEL	CA		04/10/2023	3.500	770,594		1,210,000
6601383810	PHILLIPSBURG	NJ		07/14/2023	6.750	20,891		104,000
6602705003	DENVER	CO		07/14/2023	3.250	498,801		811,000
6601483685	CUPERTINO	CA		04/10/2023	3.250	224,744		1,350,000
6602696517	WILMETTE	IL		04/10/2023	3.125	564,353		875,000
6601733063	ALPINE	CA		04/10/2023	3.750	824,132		1,270,000
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	428,899		6,900,000
6602705979	VERNAL	UT		07/14/2023	3.250	742,395		1,100,000
6601719682	LAS VEGAS	NV		04/10/2023	3.375	586,424		914,999

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6602712926	LEAGUE CITY	TX		07/14/2023	3.250	587,352		1,000,000
6601744607	LOS GATOS	CA		04/10/2023	3.125	1,593,862		3,200,000
6602679158	HOUSTON	TX		07/14/2023	3.250	507,022		1,225,000
6601722256	SEATTLE	WA		07/14/2023	3.000	659,621		1,640,000
6602687748	BIG SKY	MT		04/10/2023	4.625	628,722		2,750,000
6601714642	AUSTIN	TX		07/14/2023	2.990	863,622		2,200,000
6600795527	SPOTSYLVANIA	VA		04/10/2023	3.500	746,595		1,154,000
6601482323	HOUSTON	TX		07/14/2023	2.875	268,436		1,485,000
6602694645	GURLEY	AL		07/14/2023	3.250	505,325		850,000
6601823278	CHICAGO	IL		04/10/2023	2.990	486,584		1,365,000
6602698885	SAN JOSE	CA		04/10/2023	3.250	1,126,694		1,919,999
6600915471	PHOENIX	AZ		04/10/2023	4.375	518,128		839,999
6602696467	MOUNTAIN VIEW	CA		04/10/2023	3.000	856,824		1,330,000
6602685007	FORT WORTH	TX		07/14/2023	2.875	778,554		1,430,000
6602702042	CHUALAR	CA		04/10/2023	2.875	1,059,133		1,700,000
8202987102	HOLLYWOOD	FL		07/14/2023	4.875	369,516		550,000
6600848425	BRIGHTON	CO		07/14/2023	3.750	436,265		875,000
6601679092	EDGARTOWN	MA		04/10/2023	3.625	203,796		1,400,000
6601811489	NEW YORK	NY		04/10/2023	3.250	871,842		1,630,000
6602696228	SANTA BARBARA	CA		04/10/2023	3.375	680,001		1,485,000
6601808733	WILLIAMSBURG	VA		04/10/2023	3.000	976,050		1,549,999
8195184861	WEST PALM BEACH	FL		07/14/2023	2.990	194,219		264,999
6600484510	ANNA MARIA	FL		04/10/2023	3.250	402,687		1,250,000
8198844541	MIAMI	FL		07/14/2023	3.125	290,152		399,999
6602680776	MERIDIAN	ID		04/10/2023	3.000	683,306		1,200,000
6602704501	SANTA BARBARA	CA		04/10/2023	3.500	631,468		1,950,000
6602678820	DALLAS	TX		07/14/2023	3.000	413,324		759,000
6601723056	NEW YORK	NY		04/10/2023	3.125	860,060		1,799,999
6601724468	SAN RAMON	CA		04/10/2023	2.625	721,020		1,600,000
505408359	POMPANO BEACH	FL		07/14/2023	2.875	165,818		228,999
6601482745	AUSTIN	TX		07/14/2023	3.375	137,243		780,000
8198829612	LANTANA	FL		07/14/2023	3.125	213,447		292,000
6600676503	JACKSONVILLE	FL		04/10/2023	0.000	20,759		76,000
6601724872	REHOBOTH BEACH	DE		04/10/2023	2.750	636,773		1,750,000
8199229506	CAPE CORAL	FL		07/14/2023	2.990	156,270		256,079
6601719542	SARASOTA	FL		04/10/2023	3.375	560,984		1,050,000
8204288663	MIAMI	FL		07/14/2023	5.750	217,275		630,000
8197637406	LAKE WORTH	FL		07/14/2023	3.500	190,346		248,000
6600681685	JACKSONVILLE	FL		04/10/2023	0.000	38,673		77,000
6601225482	JACKSONVILLE	FL		04/10/2023	0.000	18,950		65,029
6600852617	LAKEWAY	TX		07/14/2023	3.250	489,275		799,999
8202026361	WEST PALM BEACH	FL		07/14/2023	5.000	237,495		353,997
6602676105	BROOKLINE	MA		04/10/2023	2.625	829,665		2,549,999
8198830729	ESTERO	FL		07/14/2023	3.000	308,597		507,793
6602682715	CARLSBAD	CA		04/10/2023	3.000	1,077,892		2,100,000
6601225292	JACKSONVILLE	FL		04/10/2023	0.000	15,931		70,968
8201277037	HIALEAH	FL		07/14/2023	3.750	358,548		472,000
6601808576	RIVERSIDE	CA		04/10/2023	3.125	759,662		1,650,000
6602701796	VAIL	CO		07/14/2023	3.000	983,220		2,400,000
6601686667	NORWELL	MA		04/10/2023	3.250	211,788		990,000
6602689223	LAKE FOREST	CA		04/10/2023	3.250	752,231		1,850,000
6601827253	VALLEY VIEW	TX		07/14/2023	3.375	718,725		1,225,000
6602673383	HOUSTON	TX		07/14/2023	3.125	762,579		1,625,000
6602683549	GOLDEN	CO		07/14/2023	3.250	533,594		850,000
6602679380	EXCELSIOR	MN		04/10/2023	3.375	765,892		1,250,000

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8010271570	TAMARAC	FL		07/14/2023	4.250	78,130		118,836
6601673467	LADERA RANCH	CA		04/10/2023	3.500	963,936		3,100,000
6601482448	KELLER	TX		07/14/2023	3.250	116,745		770,000
6602675362	LAKE OSWEGO	OR		07/14/2023	3.875	515,364		834,999
6602701457	CHULA VISTA	CA		04/10/2023	3.000	488,812		1,574,999
6602685544	PEORIA	AZ		04/10/2023	3.375	290,710		963,000
6602683002	WOODBINE	MD		07/14/2023	3.000	450,924		774,999
6601821504	SATELLITE BEACH	FL		04/10/2023	3.500	490,382		799,999
6601686972	NEW YORK	NY		04/10/2023	3.000	239,436		999,999
6601808642	LATHROP	CA		04/10/2023	3.375	532,884		824,999
6601825778	KEMAH	TX		07/14/2023	3.875	535,455		845,000
6602701572	TOPANGA	CA		04/10/2023	3.000	950,654		1,804,999
6602692169	LINDALE	TX		07/14/2023	3.125	125,686		210,000
6602251206	SANTA ANA	CA		04/10/2023	4.625	1,802,227		3,374,999
6601473215	WESTMONT	IL		04/10/2023	3.250	224,408		636,000
6600684408	LINDENHURST	NY		04/10/2023	5.250	273,167		480,000
6601716936	NEW YORK	NY		04/10/2023	3.000	808,054		1,265,000
6601683813	SCARSDALE	NY		04/10/2023	3.125	301,118		1,750,000
6602671080	BELLEVUE	WA		07/14/2023	3.125	249,270		3,200,000
6600847898	POMPANO BEACH	FL		04/10/2023	3.990	429,252		600,000
6601746438	SUGAR LAND	TX		07/14/2023	3.375	629,676		1,295,000
6600681305	JACKSONVILLE	FL		04/10/2023	0.000	44,674		105,000
6602691013	FAIR OAKS	CA		04/10/2023	3.750	803,818		1,220,000
6600830738	LINCOLN	CA		04/10/2023	4.250	466,198		802,000
8195162547	CAPE CORAL	FL		07/14/2023	2.750	174,337		245,945
6601712844	HOUSTON	TX		07/14/2023	3.125	478,280		770,000
6602680537	HOUSTON	TX		07/14/2023	3.250	1,011,363		1,650,000
6600780727	BROOKLYN	NY		04/10/2023	4.750	70,812		445,000
6601486746	WESTON	MA		04/10/2023	2.990	205,377		1,100,000
6601224527	JACKSONVILLE	FL		04/10/2023	0.000	15,629		80,000
6601273953	CHICAGO	IL		04/10/2023	2.500	88,315		175,000
6602690213	SAN FRANCISCO	CA		04/10/2023	2.875	775,248		1,815,000
6600428418	TRUCKEE	CA		04/10/2023	3.375	362,450		1,230,000
6602677954	WINCHESTER	MA		04/10/2023	2.500	545,277		1,360,000
6601686352	CHESTNUT HILL	MA		04/10/2023	3.000	306,983		1,315,000
6601686170	DEER PARK	IL		04/10/2023	3.250	61,800		660,000
6601001966	SPARKS	NV		04/10/2023	3.625	175,417		375,000
3374922486	N FORT MYERS	FL		07/14/2023	4.750	47,062		76,000
6602674019	BELLEVUE	WA		07/14/2023	2.875	1,318,584		2,480,000
3365464459	Davie	FL		07/14/2023	3.990	72,166		149,791
6602685288	NORTHBROOK	IL		04/10/2023	2.875	672,954		1,250,000
6602717347	SOUTH PASADENA	CA		04/10/2023	3.375	1,182,489		3,499,999
6602692409	CHICAGO	IL		04/10/2023	2.500	384,695		970,000
6602671205	CUPERTINO	CA		04/10/2023	3.125	427,599		2,049,999
6602697556	MIDLOTHIAN	TX		07/14/2023	2.990	533,874		985,000
8202496295	MIRAMAR	FL		07/14/2023	6.124	201,682		256,000
6600935222	WEST LINN	OR		07/14/2023	3.500	711,514		1,325,000
6602698943	SAFETY HARBOR	FL		04/10/2023	3.000	514,567		848,000
6600428772	LOS ANGELES	CA		04/10/2023	3.625	684,623		2,774,999
6602692383	BIG BEAR LAKE	CA		04/10/2023	2.750	225,678		750,000
6602683820	OLYMPIC VLY	CA		04/10/2023	3.375	484,711		950,000
6600011552	JACKSONVILLE	FL		04/10/2023	0.000	6,443		58,200
6601679076	ROCKVILLE CENTRE	NY		04/10/2023	2.500	99,077		625,000
6602671502	ORINDA	CA		04/10/2023	2.990	374,195		2,100,000
6602674837	WINCHESTER	MA		04/10/2023	2.625	746,644		2,699,999

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6600852096	HENDERSON	NV		04/10/2023	3.375	1,041,965		1,800,000
6602677525	STUART	FL		04/10/2023	3.000	649,643		1,160,000
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023	3.125	690,937		1,100,000
6602698554	WILDWOOD	MO		04/10/2023	3.000	508,965		789,999
6601752485	NEW YORK	NY		04/10/2023	3.125	815,318		1,675,000
6602704758	KESWICK	VA		04/10/2023	3.750	550,728		736,000
6600681859	JACKSONVILLE	FL		04/10/2023	0.000	56,303		105,000
8023512193	POMPANO BEACH	FL		07/14/2023	5.625	75,141		114,999
6600675125	JACKSONVILLE	FL		04/10/2023	0.000	28,180		95,000
6600935560	HUNTINGTON BEACH	CA		04/10/2023	3.500	1,258,490		2,300,000
6601486399	WILMINGTON	DE		04/10/2023	3.125	665,815		1,850,000
6601680231	WHITESTONE	NY		04/10/2023	3.000	242,792		670,000
6602682319	SACRAMENTO	CA		04/10/2023	3.375	521,344		960,000
6601680249	SOUTH OZONE PARK	NY		04/10/2023	3.000	260,287		635,000
6602704683	ASTORIA	NY		04/10/2023	3.500	709,814		1,430,000
8023552321	JACKSONVILLE	FL		07/14/2023	4.375	86,464		117,000
6601750901	EAGLE	CO		07/14/2023	2.875	536,139		1,272,999
6602701408	SAN FRANCISCO	CA		04/10/2023	2.875	1,192,662		2,119,999
6600506056	LIGHTHOUSE POINT	FL		04/10/2023	3.250	331,790		1,150,000
6601689992	LOS ANGELES	CA		04/10/2023	3.750	279,179		875,000
6600927674	RENO	NV		04/10/2023	4.625	537,315		855,000
8201714680	FORT LAUDERDALE	FL		07/14/2023	4.375	225,318		494,996
6601825851	CLOVIS	CA		04/10/2023	3.250	585,223		1,381,000
6601754044	MONTGOMERY	TX		07/14/2023	3.000	599,040		1,160,000
504694156	PEMBROKE PINES	FL		07/14/2023	4.625	168,465		221,200
505388968	SAINT PETERSBURG	FL		07/14/2023	3.320	131,898		215,000
6602704998	SEATTLE	WA		07/14/2023	3.250	553,977		1,175,000
6601716423	AUSTIN	TX		07/14/2023	3.125	595,204		960,000
6602683051	COLDSPRING	TX		07/14/2023	3.125	1,011,835		1,680,000
6602680925	ALLEN	TX		07/14/2023	3.000	850,111		1,600,000
6602681634	COVINGTON	WA		07/14/2023	2.875	769,545		1,589,999
6600063678	KNOXVILLE	TN		04/10/2023	3.500	418,011		662,000
8011882831	HALLANDALE BEACH	FL		07/14/2023	4.625	34,591		88,000
6602673656	WALNUT CREEK	CA		04/10/2023	2.750	754,208		1,469,999
6600795717	CYPRESS	TX		07/14/2023	2.875	541,896		904,999
6602676485	REDONDO BEACH	CA		04/10/2023	2.750	1,082,041		2,200,000
6601678367	SHERBORN	MA		04/10/2023	3.000	187,736		737,999
6600923707	LIVERMORE	CA		04/10/2023	4.250	607,861		1,100,000
6602699925	PORT SAINT LUCIE	FL		04/10/2023	3.625	567,630		880,000
6602704303	NAPLES	FL		04/10/2023	3.875	620,224		920,000
6602689520	ELLICOTT CITY	MD		07/14/2023	2.875	542,436		880,000
6602695394	FREMONT	CA		04/10/2023	3.250	1,624,302		2,550,000
6602672849	CLE ELUM	WA		07/14/2023	4.250	325,017		675,000
8199390528	DELRAY BEACH	FL		07/14/2023	2.990	224,791		366,954
6600457094	SANTA FE	NM		04/10/2023	3.375	290,206		620,000
8201886836	SAINT PETERSBURG	FL		07/14/2023	5.125	241,468		319,999
8200011263	PINELLAS PARK	FL		07/14/2023	4.125	141,730		285,999
6602684844	SAN DIEGO	CA		04/10/2023	2.875	1,094,573		2,500,000
6602702240	LEANDER	TX		07/14/2023	3.000	547,177		1,125,000
6601680843	PITTSFORD	NY		04/10/2023	3.125	361,183		750,000
6600681867	JACKSONVILLE	FL		04/10/2023	0.000	42,564		97,000
6601750794	LOUISVILLE	KY		04/10/2023	3.000	827,411		1,550,000
6600679598	JACKSONVILLE	FL		04/10/2023	0.000	38,195		101,000
6602685759	DOVER	MA		04/10/2023	3.000	983,012		1,630,000
6600934316	FREMONT	CA		04/10/2023	3.500	1,075,756		1,659,999

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	2	3						
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6602688456	PLEASANT HILL	CA		04/10/2023	3.625	853,013		1,325,000
6601711135	KIRKLAND	WA		07/14/2023	2.750	1,238,031		3,350,000
6601708289	SANTA BARBARA	CA		04/10/2023	3.000	836,239		1,369,000
6602681931	AUSTIN	TX		07/14/2023	3.125	882,227		1,450,000
6602694496	CORONA	CA		04/10/2023	3.250	481,605		740,000
6600793894	BROOKLYN	NY		04/10/2023	3.875	547,920		1,275,000
6600932625	GLEN ELLYN	IL		04/10/2023	3.375	457,765		799,999
6601821421	SANIBEL	FL		04/10/2023	3.000	794,816		1,684,999
6600654450	BRONXVILLE	NY		04/10/2023	3.875	447,479		840,000
6602693191	ABILENE	TX		07/14/2023	3.000	525,186		949,999
6600675190	JACKSONVILLE	FL		04/10/2023	0.000	25,955		126,000
8197197325	HOMESTEAD	FL		07/14/2023	3.125	306,798		413,000
6601224899	JACKSONVILLE	FL		04/10/2023	0.000	17,245		80,000
6601682138	CHICAGO	IL		04/10/2023	3.750	248,157		1,425,000
6602688662	COTATI	CA		04/10/2023	3.875	955,919		1,265,000
6602694447	BRIGHTON	MI		04/10/2023	3.625	834,413		1,340,000
6601827493	GREAT FALLS	VA		04/10/2023	2.750	1,068,873		1,705,000
6602705490	PARK CITY	UT		07/14/2023	3.250	907,771		2,794,999
6600055534	DALLAS	TX		07/14/2023	3.625	556,402		915,000
6601043372	PALO ALTO	CA		04/10/2023	2.500	839,094		2,150,000
6601707018	SARASOTA	FL		04/10/2023	2.990	480,031		775,000
6602682913	BELLAIRE	TX		07/14/2023	3.250	508,497		825,000
6601733790	BRENTWOOD	TN		04/10/2023	2.750	553,743		1,280,000
6602697473	ST AUGUSTINE	FL		04/10/2023	3.625	608,042		1,200,000
6601720516	NASHVILLE	TN		04/10/2023	3.000	832,055		1,300,000
6600025941	JACKSONVILLE	FL		04/10/2023	0.000	5,648		51,800
6602687888	SAN FRANCISCO	CA		04/10/2023	3.875	713,999		999,999
6601479485	CHICAGO	IL		04/10/2023	3.500	284,508		636,000
6602702620	SALINAS	CA		04/10/2023	2.875	747,648		1,175,000
6602705540	FENTON	MI		04/10/2023	3.375	614,781		885,999
6602701630	KANSAS CITY	MO		04/10/2023	2.875	707,452		1,100,000
6600027566	JACKSONVILLE	FL		04/10/2023	0.000	9,672		64,894
6600933482	PHOENIX	AZ		04/10/2023	3.625	503,672		790,000
6602673680	SAN MARINO	CA		04/10/2023	2.625	845,279		2,201,000
505304320	WILTON MANORS	FL		07/14/2023	2.635	185,034		397,042
6602700632	IRVINE	CA		04/10/2023	2.990	1,196,811		1,895,000
6601681569	NORTHFIELD	IL		04/10/2023	3.250	260,154		2,050,000
6601684753	BROOKLINE	MA		04/10/2023	2.875	289,099		1,510,000
6600493263	FALLS CHURCH	VA		04/10/2023	2.875	548,583		930,000
6601223974	JACKSONVILLE	FL		04/10/2023	0.000	11,589		62,925
6600676271	JACKSONVILLE	FL		04/10/2023	0.000	27,584		110,000
6600676461	JACKSONVILLE	FL		04/10/2023	0.000	24,842		117,000
6601821520	DIX HILLS	NY		04/10/2023	3.000	635,119		1,034,999
6601706424	ST AUGUSTINE	FL		04/10/2023	3.125	532,127		910,000
6601748624	BOTHELL	WA		07/14/2023	2.750	783,104		1,600,000
6600721184	DRAPER	UT		07/14/2023	3.750	152,159		1,100,000
6601204305	JACKSONVILLE	FL		04/10/2023	0.000	9,288		80,000
6602678226	SANTA BARBARA	CA		04/10/2023	3.000	583,039		1,325,000
6601224725	JACKSONVILLE	FL		04/10/2023	0.000	16,426		80,000
6602711761	EAGLE	ID		04/10/2023	3.625	631,855		1,010,000
6600011412	JACKSONVILLE	FL		04/10/2023	0.000	5,698		51,200
6601709337	DANVILLE	CA		04/10/2023	3.250	969,017		1,925,000
6602691807	HARRISONBURG	VA		04/10/2023	3.625	96,482		160,000
6601809194	VISTA	CA		04/10/2023	3.500	723,923		1,272,000
6602700749	MISSION VIEJO	CA		04/10/2023	2.990	683,338		1,360,000

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8022180961	LARGO	FL		07/14/2023	4.750	110,295		187,763
6600675950	JACKSONVILLE	FL		04/10/2023	0.000	22,683		105,000
6601486357	ALTADENA	CA		04/10/2023	3.375	317,858		1,430,000
6601744532	GREENWOOD VILLAGE	CO		07/14/2023	3.125	504,789		1,305,000
6601479550	WASHINGTON	DC		04/10/2023	2.990	563,616		2,100,000
6600842295	WATERTOWN	MA		04/10/2023	3.875	145,779		610,000
6601681031	BELLAIRE	TX		07/14/2023	2.875	229,491		1,200,000
6600088881	CHICAGO	IL		04/10/2023	4.750	170,503		335,000
6602682459	CENTENNIAL	CO		07/14/2023	3.000	541,419		879,999
6601476952	MILTON	MA		04/10/2023	3.375	324,681		944,999
50015429	OMAK	WA		07/14/2023	4.500	138,869		269,000
6600140948	JACKSONVILLE BEACH	FL		04/10/2023	3.125	141,719		525,000
6601204727	JACKSONVILLE	FL		04/10/2023	0.000	8,971		79,999
6602698471	DENVER	CO		07/14/2023	3.500	534,242		909,999
6601827345	SHADOW HILLS	CA		04/10/2023	3.375	502,822		1,146,000
6600852633	RANCHO PALOS VERDES	CA		04/10/2023	3.875	960,072		1,460,000
6602689389	PHOENIX	AZ		04/10/2023	3.375	537,943		874,999
6601718007	MEDFIELD	MA		04/10/2023	2.875	595,215		1,390,000
6601804872	SEATTLE	WA		07/14/2023	3.125	393,846		798,999
6602699545	SANDY	UT		07/14/2023	2.990	881,508		3,500,000
6600994955	WASHINGTON	DC		04/10/2023	3.375	484,702		1,275,000
6602685874	MARINA DEL REY	CA		04/10/2023	2.750	736,273		1,240,000
8201732798	ROYAL PLM BCH	FL		07/14/2023	3.750	139,582		565,003
6600606575	SAN DIEGO	CA		04/10/2023	3.000	1,564,953		3,200,000
102373404	LEHIGH ACRES	FL		07/14/2023	4.375	71,226		104,753
6600852039	COUPEVILLE	WA		07/14/2023	3.750	434,518		700,000
6602680727	WILLIAMSBURG	VA		04/10/2023	2.875	630,822		1,050,000
6601737015	AUSTIN	TX		07/14/2023	3.250	415,852		1,000,000
6602686609	SUNNYVALE	CA		04/10/2023	2.875	749,335		1,740,000
6601469304	GLENVIEW	IL		04/10/2023	3.250	402,268		815,000
6602692870	IRVINE	CA		04/10/2023	2.750	259,683		700,000
6602684166	SOUTHLAKE	TX		07/14/2023	3.000	775,151		1,665,000
8200937164	HIALEAH	FL		07/14/2023	4.875	119,799		191,763
3364271533	Gulfport	FL		07/14/2023	4.375	75,200		172,789
6600024662	JACKSONVILLE	FL		04/10/2023	0.000	2,182		44,625
6600129701	FORT LAUDERDALE	FL		04/10/2023	3.875	566,040		1,093,000
6600932880	GENOA	NV		04/10/2023	3.250	638,543		1,359,000
6601485037	SAINT AUGUSTINE	FL		04/10/2023	3.250	124,191		925,000
6601204198	JACKSONVILLE	FL		04/10/2023	0.000	11,840		200,000
6601225193	JACKSONVILLE	FL		04/10/2023	0.000	18,729		64,927
6600564840	BROOKLYN	NY		04/10/2023	3.875	568,676		2,280,000
6601721472	HOLLYWOOD	FL		04/10/2023	3.500	633,591		1,030,000
6601045963	HALF MOON BAY	CA		04/10/2023	3.625	645,566		1,100,000
6602679174	SOUTHLAKE	TX		07/14/2023	3.750	582,886		995,000
8199390985	MIAMI	FL		07/14/2023	3.250	250,406		435,000
6600792292	STUDIO CITY	CA		04/10/2023	3.875	993,519		2,050,000
6602699883	SAINT JOHNS	FL		04/10/2023	3.375	604,196		1,249,999
6601022764	FULLERTON	CA		04/10/2023	4.625	223,785		525,000
6601686592	COMMACK	NY		04/10/2023	2.375	70,648		440,000
6601753103	DENVER	CO		07/14/2023	3.375	867,151		1,375,000
8200720423	MIAMI	FL		07/14/2023	3.625	247,383		389,399
6601746420	CAREFREE	AZ		04/10/2023	2.875	481,217		1,250,000
6600011008	JACKSONVILLE	FL		04/10/2023	0.000	10,608		59,713
6601686394	SETAUKET	NY		04/10/2023	3.750	71,986		525,000
6601697060	LAFAYETTE	CA		04/10/2023	3.375	774,082		1,475,000

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6601708420	BOTHELL	WA		07/14/2023	2.750	740,914		1,525,000
6601698779	AUSTIN	TX		07/14/2023	4.000	473,667		1,360,000
6600024290	JACKSONVILLE	FL		04/10/2023	0.000	1,557		44,700
504895165	MIAMI	FL		07/14/2023	5.500	159,781		245,000
6602679877	MILTON	MA		04/10/2023	3.375	797,824		1,300,000
6601286021	SCHERERVILLE	IN		04/10/2023	6.875	128,004		207,600
6601488429	NEEDHAM	MA		04/10/2023	3.292	243,339		790,000
6600024225	JACKSONVILLE	FL		04/10/2023	0.000	2,394		50,915
6602689652	SEAL BEACH	CA		04/10/2023	2.875	705,478		1,110,000
6602676618	SEATTLE	WA		07/14/2023	2.875	634,979		1,750,000
6601808667	ROCKVILLE	MD		07/14/2023	3.500	927,928		1,499,999
8200460413	PALM BEACH GARDENS	FL		07/14/2023	3.250	233,876		505,001
6601697862	CONCORD	MA		04/10/2023	3.750	546,386		1,045,000
8201540766	FORT LAUDERDALE	FL		07/14/2023	2.990	369,973		502,990
6600675729	JACKSONVILLE	FL		04/10/2023	0.000	17,720		107,000
6602695907	ANDOVER	MA		04/10/2023	3.000	849,885		1,325,000
6600852294	PARK CITY	UT		07/14/2023	3.500	844,441		1,349,999
6601469049	ATLANTIC BEACH	FL		04/10/2023	0.000	42,750		129,747
6601473611	SEATTLE	WA		07/14/2023	3.125	358,497		1,500,000
6600850694	FORT LAUDERDALE	FL		04/10/2023	3.500	1,358,339		2,906,000
6602698620	EL DORADO HILLS	CA		04/10/2023	2.875	731,530		1,300,000
6600851015	MESILLA	NM		04/10/2023	3.990	792,341		1,251,000
6601098368	HOUSTON	TX		07/14/2023	5.000	358,935		995,000
6601383752	CHATHAM TOWNSHIP	NJ		07/14/2023	6.500	134,161		529,000
6602689637	TRABUCO CANYON	CA		04/10/2023	3.000	804,577		1,360,000
6601487546	SAINT JAMES	NY		04/10/2023	3.375	498,125		1,399,999
8199345129	TARPON SPRINGS	FL		07/14/2023	3.000	155,976		360,002
6601709220	SAN JOSE	CA		04/10/2023	3.000	740,200		1,170,999
6602676923	CHICAGO	IL		04/10/2023	2.875	776,227		1,400,000
6602671650	REDDING	CA		04/10/2023	2.875	531,598		1,249,999
6601687137	NEW YORK	NY		04/10/2023	3.000	321,227		1,149,999
8022662706	MIAMI GARDENS	FL		07/14/2023	4.875	169,355		287,000
6601819961	GILROY	CA		04/10/2023	3.250	844,840		1,310,000
6602680768	LIBERTYVILLE	IL		04/10/2023	3.375	501,145		770,000
6601685131	NEWBURGH	NY		04/10/2023	3.375	174,675		700,000
6601000745	FREDERICK	MD		07/14/2023	3.875	91,858		350,000
6602686492	WASHINGTON	DC		04/10/2023	2.875	1,039,571		1,800,000
6602705441	SPRING HILL	TN		04/10/2023	3.875	558,388		765,000
6601469072	ATLANTIC BEACH	FL		04/10/2023	0.000	47,690		139,400
6601683284	BROOKVILLE	NY		04/10/2023	3.625	224,395		3,200,000
6602676881	SAN FRANCISCO	CA		04/10/2023	2.625	1,022,024		2,350,000
6602693803	MURRIETA	CA		04/10/2023	3.250	869,017		1,355,000
6602677723	CARPINTERIA	CA		04/10/2023	2.750	866,414		1,550,000
6601491902	WASHINGTON	DC		04/10/2023	3.575	435,997		995,000
6602681782	DENVER	CO		07/14/2023	3.250	807,812		1,300,000
6602698869	BLUFFDALE	UT		07/14/2023	3.500	553,212		1,100,000
6602704477	WESTON	FL		04/10/2023	3.500	509,351		985,000
6601486894	CHINO HILLS	CA		04/10/2023	3.250	215,190		686,000
6602688647	TOMS RIVER	NJ		07/14/2023	3.625	264,180		1,039,999
505423164	POMPANO BEACH	FL		07/14/2023	4.750	173,964		264,000
6600850868	PLANO	TX		07/14/2023	3.250	696,680		1,200,000
6602704410	SAMMAMISH	WA		07/14/2023	3.625	1,438,671		2,400,000
6601685321	SWAMPSCOTT	MA		04/10/2023	3.625	122,207		1,500,000
6602693621	ARVADA	CO		07/14/2023	3.125	594,937		950,000
6602699107	SEATTLE	WA		07/14/2023	3.625	1,606,294		2,869,999

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6601225094	JACKSONVILLE	FL		04/10/2023	0.000	14,479		69,804
6602691732	FOREST HILLS	NY		04/10/2023	2.625	343,890		1,050,000
6602681527	PLEASANTON	CA		04/10/2023	3.250	992,496		1,825,000
6600851197	NASHVILLE	TN		04/10/2023	3.500	906,282		1,399,000
6602700509	SAN FRANCISCO	CA		04/10/2023	3.250	793,363		1,620,000
6602688928	LOS ANGELES	CA		04/10/2023	2.875	1,875,487		4,200,000
6602680941	SANFORD	FL		04/10/2023	3.250	780,330		1,199,000
6600931221	SANTA ROSA	CA		04/10/2023	3.375	680,282		1,340,000
6601741967	LAKE ARROWHEAD	CA		04/10/2023	3.125	642,202		1,345,000
125062510	NAPLES	FL		07/14/2023	0.000	26,795		97,158
6602696707	CHICAGO	IL		04/10/2023	3.125	581,684		984,999
6602674506	DEDHAM	MA		04/10/2023	3.000	652,006		1,131,000
6602673474	SAN FRANCISCO	CA		04/10/2023	2.750	723,915		1,699,999
6602677558	CASTLE ROCK	WA		07/14/2023	2.500	601,354		1,085,000
6600849332	SCOTTSDALE	AZ		04/10/2023	3.500	469,145		770,000
6602700129	CHANDLER	AZ		04/10/2023	3.250	488,334		750,000
6601809301	ARRINGTON	TN		04/10/2023	3.125	671,096		1,060,000
8203209676	ROYAL PLM BCH	FL		07/14/2023	5.625	82,725		119,999
6601678755	BELLEVUE	WA		07/14/2023	3.125	144,053		1,200,000
6601477422	BELLEVUE	WA		07/14/2023	3.250	236,284		2,100,000
6602677681	PENNGROVE	CA		04/10/2023	2.875	738,482		1,225,000
10801833	Fort Myers	FL		07/14/2023	0.000	39,856		145,000
6601728840	FORT WORTH	TX		07/14/2023	3.375	465,504		1,100,000
6600848722	COLORADO SPRINGS	CO		07/14/2023	3.375	523,256		1,100,000
6601673715	FRIENDSWOOD	TX		07/14/2023	4.000	141,186		795,000
6602680750	DENVER	CO		07/14/2023	3.000	681,516		1,115,000
6600991639	GRAND RAPIDS	MI		04/10/2023	3.375	154,393		350,000
8024066850	SUNRISE	FL		07/14/2023	4.750	184,565		249,000
6600040684	BOTHELL	WA		07/14/2023	3.250	834,424		1,500,000
6601204826	JACKSONVILLE	FL		04/10/2023	0.000	14,060		75,284
6602693167	CLAREMONT	CA		04/10/2023	2.875	940,727		1,700,000
7002372187	JACKSONVILLE	FL		07/14/2023	5.250	82,565		129,999
6602683903	DENVER	CO		07/14/2023	3.375	552,870		880,000
6600064643	NASHVILLE	TN		04/10/2023	3.625	963,252		1,600,000
6601719914	KENT	WA		07/14/2023	2.750	443,901		825,000
6601482893	VIENNA	VA		04/10/2023	2.875	245,994		1,275,000
6601723031	SAN BRUNO	CA		04/10/2023	2.750	481,996		1,700,000
6602693712	NAPLES	FL		04/10/2023	2.625	601,101		1,500,000
6601679902	DENVER	CO		07/14/2023	3.375	128,706		775,000
6600839713	ALPINE	UT		07/14/2023	4.500	719,919		1,139,999
8199520196	PLANTATION	FL		07/14/2023	2.990	171,861		425,001
8201833883	POMPANO BEACH	FL		07/14/2023	5.375	175,819		230,000
6601735365	CAVE CREEK	AZ		04/10/2023	3.625	2,085,974		3,700,000
6600777921	BROOKLYN	NY		04/10/2023	4.625	373,027		840,000
8198793188	HIALEAH	FL		07/14/2023	3.500	316,904		426,000
6602680479	DOUBLE OAK	TX		07/14/2023	3.625	468,033		985,000
6602688472	SANTA CLARITA	CA		04/10/2023	3.875	1,133,627		1,525,000
6601383653	SANTA ISABEL	PR		04/10/2023	7.000	32,042		129,999
6600474354	REMSENBURG	NY		04/10/2023	3.500	695,049		1,420,000
6602696442	ALAMEDA	CA		04/10/2023	3.250	757,661		1,160,000
6601811471	ENGLEWOOD	CO		07/14/2023	3.375	566,622		1,089,999
6600679333	JACKSONVILLE	FL		04/10/2023	0.000	38,099		104,500
6601204743	JACKSONVILLE	FL		04/10/2023	0.000	11,048		80,000
6602679109	CLYDE HILL	WA		07/14/2023	3.250	1,176,378		3,549,999
6601727958	OWASSO	OK		04/10/2023	3.125	685,789		1,450,000

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6602684604	SOUTHAMPTON	NY		04/10/2023	3.375	998,302		2,600,000
6601749911	SANTA FE	NM		04/10/2023	2.625	509,817		1,600,000
6600425521	JUPITER	FL		04/10/2023	3.625	97,064		620,000
6601728998	HOUSTON	TX		07/14/2023	2.875	473,471		840,000
6601204107	JACKSONVILLE	FL		04/10/2023	0.000	1,682		66,850
6600432402	PHOENIX	MD		07/14/2023	3.625	551,824		1,490,000
6602679083	LAGUNA BEACH	CA		04/10/2023	3.750	832,899		1,360,000
6602676394	MANHASSET	NY		04/10/2023	2.750	710,089		1,990,000
6602674571	SAN DIEGO	CA		04/10/2023	2.750	685,381		1,850,000
6602687946	BEND	OR		07/14/2023	4.250	884,642		1,415,000
6601745620	LOS ANGELES	CA		04/10/2023	3.250	1,010,582		3,250,000
6602671353	MCKINNEY	TX		07/14/2023	3.000	70,880		183,000
6601682153	NEW YORK	NY		04/10/2023	3.625	297,461		1,600,000
6601827220	RENO	NV		04/10/2023	3.500	943,143		1,800,000
6601825562	NORCO	CA		04/10/2023	3.000	527,513		845,000
6601682302	ARMONK	NY		04/10/2023	3.375	87,008		1,375,000
8195202563	PEMBROKE PNES	FL		07/14/2023	2.750	160,422		269,998
6600935289	FRESNO	CA		04/10/2023	3.125	620,493		1,440,000
6602684075	BENICIA	CA		04/10/2023	2.875	724,444		1,150,000
6601673772	MARCO ISLAND	FL		04/10/2023	3.875	447,508		1,050,000
6600676982	JACKSONVILLE	FL		04/10/2023	0.000	26,024		84,000
6600871336	FEDERAL WAY	WA		07/14/2023	4.500	223,990		335,000
6602680388	SAN DIEGO	CA		04/10/2023	3.125	488,899		1,299,999
6601486696	CARMICHAEL	CA		04/10/2023	3.375	232,777		672,000
6602699271	MAMMOTH LAKES	CA		04/10/2023	3.875	629,959		1,005,000
6601719625	DRIFTWOOD	TX		07/14/2023	3.250	950,142		1,520,000
8017224399	HOLLYWOOD	FL		07/14/2023	4.875	205,409		266,000
6602701283	NICHOLASVILLE	KY		04/10/2023	3.000	485,435		1,300,000
8201648358	DEERFIELD BEACH	FL		07/14/2023	4.250	209,194		270,000
6602699560	NICHOLASVILLE	KY		04/10/2023	3.250	622,420		1,050,000
6602682335	CLE ELUM	WA		07/14/2023	3.125	496,808		850,000
6600935552	INDIAN WELLS	CA		04/10/2023	3.375	905,038		1,499,999
8199386218	FORT MYERS	FL		07/14/2023	2.875	304,278		852,278
8199348594	LEHIGH ACRES	FL		07/14/2023	3.250	226,820		324,900
6602683861	HAYWARD	CA		04/10/2023	3.000	772,332		1,209,999
6600676586	JACKSONVILLE	FL		04/10/2023	0.000	32,205		120,000
6601734137	BOSTON	MA		04/10/2023	2.875	696,788		3,449,999
6600921495	MAMMOTH LAKES	CA		04/10/2023	4.750	438,603		950,000
6600026774	JACKSONVILLE	FL		04/10/2023	0.000	4,354		58,200
6602688035	AUSTIN	TX		07/14/2023	3.750	539,334		906,000
6601678227	JERSEY CITY	NJ		07/14/2023	3.750	26,875		585,000
6601724864	SAN JOSE	CA		04/10/2023	3.000	628,427		2,075,000
6600024522	JACKSONVILLE	FL		04/10/2023	0.000	1,798		50,562
6600468224	SAN RAFAEL	CA		04/10/2023	3.875	316,007		2,350,000
6601817130	HIGHLANDS RANCH	CO		07/14/2023	2.875	541,674		1,167,000
6601753533	CYPRESS	TX		07/14/2023	2.375	579,541		1,650,000
6602700970	DANVILLE	CA		04/10/2023	3.125	915,987		1,855,000
6600025552	JACKSONVILLE	FL		04/10/2023	0.000	2,819		52,786
6601699330	LAKESIDE	MT		04/10/2023	3.750	525,765		923,000
8009999862	HOLLYWOOD	FL		07/14/2023	3.750	97,535		244,275
6602686450	SAN JOSE	CA		04/10/2023	2.875	671,370		2,240,000
6602674514	MORGAN HILL	CA		04/10/2023	2.750	943,396		2,300,000
6601704981	TUCSON	AZ		04/10/2023	2.750	503,854		974,999
6601683243	LIVINGSTON	NJ		07/14/2023	3.625	233,346		1,900,000
6601826032	OAKLAND	CA		04/10/2023	2.990	510,613		1,250,000

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6601727172	MCLEAN	VA		04/10/2023	3.500	996,512		2,049,999
6602701937	LAGUNA BEACH	CA		04/10/2023	3.000	681,337		1,930,000
6600025842	JACKSONVILLE	FL		04/10/2023	0.000	3,286		51,800
6602696186	ROSLYN	NY		04/10/2023	3.000	902,667		1,425,000
6601704676	RIVIERA BEACH	FL		04/10/2023	2.875	506,691		800,000
6602674209	SAN JOSE	CA		04/10/2023	2.625	963,049		2,260,000
6601204206	JACKSONVILLE	FL		04/10/2023	0.000	2,670		80,000
6600786971	HOLLIS	NY		04/10/2023	4.125	507,483		848,000
6601823369	LITTLETON	CO		07/14/2023	2.875	719,189		1,230,000
6602682947	STONE HARBOR	NJ		07/14/2023	3.000	930,288		1,725,000
6601712950	SCOTTSDALE	AZ		04/10/2023	3.500	562,275		899,999
6601481374	NEW YORK	NY		04/10/2023	3.000	100,691		750,000
504876211	HOLLYWOOD	FL		07/14/2023	4.508	43,615		91,000
6601689554	PLEASANTON	CA		04/10/2023	3.500	1,304,547		3,150,000
6602711001	CARMEL VALLEY	CA		04/10/2023	3.500	1,022,009		1,755,000
6600938770	STATEN ISLAND	NY		04/10/2023	3.875	184,486		680,000
6600011990	JACKSONVILLE	FL		04/10/2023	0.000	8,125		65,662
6601383455	NAPLES	FL		04/10/2023	3.500	62,304		90,000
6602673920	SAN DIEGO	CA		04/10/2023	2.750	671,087		1,709,999
6602693795	BALTIMORE	MD		07/14/2023	3.125	148,783		255,000
6601820209	SANTA CLARA	CA		04/10/2023	3.500	530,314		1,610,000
6601031096	SAN FRANCISCO	CA		04/10/2023	3.750	500,055		1,800,000
6601710046	CHEVY CHASE	MD		07/14/2023	3.125	1,534,422		3,800,000
6602698422	LAS VEGAS	NV		04/10/2023	3.125	518,647		799,999
505405588	CAPE CORAL	FL		07/14/2023	3.221	348,669		500,054
6601713206	ARLINGTON	VA		04/10/2023	2.750	596,988		1,699,999
6601698209	SPRINGFIELD	VA		04/10/2023	3.750	615,687		1,010,000
6600848441	PACIFICA	CA		04/10/2023	3.625	1,193,562		2,600,000
6602676584	KENSINGTON	CA		04/10/2023	2.500	774,462		1,575,000
6600521774	LONGWOOD	FL		04/10/2023	4.875	639,629		988,000
6602692060	SAN LEANDRO	CA		04/10/2023	2.740	181,132		550,000
6600979170	BROOKLYN	NY		04/10/2023	3.250	423,131		1,400,000
6601477372	GREAT FALLS	VA		04/10/2023	3.000	414,652		1,900,000
6602710946	SEVERNA PARK	MD		07/14/2023	4.125	574,573		774,999
6601029074	SAN FRANCISCO	CA		04/10/2023	4.000	441,803		887,970
504695446	NAPLES	FL		07/14/2023	4.875	146,701		190,000
6601050096	DALY CITY	CA		04/10/2023	4.125	228,123		800,000
6602682707	ALTADENA	CA		04/10/2023	3.250	754,541		1,325,000
6602682053	NAMPA	ID		04/10/2023	3.250	279,169		825,000
8202134768	MIAMI	FL		07/14/2023	5.375	383,737		475,000
6602678234	WASHINGTON	DC		04/10/2023	2.875	785,878		1,650,000
504894438	MIAMI	FL		07/14/2023	5.232	139,736		231,000
6602690411	PARK CITY	UT		07/14/2023	3.250	1,180,681		2,500,000
6602683911	HILLSBORO	OR		07/14/2023	3.125	383,421		800,000
6601471706	DEERFIELD	IL		04/10/2023	3.375	553,590		1,575,000
6601480285	VIRGINIA BEACH	VA		04/10/2023	3.375	284,202		952,000
6600934704	BOW	WA		07/14/2023	3.625	533,638		854,999
6602705243	DENVER	CO		07/14/2023	3.625	588,403		820,000
6601819607	WATSONVILLE	CA		04/10/2023	2.875	564,318		1,050,000
6600848995	CHICAGO	IL		04/10/2023	3.500	543,011		1,125,000
6601741769	REMSENBURG	NY		04/10/2023	3.000	590,244		1,270,000
6601737395	ORO VALLEY	AZ		04/10/2023	3.250	891,590		1,469,999
6601745463	BOCA RATON	FL		04/10/2023	3.250	560,710		860,000
6600679028	JACKSONVILLE	FL		04/10/2023	0.000	23,138		78,000
6601483149	PIEDMONT	CA		04/10/2023	3.875	118,126		1,550,000

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6602682012	SAN FRANCISCO	CA		04/10/2023	3.125	921,460		1,429,999
6601204768	JACKSONVILLE	FL		04/10/2023	0.000	9,427		80,000
6602685726	CORAL GABLES	FL		04/10/2023	3.250	1,792,967		3,405,000
6601492223	VANCOUVER	WA		07/14/2023	3.500	40,478		620,000
6601225425	JACKSONVILLE	FL		04/10/2023	0.000	15,745		68,147
6602681014	GRAND JUNCTION	CO		07/14/2023	3.625	763,257		1,150,000
6601703611	TUSCALOOSA	AL		07/14/2023	3.375	781,455		1,266,500
6602673862	LOS ANGELES	CA		04/10/2023	2.625	1,138,779		3,000,000
6600011529	JACKSONVILLE	FL		04/10/2023	0.000	5,861		51,200
6601737957	BLOOMFLD HLS	MI		04/10/2023	2.875	536,557		1,500,000
6601693101	SAN ANSELMO	CA		04/10/2023	3.750	841,890		1,730,000
6601729830	LLOYD HARBOR	NY		04/10/2023	2.750	493,352		2,000,000
6601698217	BROOKLYN	NY		04/10/2023	3.750	509,990		935,000
6601203182	JACKSONVILLE	FL		04/10/2023	0.000	8,368		158,000
6602687912	LAKEWOOD	CO		07/14/2023	3.375	569,921		799,999
6602696285	LOS ANGELES	CA		04/10/2023	3.250	1,555,794		2,395,900
6602702612	GREAT NECK	NY		04/10/2023	3.000	782,187		1,500,000
6602673730	CUPERTINO	CA		04/10/2023	2.625	857,802		2,040,000
6602698984	AUSTIN	TX		07/14/2023	3.625	774,234		1,205,000
6600675836	JACKSONVILLE	FL		04/10/2023	0.000	31,476		111,000
6602677939	ARLINGTON	VA		04/10/2023	2.625	929,552		2,400,000
8023076300	JACKSONVILLE	FL		07/14/2023	4.990	133,601		258,085
6602694546	SPRING BRANCH	TX		07/14/2023	3.000	546,212		1,100,000
6601819888	CARLSBAD	CA		04/10/2023	2.875	431,905		860,000
6600793027	NEWPORT NEWS	VA		04/10/2023	3.500	325,820		1,100,000
6601749010	NEW YORK	NY		04/10/2023	2.875	477,334		1,694,999
6602696764	LARCHMONT	NY		04/10/2023	3.125	924,489		1,525,000
6602701002	MOUNTAIN HOUSE	CA		04/10/2023	2.875	806,633		1,260,000
6600990375	RANCHO SANTA FE	CA		04/10/2023	3.500	577,396		2,100,000
6600067687	JACKSONVILLE	FL		04/10/2023	3.500	403,921		924,999
6601725952	PISMO BEACH	CA		04/10/2023	2.875	702,870		1,400,000
6602698331	PETALUMA	CA		04/10/2023	3.250	1,094,036		1,674,999
6600851262	ARGYLE	TX		07/14/2023	3.500	414,363		1,400,000
6600011958	JACKSONVILLE	FL		04/10/2023	0.000	5,109		110,000
8027175022	PLANTATION	FL		07/14/2023	3.875	167,763		226,000
6602682145	GILBERT	AZ		04/10/2023	3.250	505,891		877,000
3399888772	Lehigh Acres	FL		07/14/2023	5.250	71,988		146,000
6602701176	LAKEWOOD RCH	FL		04/10/2023	3.125	1,068,912		1,650,000
6600364415	GRAPEVINE	TX		07/14/2023	4.375	8,866		200,000
3362203876	Clearwater	FL		07/14/2023	4.250	65,876		169,630
6602673888	CUPERTINO	CA		04/10/2023	2.625	1,104,055		2,940,000
6601687491	KENNEDYVILLE	MD		07/14/2023	3.375	71,733		1,377,000
6602686484	ALPINE MEADOWS	CA		04/10/2023	2.990	659,343		1,590,000
6602683960	TUALATIN	OR		07/14/2023	3.125	549,482		945,000
6601040873	BURLINGAME	CA		04/10/2023	3.875	519,962		1,360,000
6602691849	VALENCIA	CA		04/10/2023	2.750	124,415		585,000
6602683895	ALAMEDA	CA		04/10/2023	3.125	679,964		1,065,000
6601677823	CONCORD	MA		04/10/2023	3.250	40,756		764,000
6602688704	BERTHOUD	CO		07/14/2023	2.750	726,872		1,710,000
6602693902	CAVE CREEK	AZ		04/10/2023	2.750	590,788		1,100,000
6602685767	SAINT PETERSBURG	FL		04/10/2023	3.125	894,707		1,390,000
6601675926	PARK CITY	UT		07/14/2023	3.875	477,935		1,900,000
6602692912	NOVATO	CA		04/10/2023	2.750	300,128		1,175,000
6602675008	BEND	OR		07/14/2023	3.750	706,162		1,094,999
6601678029	NEWTON	MA		04/10/2023	3.125	194,072		1,389,000

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6602705318	BROKEN BOW	OK		04/10/2023	3.375	601,964		1,141,000
6601697904	NEW YORK	NY		04/10/2023	3.750	510,582		830,000
6600676024	JACKSONVILLE	FL		04/10/2023	0.000	22,136		112,999
6602696434	VALLEY VILLAGE	CA		04/10/2023	3.125	1,109,401		1,712,499
6601476721	SPRING BRANCH	TX		07/14/2023	2.990	400,968		950,000
6601684167	EASTON	MD		07/14/2023	3.875	233,994		1,799,999
6600732249	CASTLE PINES	CO		07/14/2023	3.875	458,170		825,000
6602704774	RANCHO CUCAMONGA	CA		04/10/2023	3.375	996,091		1,393,000
6601681783	HOUSTON	TX		07/14/2023	3.750	168,036		1,350,000
6601708974	PHOENIX	AZ		04/10/2023	3.250	484,251		855,000
6601486860	JACKSON	WY		04/10/2023	3.125	493,434		1,600,000
6602682269	SAN FRANCISCO	CA		04/10/2023	3.000	789,868		1,315,000
6602678960	PHOENIX	AZ		04/10/2023	3.125	566,139		2,000,000
6602683275	DAVIS	CA		04/10/2023	3.000	579,807		907,000
6602678093	BEND	OR		07/14/2023	2.750	647,355		1,150,000
6601007898	SEDONA	AZ		04/10/2023	3.250	700,826		1,366,000
6602674977	HUNTS POINT	WA		07/14/2023	2.625	1,503,988		2,949,999
6602711357	RENO	NV		04/10/2023	4.000	800,547		1,250,000
125046110	NAPLES	FL		07/14/2023	0.000	10,162		77,220
3364974851	Palm Harbor	FL		07/14/2023	3.625	80,842		182,016
6601808618	VIRGINIA BEACH	VA		04/10/2023	3.375	526,257		820,000
6602671197	LOS ALTOS	CA		04/10/2023	3.125	307,061		2,650,000
6602704899	KIRKLAND	WA		07/14/2023	2.875	854,690		1,400,000
6602698802	FAIR OAKS	CA		04/10/2023	3.250	589,248		978,000
6601729798	SANTA BARBARA	CA		04/10/2023	2.990	810,759		1,925,000
6600790015	PAEONIAN SPRINGS	VA		04/10/2023	4.875	1,078,559		1,650,000
6601673616	SAN FRANCISCO	CA		04/10/2023	3.625	543,943		1,657,000
6601679944	BROOKLYN	NY		04/10/2023	3.125	18,283		600,000
6602689173	EL DORADO HILLS	CA		04/10/2023	3.125	567,883		950,000
6601035816	SAN FRANCISCO	CA		04/10/2023	3.750	660,186		1,248,962
8199411379	SUNRISE	FL		07/14/2023	3.250	235,810		320,000
6602701259	AUSTIN	TX		07/14/2023	2.875	743,063		1,199,999
6600677212	JACKSONVILLE	FL		04/10/2023	0.000	40,984		144,000
6601823427	YARROW POINT	WA		07/14/2023	3.125	753,557		2,300,000
6600533902	NAPLES	FL		04/10/2023	4.000	463,525		830,000
6601483875	LIVERMORE	CA		04/10/2023	3.000	247,632		1,150,000
6601819755	DUBLIN	CA		04/10/2023	3.250	681,998		1,058,000
8204121710	JACKSONVILLE	FL		07/14/2023	6.625	267,980		375,500
8197557073	NAPLES	FL		07/14/2023	3.000	178,372		439,996
6602688696	MANHATTAN BEACH	CA		04/10/2023	3.250	1,022,375		3,995,000
6600655507	OLD BRIDGE	NJ		07/14/2023	2.000	425,576		740,000
6601720052	PARKER	CO		07/14/2023	3.125	652,196		1,100,000
6602700988	LOS ANGELES	CA		04/10/2023	2.750	812,311		1,449,999
6602686641	WABAN	MA		04/10/2023	2.625	605,918		1,600,000
6601712117	EL CAJON	CA		04/10/2023	2.750	741,512		1,625,000
6602704709	LEESBURG	VA		04/10/2023	3.250	784,419		1,130,000
6601816850	MESA	AZ		04/10/2023	3.500	900,776		1,410,000
6602686732	MILPITAS	CA		04/10/2023	2.875	946,025		1,485,000
6600010554	ATLANTIC BEACH	FL		04/10/2023	0.000	5,342		49,206
8196522690	NAPLES	FL		07/14/2023	2.875	188,589		340,001
6601741645	REDWOOD CITY	CA		04/10/2023	3.375	1,330,198		2,300,000
6602700228	ENCINO	CA		04/10/2023	3.125	1,631,357		4,078,000
6602689298	WINCHESTER	MA		04/10/2023	3.250	997,542		1,550,000
6602695501	TARZANA	CA		04/10/2023	3.500	1,040,729		1,590,000
6600935149	HERMOSA BEACH	CA		04/10/2023	3.375	1,141,332		2,915,000

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6601678631	WOODINVILLE	WA		07/14/2023	3.125	349,024		1,330,000
6600934563	GRASS VALLEY	CA		04/10/2023	3.625	462,024		725,000
6602698893	WINDSOR	CA		04/10/2023	2.875	1,230,850		2,376,149
6601693259	PALM DESERT	CA		04/10/2023	3.250	1,202,891		2,950,000
6600024399	JACKSONVILLE	FL		04/10/2023	0.000	2,521		45,175
6602692375	AVILA BEACH	CA		04/10/2023	2.875	440,293		720,000
6601683425	GLENVIEW	IL		04/10/2023	3.250	208,124		960,000
6602691898	HUMBLE	TX		07/14/2023	2.750	120,064		212,500
6601812032	UNION CITY	CA		04/10/2023	3.125	645,352		1,015,000
6600845355	JACKSONVILLE BEACH	FL		04/10/2023	3.500	528,233		1,200,000
6602711621	EUGENE	OR		07/14/2023	3.875	613,284		890,000
6600674045	WASHINGTON	DC		04/10/2023	4.125	670,001		1,698,024
6602682509	EVERSON	WA		07/14/2023	3.250	485,052		1,190,000
6602679869	DALLAS	TX		07/14/2023	3.250	764,645		1,499,999
6602692482	MENLO PARK	CA		04/10/2023	2.500	764,265		2,525,000
6601687277	NEW YORK	NY		04/10/2023	3.000	57,997		410,000
6601744839	SOUTHLAKE	TX		07/14/2023	2.750	725,518		1,935,000
6600846734	DALLAS	TX		07/14/2023	3.750	489,665		850,000
6601698928	AUSTIN	TX		07/14/2023	3.500	658,547		1,734,999
6602673490	FORT LEE	NJ		07/14/2023	2.875	451,146		1,360,000
6601698852	PARKER	CO		07/14/2023	3.375	513,707		668,470
6601203257	JACKSONVILLE	FL		04/10/2023	0.000	7,619		58,200
6600852021	IRVING	TX		07/14/2023	3.500	618,847		1,100,000
6602705672	MOUNT JULIET	TN		04/10/2023	3.375	646,545		925,000
6600831959	HUNTS POINT	WA		07/14/2023	3.750	886,801		1,550,000
6602676568	WESTWOOD	MA		04/10/2023	2.625	597,116		2,255,000
6601683979	SAINT LOUIS	MO		04/10/2023	3.125	157,324		974,999
6601139089	TEMPE	AZ		04/10/2023	2.000	144,276		310,000
6601754143	BROOKLYN	NY		04/10/2023	3.125	488,291		1,855,000
6601687020	NEW YORK	NY		04/10/2023	3.375	256,501		2,049,999
6602710631	SUN VALLEY	NV		04/10/2023	3.625	230,347		345,000
3365404480	Palm Harbor	FL		07/14/2023	3.750	92,883		162,773
6602704600	BEND	OR		07/14/2023	3.500	857,709		1,424,999
6601482299	MENLO PARK	CA		04/10/2023	3.000	482,033		2,100,000
6602704493	CHARLOTTESVILLE	VA		04/10/2023	3.250	583,788		970,000
6601020040	SCOTTSDALE	AZ		04/10/2023	3.875	409,648		675,000
6600984006	JERSEY CITY	NJ		07/14/2023	3.500	515,674		1,005,000
6602701523	PORTLAND	OR		07/14/2023	3.500	718,884		1,125,000
3380892745	SAINT PETERSBURG	FL		07/14/2023	3.990	124,749		167,775
6602677459	DENVER	CO		07/14/2023	2.500	951,251		2,300,000
6601681817	HOUSTON	TX		07/14/2023	3.750	178,170		1,750,000
6602678283	PALOS VERDES ESTATES	CA		04/10/2023	2.750	742,812		1,960,000
6601680645	CONCORD	MA		04/10/2023	3.750	198,642		890,000
6602700681	SANTA ROSA	CA		04/10/2023	3.250	602,224		930,000
6602705466	RIVERSIDE	CA		04/10/2023	3.750	894,563		1,520,000
6602674480	PEORIA	AZ		04/10/2023	2.750	446,288		1,485,000
6601819789	LOS ALTOS	CA		04/10/2023	2.875	1,590,165		3,870,000
6602676766	RAVENSDALE	WA		07/14/2023	2.875	925,214		1,612,499
6601224402	JACKSONVILLE	FL		04/10/2023	0.000	17,432		80,000
6602689546	SANTA BARBARA	CA		04/10/2023	3.250	764,453		1,540,000
6601823534	NAPLES	FL		04/10/2023	3.500	2,025,143		3,900,000
6600679002	JACKSONVILLE	FL		04/10/2023	0.000	36,679		102,000
6601472019	MILL VALLEY	CA		04/10/2023	3.625	458,790		2,900,000
6602701358	SAN RAMON	CA		04/10/2023	2.875	1,084,055		2,060,000
6602674159	EDEN PRAIRIE	MN		04/10/2023	2.750	491,078		940,000

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8008268842	BOCA RATON	FL		07/14/2023	4.125	93,766		130,000
6602693159	OCEAN CITY	NJ		07/14/2023	2.625	1,184,516		2,649,999
6601679605	ELMHURST	NY		04/10/2023	3.000	111,938		730,000
6601471136	JACKSONVILLE	FL		04/10/2023	0.000	52,073		205,000
6602699990	AUSTIN	TX		07/14/2023	3.000	523,803		950,000
6601686881	NEW YORK	NY		04/10/2023	3.000	197,386		2,600,000
6602710466	VACAVILLE	CA		04/10/2023	4.750	268,351		397,000
6601571802	MONSEY	NY		04/10/2023	3.875	1,125,115		1,750,000
6601305458	JACKSONVILLE	FL		04/10/2023	0.000	38,276		315,000
6601473314	BLOOMINGTON	IN		04/10/2023	3.500	256,229		975,000
6601224386	JACKSONVILLE	FL		04/10/2023	0.000	19,662		80,000
8028530797	MIAMI	FL		07/14/2023	3.250	130,637		404,970
6602688076	BURLINGAME	CA		04/10/2023	2.750	1,581,268		2,725,000
6601693473	BRENTWOOD	TN		04/10/2023	3.750	525,870		925,000
6601682765	NEW YORK	NY		04/10/2023	3.000	60,216		1,800,000
6602711928	SAN FRANCISCO	CA		04/10/2023	3.375	999,170		2,350,000
6601686790	GREAT FALLS	VA		04/10/2023	3.375	148,824		1,450,000
6601693465	LOS ANGELES	CA		04/10/2023	3.500	558,812		2,180,000
5512156539	N FT MYERS	FL		07/14/2023	0.000	39,083		127,466
6600025321	JACKSONVILLE	FL		04/10/2023	0.000	2,323		45,479
6601696708	LODI	CA		04/10/2023	3.625	911,124		1,410,000
6602711910	SAN FRANCISCO	CA		04/10/2023	4.000	818,509		1,599,999
8022588460	TAMARAC	FL		07/14/2023	4.625	170,999		210,000
6601713388	KEWADIN	MI		04/10/2023	2.500	189,391		562,000
6601822965	PHOENIX	AZ		04/10/2023	3.250	501,114		1,175,000
6602688498	PORTLAND	OR		07/14/2023	3.000	454,779		780,000
6601677468	PLANO	TX		07/14/2023	3.875	447,195		1,062,000
8195498832	ST. PETERSBURG	FL		07/14/2023	2.750	248,854		369,998
8195761442	JACKSONVILLE	FL		07/14/2023	2.875	149,638		204,989
6601001693	CAMBRIDGE	MA		04/10/2023	3.750	444,023		735,000
6602677822	SAN DIEGO	CA		04/10/2023	2.750	663,710		1,475,000
8196750504	FORT MYERS	FL		07/14/2023	3.500	233,071		374,000
6601827600	LIVERMORE	CA		04/10/2023	2.990	477,956		1,200,000
6601680520	BROOKLYN	NY		04/10/2023	3.250	355,039		1,600,000
6602696814	UPTON	MA		04/10/2023	3.125	545,168		840,000
6601720235	LOS GATOS	CA		04/10/2023	3.000	912,061		1,934,999
6601696088	AUSTIN	TX		07/14/2023	3.250	668,930		2,149,999
6601703926	SANTA FE	NM		04/10/2023	2.990	461,306		807,000
6601742221	PARK CITY	UT		07/14/2023	3.250	694,059		1,555,000
6602691955	CHATTANOOGA	TN		04/10/2023	3.375	108,716		183,300
6602711449	PARKER	CO		07/14/2023	3.250	515,572		790,000
6601699678	PROSPER	TX		07/14/2023	3.625	403,046		710,000
6602683184	REDONDO BEACH	CA		04/10/2023	2.875	950,234		1,985,000
6601469452	ATLANTIC BEACH	FL		04/10/2023	0.000	53,024		342,000
6602684778	CHICAGO	IL		04/10/2023	2.625	603,198		1,330,000
8201658657	BOYNTON BEACH	FL		07/14/2023	4.125	485,735		800,000
6602684208	BOISE	ID		04/10/2023	3.250	1,015,275		1,560,000
505385174	TAMARAC	FL		07/14/2023	2.990	175,297		255,000
6602698315	PALM SPRINGS	CA		04/10/2023	3.375	468,558		935,000
6600919317	ENCINITAS	CA		04/10/2023	4.375	1,171,126		2,320,000
112921887	Bonita Springs	FL		07/14/2023	4.750	76,317		200,000
6602697432	SAN JOSE	CA		04/10/2023	3.000	766,087		2,150,000
6601678995	BROOKLYN	NY		04/10/2023	3.375	180,925		2,900,000
6601731919	LOS ANGELES	CA		04/10/2023	2.875	493,707		845,000
6602705599	HOUSTON	TX		07/14/2023	3.375	713,519		1,250,000

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6601820365	PALOS VERDES ESTATES	CA		04/10/2023	3.250	680,831		1,475,000
6600441494	SCOTTS VALLEY	CA		04/10/2023	3.125	831,304		2,715,000
6602701465	DENVER	CO		07/14/2023	2.875	477,503		880,000
6600980822	CHICO	CA		04/10/2023	3.875	168,183		650,000
6601682898	NEW YORK	NY		04/10/2023	2.875	31,308		205,000
6600925223	REDWOOD CITY	CA		04/10/2023	3.625	452,145		2,280,000
6602673813	LIVERMORE	CA		04/10/2023	2.750	726,498		1,500,000
6600024894	JACKSONVILLE	FL		04/10/2023	7.000	23,163		93,000
6602693878	RIALTO	CA		04/10/2023	2.990	124,312		310,000
6601224626	JACKSONVILLE	FL		04/10/2023	0.000	15,615		80,000
6602684612	GARDEN CITY	NY		04/10/2023	3.125	736,901		1,300,000
6601733394	SAN JOSE	CA		04/10/2023	2.375	644,536		4,200,000
6601486274	AUSTIN	TX		07/14/2023	3.063	341,507		1,030,000
6601678805	BRONXVILLE	NY		04/10/2023	3.125	94,552		1,670,000
6601383794	WAYLAND	MA		04/10/2023	6.875	155,253		1,309,243
6602698125	WESTFIELD	NJ		07/14/2023	3.375	945,987		1,948,000
6602694264	PALM CITY	FL		04/10/2023	2.750	628,709		1,680,000
6602687219	SAN DIEGO	CA		04/10/2023	3.250	854,198		1,345,000
6601709162	SAN JOSE	CA		04/10/2023	3.125	675,157		1,784,999
6600025750	JACKSONVILLE	FL		04/10/2023	0.000	3,365		57,000
6601685461	CONCORD	MA		04/10/2023	3.500	98,723		1,200,000
6602671122	KIRKLAND	WA		07/14/2023	3.625	158,018		760,000
6600994872	ROCHESTER HILLS	MI		04/10/2023	3.000	556,498		1,200,000
6602701119	DENVER	CO		07/14/2023	3.125	633,498		1,050,000
6601383679	BARCELONETA	PR		04/10/2023	7.000	31,800		75,100
6600789900	NORTHRIDGE	CA		04/10/2023	4.750	568,819		924,999
6600011842	JACKSONVILLE	FL		04/10/2023	0.000	6,777		80,000
8201613347	HOMESTEAD	FL		07/14/2023	4.250	272,917		345,000
6601710616	BROOKLYN	NY		04/10/2023	3.250	1,063,977		1,800,000
6602700947	OVERLAND PARK	KS		07/14/2023	2.875	612,269		988,000
6601711911	GLENDALE	NY		04/10/2023	3.250	443,408		795,000
6600555459	KEY LARGO	FL		04/10/2023	3.125	573,153		1,550,000
6601224766	JACKSONVILLE	FL		04/10/2023	0.000	16,724		80,000
6601272781	VERNON HILLS	IL		04/10/2023	4.375	62,343		231,999
6602687813	LEHI	UT		07/14/2023	3.250	941,736		1,550,000
6602679828	CYPRESS	TX		07/14/2023	3.500	443,956		725,000
6601686923	NEW YORK	NY		04/10/2023	3.125	405,979		1,850,000
6601697672	SHERMAN OAKS	CA		04/10/2023	3.875	680,914		1,315,000
6601741355	SCOTTSDALE	AZ		04/10/2023	3.375	619,104		969,999
6602681584	VICTORIA	TX		07/14/2023	3.500	548,864		930,999
6602689660	MISSION VIEJO	CA		04/10/2023	2.875	694,600		1,320,000
8199142252	HIALEAH	FL		07/14/2023	3.375	309,925		430,000
6601693846	SACRAMENTO	CA		04/10/2023	4.375	456,703		1,225,000
6602705524	SCOTTSDALE	AZ		04/10/2023	3.875	706,533		960,000
6601735076	FALLBROOK	CA		04/10/2023	2.625	618,880		1,365,000
6601710715	KEY BISCAYNE	FL		04/10/2023	3.000	558,972		875,000
6601682930	HOUSTON	TX		07/14/2023	3.750	122,594		1,025,000
6602680057	LIVERMORE	CA		04/10/2023	3.750	829,328		1,462,000
6601203406	JACKSONVILLE	FL		04/10/2023	0.000	7,919		79,999
6602673755	SAN JOSE	CA		04/10/2023	2.625	781,824		1,824,999
6601679225	GLEN COVE	NY		04/10/2023	3.625	72,402		360,000
6602681865	SACRAMENTO	CA		04/10/2023	3.125	615,434		1,080,000
6601695825	SOUTHWEST RANCHES	FL		04/10/2023	3.500	621,702		1,400,000
6601702712	SANTA FE	NM		04/10/2023	3.250	795,179		1,360,000
6601383968	ATLANTIC BEACH	FL		04/10/2023	0.000	27,411		115,070

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6602673425	GREENWOOD VLG	CO		07/14/2023	3.250	700,698		1,750,000
6600795410	SAN MARINO	CA		04/10/2023	3.250	766,716		1,899,999
6601225516	JACKSONVILLE	FL		04/10/2023	0.000	17,212		121,876
6602684455	SEATTLE	WA		07/14/2023	2.750	683,949		1,375,000
8191872696	JACKSONVILLE	FL		07/14/2023	2.750	163,233		259,990
8196972877	WEST PALM BCH	FL		07/14/2023	2.990	187,678		320,000
6600177726	SAINT AUGUSTINE	FL		04/10/2023	4.000	354,213		652,000
6601680587	OAKLAND GARDENS	NY		04/10/2023	3.625	72,298		890,000
6601713396	VALLEY VILLAGE	CA		04/10/2023	3.125	758,534		1,349,999
6602696723	SAN JOSE	CA		04/10/2023	3.500	1,109,721		2,400,000
6600636366	NORWOOD	NJ		07/14/2023	3.625	467,756		850,000
6601714485	LOGAN	UT		07/14/2023	2.875	591,766		999,000
6601712331	PARK CITY	UT		07/14/2023	3.125	1,399,827		2,449,999
6601818674	SAINT LOUIS	MO		04/10/2023	2.750	474,037		755,000
6601225334	JACKSONVILLE	FL		04/10/2023	0.000	15,848		66,646
6601805853	AUSTIN	TX		07/14/2023	2.750	555,481		943,000
6601479600	SPICER	MN		04/10/2023	3.250	368,751		1,260,000
6602681238	LINCOLN	CA		04/10/2023	2.875	646,205		1,200,000
6602681832	ALBUQUERQUE	NM		04/10/2023	3.500	667,811		1,220,000
6601729947	NEW YORK	NY		04/10/2023	2.750	651,044		1,660,000
6601703348	MORGAN HILL	CA		04/10/2023	3.125	677,799		1,425,000
8197517077	HIALEAH	FL		07/14/2023	2.750	174,863		310,000
6602689124	DENVER	CO		07/14/2023	3.125	744,713		1,549,999
6602678804	SANTA BARBARA	CA		04/10/2023	3.125	1,142,125		2,710,000
6601678797	SEATTLE	WA		07/14/2023	3.375	138,143		1,100,000
6602702125	PACIFICA	CA		04/10/2023	2.875	966,520		1,500,000
6600011867	JACKSONVILLE	FL		04/10/2023	0.000	8,054		65,359
6601680165	BROOKLYN	NY		04/10/2023	3.375	54,880		630,000
8023682872	NAPLES	FL		07/14/2023	4.750	143,589		226,000
6601740217	BUMPASS	VA		04/10/2023	3.375	940,041		1,440,000
8194872675	MIROMAR LAKES	FL		07/14/2023	2.875	185,924		699,007
6602693829	EL MIRAGE	AZ		04/10/2023	3.375	140,751		259,999
8200781593	MIAMI	FL		07/14/2023	3.875	353,199		461,818
6601719286	PORT ST JOE	FL		04/10/2023	3.375	534,892		820,000
6602683853	SEATTLE	WA		07/14/2023	2.625	425,871		1,234,999
6602671536	BRECKENRIDGE	CO		07/14/2023	4.250	566,767		1,950,000
8195299728	FT LAUDERDALE	FL		07/14/2023	2.750	141,769		200,000
6601823237	SALT LAKE CITY	UT		07/14/2023	3.375	457,655		800,000
6602686294	PALM SPRINGS	CA		04/10/2023	2.750	1,166,129		2,225,000
6602672674	SEATTLE	WA		07/14/2023	3.250	100,417		737,000
6600846403	RANCHO CUCAMONGA	CA		04/10/2023	3.750	476,606		1,200,000
6601733493	EAST MEADOW	NY		04/10/2023	2.875	491,224		829,999
6602673946	FREMONT	CA		04/10/2023	2.625	742,398		2,100,000
6602675750	DANVILLE	CA		04/10/2023	2.750	862,534		1,675,000
6601472159	PORTLAND	OR		07/14/2023	3.375	230,585		940,000
6602688555	TUCSON	AZ		04/10/2023	3.750	591,523		905,000
6601474866	SAINT LOUIS	MO		04/10/2023	4.125	114,301		230,000
6601711754	SAN DIEGO	CA		04/10/2023	3.250	838,136		1,350,000
6601821751	NEW SMYRNA BEACH	FL		04/10/2023	2.625	394,290		1,700,000
8194828241	CAPE CORAL	FL		07/14/2023	2.750	114,389		218,001
6601745877	MADEIRA BEACH	FL		04/10/2023	2.875	712,581		1,100,000
8195744050	MIAMI	FL		07/14/2023	2.875	144,039		344,999
6602696236	NEW YORK	NY		04/10/2023	3.250	1,009,884		2,649,999
6601686758	CORONA	NY		04/10/2023	3.250	88,341		197,000
6601710004	RENO	NV		04/10/2023	2.625	686,643		2,600,000

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8198743665	FT LAUDERDALE	FL		07/14/2023	3.375	330,378		535,000
6602677277	AUSTIN	TX		07/14/2023	2.625	542,926		1,357,000
6601687566	SAN JOSE	CA		04/10/2023	4.000	436,559		1,280,000
6601225227	JACKSONVILLE	FL		04/10/2023	0.000	24,115		83,793
6600676636	JACKSONVILLE	FL		04/10/2023	0.000	19,000		80,000
6600646621	SAN FRANCISCO	CA		04/10/2023	4.125	693,379		2,400,000
6601305482	JACKSONVILLE	FL		04/10/2023	0.000	24,708		124,400
8201089156	MIAMI	FL		07/14/2023	3.625	286,333		449,307
6602701184	EAGLEVILLE	TN		04/10/2023	3.625	676,949		1,040,000
8028289615	HOMESTEAD	FL		07/14/2023	4.875	163,073		255,000
6600059205	PHOENIX	AZ		04/10/2023	3.000	490,356		779,000
6602677574	GRASS VALLEY	CA		04/10/2023	2.750	789,105		1,389,999
6602671718	SAN JOSE	CA		04/10/2023	3.250	383,459		1,050,000
6602679687	VACAVILLE	CA		04/10/2023	2.875	459,628		724,999
6600839101	BOULDER	CO		07/14/2023	4.750	1,193,922		2,050,000
6602699768	FRANKLIN	TN		04/10/2023	3.375	741,623		1,125,000
8196769679	MIAMI	FL		07/14/2023	2.990	113,697		200,000
8201116490	SAINT PETERSBURG	FL		07/14/2023	3.625	134,101		374,418
6601224089	JACKSONVILLE	FL		04/10/2023	0.000	15,170		77,053
8202949969	FLORIDA CITY	FL		07/14/2023	4.990	231,895		375,987
6601685503	RYE BROOK	NY		04/10/2023	4.000	146,483		1,100,000
6602694017	SAN DIEGO	CA		04/10/2023	2.500	1,520,930		4,800,000
6601062265	SAN JOSE	CA		04/10/2023	4.375	1,452,515		3,900,000
505388248	OPA LOCKA	FL		07/14/2023	3.159	181,886		248,999
8199450576	TAMARAC	FL		07/14/2023	3.250	195,630		265,000
6602676022	SAN JOSE	CA		04/10/2023	2.750	784,208		1,970,000
6602701200	BELLINGHAM	WA		07/14/2023	3.125	618,592		1,000,000
8202685040	WESTON	FL		07/14/2023	5.374	114,164		335,000
6602675826	DIABLO	CA		04/10/2023	2.875	1,150,619		2,534,999
6600851965	NAPERVILLE	IL		04/10/2023	3.375	471,915		745,000
6602699610	LOS GATOS	CA		04/10/2023	3.250	970,932		1,850,000
6601709097	POULSBO	WA		07/14/2023	3.000	872,491		1,447,000
6601681551	CHICAGO	IL		04/10/2023	3.375	191,496		1,100,000
6600035247	PHOENIX	AZ		04/10/2023	3.500	492,893		950,000
102032638	FORT LAUDERDALE	FL		07/14/2023	4.750	52,931		70,000
8201063561	MIAMI	FL		07/14/2023	3.750	393,378		579,126
6601722892	SAN JOSE	CA		04/10/2023	3.125	821,425		1,274,999
6602683564	SARATOGA	CA		04/10/2023	3.125	1,210,230		3,000,000
6602690379	NASHVILLE	TN		04/10/2023	3.250	874,412		1,530,000
505289697	MIAMI GARDENS	FL		07/14/2023	5.254	83,588		130,000
6601696716	SAN JOSE	CA		04/10/2023	3.375	701,938		1,099,999
6600484478	EDMOND	OK		04/10/2023	3.375	527,267		1,200,000
6601750877	ESCONDIDO	CA		04/10/2023	3.250	704,007		1,150,000
8201707792	KENNETH CITY	FL		07/14/2023	5.500	85,916		126,000
6601479659	CHICAGO	IL		04/10/2023	3.625	281,160		892,231
8197133858	WELLINGTON	FL		07/14/2023	3.125	216,631		379,999
6600845157	DALLAS	TX		07/14/2023	3.500	375,074		875,000
6601204610	JACKSONVILLE	FL		04/10/2023	0.000	11,762		80,000
3362363207	Cape Coral	FL		07/14/2023	3.875	87,518		166,013
6602673516	REDDING	CA		04/10/2023	2.875	453,439		839,999
6602676311	CUPERTINO	CA		04/10/2023	2.750	758,350		2,025,000
6601204370	JACKSONVILLE	FL		04/10/2023	0.000	11,352		156,000
6600509936	SATELLITE BEACH	FL		04/10/2023	3.750	145,033		279,000
6600637414	LOS ANGELES	CA		04/10/2023	3.990	206,245		580,000
6602694686	MILLBRAE	CA		04/10/2023	3.125	1,214,673		2,700,000

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8198566925	HOMESTEAD	FL		07/14/2023	3.375	288,501		389,999
6602698505	PORTLAND	OR		07/14/2023	2.875	704,162		1,150,000
6600843467	OCEANSIDE	CA		04/10/2023	4.250	673,759		1,050,000
6601809657	BAINBRIDGE IS	WA		07/14/2023	3.125	1,349,513		3,200,000
8200536241	TARPON SPRINGS	FL		07/14/2023	3.490	220,866		294,999
6600675521	JACKSONVILLE	FL		04/10/2023	0.000	19,235		108,000
8030645219	HIALEAH	FL		07/14/2023	3.625	146,939		465,000
6600679846	JACKSONVILLE	FL		04/10/2023	4.500	65,507		103,000
6602700897	NORTH TUSTIN	CA		04/10/2023	3.250	778,641		1,360,000
6602679000	SAN JOSE	CA		04/10/2023	3.500	691,797		1,625,000
6600934597	PORTLAND	OR		07/14/2023	3.750	495,961		785,000
6602676261	WINCHESTER	MA		04/10/2023	2.750	866,097		2,158,000
6602673185	SEA ISLE CITY	NJ		07/14/2023	2.500	616,553		1,500,000
8199560526	PINELLAS PARK	FL		07/14/2023	2.750	208,738		397,001
8195099360	DAVIE	FL		07/14/2023	3.375	139,898		227,000
6602687268	SAN JOSE	CA		04/10/2023	2.625	1,168,478		2,460,000
6602687474	OWINGS MILLS	MD		07/14/2023	2.500	774,592		1,305,000
6601008938	EUGENE	OR		07/14/2023	3.250	140,967		630,000
6600681065	JACKSONVILLE	FL		04/10/2023	0.000	42,261		104,000
6601721340	HALF MOON BAY	CA		04/10/2023	3.375	1,094,245		1,840,000
6602679943	AUSTIN	TX		07/14/2023	3.250	663,791		1,060,000
6600770934	OZONE PARK	NY		04/10/2023	3.500	40,887		410,000
6601682377	RIVER FOREST	IL		04/10/2023	3.000	110,727		1,024,999
6602682517	LOS ANGELES	CA		04/10/2023	3.000	706,256		1,525,000
6602685775	EASTHAM	MA		04/10/2023	3.250	483,065		780,000
6602698646	MOUNTAIN HOUSE	CA		04/10/2023	3.000	786,331		1,215,000
6602698786	HOUSTON	TX		07/14/2023	3.125	594,519		950,000
6601734319	THE VILLAGES	FL		04/10/2023	2.500	602,028		1,325,000
6601224469	JACKSONVILLE	FL		04/10/2023	0.000	15,802		80,000
6602678648	SCOTTSDALE	AZ		04/10/2023	3.375	606,908		1,035,000
6600943861	HYATTSVILLE	MD		07/14/2023	4.250	67,256		195,304
6601673251	BENTON HARBOR	MI		04/10/2023	3.500	317,704		750,000
6601820993	MARATHON	FL		04/10/2023	3.000	938,684		1,490,000
6601694042	PARKLAND	FL		04/10/2023	3.750	400,035		695,000
6601808550	MIAMI	FL		04/10/2023	3.375	529,764		825,000
6600011479	JACKSONVILLE	FL		04/10/2023	0.000	8,307		63,299
6602694462	MURFREESBORO	TN		04/10/2023	3.250	595,722		1,275,000
6600026527	JACKSONVILLE	FL		04/10/2023	0.000	3,432		52,955
6602681980	MIDDLEBURY	IN		04/10/2023	3.125	466,434		720,000
6601721639	DENVER	CO		07/14/2023	2.875	506,263		942,000
6600012113	JACKSONVILLE	FL		04/10/2023	0.000	7,565		80,000
6601745612	WASHINGTON	DC		04/10/2023	3.250	880,184		1,380,000
505332890	LAKE WORTH	FL		07/14/2023	2.875	290,164		559,059
8201793164	MIAMI GARDENS	FL		07/14/2023	4.875	279,350		372,000
6602689777	SAN FRANCISCO	CA		04/10/2023	3.000	660,984		1,025,000
6600000308	CORAL SPRINGS	FL		04/10/2023	5.375	38,795		350,000
6601825521	KNOXVILLE	TN		04/10/2023	3.250	668,527		1,040,000
6600676479	JACKSONVILLE	FL		04/10/2023	0.000	27,032		121,999
6602695733	GRANITE BAY	CA		04/10/2023	3.500	625,508		975,000
6601710988	HOUSTON	TX		07/14/2023	2.875	723,600		1,259,999
6602675800	WARREN	NJ		07/14/2023	2.875	541,764		1,400,000
6602699396	KILDEER	IL		04/10/2023	3.375	531,012		925,000
6600912304	WEST HOLLYWOOD	CA		04/10/2023	4.000	483,997		819,999
8201218282	POMPANO BEACH	FL		07/14/2023	4.500	260,882		360,000
6601224592	JACKSONVILLE	FL		04/10/2023	0.000	19,875		80,000

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6602675891	SAN JOSE	CA		04/10/2023	2.750	669,765		1,775,000
6601712505	SEATTLE	WA		07/14/2023	3.125	828,108		1,425,000
6601699660	LUCAS	TX		07/14/2023	3.750	401,979		740,000
6602692672	CHINO HILLS	CA		04/10/2023	3.250	687,750		1,330,000
6600923699	CONCORD	CA		04/10/2023	4.125	226,717		612,000
6602698596	SUGAR LAND	TX		07/14/2023	2.875	479,894		775,000
6601676312	GOLDEN	CO		07/14/2023	4.571	361,881		820,000
6601724765	NAPLES	FL		04/10/2023	2.750	539,238		884,000
6602689504	ROSLYN	NY		04/10/2023	2.875	886,662		1,700,000
6600680661	JACKSONVILLE	FL		04/10/2023	0.000	32,863		91,999
6602698265	MOUNTAIN HOUSE	CA		04/10/2023	3.250	475,629		736,000
6601733907	SAN DIEGO	CA		04/10/2023	3.375	682,198		1,349,000
6602676519	WEST LONG BRANCH	NJ		07/14/2023	2.750	860,601		2,049,999
6602705110	LYNDEN	WA		07/14/2023	3.875	519,008		710,000
6601485615	NAPLES	FL		04/10/2023	3.500	342,776		1,370,000
6602699214	DALLAS	TX		07/14/2023	3.000	713,225		1,239,999
8194340700	MIAMI	FL		07/14/2023	2.875	204,294		339,999
6602682343	ESCONDIDO	CA		04/10/2023	3.000	699,878		1,184,999
6602705185	WASHINGTON	DC		04/10/2023	3.750	857,347		1,135,000
6601697250	PASADENA	CA		04/10/2023	3.500	723,610		1,235,000
6601678672	JAMAICA PLAIN	MA		04/10/2023	3.500	60,632		580,000
8202827672	JACKSONVILLE	FL		07/14/2023	5.250	117,185		142,000
3361659622	Naples	FL		07/14/2023	4.250	43,753		99,732
6600922790	LADERA RANCH AREA	CA		04/10/2023	4.250	130,044		533,000
6600529041	BOCA RATON	FL		04/10/2023	3.625	528,148		950,000
6602689926	PRESCOTT VALLEY	AZ		04/10/2023	3.500	545,078		844,999
8201684428	MIAMI	FL		07/14/2023	5.500	360,357		445,000
6602683846	ALBANY	CA		04/10/2023	3.250	1,109,644		1,704,999
6602681329	BUCKEYE	AZ		04/10/2023	3.375	554,244		865,000
8197087396	PALM HARBOR	FL		07/14/2023	3.500	139,593		224,000
6601693135	LAGUNA NIGUEL	CA		04/10/2023	3.375	726,286		1,700,000
6601204008	JACKSONVILLE	FL		04/10/2023	0.000	2,890		80,000
6601690123	TERRELL HILLS	TX		07/14/2023	4.250	594,306		1,550,000
6601825133	CARLSBAD	CA		04/10/2023	3.750	825,577		1,600,000
6602695261	MOUNTAIN HOUSE	CA		04/10/2023	3.250	466,631		716,000
8195952780	ATLANTIC BEACH	FL		07/14/2023	3.000	280,641		390,000
6600053703	THOMPSONS STATION	TN		04/10/2023	3.500	498,454		784,999
504693511	FORT LAUDERDALE	FL		07/14/2023	4.625	67,147		88,000
6601696542	PLEASANTON	CA		04/10/2023	3.500	726,441		1,300,000
6601482026	ELMHURST	IL		04/10/2023	3.250	184,531		745,000
6601708784	GOLDEN	CO		07/14/2023	3.500	881,302		1,975,000
6601682807	LAKE FOREST	IL		04/10/2023	3.375	115,848		710,000
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023	3.625	555,491		849,000
6601698605	AVALON	NJ		07/14/2023	3.875	401,680		720,000
6602690106	HUNTINGTON BEACH	CA		04/10/2023	3.000	883,089		1,600,000
6600026337	JACKSONVILLE	FL		04/10/2023	0.000	3,126		51,800
6601677732	BAYSIDE	NY		04/10/2023	3.875	167,366		1,000,000
6601471110	JACKSONVILLE	FL		04/10/2023	0.000	98,803		182,000
6601703215	CORONA DEL MAR	CA		04/10/2023	2.500	1,026,732		2,799,999
8198795120	NAPLES	FL		07/14/2023	3.250	188,570		286,000
8191724780	MIAMI	FL		07/14/2023	3.500	187,373		305,000
6601487801	EAST ISLIP	NY		04/10/2023	3.750	268,978		1,400,000
6602701655	SAN DIEGO	CA		04/10/2023	3.000	633,500		1,263,999
6601698282	NEW YORK	NY		04/10/2023	3.875	970,567		1,959,999
6601224675	JACKSONVILLE	FL		04/10/2023	0.000	21,478		80,000

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6602680636	SANTA BARBARA	CA		04/10/2023	3.000	742,843		1,899,999
6600795303	SANTA ROSA BEACH	FL		04/10/2023	3.990	595,166		909,999
6601715722	WEST HILLS	CA		04/10/2023	2.875	686,691		1,375,000
6601737809	WESTBOROUGH	MA		04/10/2023	2.625	492,667		859,999
6602712231	DEL MAR	CA		04/10/2023	3.125	1,640,122		4,170,000
6601696906	LOS ANGELES	CA		04/10/2023	3.125	783,179		2,200,000
6601225110	JACKSONVILLE	FL		04/10/2023	0.000	17,559		78,448
6602695402	PONTE VEDRA	FL		04/10/2023	3.375	602,928		934,999
6600425661	MONTGOMERY	TX		07/14/2023	3.875	156,579		430,000
6602679539	EL DORADO HILLS	CA		04/10/2023	3.500	690,154		1,050,000
6602691914	HOUSTON	TX		07/14/2023	2.750	140,187		237,400
6601469338	ATLANTIC BEACH	FL		04/10/2023	0.000	46,101		140,900
8202608399	CAPE CORAL	FL		07/14/2023	5.500	215,095		335,000
6601704940	NEW YORK	NY		04/10/2023	2.875	670,317		1,130,000
6600542895	TELLURIDE	CO		07/14/2023	3.375	947,214		3,400,000
6602701820	EAGLE	ID		04/10/2023	3.500	894,994		1,475,000
6602698372	MOUNTAIN HOUSE	CA		04/10/2023	2.875	517,281		806,000
6602694876	OAKLAND	MI		04/10/2023	3.125	454,160		845,500
6601679282	WHITESTONE	NY		04/10/2023	3.250	255,418		975,000
6602682277	GLEN ELLYN	IL		04/10/2023	3.000	513,902		800,000
6600479056	CARMEL BY THE SEA	CA		04/10/2023	3.750	1,197,621		2,150,000
6601474775	ARLINGTON	VA		04/10/2023	3.375	415,400		1,800,000
6601743203	MAMMOTH LAKES	CA		04/10/2023	2.990	166,992		405,000
6602676287	SUNNYVALE	CA		04/10/2023	2.750	671,545		2,035,000
6601678052	NEWTON	MA		04/10/2023	3.750	158,668		1,150,000
6602702406	CANYON COUNTRY	CA		04/10/2023	3.000	745,712		1,150,000
6602674365	ALAMO	CA		04/10/2023	2.625	1,038,133		2,850,000
8202744273	DEERFIELD BEACH	FL		07/14/2023	5.490	363,408		499,000
6602700145	YORBA LINDA	CA		04/10/2023	2.990	704,321		1,360,000
6601483073	ELMHURST	IL		04/10/2023	4.000	189,109		1,100,000
6602702554	PARKLAND	FL		04/10/2023	3.250	565,624		1,044,000
6601685990	PLAINVIEW	NY		04/10/2023	2.875	199,816		900,000
6601204529	JACKSONVILLE	FL		04/10/2023	0.000	13,282		80,000
6602690023	BEND	OR		07/14/2023	3.000	467,321		2,399,999
6602705847	LOS ANGELES	CA		04/10/2023	3.875	923,335		1,290,000
6600852674	NICHOLS HILLS	OK		04/10/2023	2.990	173,458		1,742,000
6601683441	IRVINGTON	NY		04/10/2023	3.000	277,445		1,325,000
6601818724	LAS VEGAS	NV		04/10/2023	2.990	547,572		1,100,000
6600026840	JACKSONVILLE	FL		04/10/2023	0.000	8,706		152,568
102063815	JACKSONVILLE	FL		07/14/2023	4.625	74,044		108,750
6601712067	WELLFLEET	MA		04/10/2023	3.125	1,329,323		2,225,000
6601476960	SAINT LOUIS	MO		04/10/2023	3.750	117,850		240,000
6602695279	CARLSBAD	CA		04/10/2023	3.250	1,108,834		1,700,000
6601692822	SEAL BEACH	CA		04/10/2023	3.625	617,279		1,175,000
6601703231	CONCORD	CA		04/10/2023	3.250	569,939		1,210,000
6601737619	DEWEY BEACH	DE		04/10/2023	3.500	914,939		1,400,000
6602699552	LAGUNA HILLS	CA		04/10/2023	3.250	2,027,888		3,300,000
6600794975	SAN JOSE	CA		04/10/2023	3.750	718,362		1,100,000
6601214320	VIDOR	TX		07/14/2023	6.750	56,722		94,999
6601678870	NEW YORK	NY		04/10/2023	3.125	216,041		1,500,000
6601684928	ROCKVILLE CENTRE	NY		04/10/2023	3.625	132,296		1,009,999
6600676214	JACKSONVILLE	FL		04/10/2023	0.000	23,590		110,000
6601811919	FONTANA	CA		04/10/2023	3.500	424,736		720,000
6601811554	ANNAPOLIS	MD		07/14/2023	3.250	534,143		1,200,000
8024066185	HOLLYWOOD	FL		07/14/2023	4.625	95,792		254,997

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6601685560	ROSLYN HEIGHTS	NY		04/10/2023	2.875	285,374		1,000,000
6600026220	JACKSONVILLE	FL		04/10/2023	0.000	2,954		51,800
6601686675	NEW YORK	NY		04/10/2023	3.250	530,585		4,200,000
6602704352	CORONA	CA		04/10/2023	3.750	519,664		830,000
6602684414	DALLAS	TX		07/14/2023	2.750	455,098		930,000
8017746123	MIRAMAR	FL		07/14/2023	4.750	172,544		224,009
6601686873	MCLEAN	VA		04/10/2023	2.875	709,738		1,950,000
6601475566	SANTA CLARA	CA		04/10/2023	3.250	440,673		1,750,000
8195606829	MIAMI	FL		07/14/2023	2.625	84,671		169,999
6601708305	BERTHOUD	CO		07/14/2023	3.250	597,454		1,313,000
6602701895	PINECREST	FL		04/10/2023	3.500	2,386,649		3,600,000
6600680539	JACKSONVILLE	FL		04/10/2023	0.000	40,227		104,000
6601749044	SEDONA	AZ		04/10/2023	3.250	717,184		1,100,000
6601825422	PARKLAND	FL		04/10/2023	3.125	523,422		1,530,000
6601487371	MANHATTAN BEACH	CA		04/10/2023	3.500	232,654		1,350,000
6601697375	MCLEAN	VA		04/10/2023	4.000	670,120		1,525,200
6600681628	JACKSONVILLE	FL		04/10/2023	0.000	43,355		163,000
6600669763	JACKSONVILLE	FL		04/10/2023	6.125	39,392		62,000
6602698851	BLOOMFIELD HILLS	MI		04/10/2023	2.990	725,097		1,151,000
8200213338	PINELLAS PARK	FL		07/14/2023	3.875	266,368		350,000
6601692087	DAVIDSONVILLE	MD		07/14/2023	4.500	652,466		1,050,000
6601703280	SACRAMENTO	CA		04/10/2023	2.750	444,951		800,000
6602702489	SEATTLE	WA		07/14/2023	3.125	877,842		1,410,000
6600039801	READING	MA		04/10/2023	2.875	664,102		1,195,000
6602675396	SOLANA BEACH	CA		04/10/2023	3.500	505,232		1,424,999
8195104919	BOYNTON BEACH	FL		07/14/2023	2.875	219,333		374,999
6601684415	AUSTIN	TX		07/14/2023	3.750	105,640		1,500,000
6601811851	BANNOCKBURN	IL		04/10/2023	3.500	627,196		1,263,000
6600679184	JACKSONVILLE	FL		04/10/2023	0.000	38,514		175,000
6601804989	PARADISE VALLEY	AZ		04/10/2023	3.375	1,166,501		2,300,000
6600679416	JACKSONVILLE	FL		04/10/2023	0.000	41,570		104,000
6602690155	CHICAGO	IL		04/10/2023	3.000	491,813		870,000
6602711035	FRANKLIN	TN		04/10/2023	3.625	834,148		1,774,999
6601682203	BROOKVILLE	NY		04/10/2023	2.875	223,307		2,100,000
6600448044	LAKE FOREST PARK	WA		07/14/2023	3.000	159,032		585,000
6601204446	JACKSONVILLE	FL		04/10/2023	0.000	9,608		80,000
6602711969	LOS ANGELES	CA		04/10/2023	3.750	608,259		1,300,000
6602698448	TROPHY CLUB	TX		07/14/2023	2.875	551,653		890,000
6602676642	SAN JOSE	CA		04/10/2023	2.750	954,861		2,100,000
8025018849	NAPLES	FL		07/14/2023	4.375	209,729		445,030
6602676410	BROOKLINE	MA		04/10/2023	2.750	761,260		1,949,999
6600434945	SAN DIEGO	CA		04/10/2023	3.500	471,706		921,000
6601740951	NASHVILLE	TN		04/10/2023	3.375	1,323,271		2,650,000
6601743278	SANTA FE	NM		04/10/2023	2.875	591,990		1,300,000
6602671726	SCOTTSDALE	AZ		04/10/2023	2.875	381,337		900,000
8202449212	TARPON SPRINGS	FL		07/14/2023	5.500	252,983		305,000
6601740464	CHICAGO	IL		04/10/2023	2.875	1,109,963		1,740,000
6601709105	CORONADO	CA		04/10/2023	2.500	1,050,430		3,349,999
6601724591	LONE TREE	CO		07/14/2023	2.875	585,985		1,360,000
6602689470	RIVER FOREST	IL		04/10/2023	3.375	678,279		1,670,000
6600849365	COLLEYVILLE	TX		07/14/2023	3.625	740,236		1,290,000
6602696392	MISSION VIEJO	CA		04/10/2023	3.125	950,799		1,470,000
6601696955	FAIRFIELD	CA		04/10/2023	4.000	472,014		760,000
6601225219	JACKSONVILLE	FL		04/10/2023	0.000	28,000		102,451
6601709964	CRESTED BUTTE	CO		07/14/2023	3.125	926,853		1,495,000

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6601482224	LONG BEACH	CA		04/10/2023	2.875	173,448		1,500,000
6602675172	SCOTTSDALE	AZ		04/10/2023	3.000	697,361		1,649,999
6600681271	JACKSONVILLE	FL		04/10/2023	0.000	41,485		102,000
6601736199	LINCOLN	NE		04/10/2023	3.000	488,670		915,000
6602672864	NAPERVILLE	IL		04/10/2023	3.990	414,596		770,000
6601750133	TIJERAS	NM		04/10/2023	3.375	505,178		769,000
6602680990	WOODINVILLE	WA		07/14/2023	3.125	987,829		1,700,000
6602691278	LEXINGTON	KY		04/10/2023	2.500	643,789		1,400,000
8201392230	PALM BEACH GARDENS	FL		07/14/2023	4.375	448,475		577,000
6601708560	GLENDALE	CA		04/10/2023	3.000	851,560		1,333,000
6602710706	VERNAL	UT		07/14/2023	4.125	320,554		520,000
6600012022	JACKSONVILLE	FL		04/10/2023	0.000	7,995		65,498
8195686819	MIAMI	FL		07/14/2023	2.990	155,957		290,001
6602699511	LAS VEGAS	NV		04/10/2023	2.990	737,125		2,185,000
6601752352	BELLAIRE	TX		07/14/2023	3.500	760,193		2,021,999
6600675471	JACKSONVILLE	FL		04/10/2023	0.000	23,404		105,000
6601684282	NORTHBROOK	IL		04/10/2023	3.000	411,074		1,450,000
8024046416	MIAMI	FL		07/14/2023	4.500	113,668		245,007
6600037292	TULSA	OK		04/10/2023	3.500	661,798		1,056,900
125062410	NAPLES	FL		07/14/2023	0.000	12,068		70,252
6600831488	FULSHEAR	TX		07/14/2023	4.125	1,294,295		2,200,000
6602702513	CARLSBAD	CA		04/10/2023	3.000	1,086,146		1,700,000
6602704832	SHORELINE	WA		07/14/2023	3.625	534,996		1,040,000
6600694290	DEL MAR	CA		04/10/2023	2.625	520,046		2,155,000
6600038191	HALF MOON BAY	CA		04/10/2023	3.500	1,021,010		2,265,000
6602694470	NAPLES	FL		04/10/2023	3.375	758,234		2,500,000
6600934894	NEWCASTLE	CA		04/10/2023	3.000	536,798		1,500,000
6602685296	QUEEN CREEK	AZ		04/10/2023	2.875	501,913		878,000
6602682111	FRUITA	CO		07/14/2023	3.250	619,934		1,179,000
6602699370	CLAREMONT	CA		04/10/2023	3.250	745,547		1,150,000
6601709014	SARASOTA	FL		04/10/2023	3.375	895,322		1,375,000
6601742015	VAIL	CO		07/14/2023	3.250	671,947		1,071,000
6601203356	JACKSONVILLE	FL		04/10/2023	0.000	7,893		80,000
6602696327	SAN BRUNO	CA		04/10/2023	3.000	893,667		1,605,000
6601679845	BROOKLYN	NY		04/10/2023	3.000	200,713		1,050,000
6601751115	VALLEJO	CA		04/10/2023	2.625	441,414		750,000
6602689603	SAN JOSE	CA		04/10/2023	2.875	872,620		1,450,000
6601749481	PORTLAND	OR		07/14/2023	2.625	565,552		1,199,999
8202219123	FORT MYERS	FL		07/14/2023	5.000	345,543		549,000
6600935024	BLACK DIAMOND	WA		07/14/2023	3.375	1,095,860		1,780,000
6602682434	LAKE BARRINGTON	IL		04/10/2023	3.125	492,347		760,000
505295916	WEST PALM BEACH	FL		07/14/2023	3.625	114,246		161,999
6601728907	KATY	TX		07/14/2023	3.000	752,564		1,470,000
6601823203	SAN FRANCISCO	CA		04/10/2023	3.000	681,739		1,770,000
6602699198	LAS VEGAS	NV		04/10/2023	2.875	938,823		1,800,000
8027775518	LANTANA	FL		07/14/2023	4.875	177,298		290,001
6601486621	LAKE MARY	FL		04/10/2023	2.990	246,062		973,000
6600028770	JACKSONVILLE	FL		04/10/2023	0.000	1,542		44,906
6600028853	JACKSONVILLE	FL		04/10/2023	0.000	1,668		46,200
6601485789	TETON VILLAGE	WY		04/10/2023	3.500	491,449		2,150,000
6602678853	SAN JOSE	CA		04/10/2023	3.375	604,457		1,100,000
6601818484	SANTA CLARA	CA		04/10/2023	3.000	805,490		1,725,000
505382421	CAPE CORAL	FL		07/14/2023	2.875	201,960		295,000
6602696673	MARBLEHEAD	MA		04/10/2023	3.125	825,335		1,700,000
6602702588	SAN JOSE	CA		04/10/2023	2.875	836,080		1,299,999

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6600793274	BELLEVUE	WA		07/14/2023	3.875	1,335,438		5,500,000
8191396248	WEST PALM BCH	FL		07/14/2023	2.625	205,889		296,499
6601739102	JUPITER	FL		04/10/2023	2.875	703,599		1,125,000
6601726828	SANIBEL	FL		04/10/2023	3.375	679,749		1,050,000
8197451387	BOCA RATON	FL		07/14/2023	3.250	143,771		270,000
6601723650	MESA	AZ		04/10/2023	3.250	900,162		1,400,000
6601688077	PLANO	TX		07/14/2023	4.125	405,986		809,000
6602710607	ROUND ROCK	TX		07/14/2023	3.250	271,449		490,000
6601811893	SAN DIEGO	CA		04/10/2023	3.250	1,104,236		1,750,000
6601097907	COLLEYVILLE	TX		07/14/2023	4.750	475,754		970,000
6601815688	EAST MARION	NY		04/10/2023	3.375	678,409		1,300,000
6601686626	FRANKLIN SQUARE	NY		04/10/2023	2.875	15,848		385,000
6601473058	DALLAS	TX		07/14/2023	3.750	498,610		1,303,000
8195184733	HOMESTEAD	FL		07/14/2023	2.875	264,381		440,000
6601708396	OKLAHOMA CITY	OK		04/10/2023	3.250	690,723		1,150,000
6602676477	CHICAGO	IL		04/10/2023	2.750	592,136		1,375,000
6602688209	GUNNISON	CO		07/14/2023	3.625	521,160		1,150,000
6601680389	BROOKLYN	NY		04/10/2023	3.250	393,607		3,450,000
6602683739	SALT LAKE CITY	UT		07/14/2023	3.125	748,217		1,206,000
6601472936	SANTA ANA	CA		04/10/2023	3.375	239,644		1,499,999
6602687870	SCOTTSDALE	AZ		04/10/2023	3.375	732,900		1,120,000
6601679142	NEW YORK	NY		04/10/2023	4.125	280,156		2,000,000
6600482415	SAN DIEGO	CA		04/10/2023	3.500	679,232		2,179,999
6600011727	JACKSONVILLE	FL		04/10/2023	0.000	6,802		122,000
8202161985	MARGATE	FL		07/14/2023	5.250	183,726		310,000
6602696475	MALIBU	CA		04/10/2023	3.125	797,353		1,340,000
6601687236	NEW YORK	NY		04/10/2023	2.875	47,496		1,225,000
6600841586	AUSTIN	TX		07/14/2023	4.990	1,045,059		1,660,000
6601476853	ELLISVILLE	MO		04/10/2023	3.750	119,998		196,000
6601468983	ATLANTIC BEACH	FL		04/10/2023	0.000	45,366		125,000
6601827246	PHOENIX	AZ		04/10/2023	3.500	528,256		850,000
6601225243	JACKSONVILLE	FL		04/10/2023	0.000	15,225		66,473
6601481754	WESTWOOD	MA		04/10/2023	2.875	230,513		1,250,000
6602699164	PORTLAND	OR		07/14/2023	3.000	602,418		990,000
6601489807	SAN BERNARDINO	CA		04/10/2023	3.375	70,774		365,000
6602675081	ADA	MI		04/10/2023	2.875	837,672		1,400,000
6601224816	JACKSONVILLE	FL		04/10/2023	0.000	20,325		80,000
6602688241	WESTCHESTER	CA		04/10/2023	3.500	1,167,304		2,599,999
6600012006	JACKSONVILLE	FL		04/10/2023	0.000	6,908		80,000
6601742510	WESTLAKE	TX		07/14/2023	3.250	1,350,246		2,749,999
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023	3.125	843,712		1,300,000
6601682872	NEW YORK	NY		04/10/2023	3.375	158,864		975,000
6601731547	PASADENA	CA		04/10/2023	3.500	1,309,012		2,600,000
6600911785	SANTA MONICA	CA		04/10/2023	3.375	574,339		3,750,000
8200873055	WEST PALM BEACH	FL		07/14/2023	3.250	142,800		234,613
6601682294	NEW YORK	NY		04/10/2023	3.250	417,267		1,650,000
6602687243	EL SEGUNDO	CA		04/10/2023	2.750	1,029,304		2,275,000
6601685081	WILDWOOD	MO		04/10/2023	3.750	282,666		960,000
6601058347	MORGAN HILL	CA		04/10/2023	3.875	484,301		845,000
6600064452	LAKE FOREST PARK	WA		07/14/2023	3.375	474,405		914,999
6602682814	SALT LAKE CITY	UT		07/14/2023	3.250	731,301		1,200,000
6602693787	MURRAY	UT		07/14/2023	2.750	346,964		590,000
6601721928	SAN RAFAEL	CA		04/10/2023	3.375	651,143		1,500,000
6601686204	HARVARD	MA		04/10/2023	2.875	192,143		806,000
6601687145	SAINT CHARLES	IL		04/10/2023	4.125	107,600		850,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6600040551	INDIANAPOLIS	IN		04/10/2023	2.990	728,643		1,200,000
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023	4.250	340,624		268,999
6600477829	LAS VEGAS	NV		04/10/2023	3.250	653,066		1,125,000
6601682757	BROOKLYN	NY		04/10/2023	2.875	16,994		129,999
6602676527	WINCHESTER	MA		04/10/2023	2.750	755,565		1,525,000
6602679273	DAVIS	CA		04/10/2023	3.125	541,618		1,008,000
6602687839	RANCHO MIRAGE	CA		04/10/2023	4.500	524,707		819,000
6600932054	MOUNTAIN HOUSE	CA		04/10/2023	3.500	184,133		505,000
6602673326	WHITEFISH	MT		04/10/2023	2.750	563,969		2,175,000
6602676758	SARATOGA	CA		04/10/2023	2.625	1,033,541		3,025,000
6602702141	SAN DIEGO	CA		04/10/2023	2.875	902,085		1,400,000
8001782573	NORTH MIAMI BEACH	FL		07/14/2023	5.375	84,130		154,000
6602687144	SAN DIEGO	CA		04/10/2023	2.875	784,135		1,850,000
6602685569	POWAY	CA		04/10/2023	3.250	671,644		1,414,999
505373854	HOLLYWOOD	FL		07/14/2023	2.875	384,153		560,000
6602712892	BROOKLYN	NY		04/10/2023	2.500	1,917,282		5,500,000
6602681790	PHOENIX	AZ		04/10/2023	3.000	917,218		1,424,999
6602700046	SAN DIEGO	CA		04/10/2023	3.000	889,047		1,375,000
6602674522	WALNUT CREEK	CA		04/10/2023	2.625	616,918		1,275,000
6601823286	NASHVILLE	TN		04/10/2023	3.500	506,045		849,999
6602683929	PLEASANTON	CA		04/10/2023	3.250	1,034,800		1,590,000
6600061169	LONG GROVE	IL		04/10/2023	3.375	43,650		975,000
505268377	HIALEAH	FL		07/14/2023	4.535	252,244		344,999
6601203794	JACKSONVILLE	FL		04/10/2023	0.000	1,575		46,278
8198836907	OAKLAND PARK	FL		07/14/2023	3.125	229,290		399,997
6601678946	MERCER ISLAND	WA		07/14/2023	2.875	144,601		1,350,000
6602672559	ROYSE CITY	TX		07/14/2023	5.750	94,314		190,000
6600984741	NEWPORT BEACH	CA		04/10/2023	3.125	863,255		1,355,000
6601686071	WESTON	MA		04/10/2023	3.375	131,862		1,257,000
6600851619	FAIR OAKS RANCH	TX		07/14/2023	3.250	746,027		1,760,000
6600562760	LONG ISLAND CITY	NY		04/10/2023	3.625	510,155		870,000
6601204131	JACKSONVILLE	FL		04/10/2023	0.000	9,796		80,000
6602700665	EAGLE	ID		04/10/2023	2.990	1,435,990		4,250,000
6602677715	TAMPA	FL		04/10/2023	2.875	597,238		1,200,000
3358763768	Miami	FL		07/14/2023	4.375	27,206		155,910
8204306189	LAKE WORTH	FL		07/14/2023	6.625	221,150		269,999
6600991001	SAN DIEGO	CA		04/10/2023	3.625	426,330		720,000
6601741496	SEATTLE	WA		07/14/2023	3.500	1,586,402		2,599,999
6602695006	ENGLEWOOD	CO		07/14/2023	3.000	590,823		980,000
8201061928	CAPE CORAL	FL		07/14/2023	4.250	281,764		384,469
6602682467	HURRICANE	UT		07/14/2023	3.375	536,336		850,000
6602696921	SANTA BARBARA	CA		04/10/2023	3.000	780,283		1,210,000
8198806197	MIAMI	FL		07/14/2023	3.500	213,891		439,900
6601014837	CARDIFF BY THE SEA	CA		04/10/2023	3.875	511,271		1,200,000
6602700111	SANTA MARIA	CA		04/10/2023	2.990	579,057		894,999
6600850918	BRENTWOOD	TN		04/10/2023	3.500	828,000		1,280,000
6600026246	JACKSONVILLE	FL		04/10/2023	0.000	2,751		51,800
6601696732	ENCINITAS	CA		04/10/2023	3.375	547,302		1,024,999
6601726851	BAINBRIDGE IS	WA		07/14/2023	2.990	664,198		2,955,000
6602710433	FORT MYERS BEACH	FL		04/10/2023	4.375	451,703		890,000
6601477646	CLARKSVILLE	MD		07/14/2023	2.990	415,881		1,417,000
6601469312	ATLANTIC BEACH	FL		04/10/2023	0.000	34,824		138,900
6600794553	VIRGINIA BEACH	VA		04/10/2023	3.375	594,811		975,000
6601214692	BROOKLYN	NY		04/10/2023	4.250	273,036		343,000
8200919345	LAKE WORTH	FL		07/14/2023	2.875	195,609		672,626

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	2	3						
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3371274298	Lehigh Acres	FL		07/14/2023	4.875	101,819		145,653
6601696989	ELK GROVE	CA		04/10/2023	3.750	598,020		1,100,000
6601726935	NEWPORT BEACH	CA		04/10/2023	3.000	1,042,031		2,549,999
6601681304	NAPERVILLE	IL		04/10/2023	3.000	283,078		1,200,000
6601817999	KELLER	TX		07/14/2023	3.250	776,385		1,260,000
6602671171	HUNTINGTON BEACH	CA		04/10/2023	3.250	462,440		1,009,000
8201732523	LEHIGH ACRES	FL		07/14/2023	4.625	206,795		259,000
6602687953	MORGAN HILL	CA		04/10/2023	3.625	741,299		1,249,999
6601681999	WILMETTE	IL		04/10/2023	3.750	94,383		865,000
8203148562	BELLE GLADE	FL		07/14/2023	6.125	254,148		299,000
6601679803	BROOKLYN	NY		04/10/2023	2.125	142,390		1,425,000
6602681295	FRESNO	CA		04/10/2023	3.750	600,381		850,000
6600482019	JACKSONVILLE	FL		04/10/2023	3.500	130,658		525,000
6601749754	SANTA BARBARA	CA		04/10/2023	3.125	585,544		1,499,999
6602671460	AUSTIN	TX		07/14/2023	3.375	295,466		1,440,000
6600662115	GREAT FALLS	VA		04/10/2023	4.375	460,458		1,725,000
6600845835	SAN RAMON	CA		04/10/2023	3.500	496,020		980,000
6602677343	ELMHURST	IL		04/10/2023	2.750	503,891		1,200,000
6601685867	LEXINGTON	MA		04/10/2023	3.375	258,971		1,278,000
6600012048	JACKSONVILLE	FL		04/10/2023	0.000	5,424		65,662
6600441536	SCOTTSDALE	AZ		04/10/2023	3.250	691,305		1,300,000
3393269491	Lehigh Acres	FL		07/14/2023	4.250	101,716		200,000
6602699677	BOERNE	TX		07/14/2023	2.990	848,545		1,360,000
6602710789	MADISON	TN		04/10/2023	3.375	662,634		1,000,000
6602696053	KINGSLAND	TX		07/14/2023	3.250	505,594		860,000
6602682137	GOLDEN	CO		07/14/2023	3.000	715,300		1,155,000
6602701713	WASHOUGAL	WA		07/14/2023	3.250	508,744		804,999
6601469296	BROOKLYN	NY		04/10/2023	4.000	556,108		1,600,000
6601809228	SANTA ANA	CA		04/10/2023	3.125	781,847		1,275,000
6601678284	SOUTHBOROUGH	MA		04/10/2023	2.750	311,428		900,000
6601482935	HOUSTON	TX		07/14/2023	3.250	409,367		1,700,000
8195489260	DORAL	FL		07/14/2023	2.990	218,751		347,998
6602676279	SCOTTSDALE	AZ		04/10/2023	2.750	716,498		1,875,000
6601479071	NORTHBROOK	IL		04/10/2023	3.750	505,894		1,300,000
6602685981	SAN MATEO	CA		04/10/2023	2.875	781,732		1,670,000
6601724336	NEW YORK	NY		04/10/2023	3.125	286,255		775,000
8199174154	RIVIERA BEACH	FL		07/14/2023	3.500	309,254		415,000
6600849423	DALLAS	TX		07/14/2023	3.250	613,056		1,770,000
6602701705	BLOOMINGTON	MN		04/10/2023	3.000	519,238		820,000
6602711878	VIRGINIA BEACH	VA		04/10/2023	3.750	670,503		1,449,999
6601711036	ALBUQUERQUE	NM		04/10/2023	3.125	1,338,366		2,700,000
6602705912	SAN CLEMENTE	CA		04/10/2023	4.000	1,130,491		1,900,000
6601750604	PASADENA	CA		04/10/2023	2.990	847,970		1,800,000
6600592742	CHAPPAQUA	NY		04/10/2023	3.625	1,260,515		2,100,000
6600058769	ENCINITAS	CA		04/10/2023	3.250	1,129,678		1,765,000
6600679093	JACKSONVILLE	FL		04/10/2023	0.000	36,371		103,999
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023	3.000	752,881		1,250,000
6602711373	GILBERT	AZ		04/10/2023	4.125	609,677		950,000
6602693407	PORTERVILLE	CA		04/10/2023	3.000	516,919		910,000
6602691500	BRENTWOOD	TN		04/10/2023	2.750	1,143,216		1,810,000
6601680744	LOS ANGELES	CA		04/10/2023	3.125	507,648		2,475,000
6602683093	MILL VALLEY	CA		04/10/2023	2.875	1,417,772		3,246,000
6601285908	SOUTHFIELD	MI		04/10/2023	4.750	73,252		95,000
6601489096	MOUNTAIN LAKES	NJ		07/14/2023	3.250	440,119		1,900,000
6602685213	GILBERT	AZ		04/10/2023	3.250	514,690		785,999

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3365282370	Palm Beach	FL		07/14/2023	3.875	58,736		87,154
6602674282	SAN JOSE	CA		04/10/2023	2.625	839,923		1,664,999
6601471391	MARINA DEL REY	CA		04/10/2023	3.125	355,111		1,900,000
6602671213	ROGERS	MN		04/10/2023	3.250	186,216		1,000,000
6601753616	DALLAS	TX		07/14/2023	3.750	1,073,237		1,775,000
6601290064	MATTESON	IL		04/10/2023	3.625	108,306		140,000
8194409972	JACKSONVILLE	FL		07/14/2023	2.750	114,441		175,000
6601483545	SAMMAMISH	WA		07/14/2023	3.500	172,161		1,275,000
6600263963	UTICA	IL		04/10/2023	3.750	91,577		285,103
6602694884	CLOVIS	CA		04/10/2023	3.250	485,292		1,099,999
504890172	TAMARAC	FL		07/14/2023	4.875	13,812		120,000
8030853189	HOLLYWOOD	FL		07/14/2023	4.375	162,746		275,000
6601482125	BOULDER	CO		07/14/2023	2.875	193,709		855,000
6602692342	YUCAIPA	CA		04/10/2023	3.125	256,125		475,000
6602698836	CAPE CORAL	FL		04/10/2023	2.990	493,066		790,000
6601028571	MILL VALLEY	CA		04/10/2023	3.375	279,964		569,999
8200720869	PALM HARBOR	FL		07/14/2023	4.125	182,807		300,076
6601722579	GILBERT	AZ		04/10/2023	3.375	495,753		760,000
6601816694	BRECKENRIDGE	CO		07/14/2023	3.375	610,760		1,070,900
6601714634	LAKEWAY	TX		07/14/2023	2.875	252,373		1,370,000
8195472099	HOLLYWOOD	FL		07/14/2023	3.124	114,350		410,004
6601483487	FORT COLLINS	CO		07/14/2023	4.000	183,380		650,000
6601699728	HOUSTON	TX		07/14/2023	3.375	617,859		1,009,999
6601704064	NEW YORK	NY		04/10/2023	2.750	916,377		1,725,000
6602683440	ALLEN	TX		07/14/2023	3.250	543,696		865,000
6600934761	MONMOUTH	OR		07/14/2023	3.875	489,341		771,000
8201313933	GREENACRES	FL		07/14/2023	4.750	228,078		435,002
8195447491	WEST PALM BEACH	FL		07/14/2023	2.875	151,894		256,000
6601482711	BROOKLINE	MA		04/10/2023	3.375	281,919		1,325,000
8200985205	BOCA RATON	FL		07/14/2023	3.625	158,844		289,551
8026819804	NAPLES	FL		07/14/2023	4.500	195,224		335,000
3393629912	Jacksonville	FL		07/14/2023	3.625	86,191		170,000
6601750646	NEW YORK	NY		04/10/2023	3.250	883,444		1,355,000
8200848004	HIALEAH	FL		07/14/2023	3.875	248,998		508,246
6602678556	BRENTWOOD	TN		04/10/2023	3.250	1,591,570		2,800,000
6600676362	JACKSONVILLE	FL		04/10/2023	0.000	26,506		110,000
6602679695	BLOOMFLD HLS	MI		04/10/2023	3.500	854,476		1,300,000
6602681972	LA GRANGE PARK	IL		04/10/2023	3.375	523,045		799,000
6601678987	BROOKLYN	NY		04/10/2023	2.875	189,292		1,599,999
6601697029	PACIFICA	CA		04/10/2023	3.625	467,825		1,040,000
6602690346	PALMETTO BAY	FL		04/10/2023	3.125	514,272		1,110,000
6602688043	CARLSBAD	CA		04/10/2023	3.625	1,135,652		2,100,000
6601471953	CHICAGO	IL		04/10/2023	3.500	401,273		1,650,000
6602694306	PONTE VEDRA BEACH	FL		04/10/2023	3.250	605,376		1,109,999
6602674274	PIEDMONT	CA		04/10/2023	2.750	683,719		2,450,000
6601811869	ELMHURST	IL		04/10/2023	3.375	479,789		755,000
6600040403	BRENTWOOD	CA		04/10/2023	3.250	599,316		938,000
6600717588	CHANDLER	AZ		04/10/2023	4.125	394,439		639,000
8195565808	SUNRISE	FL		07/14/2023	2.875	160,102		389,998
6602699263	LAKEVILLE	MN		04/10/2023	3.000	670,093		1,100,000
6600679325	JACKSONVILLE	FL		04/10/2023	0.000	37,316		100,999
6602674126	SEATTLE	WA		07/14/2023	2.625	912,513		7,000,000
6600454927	LYNNWOOD	WA		07/14/2023	4.125	224,061		375,000
6602678440	PEOA	UT		07/14/2023	2.625	1,087,823		2,725,000
6600025859	JACKSONVILLE	FL		04/10/2023	0.000	3,284		51,800

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8026520440	LAKE WORTH	FL		07/14/2023	3.749	208,502		345,013
8196791533	HOLLYWOOD	FL		07/14/2023	3.125	129,340		379,996
6600525585	DORAL	FL		04/10/2023	3.750	379,528		1,125,000
6601682559	BRONX	NY		04/10/2023	4.875	44,508		430,000
6601685859	ROSLYN HARBOR	NY		04/10/2023	3.125	145,882		800,000
6601680975	AUSTIN	TX		07/14/2023	3.500	362,159		1,100,000
505135061	PINELLAS PARK	FL		07/14/2023	4.125	155,659		185,000
6602704642	BELLE ISLE	FL		04/10/2023	3.125	538,758		1,120,000
6602690734	SHORT HILLS	NJ		07/14/2023	2.750	844,008		1,400,000
6600735283	LINWOOD	NJ		07/14/2023	2.500	417,487		450,000
6600011214	JACKSONVILLE	FL		04/10/2023	0.000	6,268		59,606
8191770907	JACKSONVILLE	FL		07/14/2023	2.625	224,184		325,591
6601734129	NASHVILLE	TN		04/10/2023	3.375	1,220,953		2,500,000
6601825174	PORTER RANCH	CA		04/10/2023	3.125	793,499		1,800,000
6600677816	JACKSONVILLE	FL		04/10/2023	0.000	26,313		78,000
6601685339	WINCHESTER	MA		04/10/2023	3.250	255,145		1,637,000
6602682392	NOLENSVILLE	TN		04/10/2023	3.250	718,535		1,104,049
8030572746	HIALEAH	FL		07/14/2023	3.625	184,659		329,000
6602677483	SAINT LOUIS	MO		04/10/2023	2.625	587,868		1,245,000
6601720110	AUSTIN	TX		07/14/2023	3.000	547,327		890,000
6602684810	BLOOMFLD HLS	MI		04/10/2023	2.625	576,292		1,701,000
6601472126	DALLAS	TX		07/14/2023	3.375	324,794		1,650,000
6602673607	CARLSBAD	CA		04/10/2023	2.750	1,005,610		2,535,000
6601693192	LAND O LAKES	FL		04/10/2023	3.250	482,038		950,000
8201338905	LEHIGH ACRES	FL		07/14/2023	3.625	184,032		340,000
6601728188	SAN FRANCISCO	CA		04/10/2023	2.875	1,115,219		2,350,000
6600914888	SARATOGA	CA		04/10/2023	3.625	737,493		2,200,000
6602677897	DALLAS	TX		07/14/2023	2.625	1,121,347		2,559,999
6602673482	CORONADO	CA		04/10/2023	2.625	654,528		2,820,000
6602691856	SANTA CLARITA	CA		04/10/2023	2.875	133,136		526,000
6601683128	FAR HILLS	NJ		07/14/2023	3.125	241,144		2,499,999
6601711952	SEATTLE	WA		07/14/2023	3.000	366,462		1,149,999
8195097882	MARGATE	FL		07/14/2023	2.750	255,184		360,000
8202837694	NAPLES	FL		07/14/2023	5.000	250,704		503,068
6602672716	ESCONDIDO	CA		04/10/2023	3.375	193,510		1,100,000
6601203430	JACKSONVILLE	FL		04/10/2023	0.000	10,566		80,000
8199159415	ESTERO	FL		07/14/2023	3.250	376,901		625,000
6602679166	LEEDS	UT		07/14/2023	3.625	778,857		1,180,000
8008437482	OLDSMAR	FL		07/14/2023	3.875	62,185		92,700
6601680132	REGO PARK	NY		04/10/2023	2.875	172,629		980,000
6602682251	FULSHEAR	TX		07/14/2023	3.250	496,162		1,336,500
6600023052	RENO	NV		04/10/2023	8.500	58,165		163,899
6601820811	PARK CITY	UT		07/14/2023	3.500	512,892		960,000
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	749,943		2,689,999
6602685106	CHICAGO	IL		04/10/2023	2.500	655,127		1,574,999
6601473207	BETHANY BEACH	DE		04/10/2023	3.375	732,801		2,300,000
6602702224	PORTLAND	OR		07/14/2023	3.125	622,985		1,030,000
6601723676	WEST PALM BEACH	FL		04/10/2023	3.750	569,487		1,100,000
6601718973	SARATOGA	CA		04/10/2023	2.625	1,001,134		2,950,000
6601734699	WASHINGTON	DC		04/10/2023	2.750	490,874		1,100,000
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023	3.875	621,660		963,500
8191500740	DELRAY BEACH	FL		07/14/2023	2.625	348,574		559,000
6602688514	COPPELL	TX		07/14/2023	3.875	531,948		875,000
6602683473	PORTLAND	OR		07/14/2023	3.125	439,801		710,000
8202207315	BOCA RATON	FL		07/14/2023	3.125	208,583		415,000

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602696681	DUBLIN	CA		04/10/2023	3.000	807,574		1,344,999
6602682780	SAN ANSELMO	CA		04/10/2023	3.250	777,727		1,200,000
6601821876	LAFAYETTE	CA		04/10/2023	3.125	1,023,445		1,729,999
6601472274	BOULDER	CO		07/14/2023	3.500	316,494		1,300,000
108632225	Lehigh Acres	FL		07/14/2023	4.625	117,807		170,000
6600930975	MAGNOLIA	TX		07/14/2023	3.625	518,338		890,000
6601692327	TRUCKEE	CA		04/10/2023	4.125	350,783		745,000
6600794074	LIVINGSTON	NJ		07/14/2023	3.750	498,941		1,024,999
6602676667	NAPLES	FL		04/10/2023	3.125	466,333		895,000
6601202242	JACKSONVILLE	FL		04/10/2023	0.000	18,778		80,000
6601683615	WASHINGTON	DC		04/10/2023	3.625	193,742		3,750,000
8197142012	LAKE WORTH	FL		07/14/2023	3.625	210,705		465,003
6600022872	ARROWBEAR PARK	CA		04/10/2023	7.375	24,946		70,000
6601685222	SEATTLE	WA		07/14/2023	3.625	134,982		1,225,000
6600852484	MORRISON	CO		07/14/2023	3.625	905,068		1,550,000
6601698787	DRAPER	UT		07/14/2023	3.750	549,206		1,224,999
6601818534	GAITHERSBURG	MD		07/14/2023	3.250	641,034		1,075,000
6601681239	LOCUST VALLEY	NY		04/10/2023	3.125	210,409		1,100,000
6600055286	WALNUT CREEK	CA		04/10/2023	3.625	508,629		795,000
6601224220	JACKSONVILLE	FL		04/10/2023	0.000	19,470		80,000
6601203422	JACKSONVILLE	FL		04/10/2023	0.000	8,233		80,000
8195062599	JACKSONVILLE	FL		07/14/2023	2.875	104,168		142,700
6602677442	REDINGTON SHORES	FL		04/10/2023	2.750	737,228		1,200,000
6601730663	BELMONT	CA		04/10/2023	2.625	864,942		2,499,999
6601727677	BEND	OR		07/14/2023	3.375	484,112		905,000
6602689371	BLUE RIVER	CO		07/14/2023	3.125	554,705		1,041,999
6601490201	ROCKAWAY PARK	NY		04/10/2023	3.250	188,635		1,100,000
6601202150	ATLANTIC BEACH	FL		04/10/2023	0.000	15,323		68,892
6602678101	SARASOTA	FL		04/10/2023	2.875	910,626		4,200,000
6602673367	KELLER	TX		07/14/2023	3.125	451,843		1,034,999
8022367534	WEST PALM BEACH	FL		07/14/2023	4.875	105,796		165,000
8200460476	LAKE WORTH	FL		07/14/2023	3.250	373,703		599,000
6602674407	NEWPORT BEACH	CA		04/10/2023	2.625	857,912		1,500,000
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023	3.000	1,086,011		1,950,000
6600794835	WASHINGTON	DC		04/10/2023	4.250	705,473		1,062,000
8012047991	BOCA RATON	FL		07/14/2023	3.990	25,626		55,000
6602680677	CAMPBELL	CA		04/10/2023	3.125	796,096		1,419,999
6602698588	VENICE	CA		04/10/2023	3.125	1,625,476		2,600,000
6601485714	NASHVILLE	TN		04/10/2023	4.160	287,707		655,000
6602683309	BROOMFIELD	CO		07/14/2023	3.125	583,149		890,000
6602683481	YORKTOWN	VA		04/10/2023	3.500	620,570		1,000,000
6601687467	GOLDENS BRIDGE	NY		04/10/2023	3.000	38,163		340,000
6600681743	JACKSONVILLE	FL		04/10/2023	0.000	48,408		105,000
6600010539	JACKSONVILLE	FL		04/10/2023	0.000	5,147		49,400
6602700483	AURORA	CO		07/14/2023	3.125	544,325		920,000
6602675503	SEATTLE	WA		07/14/2023	3.750	533,075		1,390,000
6601006445	ESCONDIDO	CA		04/10/2023	3.500	421,385		850,000
6602680735	ATHOL	ID		04/10/2023	3.375	767,416		1,400,000
6602705938	LAKEVILLE	MN		04/10/2023	3.000	1,002,435		1,610,000
6602690858	SALT LAKE CTY	UT		07/14/2023	2.625	565,955		1,024,999
6602705284	ROCKPORT	MA		04/10/2023	3.125	735,731		1,065,000
6600028911	JACKSONVILLE	FL		04/10/2023	0.000	1,883		45,057
6601203547	JACKSONVILLE	FL		04/10/2023	0.000	9,532		157,000
6600849308	NEEDHAM	MA		04/10/2023	3.375	800,653		1,750,000
6602694314	DRAPER	UT		07/14/2023	3.250	671,319		1,070,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6602699727	NASHVILLE	TN		04/10/2023	2.990	595,158		932,000
6602695170	VALLEJO	CA		04/10/2023	3.500	644,182		975,000
6600829599	LAKE OSWEGO	OR		07/14/2023	3.990	819,683		1,550,000
6601699066	TIGARD	OR		07/14/2023	4.375	559,267		714,400
8201717797	BOCA RATON	FL		07/14/2023	4.999	170,046		385,000
6601678573	ANDOVER	MA		04/10/2023	3.375	148,453		869,000
6601489492	COLORADO SPRINGS	CO		07/14/2023	3.625	161,460		620,000
6602674381	WASHINGTON	DC		04/10/2023	2.625	738,126		1,650,000
6602702364	PHOENIX	AZ		04/10/2023	3.000	1,084,151		1,675,000
6602690304	WILMETTE	IL		04/10/2023	3.000	495,729		775,000
6602675107	WOODLAND HILLS	CA		04/10/2023	4.000	1,098,693		1,870,000
6602677566	JACKSONVILLE	FL		04/10/2023	2.875	531,292		1,250,000
6601735324	FORT MYERS	FL		04/10/2023	3.500	661,910		1,195,000
8201018355	JACKSONVILLE	FL		07/14/2023	4.500	303,256		389,386
6601717942	SAINT PETERSBURG	FL		04/10/2023	3.125	1,609,832		2,530,000
6601747717	CRYSTAL BEACH	FL		04/10/2023	3.375	511,811		850,000
6602673615	DALY CITY	CA		04/10/2023	2.750	819,477		1,300,000
6601714261	NANTUCKET	MA		04/10/2023	3.125	932,559		2,450,000
6600941113	BROOKLYN	NY		04/10/2023	2.750	400,824		888,000
6602683077	CULVER CITY	CA		04/10/2023	3.250	867,274		1,335,000
8198764085	HIALEAH	FL		07/14/2023	3.375	406,860		549,999
8201522052	DELRAY BEACH	FL		07/14/2023	5.250	224,936		280,000
6601684241	BUZZARDS BAY	MA		04/10/2023	3.250	74,477		980,000
6602678127	RIVERSIDE	CA		04/10/2023	2.875	512,926		933,999
6602675438	LITCHFIELD PARK	AZ		04/10/2023	3.500	887,092		1,200,000
8198341517	MIAMI	FL		07/14/2023	3.250	300,216		399,000
6601487553	TRAVERSE CITY	MI		04/10/2023	2.875	238,933		927,999
6602704444	AUSTIN	TX		07/14/2023	4.250	786,802		1,205,000
6602685254	WILMETTE	IL		04/10/2023	2.875	678,228		1,425,000
6600011941	JACKSONVILLE	FL		04/10/2023	0.000	8,399		80,000
6601204636	JACKSONVILLE	FL		04/10/2023	0.000	12,319		79,999
6600830910	SUMMERDALE	AL		07/14/2023	3.875	429,662		1,029,999
6602678564	NASHVILLE	TN		04/10/2023	3.125	1,023,036		1,584,999
504684220	BOYNTON BEACH	FL		07/14/2023	4.875	85,356		110,250
6601822148	BOTHELL	WA		07/14/2023	3.250	669,068		1,230,000
6601698795	BOULDER	CO		07/14/2023	3.875	393,834		1,200,000
6602682152	NORTH READING	MA		04/10/2023	3.000	819,135		1,274,999
8199110069	LK WORTH BCH	FL		07/14/2023	3.125	223,369		305,000
6601818526	CYPRESS	TX		07/14/2023	2.875	655,480		1,085,000
6601383786	HARTSEL	CO		07/14/2023	6.125	48,083		165,000
6602692268	FULLERTON	CA		04/10/2023	3.375	195,697		325,000
6600435058	KESWICK	VA		04/10/2023	3.500	437,466		876,000
6601699595	BOYNTON BEACH	FL		04/10/2023	3.750	482,664		930,000
6601285957	TOMS RIVER	NJ		07/14/2023	4.750	156,164		230,000
6600935511	EDEN	UT		07/14/2023	3.750	765,807		1,600,000
6600568544	NEW YORK	NY		04/10/2023	3.625	707,451		1,430,000
6601713941	AUSTIN	TX		07/14/2023	3.375	1,037,368		1,700,000
6600119967	POULSBO	WA		07/14/2023	3.625	460,310		929,999
6601737973	CHEVY CHASE	MD		07/14/2023	3.250	1,097,952		2,050,000
6602711555	SHERMAN OAKS	CA		04/10/2023	4.250	1,198,674		1,570,000
8197187137	FORT MYERS	FL		07/14/2023	2.990	231,727		381,490
6601749879	FLEMING ISLAND	FL		04/10/2023	2.625	534,645		1,250,000
6602699453	CORPUS CHRISTI	TX		07/14/2023	3.125	610,280		1,216,999
6602710458	ORLANDO	FL		04/10/2023	4.875	257,561		385,000
6602695683	GLENDALE	AZ		04/10/2023	3.250	647,276		991,000

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6601678516	BROOKLINE	MA		04/10/2023	3.250	156,392		1,900,000
6602705359	QUEEN CREEK	AZ		04/10/2023	3.250	718,200		1,250,000
505340309	ROYAL PALM BEACH	FL		07/14/2023	2.625	133,493		328,048
3358896230	Hialeah	FL		07/14/2023	4.375	46,547		91,627
6601687368	CAMBRIDGE	MA		04/10/2023	3.625	169,608		2,508,000
6601673608	GLEN HEAD	NY		04/10/2023	3.500	846,450		2,950,000
3362463526	Fort Myers	FL		07/14/2023	4.180	37,756		277,916
6602684422	PLEASANTON	CA		04/10/2023	2.875	859,323		2,320,000
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023	3.250	742,783		1,950,000
6601686543	NEEDHAM	MA		04/10/2023	3.125	234,190		950,000
6601729178	SCOTTSDALE	AZ		04/10/2023	2.750	863,912		2,500,000
6602685205	HOLLADAY	UT		07/14/2023	2.500	709,174		2,245,000
6601819060	CHATSWORTH	CA		04/10/2023	2.750	800,791		2,100,000
6601717041	WEST PALM BEACH	FL		04/10/2023	3.250	677,761		1,132,000
6601488320	WELLESLEY	MA		04/10/2023	3.375	239,968		1,320,000
6601827238	MCKINNEY	TX		07/14/2023	3.250	459,295		845,999
6602700194	GLENDALE	CA		04/10/2023	3.250	725,424		1,209,999
6600841032	LOS ANGELES	CA		04/10/2023	3.750	643,441		1,600,000
6602701697	LOS GATOS	CA		04/10/2023	3.000	687,708		1,250,000
6601750711	DANVILLE	CA		04/10/2023	3.375	751,775		1,720,000
6601203299	JACKSONVILLE	FL		04/10/2023	0.000	9,160		130,000
6602701960	BOULDER CITY	NV		04/10/2023	2.875	788,721		1,225,000
8199310899	FORT MYERS	FL		07/14/2023	3.125	231,271		469,998
6601753764	AUSTIN	TX		07/14/2023	3.750	535,219		1,000,000
6602705086	KALISPELL	MT		04/10/2023	3.625	971,502		1,460,000
6602676451	DOVER	ID		04/10/2023	2.750	528,580		1,849,999
6602678192	LONG GROVE	IL		04/10/2023	3.375	572,796		880,000
6602679133	SOQUEL	CA		04/10/2023	2.750	813,499		2,600,000
6601679886	ASTORIA	NY		04/10/2023	2.750	95,416		1,195,000
6601224568	JACKSONVILLE	FL		04/10/2023	0.000	20,296		80,000
6600848177	HOUSTON	TX		07/14/2023	4.000	697,135		1,254,999
6602676253	BOSTON	MA		04/10/2023	2.750	809,252		2,361,000
6602673292	ARROYO GRANDE	CA		04/10/2023	3.000	1,160,908		1,840,000
6601686725	CAMBRIDGE	MA		04/10/2023	3.125	171,966		2,700,000
6601719419	ROSLYN	NY		04/10/2023	2.875	716,424		1,130,000
6601710723	BRENTWOOD	TN		04/10/2023	2.875	1,033,684		2,399,999
6601684498	HOBOKEN	NJ		07/14/2023	3.250	273,818		815,000
6600557711	NEW YORK	NY		04/10/2023	3.625	898,590		2,649,999
6601684712	SETAUKET	NY		04/10/2023	3.375	301,422		1,399,999
6602680867	AURORA	CO		07/14/2023	3.125	544,735		876,000
6601723072	TUPPER LAKE	NY		04/10/2023	2.875	572,241		930,000
6600935578	AUBURN	WA		07/14/2023	3.250	628,558		1,069,999
6602679026	HUNTSVILLE	AL		07/14/2023	3.125	532,640		804,500
6600921370	ORLANDO	FL		04/10/2023	4.750	304,514		970,000
6600680786	JACKSONVILLE	FL		04/10/2023	0.000	33,884		89,000
6602704428	BELLEVUE	ID		04/10/2023	2.625	556,626		1,860,000
8195876623	DEERFIELD BEACH	FL		07/14/2023	3.125	147,900		200,000
8195663585	WEST PALM BCH	FL		07/14/2023	2.990	239,557		359,998
6601693572	SAMMAMISH	WA		07/14/2023	3.375	556,147		1,099,999
6601745083	CHINO HILLS	CA		04/10/2023	2.750	609,759		1,476,000
6602678143	BELLEVUE	WA		07/14/2023	2.750	684,740		1,550,000
6601719773	LOS ANGELES	CA		04/10/2023	2.875	723,255		3,100,000
6602695030	SEATTLE	WA		07/14/2023	3.000	862,991		1,390,000
6601820050	WEST HILLS	CA		04/10/2023	2.875	932,329		1,492,406
6600733411	SAINT JAMES	NY		04/10/2023	3.625	290,524		499,999

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6602696624	LIGHTHOUSE PT	FL		04/10/2023	3.125	907,016		1,395,000
6602695048	SANDY	UT		07/14/2023	3.375	639,578		1,010,000
6601165225	SMYRNA	TN		04/10/2023	2.750	102,836		245,000
6601708636	LITTLETON	CO		07/14/2023	2.875	623,344		3,850,000
6602696038	SAN FRANCISCO	CA		04/10/2023	3.250	984,959		1,508,000
6601684449	BROOKLYN	NY		04/10/2023	2.875	244,040		1,830,000
6601692848	PORTLAND	OR		07/14/2023	3.500	511,940		1,183,000
6601482562	EDINA	MN		04/10/2023	3.000	111,662		1,100,000
6600675141	JACKSONVILLE	FL		04/10/2023	0.000	24,095		97,000
8195812932	NAPLES	FL		07/14/2023	3.375	173,646		420,003
6602676709	ALAMO	CA		04/10/2023	2.500	995,536		2,299,999
6602711514	SAMMAMISH	WA		07/14/2023	3.750	598,422		1,225,000
6601684605	UPPER BROOKVILLE	NY		04/10/2023	3.000	345,447		2,250,000
8201624198	MIAMI	FL		07/14/2023	5.375	165,414		205,000
6602696376	FORT COLLINS	CO		07/14/2023	3.000	496,172		825,000
6601726372	SAINT JOHNS	FL		04/10/2023	2.875	487,874		1,599,999
6602691666	OREM	UT		07/14/2023	2.875	615,197		1,236,000
6601685644	MOORESTOWN	NJ		07/14/2023	3.375	81,304		920,000
6601717074	HOUSTON	TX		07/14/2023	3.250	518,046		1,510,000
6601690024	FORT WORTH	TX		07/14/2023	4.000	363,444		750,000
6600479072	REGO PARK	NY		04/10/2023	3.750	462,662		940,000
6602700319	IRVINE	CA		04/10/2023	3.250	1,444,607		2,200,000
6600675992	JACKSONVILLE	FL		04/10/2023	0.000	20,727		110,000
6602682939	AUSTIN	TX		07/14/2023	3.500	573,743		855,000
6601823088	DEWEY BEACH	DE		04/10/2023	3.500	907,180		1,400,000
6601683011	HIGHLAND PARK	IL		04/10/2023	4.500	278,925		1,500,000
6601486845	HOPKINS	MN		04/10/2023	2.990	178,948		740,000
6601488395	BAYSIDE	NY		04/10/2023	3.583	235,437		800,000
6602685643	FAIRFIELD	CA		04/10/2023	3.250	729,525		1,135,000
6600011982	JACKSONVILLE	FL		04/10/2023	0.000	8,769		153,000
6600677196	JACKSONVILLE	FL		04/10/2023	0.000	38,544		115,999
6601074047	ARLINGTON	VA		04/10/2023	3.750	350,193		650,000
6601687780	CORSICANA	TX		07/14/2023	3.875	571,826		1,050,000
6602705151	COLLEGE GROVE	TN		04/10/2023	3.375	1,027,862		1,544,999
6602675958	PLEASANTON	CA		04/10/2023	2.625	1,071,326		3,290,000
6600876459	BEND	OR		07/14/2023	5.250	50,969		225,000
6600838848	HOLMDEL	NJ		07/14/2023	4.990	441,838		880,000
6601473587	LYON TOWNSHIP	MI		04/10/2023	3.250	176,749		636,000
6601383232	FT MYERS BEACH	FL		04/10/2023	2.000	209,077		2,100,000
6602704584	JERSEY CITY	NJ		07/14/2023	3.375	712,147		1,012,000
105868319	West Palm Beach	FL		07/14/2023	4.750	94,383		127,000
8191823575	MIAMI	FL		07/14/2023	3.000	225,277		519,997
6601483511	CHELAN	WA		07/14/2023	3.500	179,305		1,025,000
6602699719	BRIGHTON	CO		07/14/2023	2.990	475,768		855,000
6601688762	LAGO VISTA	TX		07/14/2023	4.375	444,966		2,041,999
6601740837	SEAL BEACH	CA		04/10/2023	2.990	1,213,610		2,154,000
6601729822	WESTLAKE VILLAGE	CA		04/10/2023	3.625	631,359		954,999
6602686351	SAN FRANCISCO	CA		04/10/2023	2.750	987,550		1,975,000
6602699065	TRUCKEE	CA		04/10/2023	3.000	1,187,135		2,100,000
6600677014	JACKSONVILLE	FL		04/10/2023	0.000	24,778		80,000
6601224287	JACKSONVILLE	FL		04/10/2023	0.000	19,839		79,999
6601809533	GILBERT	AZ		04/10/2023	3.250	605,698		1,100,000
6600681677	JACKSONVILLE	FL		04/10/2023	0.000	55,690		170,000
6602674241	DANVILLE	CA		04/10/2023	2.750	716,089		1,500,000
6602681717	SEATTLE	WA		07/14/2023	3.125	667,201		1,899,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601203471	JACKSONVILLE	FL		04/10/2023	0.000	7,742		79,999
6602701127	ERIE	CO		07/14/2023	3.000	490,276		806,000
6602702208	OAKLAND	CA		04/10/2023	2.875	900,245		1,700,000
6600053000	PHOENIX	AZ		04/10/2023	3.500	549,253		876,000
3365737025	Tamarac	FL		07/14/2023	3.875	66,003		174,756
6601693226	ENGLEWOOD	CO		07/14/2023	3.500	651,447		1,490,000
6602681162	DALLAS	TX		07/14/2023	3.375	507,497		939,999
6600676529	JACKSONVILLE	FL		04/10/2023	0.000	28,428		92,000
6601739391	PHOENIX	AZ		04/10/2023	3.250	695,559		1,775,000
6600107749	NEW YORK	NY		04/10/2023	3.750	552,459		940,000
6602677418	GOLF	IL		04/10/2023	3.000	783,610		1,222,000
6602671437	MT CRESTED BUTTE	CO		07/14/2023	3.250	283,279		709,999
3368065569	Palm Beach	FL		07/14/2023	4.990	43,227		63,656
6602683259	BOZEMAN	MT		04/10/2023	3.250	624,234		1,150,000
6601690255	TOMBALL	TX		07/14/2023	4.500	803,650		2,120,000
6600681909	JACKSONVILLE	FL		04/10/2023	0.000	48,694		108,000
6602693852	RESTON	VA		04/10/2023	3.125	219,774		380,000
6601678615	LEXINGTON	MA		04/10/2023	3.375	167,327		760,000
6601711812	SOUTHAMPTON	NY		04/10/2023	3.250	568,877		2,300,000
6601696633	CHULA VISTA	CA		04/10/2023	3.000	577,336		940,000
6602671528	LOS ANGELES	CA		04/10/2023	4.750	313,013		765,000
6600011230	JACKSONVILLE	FL		04/10/2023	0.000	7,470		64,839
6601807479	COSTA MESA	CA		04/10/2023	3.250	564,865		1,280,000
6602675974	BURLINGAME	CA		04/10/2023	2.625	1,169,008		4,200,000
8030849517	FLORIDA CITY	FL		07/14/2023	4.125	216,880		293,000
6600046400	FORT LAUDERDALE	FL		04/10/2023	3.875	399,016		765,000
8203895682	ST PETERSBURG	FL		07/14/2023	5.990	245,017		365,000
6602674878	LONE TREE	CO		07/14/2023	3.000	802,340		1,350,000
6602676535	SANTA CLARA	CA		04/10/2023	2.750	722,011		1,900,000
6601697326	LEAWOOD	KS		07/14/2023	3.750	583,656		1,085,000
6602697002	PAYSON	UT		07/14/2023	3.000	696,520		1,300,000
6601680769	BOSTON	MA		04/10/2023	2.875	263,263		2,500,000
8201610594	HALLANDALE BEACH	FL		07/14/2023	4.375	279,708		434,998
6602680461	POST FALLS	ID		04/10/2023	3.375	676,718		1,199,999
6600544693	PARK CITY	UT		07/14/2023	3.625	300,224		843,000
6601487728	BEAVERTON	OR		07/14/2023	3.125	368,631		1,130,000
6601271668	LEXINGTON	KY		04/10/2023	4.000	42,902		100,000
6602683721	DENVER	CO		07/14/2023	3.125	571,552		914,999
6601691881	DEALE	MD		07/14/2023	3.500	200,622		1,240,000
6602702059	CHICAGO	IL		04/10/2023	2.875	519,656		808,000
6601570606	CANOGA PARK	CA		04/10/2023	3.875	339,084		760,000
505369125	Lake Worth	FL		07/14/2023	3.191	254,388		367,000
6600932518	SAN LUIS OBISPO	CA		04/10/2023	3.375	982,106		1,745,000
6602683523	SUNNYVALE	CA		04/10/2023	3.000	965,695		1,745,000
6600056045	ALLEN	TX		07/14/2023	3.625	466,491		765,000
6601480582	BOSTON	MA		04/10/2023	3.375	401,868		1,630,000
6601709386	SACRAMENTO	CA		04/10/2023	3.250	564,205		1,015,000
6602702075	SAN JOSE	CA		04/10/2023	3.125	1,019,598		1,750,000
6602682616	PORT JEFFERSON	NY		04/10/2023	2.750	723,852		1,200,000
6602676360	SAN FRANCISCO	CA		04/10/2023	2.750	762,075		2,965,000
6600428970	RIVERDALE	MD		07/14/2023	4.875	160,168		245,000
6602682558	SANDY	UT		07/14/2023	3.000	668,479		1,080,000
6601679977	BOULDER	CO		07/14/2023	3.375	88,782		875,000
6602711787	OCEAN CITY	NJ		07/14/2023	4.000	892,663		1,575,000
6601739482	SEATTLE	WA		07/14/2023	3.250	778,390		2,510,000

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6602711100	BREMERTON	WA		07/14/2023	3.875	937,687		1,275,000
8200742762	MARGATE	FL		07/14/2023	3.750	222,053		389,411
6601724237	OLYMPIA	WA		07/14/2023	3.000	458,487		743,000
6601470823	ATLANTIC BEACH	FL		04/10/2023	0.000	51,257		153,500
6600793258	BROOKLYN	NY		04/10/2023	3.875	676,460		1,669,999
6601480590	QUEEN CREEK	AZ		04/10/2023	3.625	996,347		2,500,000
6600669755	JACKSONVILLE	FL		04/10/2023	6.375	58,181		99,999
6602677228	SUNNYVALE	CA		04/10/2023	2.500	882,571		1,559,999
8027061472	NAPLES	FL		07/14/2023	4.000	180,100		235,000
8199230087	BONITA SPRINGS	FL		07/14/2023	3.125	311,501		448,970
6602680826	BOISE	ID		04/10/2023	2.875	623,651		1,020,000
108611138	Seminole	FL		07/14/2023	4.500	68,991		310,000
6601684787	SCARSDALE	NY		04/10/2023	2.750	420,093		1,000,000
6600852427	DALLAS	TX		07/14/2023	3.375	1,225,157		2,000,000
6601708032	AVALON	NJ		07/14/2023	2.625	1,070,899		3,400,000
8195246863	MIAMI	FL		07/14/2023	2.750	230,962		400,000
6601817627	LAMY	NM		04/10/2023	3.125	489,516		764,999
6602700244	ALBUQUERQUE	NM		04/10/2023	2.990	500,278		775,000
6601684076	JERICHO	NY		04/10/2023	3.500	107,343		1,200,000
6601204396	JACKSONVILLE	FL		04/10/2023	0.000	12,616		67,705
6602681659	CARMICHAEL	CA		04/10/2023	2.750	557,289		1,270,000
6602701432	SCOTTSDALE	AZ		04/10/2023	3.000	834,620		1,549,999
6602694728	KNOXVILLE	TN		04/10/2023	3.000	612,619		960,000
6601709311	SANTA FE	NM		04/10/2023	3.250	1,145,782		2,458,000
6600476425	TULSA	OK		04/10/2023	3.500	783,821		1,498,999
6600935438	PALM DESERT	CA		04/10/2023	3.750	750,181		1,200,000
6601721522	ALDIE	VA		04/10/2023	3.500	867,222		1,740,000
6601819094	SAN JOSE	CA		04/10/2023	3.125	729,494		2,130,000
6600999897	BUFFALO	NY		04/10/2023	4.750	857,814		1,300,000
505381736	HOLLYWOOD	FL		07/14/2023	3.250	176,155		330,004
6601823211	JACKSONVILLE	FL		04/10/2023	2.750	508,665		1,999,999
8195287836	MIAMI	FL		07/14/2023	2.875	261,988		359,999
6600850900	HOUSTON	TX		07/14/2023	3.750	812,266		1,324,999
6602711571	KISSIMMEE	FL		04/10/2023	3.875	609,416		1,050,000
6600064973	WEST HOLLYWOOD	CA		04/10/2023	2.625	1,017,593		2,400,000
6600028838	JACKSONVILLE	FL		04/10/2023	0.000	2,711		132,031
6602694561	SAN JOSE	CA		04/10/2023	3.125	1,157,348		2,045,000
6602684547	SEATTLE	WA		07/14/2023	2.875	676,618		1,909,999
6600026444	JACKSONVILLE	FL		04/10/2023	0.000	3,450		52,942
6601693044	REDMOND	WA		07/14/2023	3.625	653,805		1,250,000
8195495897	FORT MYERS	FL		07/14/2023	2.750	220,121		368,760
6602695089	DENVER	CO		07/14/2023	3.000	828,716		1,340,000
6600871344	RENTON	WA		07/14/2023	5.875	251,821		419,999
6602250182	BURLESON	TX		07/14/2023	4.625	973,096		1,433,000
6601477224	BRENTWOOD	TN		04/10/2023	3.375	358,622		970,000
6600669649	JACKSONVILLE	FL		04/10/2023	5.875	49,408		104,000
6601811505	MERCER ISLAND	WA		07/14/2023	3.250	983,348		1,680,000
6601679167	LYNBROOK	NY		04/10/2023	2.875	35,086		420,000
8198733792	MIAMI	FL		07/14/2023	2.875	368,157		510,000
6602684786	MERCER ISLAND	WA		07/14/2023	2.750	829,339		2,700,000
6601684977	CHEVY CHASE	MD		07/14/2023	3.250	278,716		1,300,000
112982897	Bonita Springs	FL		07/14/2023	4.750	135,225		220,000
6601204693	JACKSONVILLE	FL		04/10/2023	0.000	9,029		80,000
6602693209	LAUREL	MD		07/14/2023	2.500	451,851		810,000
8200642240	DORAL	FL		07/14/2023	2.990	158,297		215,256

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6601224865	JACKSONVILLE	FL		04/10/2023	0.000	20,855		80,000
6602688506	OAKLAND	CA		04/10/2023	3.625	1,065,228		1,425,000
6602681022	FRASER	CO		07/14/2023	3.125	440,334		889,999
8202403654	LEHIGH ACRES	FL		07/14/2023	5.624	198,893		289,500
6602676576	DENVER	CO		07/14/2023	2.750	787,608		1,935,000
6601028381	MILL VALLEY	CA		04/10/2023	3.750	760,659		1,329,999
6601714055	EDINA	MN		04/10/2023	3.625	687,165		1,286,000
8023932317	LAKE WORTH	FL		07/14/2023	4.500	80,396		268,759
6602710938	BROKEN BOW	OK		04/10/2023	3.625	580,576		1,305,000
8197416078	DEERFIELD BEACH	FL		07/14/2023	2.250	93,034		280,000
6602672179	DALLAS	TX		07/14/2023	3.375	612,130		2,500,000
6601742999	RENTON	WA		07/14/2023	3.000	977,668		1,585,000
6602681568	DANVILLE	CA		04/10/2023	3.250	889,741		1,485,000
6601714204	SAN DIEGO	CA		04/10/2023	3.250	682,816		1,675,000
6602679570	TEMECULA	CA		04/10/2023	3.250	546,036		847,500
6601686659	JERICHO	NY		04/10/2023	3.625	75,445		630,000
6601744771	BROOKLYN	NY		04/10/2023	3.625	1,190,718		1,794,999
6602249804	NASHVILLE	TN		04/10/2023	4.500	690,846		1,129,999
6601725739	CEDAR KNOLLS	NJ		07/14/2023	2.990	438,047		1,032,000
6601751842	JACKSONVILLE	FL		04/10/2023	2.875	736,835		2,900,000
108609124	Boca Raton	FL		07/14/2023	4.750	115,334		260,000
8201771022	LEHIGH ACRES	FL		07/14/2023	4.875	234,710		290,000
6601817874	PETALUMA	CA		04/10/2023	2.990	875,063		1,509,999
6601203380	JACKSONVILLE	FL		04/10/2023	0.000	7,835		80,000
6601678003	KATONAH	NY		04/10/2023	3.125	273,258		1,150,000
6602696244	BELMONT	MA		04/10/2023	3.125	1,299,317		2,005,000
6601698100	NEW YORK	NY		04/10/2023	3.750	451,403		905,000
6602689330	REDWOOD CITY	CA		04/10/2023	3.125	827,812		1,675,000
6602702414	PASO ROBLES	CA		04/10/2023	3.000	1,020,335		1,650,000
6601808519	MIRAMAR	FL		04/10/2023	3.250	323,302		897,000
6600432279	WASHINGTON	DC		04/10/2023	3.625	568,637		1,325,000
6602706761	LITTLETON	CO		07/14/2023	3.000	584,857		1,555,000
8022806914	NORTH LAUDERDALE	FL		07/14/2023	4.750	111,251		189,000
8201832263	MARGATE	FL		07/14/2023	5.500	76,476		121,000
6600027285	JACKSONVILLE	FL		04/10/2023	0.000	8,538		58,200
6601696393	OAK PARK	CA		04/10/2023	3.500	613,363		1,585,000
6601474940	SAINT LOUIS	MO		04/10/2023	3.125	21,055		124,999
505393906	LAKE PARK	FL		07/14/2023	2.875	167,310		295,530
6601686212	VIRGINIA BEACH	VA		04/10/2023	3.750	529,477		1,919,999
6600849126	FORT LEE	NJ		07/14/2023	3.125	558,712		1,400,000
6602710649	EDMONDS	WA		07/14/2023	3.875	563,404		866,000
8200903877	SAINT PETERSBURG	FL		07/14/2023	3.500	241,673		339,464
8195124991	PEMBROKE PINES	FL		07/14/2023	2.750	130,390		233,000
8201174067	LAUDERHILL	FL		07/14/2023	3.500	42,040		99,842
6601678599	BROOKLINE	MA		04/10/2023	2.875	238,465		1,300,000
6602680263	RANCHO CUCAMONGA	CA		04/10/2023	3.250	587,251		1,240,000
6602673698	MORAGA	CA		04/10/2023	2.625	918,067		1,849,999
6601202432	JACKSONVILLE	FL		04/10/2023	0.000	4,855		49,385
6601737429	PLEASANTON	CA		04/10/2023	2.875	492,398		1,130,000
6602699404	SAN DIEGO	CA		04/10/2023	2.990	1,168,211		2,150,000
6601732941	PUNTA GORDA	FL		04/10/2023	3.375	785,549		1,499,999
6600922717	PHOENIX	AZ		04/10/2023	3.875	162,348		741,000
6602679091	REDMOND	WA		07/14/2023	3.125	939,694		1,509,999
8194565969	LANTANA	FL		07/14/2023	2.750	145,493		260,000
6602710557	BARTLETT	TN		04/10/2023	3.375	141,317		223,000

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8200741196	HOLLYWOOD	FL		07/14/2023	3.625	290,676		385,405
6600927823	CAVE CREEK	AZ		04/10/2023	3.750	518,481		1,100,000
6601224485	JACKSONVILLE	FL		04/10/2023	0.000	15,433		80,000
8001833128	COOPER CITY	FL		07/14/2023	4.750	82,292		150,000
6601286146	LAS VEGAS	NV		04/10/2023	4.750	179,139		120,000
6600138280	JACKSONVILLE	FL		04/10/2023	4.375	197,018		1,150,000
6602691609	CORONADO	CA		04/10/2023	2.500	1,419,296		2,750,000
6602682608	SAN FRANCISCO	CA		04/10/2023	3.125	720,804		1,610,000
6601275099	MISSION	TX		07/14/2023	6.500	46,139		155,000
6601810267	HAPPY VALLEY	OR		07/14/2023	3.250	949,274		1,549,999
6601679134	BALDWIN	NY		04/10/2023	3.750	44,973		375,000
6600679168	JACKSONVILLE	FL		04/10/2023	0.000	39,198		100,999
6601492181	SHAVANO PARK	TX		07/14/2023	3.375	228,931		722,000
6600679242	JACKSONVILLE	FL		04/10/2023	0.000	24,253		80,000
6601807339	SANTA FE	NM		04/10/2023	3.625	546,959		880,000
6601718858	ELLICOTT CITY	MD		07/14/2023	2.990	430,650		820,000
6600935255	HAYWARD	CA		04/10/2023	3.250	652,562		1,028,870
6600851536	MIRAMAR BEACH	FL		04/10/2023	4.125	934,861		1,400,000
505362926	MIAMI	FL		07/14/2023	2.990	185,441		305,000
6602702091	HUNTINGTON BEACH	CA		04/10/2023	3.000	1,142,142		2,029,999
6600851841	LAS VEGAS	NV		04/10/2023	3.375	594,474		930,500
6602674548	SAN ANSELMO	CA		04/10/2023	2.750	805,671		1,500,000
6600851213	VACAVILLE	CA		04/10/2023	3.750	485,397		740,000
6601806273	SAN DIEGO	CA		04/10/2023	2.990	758,621		1,197,000
6601702969	GREAT BARRINGTON	MA		04/10/2023	2.990	637,271		999,999
6601730564	NEW YORK	NY		04/10/2023	3.375	1,768,113		2,925,000
8200669118	LARGO	FL		07/14/2023	3.125	99,494		244,283
6602680933	SPRING	TX		07/14/2023	3.625	685,334		1,100,000
6602702711	TIBURON	CA		04/10/2023	3.000	1,199,624		2,800,000
6601477711	GREENWOOD VILLAGE	CO		07/14/2023	2.990	122,093		1,400,000
6600677477	JACKSONVILLE	FL		04/10/2023	0.000	24,658		83,000
6601818518	PACIFIC BEACH	WA		07/14/2023	3.375	941,248		1,635,000
6602698158	MESA	AZ		04/10/2023	3.500	661,403		1,000,000
6602695436	HUNTSVILLE	AL		07/14/2023	3.125	545,236		1,000,000
6602705789	SAN DIEGO	CA		04/10/2023	3.500	573,737		1,090,000
6602702190	OAKLAND	CA		04/10/2023	2.875	818,320		2,050,000
6600735986	JAMAICA	NY		04/10/2023	5.000	429,729		645,000
6602699651	LA MESA	CA		04/10/2023	3.375	725,143		1,100,000
6602681493	AUSTIN	TX		07/14/2023	3.125	720,275		1,400,000
6602686377	DAVIS	CA		04/10/2023	2.500	501,947		1,007,700
6601748384	LOS ANGELES	CA		04/10/2023	2.990	464,227		2,740,000
6602698075	PORTLAND	OR		07/14/2023	3.500	510,321		800,000
6600179177	PONTE VEDRA BEACH	FL		04/10/2023	4.375	529,901		860,000
6600993346	SANTA FE	NM		04/10/2023	3.750	450,173		755,000
6601031781	REDWOOD CITY	CA		04/10/2023	3.750	343,976		2,035,117
6602705342	PHOENIX	AZ		04/10/2023	3.375	591,981		860,000
6601704437	MERCER ISLAND	WA		07/14/2023	3.125	755,772		1,625,000
6601487694	PRINCETON	NJ		07/14/2023	2.875	201,084		975,000
6601751701	SALINAS	CA		04/10/2023	2.750	782,123		2,549,999
6602680958	ROCHESTER	MI		04/10/2023	3.375	653,969		1,090,000
8202131187	NORTH PALM BEACH	FL		07/14/2023	4.990	235,141		610,000
6602698455	SCOTTSDALE	AZ		04/10/2023	3.500	992,746		1,599,999
6601486035	NEW YORK	NY		04/10/2023	3.063	20,512		805,000
6601722215	VIRGINIA BEACH	VA		04/10/2023	2.990	712,218		1,492,000
6601468710	ATLANTIC BEACH	FL		04/10/2023	0.000	31,418		125,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601709584	DUBLIN	CA		04/10/2023	3.125	743,537		1,699,999
6601165167	PHOENIX	AZ		04/10/2023	2.750	117,699		306,000
125062310	NAPLES	FL		07/14/2023	0.000	13,839		76,359
6601225151	JACKSONVILLE	FL		04/10/2023	0.000	19,659		87,404
6602706605	CAPE CORAL	FL		04/10/2023	2.875	887,634		1,500,000
8198077051	DELRAY BEACH	FL		07/14/2023	2.625	318,447		710,001
6600676289	JACKSONVILLE	FL		04/10/2023	0.000	24,901		89,000
6601686469	COMMACK	NY		04/10/2023	3.125	291,520		680,000
8009952630	HALLANDALE BEACH	FL		07/14/2023	4.625	105,871		149,613
6600025826	JACKSONVILLE	FL		04/10/2023	0.000	2,851		51,800
6601729731	CARNATION	WA		07/14/2023	3.000	431,532		1,100,000
6602691005	SCOTTSDALE	AZ		04/10/2023	3.125	1,694,302		3,000,000
6601806521	MADERA	CA		04/10/2023	3.125	145,345		280,000
6600934043	FRISCO	TX		07/14/2023	4.125	1,604,251		2,625,000
6602694066	COLLEYVILLE	TX		07/14/2023	2.500	526,874		1,177,000
6602672666	AUSTIN	TX		07/14/2023	3.250	237,219		1,125,000
6601290528	EAST BOSTON	MA		04/10/2023	3.500	498,716		849,000
6602689710	HAYWARD	CA		04/10/2023	3.250	824,747		1,310,000
6602695220	EUGENE	OR		07/14/2023	3.000	508,445		826,000
3383162682	Boynton Beach	FL		07/14/2023	3.990	65,651		91,712
6601686220	BETHESDA	MD		07/14/2023	3.625	170,934		930,000
6601745257	GREENBRAE	CA		04/10/2023	3.250	1,483,273		2,800,000
6601721167	QUEEN CREEK	AZ		04/10/2023	3.750	609,879		1,280,000
6602706746	NISSWA	MN		04/10/2023	3.000	1,024,575		1,599,999
6602686153	SEATTLE	WA		07/14/2023	2.500	1,029,516		1,720,000
6601726620	LAGUNA BEACH	CA		04/10/2023	2.990	475,859		1,355,000
6602698000	LONG BEACH	CA		04/10/2023	2.875	830,560		1,300,000
6601746644	HIDDEN HILLS	CA		04/10/2023	2.875	1,590,747		4,400,000
8201613816	ST. PETERSBURG	FL		07/14/2023	3.625	296,773		534,996
6600672593	SHERMAN OAKS	CA		04/10/2023	3.750	858,504		3,600,000
6601718429	CLAYTON	CA		04/10/2023	3.500	886,522		1,360,000
6602699172	WHITTIER	CA		04/10/2023	3.500	745,828		1,125,000
6601048660	FREDERICKSBURG	VA		04/10/2023	4.375	50,517		214,999
8201636523	POMPANO BEACH	FL		07/14/2023	4.124	282,523		365,000
8199472818	HOLLYWOOD	FL		07/14/2023	2.999	243,981		335,000
6602691179	HACKENSACK	MN		04/10/2023	2.625	513,215		1,500,000
8001965450	PLANTATION	FL		07/14/2023	4.750	11,756		85,000
6601677252	MONTAGUE	MI		04/10/2023	4.125	137,869		830,000
6600677154	JACKSONVILLE	FL		04/10/2023	0.000	19,148		79,000
8200459777	POMPANO BEACH	FL		07/14/2023	3.500	187,374		245,000
6602676634	PORTLAND	OR		07/14/2023	3.125	645,719		1,225,000
6601678896	BROOKLYN	NY		04/10/2023	2.875	195,723		2,150,000
6601750497	WYCKOFF	NJ		07/14/2023	3.375	929,369		1,470,000
6602705680	NORTH EASTON	MA		04/10/2023	4.250	554,656		919,999
6602699578	IRVINE	CA		04/10/2023	3.250	904,598		1,530,000
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023	3.600	719,899		3,060,000
6602674829	HARRISON	NY		04/10/2023	3.000	760,051		1,225,000
6602689199	SAN DIEGO	CA		04/10/2023	3.125	681,460		1,400,000
6601809079	SPRING	TX		07/14/2023	2.990	444,515		835,000
6600092677	YONKERS	NY		04/10/2023	2.625	264,964		760,000
6601682286	WOODCLIFF LAKE	NJ		07/14/2023	4.125	183,421		1,375,000
6600108143	LONG ISLAND CITY	NY		04/10/2023	3.625	1,098,252		3,000,000
8194947404	HOMESTEAD	FL		07/14/2023	3.374	205,279		332,500
6602682442	WHEAT RIDGE	CO		07/14/2023	2.625	280,769		855,000
6602693340	WESTLAKE VILLAGE	CA		04/10/2023	2.625	645,872		2,250,000

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6602701812	SAN FRANCISCO	CA		04/10/2023	2.875	739,609		1,150,000
6601747170	ORO VALLEY	AZ		04/10/2023	3.625	551,412		935,000
6600025644	JACKSONVILLE	FL		04/10/2023	0.000	3,015		51,800
6600795634	SUGAR LAND	TX		07/14/2023	2.875	831,062		1,398,000
6600012030	JACKSONVILLE	FL		04/10/2023	0.000	8,742		70,747
6601471656	NORFOLK	VA		04/10/2023	3.250	132,130		1,011,000
6600735184	UPPER MARLBORO	MD		07/14/2023	4.250	358,681		455,000
6601710848	MARATHON	FL		04/10/2023	3.250	678,408		1,128,000
6602687052	LOS ANGELES	CA		04/10/2023	2.750	772,779		1,800,000
6601751941	VIRGINIA BEACH	VA		04/10/2023	2.625	532,603		1,169,500
6600675406	JACKSONVILLE	FL		04/10/2023	0.000	19,093		110,000
6601203661	JACKSONVILLE	FL		04/10/2023	0.000	9,630		80,000
8024286213	SAINT PETERSBURG	FL		07/14/2023	4.625	176,552		225,000
6602677178	KNOXVILLE	TN		04/10/2023	2.500	482,833		780,000
6601482109	CHICAGO	IL		04/10/2023	2.875	186,059		760,000
6600681578	JACKSONVILLE	FL		04/10/2023	0.000	41,199		99,499
6601741421	MIAMI	FL		04/10/2023	3.250	176,490		570,000
6601688580	VERADALE	WA		07/14/2023	3.875	386,126		642,500
6600930819	SAN FRANCISCO	CA		04/10/2023	4.000	401,978		1,490,000
8201365311	NAPLES	FL		07/14/2023	4.125	253,838		389,999
6601476119	WILMETTE	IL		04/10/2023	3.125	578,437		1,540,000
6602686690	UPLAND	CA		04/10/2023	2.750	618,326		1,020,000
6602690171	PALM DESERT	CA		04/10/2023	3.000	522,435		925,000
6600681727	JACKSONVILLE	FL		04/10/2023	0.000	42,344		80,000
6601024315	RIVERSIDE	CA		04/10/2023	3.625	297,017		820,000
6601678326	HINGHAM	MA		04/10/2023	3.125	327,190		1,450,000
6601482505	SEATTLE	WA		07/14/2023	2.750	313,446		1,450,000
6601720524	DENVER	CO		07/14/2023	3.125	566,773		1,349,999
6600677246	JACKSONVILLE	FL		04/10/2023	0.000	38,342		104,000
6601682237	BRIARCLIFF MANOR	NY		04/10/2023	3.375	174,467		1,699,999
6602675933	FREMONT	CA		04/10/2023	2.750	739,775		1,849,999
10801782	Fort Myers	FL		07/14/2023	0.000	38,621		140,000
6601202176	JACKSONVILLE	FL		04/10/2023	0.000	14,600		68,892
6602691948	GLENDALE	CA		04/10/2023	3.375	290,804		1,120,000
6601698845	FLAGSTAFF	AZ		04/10/2023	3.625	483,761		1,100,000
6601700526	SHREWSBURY	MA		04/10/2023	3.000	39,111		485,000
3374922234	JUPITER	FL		07/14/2023	3.750	29,538		49,999
6602702521	PARKER	CO		07/14/2023	3.000	555,075		950,000
6602688654	PHOENIX	AZ		04/10/2023	3.875	765,628		1,300,000
6602677269	SAN JOSE	CA		04/10/2023	2.625	859,921		1,500,000
6601684092	SANDS POINT	NY		04/10/2023	2.875	221,182		3,200,000
6602684646	AUSTIN	TX		07/14/2023	2.625	1,034,466		2,799,999
6601468884	ATLANTIC BEACH	FL		04/10/2023	0.000	35,510		382,202
6601692269	TALLAHASSEE	FL		04/10/2023	3.500	559,664		1,250,000
6600353343	FRESNO	CA		04/10/2023	4.750	86,225		349,900
6601717926	HADLEY	MA		04/10/2023	3.500	261,429		424,999
6601751156	VIENNA	VA		04/10/2023	3.375	674,222		1,550,000
6601225011	JACKSONVILLE	FL		04/10/2023	0.000	11,196		67,778
3367574072	Fort Lauderdale	FL		07/14/2023	4.375	86,098		234,621
6600841388	SEATTLE	WA		07/14/2023	4.375	1,174,274		2,525,000
6601203919	JACKSONVILLE	FL		04/10/2023	0.000	2,225		80,000
6601749531	CHICAGO	IL		04/10/2023	3.250	476,650		1,065,000
6602675768	CUPERTINO	CA		04/10/2023	2.750	628,653		2,100,000
6602679414	ESCONDIDO	CA		04/10/2023	3.500	751,775		1,400,000
6601819144	LAFAYETTE	CA		04/10/2023	3.125	536,147		1,300,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6600679150	JACKSONVILLE	FL		04/10/2023	0.000	23,176		63,999
6601709287	SAN CARLOS	CA		04/10/2023	2.875	703,726		2,440,000
6601734251	LAS VEGAS	NV		04/10/2023	3.625	1,655,580		2,800,000
8200512806	JACKSONVILLE	FL		07/14/2023	2.375	146,868		310,002
6600681966	JACKSONVILLE	FL		04/10/2023	0.000	41,192		104,250
6602683317	BEVERLY HILLS	CA		04/10/2023	2.750	1,588,322		3,645,007
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023	3.500	277,496		440,000
6602684760	PLEASANTON	CA		04/10/2023	2.500	741,542		2,130,000
6602675180	DALLAS	TX		07/14/2023	3.875	514,037		639,724
6601729327	CLIFTON	NJ		07/14/2023	2.875	103,700		335,000
6600392374	PHARR	TX		07/14/2023	3.500	58,510		249,999
6602695451	LAGUNA BEACH	CA		04/10/2023	3.125	1,408,351		2,170,000
6602673995	SCOTTSDALE	AZ		04/10/2023	2.875	450,946		1,075,000
6602698042	CARLSBAD	CA		04/10/2023	3.000	720,687		1,300,000
6601742957	COLUMBIA	IL		04/10/2023	3.125	469,506		725,000
6600840133	HAMMONTON	NJ		07/14/2023	4.375	503,839		550,000
6601698340	BROOKLYN	NY		04/10/2023	3.750	612,011		1,000,000
6600679101	JACKSONVILLE	FL		04/10/2023	0.000	39,162		105,000
6602672591	DALLAS	TX		07/14/2023	4.250	387,959		2,100,000
6602696509	WILMETTE	IL		04/10/2023	3.375	523,975		830,000
6602684307	CAMAS	WA		07/14/2023	3.375	338,559		759,999
6602677103	SOUTHLAKE	TX		07/14/2023	2.750	712,684		1,480,000
6601806133	HOBOKEN	NJ		07/14/2023	2.875	699,040		1,160,000
6600025586	JACKSONVILLE	FL		04/10/2023	0.000	5,759		52,982
6600795626	RIDGEWOOD	NJ		07/14/2023	3.250	626,794		1,311,000
6602677814	VIENNA	VA		04/10/2023	2.625	727,581		2,100,000
6601681254	PARK RIDGE	IL		04/10/2023	3.000	276,653		1,400,000
6602710730	BURLINGAME	CA		04/10/2023	4.250	1,374,823		2,400,000
6601479386	EDINA	MN		04/10/2023	3.375	323,341		2,180,000
6601811356	MEDFORD	OR		07/14/2023	3.375	94,199		925,000
6600994518	SUMMERLAND	CA		04/10/2023	3.125	523,844		1,105,288
505374611	BOCA RATON	FL		07/14/2023	3.125	181,230		248,000
6601674945	PLANO	TX		07/14/2023	3.750	612,631		1,750,000
6601713032	HAYWARD	CA		04/10/2023	2.875	851,133		1,875,000
6601225052	JACKSONVILLE	FL		04/10/2023	0.000	21,517		75,196
6601680801	FALLS CHURCH	VA		04/10/2023	3.000	451,635		1,050,000
8201304614	CAPE CORAL	FL		07/14/2023	4.000	285,957		375,000
6602688019	SEATTLE	WA		07/14/2023	3.375	692,460		1,446,000
6602678879	HOUSTON	TX		07/14/2023	3.250	658,772		1,050,000
6601684704	POTOMAC	MD		07/14/2023	4.500	110,422		1,015,000
6601724286	ASPEN	CO		07/14/2023	2.990	781,896		1,974,000
6600676297	JACKSONVILLE	FL		04/10/2023	0.000	24,679		126,000
8200833807	WEST PALM BEACH	FL		07/14/2023	3.124	177,037		334,435
6601028324	SAN FRANCISCO	CA		04/10/2023	3.375	313,942		950,000
6600872706	LONGMONT	CO		07/14/2023	4.750	14,042		525,000
6602690163	MILL VALLEY	CA		04/10/2023	3.125	1,105,324		2,100,000
6601732453	HERRIMAN	UT		07/14/2023	2.990	456,589		990,000
6602701747	WOODWAY	WA		07/14/2023	2.875	1,167,917		2,400,000
6600681891	JACKSONVILLE	FL		04/10/2023	0.000	57,172		107,000
3372088994	Jupiter	FL		07/14/2023	4.500	90,039		133,406
6602710771	DESTIN	FL		04/10/2023	3.750	687,502		1,252,000
6602682731	PORTLAND	OR		07/14/2023	3.125	795,563		1,280,000
6600560533	NEW YORK	NY		04/10/2023	3.990	387,016		744,999
6602671254	MINDEN	NV		04/10/2023	3.375	45,171		1,015,000
6601751479	BROOKLYN	NY		04/10/2023	3.625	1,295,716		1,950,000

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6602695915	MILL VALLEY	CA		04/10/2023	3.125	1,216,893		1,999,999
6601697078	BARRINGTON	IL		04/10/2023	3.625	415,645		700,000
6601487934	AZUSA	CA		04/10/2023	3.000	29,621		440,000
6601715144	WHEATON	IL		04/10/2023	2.990	478,996		750,000
6602702372	SAN CARLOS	CA		04/10/2023	2.875	1,222,606		1,901,000
6601687871	PASCO	WA		07/14/2023	4.000	357,302		666,500
6602710516	RICHLAND	WA		07/14/2023	3.625	331,196		559,000
108643701	Jacksonville	FL		07/14/2023	4.875	133,051		217,000
6600847948	LOS ANGELES	CA		04/10/2023	3.875	739,831		1,750,000
98735210	HIALEAH	FL		07/14/2023	4.875	51,764		68,250
6601383661	LAS PIEDRAS	PR		04/10/2023	7.000	34,444		94,999
6601482919	DUXBURY	MA		04/10/2023	3.250	197,887		848,000
6600935115	CANYON LAKE	CA		04/10/2023	3.750	574,942		900,000
6601806471	PLEASANTON	CA		04/10/2023	3.000	793,964		1,347,000
6602710664	SAN FRANCISCO	CA		04/10/2023	3.750	1,013,501		1,750,000
6602711902	MESA	AZ		04/10/2023	4.500	830,376		1,200,000
6602674688	LA QUINTA	CA		04/10/2023	3.125	797,876		1,340,000
6602674035	DALLAS	TX		07/14/2023	2.625	1,208,156		2,550,000
6602685247	ORO VALLEY	AZ		04/10/2023	3.125	663,154		1,240,000
8201407887	LAKE WORTH	FL		07/14/2023	4.875	217,327		350,000
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	766,463		2,350,000
8195201117	DELRAY BEACH	FL		07/14/2023	2.990	283,464		408,119
8195470636	DORAL	FL		07/14/2023	3.375	386,758		556,999
6602674589	SAN JOSE	CA		04/10/2023	2.625	1,030,584		2,194,999
6601730838	SEDONA	AZ		04/10/2023	3.500	1,408,468		2,449,999
6600851437	EASTVALE	CA		04/10/2023	3.625	499,847		775,000
6601709485	VAIL	CO		07/14/2023	3.375	1,209,319		1,927,000
6602688977	GRANITE BAY	CA		04/10/2023	3.250	708,711		1,087,000
8202385077	JACKSONVILLE	FL		07/14/2023	5.750	208,612		302,000
6602694512	LOS ANGELES	CA		04/10/2023	3.250	1,374,852		2,264,999
6601383109	ATLANTIC BEACH	FL		04/10/2023	0.000	23,291		115,069
6602675487	AROMAS	CA		04/10/2023	4.125	911,009		1,352,000
6601745950	SAN CLEMENTE	CA		04/10/2023	3.125	1,214,671		2,005,999
3360569523	Boca Raton	FL		07/14/2023	3.250	65,470		188,882
8201245052	HOLLYWOOD	FL		07/14/2023	4.375	315,565		406,000
6601749671	ALBUQUERQUE	NM		04/10/2023	3.250	583,529		900,000
8200672138	PALM SPRINGS	FL		07/14/2023	3.500	170,706		325,000
8199123101	MIAMI GARDENS	FL		07/14/2023	3.375	179,352		286,900
8200919509	ESTERO	FL		07/14/2023	3.875	327,398		580,000
6601727586	LAKEWOOD RANCH	FL		04/10/2023	3.625	1,072,556		1,700,000
6601685602	MEDFIELD	MA		04/10/2023	2.875	249,276		1,021,999
6601003202	PORTLAND	OR		07/14/2023	3.625	594,156		990,000
8197281692	WEST PALM BEACH	FL		07/14/2023	3.125	133,111		203,580
6601478370	SAINT PETERS	MO		04/10/2023	2.875	56,789		185,370
112900956	Deerfield Beach	FL		07/14/2023	4.875	105,874		365,000
6602701135	BIRMINGHAM	AL		07/14/2023	3.375	578,936		924,999
6600851429	FORT WORTH	TX		07/14/2023	3.750	588,954		943,000
8198833124	LAKE WORTH	FL		07/14/2023	2.750	300,719		530,000
6601687376	PLANDOME	NY		04/10/2023	3.375	409,305		3,000,000
6601485417	HAYMARKET	VA		04/10/2023	3.500	196,711		870,000
6602687250	SAN JOSE	CA		04/10/2023	2.875	909,943		1,495,000
6600213232	JACKSONVILLE	FL		04/10/2023	3.500	15,287		734,000
6600720095	ORLANDO	FL		04/10/2023	3.500	402,601		660,000
6600830878	AVENTURA	FL		04/10/2023	3.750	631,491		1,075,000
6602680719	COLORADO SPRINGS	CO		07/14/2023	3.000	913,944		1,476,000

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6600935636	SAN JOSE	CA		04/10/2023	3.000	666,563		1,055,104
6601476788	PONTE VEDRA BEACH	FL		04/10/2023	2.990	234,967		760,000
6601682856	NEW YORK	NY		04/10/2023	2.875	70,360		650,000
6600841271	SNOQUALMIE	WA		07/14/2023	3.875	643,451		1,600,000
6602674936	CHATHAM	NJ		07/14/2023	2.875	775,938		1,700,000
6600851155	AUSTIN	TX		07/14/2023	3.875	632,331		1,045,000
6602696269	TOPANGA	CA		04/10/2023	3.125	1,490,288		2,481,999
6602694322	OAKLAND	CA		04/10/2023	3.250	1,379,764		2,700,000
6601470948	ATLANTIC BEACH	FL		04/10/2023	0.000	68,094		133,947
8199235779	NORTH FORT MYERS	FL		07/14/2023	2.990	158,709		424,262
8201791226	LEHIGH ACRES	FL		07/14/2023	5.250	182,879		270,000
6600845025	CEDAR HILL	TX		07/14/2023	3.875	440,407		768,000
6602699099	LITTLETON	CO		07/14/2023	3.000	572,994		925,000
6601679662	NEW YORK	NY		04/10/2023	4.500	176,283		1,800,000
6601471227	DALLAS	TX		07/14/2023	3.625	550,900		3,499,999
6602689306	BELLEVUE	WA		07/14/2023	3.125	1,300,827		2,560,000
6602696178	RIDGEFIELD	WA		07/14/2023	3.000	497,535		800,000
6601681247	WASHINGTON	DC		04/10/2023	3.000	419,989		2,800,000
6601817619	WASHINGTON	DC		04/10/2023	3.125	620,456		1,699,999
6601486282	WHITTIER	CA		04/10/2023	3.188	259,098		649,999
6602682376	SEATTLE	WA		07/14/2023	3.250	1,312,824		2,100,000
6602695345	PRIOR LAKE	MN		04/10/2023	3.250	995,704		1,575,000
6601224774	JACKSONVILLE	FL		04/10/2023	0.000	20,142		80,000
6601684720	GLENCOE	IL		04/10/2023	3.125	183,706		860,000
6600555004	MIAMI BEACH	FL		04/10/2023	3.375	249,200		505,000
6601674093	ENCINITAS	CA		04/10/2023	3.812	512,307		1,500,000
6602711415	DANA POINT	CA		04/10/2023	3.625	805,794		1,369,999
6602681733	HUNTINGTON BEACH	CA		04/10/2023	3.250	813,522		1,249,999
6601704601	NEW YORK	NY		04/10/2023	2.990	511,409		2,700,000
6602677350	FREMONT	CA		04/10/2023	2.875	1,129,666		4,200,000
6600011347	JACKSONVILLE	FL		04/10/2023	0.000	6,467		59,618
505306709	CLEARWATER	FL		07/14/2023	3.625	191,838		330,035
6602676725	MANHATTAN BEACH	CA		04/10/2023	2.750	1,209,617		2,800,000
6601737320	MINNEAPOLIS	MN		04/10/2023	3.500	498,443		871,000
8201189892	GREENACRES	FL		07/14/2023	3.990	210,175		384,446
6601384131	ATLANTIC BEACH	FL		04/10/2023	0.000	46,424		115,000
8201009867	JACKSONVILLE	FL		07/14/2023	4.125	92,749		120,000
6602682046	SAMMAMISH	WA		07/14/2023	3.125	685,830		1,115,000
8201513743	TARPON SPRINGS	FL		07/14/2023	4.750	199,349		300,000
6600849415	AUSTIN	TX		07/14/2023	3.375	577,377		1,100,000
6601733402	EL DORADO HILLS	CA		04/10/2023	3.250	787,202		1,500,000
6601693408	SAN FRANCISCO	CA		04/10/2023	3.875	552,969		1,800,000
6600669706	JACKSONVILLE	FL		04/10/2023	6.125	40,032		85,999
6602689322	LIVERMORE	CA		04/10/2023	3.250	768,531		1,699,999
6602695238	HELENA	MT		04/10/2023	3.375	528,482		819,999
3358476259	Pinellas Park	FL		07/14/2023	4.500	48,698		99,743
6601712075	MIAMI	FL		04/10/2023	3.125	482,290		1,125,000
6602680909	ANAHEIM	CA		04/10/2023	3.250	822,470		1,550,000
6601712612	BEACH HAVEN	NJ		07/14/2023	2.990	735,589		1,275,000
6600842030	BOERNE	TX		07/14/2023	3.875	589,673		1,099,999
6601384768	PORTLAND	OR		07/14/2023	2.500	478,045		1,270,000
8197083961	LEHIGH ACRES	FL		07/14/2023	3.499	160,727		217,200
6600762535	PASADENA	MD		07/14/2023	3.875	193,105		339,999
6602689041	ASHTON	MD		07/14/2023	3.125	871,239		1,400,000
6602699503	SPOKANE	WA		07/14/2023	2.990	1,107,526		1,775,000

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6602717339	PAYSON	AZ		04/10/2023	3.375	537,633		1,280,000
6601471003	ATLANTIC BEACH	FL		04/10/2023	7.000	65,529		299,957
6601737650	NASHVILLE	TN		04/10/2023	3.375	751,487		1,150,000
6602679505	BEND	OR		07/14/2023	3.000	441,240		1,235,000
6602700137	FAIR OAKS RANCH	TX		07/14/2023	2.990	500,103		800,000
6600429069	BOSTON	MA		04/10/2023	3.375	534,416		869,999
6602711324	DENVER	CO		07/14/2023	3.625	581,784		860,000
6601685685	SHORT HILLS	NJ		07/14/2023	3.375	63,648		1,320,000
8197002571	BOCA RATON	FL		07/14/2023	3.374	229,663		370,000
6601699934	MERCER ISLAND	WA		07/14/2023	3.625	965,273		1,240,000
505412400	CAPE CORAL	FL		07/14/2023	2.990	174,842		240,000
8195518995	BOYNTON BEACH	FL		07/14/2023	2.875	227,093		439,998
6602699495	CARMEL	CA		04/10/2023	3.500	1,133,161		2,075,000
6601037325	SANTA CRUZ	CA		04/10/2023	4.750	1,258,312		2,450,000
6602671700	ORANGE	CA		04/10/2023	2.990	506,370		1,325,000
6601734798	SANTA BARBARA	CA		04/10/2023	3.500	1,138,754		2,475,000
6601687335	NEWTON HIGHLANDS	MA		04/10/2023	3.125	425,518		1,850,000
6600851080	AUSTIN	TX		07/14/2023	3.375	575,633		1,100,000
6600039090	ENGLEWOOD	CO		07/14/2023	3.625	805,586		1,333,000
8201795125	DUNEDIN	FL		07/14/2023	4.000	347,672		571,000
6600840059	PALOS PARK	IL		04/10/2023	4.125	411,296		745,000
6601709246	CLE ELUM	WA		07/14/2023	3.500	519,415		851,000
6602705433	RIVERSIDE	CA		04/10/2023	3.750	717,608		950,000
6602681501	LAKE FOREST	CA		04/10/2023	3.375	507,907		834,999
6601490045	PASADENA	CA		04/10/2023	3.916	376,269		850,000
6600678152	JACKSONVILLE	FL		04/10/2023	0.000	39,523		102,000
6602677863	FOX ISLAND	WA		07/14/2023	2.500	841,807		3,299,999
6602681311	SAN JOSE	CA		04/10/2023	3.000	933,572		1,550,000
6600850819	PLACIDA	FL		04/10/2023	4.125	498,955		770,000
6601469098	ATLANTIC BEACH	FL		04/10/2023	0.000	42,384		129,197
6602690932	EASTON	MD		07/14/2023	2.500	823,041		1,550,000
6601483834	HOLLADAY	UT		07/14/2023	3.125	257,814		1,250,000
6601483354	BRENTWOOD	TN		04/10/2023	3.000	435,991		1,700,000
8195495178	FORT MYERS	FL		07/14/2023	2.875	198,270		378,080
6602700608	SAINT AUGUSTINE	FL		04/10/2023	2.990	500,671		773,000
6602695899	RIVER FOREST	IL		04/10/2023	3.000	795,197		1,874,999
6601712893	MILL VALLEY	CA		04/10/2023	3.125	701,360		1,640,000
6602698638	INDIANAPOLIS	IN		04/10/2023	3.000	500,116		776,999
6602684091	DRIPPING SPRINGS	TX		07/14/2023	3.500	472,632		701,000
8190308327	FORT LAUDERDALE	FL		07/14/2023	2.500	150,039		311,998
6601752949	CHINO HILLS	CA		04/10/2023	3.375	588,313		1,175,000
6600068602	REDDICK	FL		04/10/2023	6.625	14,447		53,899
6601738963	DENVER	CO		07/14/2023	3.000	441,140		1,240,000
6602705607	DRAPER	UT		07/14/2023	3.375	779,230		1,270,000
6602680883	ENCINITAS	CA		04/10/2023	3.000	798,379		1,300,000
6601686444	PLEASANTVILLE	NY		04/10/2023	3.250	189,764		900,000
6601204545	JACKSONVILLE	FL		04/10/2023	0.000	10,467		165,811
6600775933	BROOKLYN	NY		04/10/2023	4.125	77,072		780,000
6602702232	HOUSTON	TX		07/14/2023	2.875	499,139		803,000
6602701994	BONITA SPGS	FL		04/10/2023	2.875	966,520		2,700,000
6602678481	NASHVILLE	TN		04/10/2023	3.250	470,844		830,000
6601749325	SAN ANTONIO	TX		07/14/2023	2.750	639,878		1,050,000
6601274266	BRAINTREE	MA		04/10/2023	2.000	176,627		439,999
6600933631	LONGMONT	CO		07/14/2023	3.625	298,215		830,000
6602682806	FREELAND	WA		07/14/2023	3.250	564,382		899,000

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6602702570	LAKE FOREST	IL		04/10/2023	3.000	504,166		875,999
6600676545	JACKSONVILLE	FL		04/10/2023	0.000	24,159		75,000
112910351	Cape Coral	FL		07/14/2023	5.250	110,147		182,900
6602681097	BOISE	ID		04/10/2023	3.250	673,773		1,125,000
6602695592	SANTA ROSA	CA		04/10/2023	3.250	914,418		1,400,000
6601708586	DEL MAR	CA		04/10/2023	2.875	892,098		2,700,000
8201680263	CORAL SPRINGS	FL		07/14/2023	4.625	408,471		519,999
6601020628	NEWPORT BEACH	CA		04/10/2023	3.750	2,095,080		4,100,000
6601749473	NOLENSVILLE	TN		04/10/2023	2.875	863,715		2,699,999
6601716282	FALLS CHURCH	VA		04/10/2023	3.125	966,383		1,500,000
6601708388	RANCHO CUCAMONGA	CA		04/10/2023	3.375	604,750		1,042,000
6602695568	WESTON	FL		04/10/2023	3.125	1,033,114		1,800,000
6602674373	SEATTLE	WA		07/14/2023	2.875	751,211		1,400,000
6601693697	BREMERTON	WA		07/14/2023	3.875	504,617		880,000
6600682154	JACKSONVILLE	FL		04/10/2023	0.000	49,212		107,000
6600984196	CHICAGO	IL		04/10/2023	3.250	518,560		860,000
6601685149	EAST NORTHPORT	NY		04/10/2023	4.500	85,890		639,999
6601681684	SEATTLE	WA		07/14/2023	3.000	324,611		2,900,000
6600678715	JACKSONVILLE	FL		04/10/2023	0.000	36,000		104,200
6600681461	JACKSONVILLE	FL		04/10/2023	5.000	30,650		71,000
6600675737	JACKSONVILLE	FL		04/10/2023	0.000	25,406		117,000
6602699230	RENO	NV		04/10/2023	2.875	449,349		760,000
6600849076	KIRKWOOD	MO		04/10/2023	3.125	557,775		1,200,000
6601679993	FLUSHING	NY		04/10/2023	2.125	68,719		610,000
6601818542	GAINESVILLE	FL		04/10/2023	3.125	556,527		870,000
8201677449	BOCA RATON	FL		07/14/2023	4.875	348,770		440,000
6601809731	PHOENIX	AZ		04/10/2023	3.125	507,279		796,000
6601713461	MARBLE FALLS	TX		07/14/2023	3.000	607,048		1,112,000
6601708545	GOSHEN	KY		04/10/2023	3.500	515,281		801,000
505392786	NAPLES	FL		07/14/2023	2.968	152,859		253,000
6602705201	BEAVERTON	OR		07/14/2023	3.875	511,760		746,000
6601224667	JACKSONVILLE	FL		04/10/2023	0.000	21,269		80,000
6602674803	BOSTON	MA		04/10/2023	2.750	1,007,279		1,700,000
6601673400	BENICIA	CA		04/10/2023	3.750	451,449		880,000
6601687574	BETHESDA	MD		07/14/2023	4.000	877,905		2,300,000
8202872864	JACKSONVILLE	FL		07/14/2023	5.250	110,394		185,000
6600932161	FOSTER CITY	CA		04/10/2023	3.375	294,904		1,360,000
6601733931	SAN FRANCISCO	CA		04/10/2023	3.125	835,852		1,300,000
8195696467	JACKSONVILLE	FL		07/14/2023	2.875	118,891		200,000
6602690361	MANITOU SPRINGS	CO		07/14/2023	3.250	503,757		800,000
6601475640	PALM HARBOR	FL		04/10/2023	3.625	569,841		1,500,000
6602680412	SCOTTSDALE	AZ		04/10/2023	3.000	789,533		1,659,000
6602680982	TIGARD	OR		07/14/2023	3.125	481,003		879,999
6601825299	WEST NEWTON	MA		04/10/2023	3.250	671,139		1,075,000
6602681816	SAN LUIS OBISPO	CA		04/10/2023	3.250	668,288		1,335,619
8200922957	BOCA RATON	FL		07/14/2023	4.000	80,184		144,998
6602700327	WALNUT CREEK	CA		04/10/2023	3.125	813,382		1,375,000
6601818666	OAKLAND	CA		04/10/2023	2.875	694,495		1,100,000
6601204099	JACKSONVILLE	FL		04/10/2023	0.000	2,004		80,000
8197608276	HOMESTEAD	FL		07/14/2023	2.990	222,791		308,000
505402545	POMPANO BEACH	FL		07/14/2023	3.625	157,522		249,999
6602678713	LAKEWOOD RANCH	FL		04/10/2023	3.250	893,260		2,038,999
6602698166	HOBOKEN	NJ		07/14/2023	3.250	937,484		1,600,000
6602673417	SCOTTSDALE	AZ		04/10/2023	3.000	785,904		1,575,000
505362813	DELRAY BEACH	FL		07/14/2023	2.875	160,826		353,019

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6601736314	PONTE VEDRA BEACH	FL		04/10/2023	2.875	465,938		1,209,999
6601010611	OXNARD	CA		04/10/2023	3.375	542,028		840,000
6601713149	GOLD CANYON	AZ		04/10/2023	3.250	715,745		1,309,999
8200892676	WEST PALM BEACH	FL		07/14/2023	3.875	220,460		283,510
6601744151	CAMARILLO	CA		04/10/2023	3.250	837,326		1,295,000
6600724568	FERNANDINA BEACH	FL		04/10/2023	3.875	342,554		641,900
6601203240	JACKSONVILLE	FL		04/10/2023	0.000	6,235		54,170
505329422	DELRAY BEACH	FL		07/14/2023	3.000	106,565		175,000
6600676909	JACKSONVILLE	FL		04/10/2023	0.000	17,779		77,000
6600681263	JACKSONVILLE	FL		04/10/2023	0.000	44,058		105,000
6602698661	MOUNTAIN HOUSE	CA		04/10/2023	3.250	558,507		1,030,000
6601744813	FORT LAUDERDALE	FL		04/10/2023	3.125	803,294		1,700,000
6601224394	JACKSONVILLE	FL		04/10/2023	0.000	16,792		80,000
6602675404	SCOTTSDALE	AZ		04/10/2023	4.000	803,695		1,195,000
3367689766	West Palm Beach	FL		07/14/2023	3.990	54,668		93,827
6602685262	ELMHURST	IL		04/10/2023	2.875	492,994		920,000
6601733212	BRENTWOOD	TN		04/10/2023	3.000	802,270		2,100,000
6601686436	WASHINGTON	DC		04/10/2023	3.125	212,253		1,350,000
505302488	HOMESTEAD	FL		07/14/2023	4.125	222,770		293,000
8023328085	CAPE CORAL	FL		07/14/2023	4.875	140,407		221,999
6602696640	LAKE FOREST	CA		04/10/2023	3.250	726,185		1,150,000
6602682202	RENTON	WA		07/14/2023	3.000	774,450		1,260,000
6601683599	MUTTONTOWN	NY		04/10/2023	3.375	441,551		2,850,000
6601740100	BROOKLYN	NY		04/10/2023	3.125	750,663		2,320,000
6602683747	LOS ANGELES	CA		04/10/2023	3.125	809,782		1,500,000
6601805507	ARLINGTON	VA		04/10/2023	2.990	602,412		1,560,000
6602701531	MERCER ISLAND	WA		07/14/2023	3.000	1,111,975		1,900,000
6601021246	LAGUNA BEACH	CA		04/10/2023	3.500	2,066,584		4,349,999
6601685099	ARMONK	NY		04/10/2023	2.875	254,873		974,999
6602710870	LOS ANGELES	CA		04/10/2023	3.500	1,142,981		2,570,000
6602696103	HINSDALE	IL		04/10/2023	3.625	1,199,368		1,805,000
8199015305	NORTH LAUDERDALE	FL		07/14/2023	3.375	259,367		350,000
6600680760	JACKSONVILLE	FL		04/10/2023	0.000	39,997		102,000
6602706613	ELMHURST	IL		04/10/2023	3.125	588,533		1,102,000
8202494610	LEHIGH ACRES	FL		07/14/2023	4.750	257,245		325,130
6601473223	PARADISE VLY	AZ		04/10/2023	3.125	257,111		900,000
6602683416	SEATTLE	WA		07/14/2023	3.125	1,155,597		1,850,000
6600010455	JACKSONVILLE	FL		04/10/2023	0.000	1,697		49,185
6602704378	MEDFORD	NJ		07/14/2023	3.875	609,921		1,000,000
6601692699	PHOENIX	AZ		04/10/2023	3.500	441,917		803,000
6600935396	AUSTIN	TX		07/14/2023	3.125	511,462		840,000
6601383521	NAPLES	FL		04/10/2023	5.500	51,076		90,000
6601686386	WELLESLEY	MA		04/10/2023	3.625	210,539		1,500,000
8199264082	FORT MYERS	FL		07/14/2023	2.875	414,635		792,389
8027978657	POMPANO BEACH	FL		07/14/2023	4.125	203,905		277,000
6601742049	INLET BEACH	FL		04/10/2023	3.125	517,611		800,000
6600981994	ENGLEWOOD	CO		07/14/2023	3.375	115,284		349,999
8195319217	FORT MYERS	FL		07/14/2023	2.750	196,060		279,265
6601685172	DALLAS	TX		07/14/2023	3.625	115,997		1,272,400
6602255264	HOLMES BEACH	FL		04/10/2023	3.950	2,421,936		3,649,999
6600679408	JACKSONVILLE	FL		04/10/2023	0.000	30,432		80,999
6601002311	GERMANTOWN	TN		04/10/2023	3.500	480,637		820,000
6602694942	DALLAS	TX		07/14/2023	3.250	715,335		1,140,000
6601728394	SNOHOMISH	WA		07/14/2023	2.875	566,430		1,103,000
6601469122	ATLANTIC BEACH	FL		04/10/2023	0.000	47,181		139,400

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8200872655	HIALEAH	FL		07/14/2023	4.375	283,292		357,517
6602689090	CHATSWORTH	CA		04/10/2023	3.125	902,696		1,400,000
6602681857	WOODINVILLE	WA		07/14/2023	3.375	632,116		1,690,000
6601711242	INLET BEACH	FL		04/10/2023	3.125	1,385,807		3,600,000
6600108101	NEW YORK	NY		04/10/2023	3.875	845,514		750,000
6602686633	SCOTTSDALE	AZ		04/10/2023	2.750	687,667		1,600,000
6602701549	CHICAGO	IL		04/10/2023	3.000	632,691		984,999
6601823583	PARK CITY	UT		07/14/2023	3.000	1,513,317		3,600,000
6600787128	SANTA MONICA	CA		04/10/2023	4.750	632,029		1,700,000
6601709931	ALLEN	TX		07/14/2023	3.000	473,393		880,000
6601682963	FALLS CHURCH	VA		04/10/2023	3.125	39,154		630,000
8202179462	FLORIDA CITY	FL		07/14/2023	4.500	263,231		368,989
6601679712	STATEN ISLAND	NY		04/10/2023	3.750	274,523		1,425,000
6602694330	CENTENNIAL	CO		07/14/2023	3.375	557,395		1,636,000
8196718260	SAINT PETERSBURG	FL		07/14/2023	3.200	187,850		704,002
6601680314	STATEN ISLAND	NY		04/10/2023	3.125	61,598		500,000
6602674050	ALBUQUERQUE	NM		04/10/2023	2.625	494,210		985,000
6602684935	DANVILLE	CA		04/10/2023	2.875	1,116,235		3,600,000
6601744714	LAGUNA BEACH	CA		04/10/2023	2.625	734,044		2,400,000
6602674464	LOS ANGELES	CA		04/10/2023	2.750	694,297		1,740,000
6601820613	NORTH FORT MYERS	FL		04/10/2023	2.500	602,795		1,834,999
8026880529	CAPE CORAL	FL		07/14/2023	3.875	171,987		237,000
6602688613	CHANDLER	AZ		04/10/2023	3.750	591,302		884,999
6601698860	SEATTLE	WA		07/14/2023	3.375	708,358		1,550,000
6602697382	WEST OLIVE	MI		04/10/2023	2.500	702,009		2,159,000
8030320592	WEST PALM BEACH	FL		07/14/2023	4.125	158,601		424,999
6602717115	BENICIA	CA		04/10/2023	3.000	700,740		1,285,000
8202097423	MIAMI	FL		07/14/2023	4.250	179,208		653,005
6602678606	PASADENA	CA		04/10/2023	3.000	940,637		1,900,000
6602693571	PORT ORCHARD	WA		07/14/2023	2.750	729,844		1,575,000
8027058234	HIALEAH	FL		07/14/2023	4.125	238,332		349,000
6601682708	MONTE SERENO	CA		04/10/2023	3.875	196,869		3,425,000
6600849845	SOMERVILLE	MA		04/10/2023	3.375	631,334		1,050,000
6602684463	SEATTLE	WA		07/14/2023	2.625	814,026		1,720,000
6602671288	SACRAMENTO	CA		04/10/2023	3.625	266,874		800,000
6602696566	FORT COLLINS	CO		07/14/2023	3.500	525,072		878,000
6601753590	LUCAS	TX		07/14/2023	2.990	649,163		1,580,000
6600025354	JACKSONVILLE	FL		04/10/2023	0.000	2,842		52,392
6601225078	JACKSONVILLE	FL		04/10/2023	0.000	15,547		70,910
6602692011	CLERMONT	FL		04/10/2023	2.990	113,229		440,000
6600934886	TOPANGA	CA		04/10/2023	3.500	933,186		1,450,000
6601224923	JACKSONVILLE	FL		04/10/2023	0.000	21,165		75,361
6602688308	TENINO	WA		07/14/2023	3.250	485,715		774,999
3365948540	Duval	FL		07/14/2023	4.500	88,187		128,728
8200709038	NORTH FORT MYERS	FL		07/14/2023	3.625	158,811		299,536
6600935651	SAN CARLOS	CA		04/10/2023	3.375	702,534		1,085,000
6600028929	JACKSONVILLE	FL		04/10/2023	0.000	1,065		44,625
6602674811	SALEM	MA		04/10/2023	2.750	672,666		1,325,000
6602676550	FOSTER CITY	CA		04/10/2023	2.750	981,761		2,000,000
6602691088	OAKLAND	CA		04/10/2023	2.500	744,589		2,850,000
6600792755	ALLENHURST	NJ		07/14/2023	3.625	868,381		2,250,000
6602680016	SCOTTSDALE	AZ		04/10/2023	3.500	509,254		825,000
6600991530	CUTCHOGUE	NY		04/10/2023	4.000	233,927		850,000
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	750,392		1,153,000
6601481598	GLENVIEW	IL		04/10/2023	3.375	202,142		860,000

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6600677337	JACKSONVILLE	FL		04/10/2023	0.000	18,782		79,000
6602710615	SMYRNA	TN		04/10/2023	4.250	816,769		1,200,000
6602700814	LIVERMORE	CA		04/10/2023	3.125	683,661		1,050,000
6602673896	ENCINITAS	CA		04/10/2023	2.750	900,928		1,635,000
6601483032	LAGUNA BEACH	CA		04/10/2023	3.375	163,311		1,305,000
6601816876	ARGYLE	TX		07/14/2023	3.375	779,837		1,275,000
6602673979	VENICE	CA		04/10/2023	2.625	958,766		1,779,999
6600433103	BETHESDA	MD		07/14/2023	3.625	492,454		899,999
8194918200	LARGO	FL		07/14/2023	2.990	174,576		240,000
6602678580	SAN CLEMENTE	CA		04/10/2023	3.125	1,210,161		1,874,999
6600180316	ST AUGUSTINE	FL		04/10/2023	4.250	473,730		725,000
6602696657	DENVER	CO		07/14/2023	3.000	525,736		1,299,000
6602696137	PHOENIX	AZ		04/10/2023	3.250	640,765		1,020,000
6600681255	JACKSONVILLE	FL		04/10/2023	0.000	44,066		105,000
6600871419	WEST YARMOUTH	MA		04/10/2023	4.375	255,202		233,000
6602704527	SCOTTSDALE	AZ		04/10/2023	4.000	513,921		925,000
6601743526	FRISCO	TX		07/14/2023	3.875	508,189		740,000
8199512936	JACKSONVILLE	FL		07/14/2023	3.000	206,653		278,084
6601481739	BETHESDA	MD		07/14/2023	3.000	227,664		2,550,000
6602694025	CUPERTINO	CA		04/10/2023	2.500	724,712		4,300,000
6601809400	FORT WORTH	TX		07/14/2023	3.250	536,137		1,225,000
6602687672	CHICAGO	IL		04/10/2023	3.125	519,613		920,000
6602687318	ALAMO	CA		04/10/2023	2.625	2,108,447		4,200,000
6602689686	MCCALL	ID		04/10/2023	3.250	556,401		924,999
6601748483	NASHVILLE	TN		04/10/2023	3.000	561,709		1,050,000
8201710271	MIAMI	FL		07/14/2023	5.125	162,460		270,001
6601688341	WILKINSON	IN		04/10/2023	4.375	540,237		1,250,000
6601687038	NORWOOD	NJ		07/14/2023	3.250	236,664		1,680,000
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023	3.750	129,836		335,000
6601204602	JACKSONVILLE	FL		04/10/2023	0.000	12,491		80,000
6601224378	JACKSONVILLE	FL		04/10/2023	0.000	16,907		79,999
6600871351	LA PINE	OR		07/14/2023	4.500	183,449		182,000
6601683474	KILDEER	IL		04/10/2023	3.625	187,022		1,035,000
8197551113	LEHIGH ACRES	FL		07/14/2023	3.125	175,947		270,000
6600412974	OMAHA	NE		04/10/2023	3.375	77,055		212,500
6601748038	SOUTHLAKE	TX		07/14/2023	3.625	733,524		1,530,000
6600926809	SAN MARCOS	CA		04/10/2023	3.750	188,182		829,999
6601299172	JACKSONVILLE	FL		04/10/2023	0.000	29,036		80,000
6600794413	VIRGINIA BEACH	VA		04/10/2023	3.500	1,015,554		4,149,999
6601680447	FLUSHING	NY		04/10/2023	3.125	125,823		625,000
6601747733	BROOKLYN	NY		04/10/2023	2.875	383,053		3,500,000
6602675024	KATY	TX		07/14/2023	3.875	516,889		740,000
6601471417	LAKE OSWEGO	OR		07/14/2023	3.875	251,513		1,125,000
8199516826	NAPLES	FL		07/14/2023	3.375	299,818		479,999
6601225284	JACKSONVILLE	FL		04/10/2023	0.000	14,014		64,759
6602681618	OLYMPIA	WA		07/14/2023	3.500	697,051		1,604,000
6601469239	ATLANTIC BEACH	FL		04/10/2023	0.000	49,502		142,900
6602710441	OLATHE	KS		07/14/2023	5.000	156,190		230,999
6602687383	RANCHO PALOS VERDES	CA		04/10/2023	2.500	734,474		1,939,999
8192151758	HOLLYWOOD	FL		07/14/2023	3.250	205,091		284,000
6600681313	JACKSONVILLE	FL		04/10/2023	0.000	48,856		162,232
6602679976	MARRIOTTSVL	MD		07/14/2023	3.125	551,782		890,000
6600792656	LAS VEGAS	NV		04/10/2023	3.750	601,304		1,350,000
6601469130	ATLANTIC BEACH	FL		04/10/2023	0.000	45,128		234,999
6602677210	SUGAR LAND	TX		07/14/2023	2.875	798,696		1,965,000

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6600472101	PORTLAND	OR		07/14/2023	3.375	416,178		695,000
8200426160	LEHIGH ACRES	FL		07/14/2023	4.000	161,121		257,000
8027395812	PALM SPRINGS	FL		07/14/2023	3.500	109,893		295,028
6601719567	FT LAUDERDALE	FL		04/10/2023	3.500	1,410,713		2,200,000
6601006155	SACRAMENTO	CA		04/10/2023	3.375	542,403		870,000
8024132959	WEST PALM BEACH	FL		07/14/2023	4.625	129,246		176,000
6601468736	ATLANTIC BEACH	FL		04/10/2023	0.000	34,575		120,000
6602681824	SAINT HELENA	CA		04/10/2023	3.125	371,154		1,849,999
6601684993	WESTON	MA		04/10/2023	3.875	192,302		1,350,000
6601699710	COLLEYVILLE	TX		07/14/2023	3.500	565,737		1,055,000
6602699149	SAN DIEGO	CA		04/10/2023	2.875	1,853,308		4,200,000
8198657851	GREEN ACRES	FL		07/14/2023	3.250	202,852		410,002
6600299553	OKLAHOMA CITY	OK		04/10/2023	4.250	10,491		69,000
6602682921	DANVILLE	CA		04/10/2023	3.250	684,172		1,325,000
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.500	676,387		1,390,000
6601224121	JACKSONVILLE	FL		04/10/2023	0.000	10,044		80,000
8204239937	MIAMI	FL		07/14/2023	6.625	509,540		620,000
6601729061	PARK CITY	UT		07/14/2023	2.750	546,532		1,544,999
6602695626	BURBANK	CA		04/10/2023	3.375	820,340		1,268,000
6601680595	BURR RIDGE	IL		04/10/2023	3.375	175,656		1,450,000
6601475152	POTOMAC	MD		07/14/2023	3.125	360,527		1,150,000
8199639970	JACKSONVILLE	FL		07/14/2023	3.875	169,002		276,249
6601686782	WASHINGTON	DC		04/10/2023	3.000	176,086		650,000
6601709568	LAKE ARROWHEAD	CA		04/10/2023	3.375	1,137,235		2,030,000
3377718414	Miami	FL		07/14/2023	3.875	63,835		98,258
6601811455	GLENCOE	IL		04/10/2023	3.375	1,691,032		2,650,000
3365067031	Cape Coral	FL		07/14/2023	3.990	92,223		209,730
8202364576	FORT LAUDERDALE	FL		07/14/2023	4.250	417,751		538,090
6600935065	SAN RAFAEL	CA		04/10/2023	3.500	955,830		1,594,999
6600676495	JACKSONVILLE	FL		04/10/2023	0.000	31,534		119,000
6600794983	PASCO	WA		07/14/2023	3.990	884,900		1,386,000
6601713495	COTO DE CAZA	CA		04/10/2023	2.750	704,436		3,174,999
6602677665	RAVENSDALE	WA		07/14/2023	2.625	714,272		1,339,999
6601812149	TUSTIN	CA		04/10/2023	3.750	721,536		1,100,000
6602700871	NEW BRAUNFELS	TX		07/14/2023	3.250	821,574		1,299,999
6600935214	CORONA DEL MAR	CA		04/10/2023	3.250	1,233,689		2,900,000
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023	2.875	456,245		1,185,000
6601483057	HOUSTON	TX		07/14/2023	3.625	132,534		825,000
8195624957	OLDSMAR	FL		07/14/2023	2.250	217,614		499,998
6602675222	CRESTED BUTTE	CO		07/14/2023	3.750	934,305		1,800,000
6600990524	GLENDALE	CA		04/10/2023	3.625	529,869		1,185,000
6601680850	HINGHAM	MA		04/10/2023	3.000	402,715		1,300,000
6601709766	SAN JOSE	CA		04/10/2023	2.875	773,840		1,450,000
6602687003	SAMMAMISH	WA		07/14/2023	3.125	1,043,620		1,677,000
6600676222	JACKSONVILLE	FL		04/10/2023	0.000	26,442		119,999
6601711200	BAY HEAD	NJ		07/14/2023	3.125	429,867		4,000,000
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023	3.000	1,098,301		1,700,000
8022499206	PALM SPRINGS	FL		07/14/2023	2.875	157,826		206,750
6601825182	TEANECK	NJ		07/14/2023	3.250	673,374		1,200,000
8195406549	HOMESTEAD	FL		07/14/2023	2.625	113,575		319,998
6601740027	BLACK DIAMOND	WA		07/14/2023	3.375	1,567,778		2,950,000
6601821728	COLMA	CA		04/10/2023	2.990	442,057		870,000
8195201255	RIVIERA BEACH	FL		07/14/2023	2.990	187,837		310,735
6601481937	CHICAGO	IL		04/10/2023	3.250	231,730		2,650,000
6601679753	NEW YORK	NY		04/10/2023	3.375	213,261		1,650,000

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6602683648	RENTON	WA		07/14/2023	3.000	654,604		1,127,000
6600679010	JACKSONVILLE	FL		04/10/2023	0.000	41,250		108,000
6601809236	DRIPPING SPRINGS	TX		07/14/2023	3.375	545,690		895,000
6602685478	CHANTILLY	VA		04/10/2023	3.000	521,316		835,000
6600934449	SEAL BEACH	CA		04/10/2023	3.990	731,634		1,100,000
6600152208	TEMECULA	CA		04/10/2023	3.990	88,100		442,000
6602679885	BERLIN	MD		07/14/2023	3.375	621,124		1,055,000
6600676925	JACKSONVILLE	FL		04/10/2023	0.000	23,688		80,999
6602674993	SONOMA	CA		04/10/2023	4.500	621,169		925,999
6601471722	CHICAGO	IL		04/10/2023	3.125	420,930		1,020,000
6602685379	LONE TREE	CO		07/14/2023	3.375	691,579		1,125,000
6600010463	JACKSONVILLE	FL		04/10/2023	0.000	3,449		49,185
505426573	JUPITER	FL		07/14/2023	3.286	233,272		334,999
6601203901	JACKSONVILLE	FL		04/10/2023	0.000	1,788		80,000
8201771098	CUTLER BAY	FL		07/14/2023	4.990	145,632		218,000
300000024	NORTH FORT MYERS	FL		07/14/2023	0.000	11,632		56,000
6601685834	SCITUATE	MA		04/10/2023	3.125	71,418		815,000
6601743716	AUSTIN	TX		07/14/2023	3.250	527,982		900,000
6602690809	WASHINGTON	DC		04/10/2023	3.250	953,981		1,500,000
6601202036	ATLANTIC BEACH	FL		04/10/2023	0.000	11,671		80,000
6600026170	JACKSONVILLE	FL		04/10/2023	0.000	3,282		52,869
6601039131	LOS GATOS	CA		04/10/2023	3.750	1,054,542		1,820,000
6602704964	CAPE MAY	NJ		07/14/2023	3.500	636,791		1,100,000
8008430157	SAINT PETERSBURG	FL		07/14/2023	4.000	97,309		136,000
6601677898	JERICHO	NY		04/10/2023	2.875	315,439		870,000
6602699487	BROOMFIELD	CO		07/14/2023	2.990	535,504		962,000
8196941853	DELRAY BEACH	FL		07/14/2023	3.375	263,403		425,335
6602676386	PROVINCETOWN	MA		04/10/2023	2.750	660,955		1,550,000
3379071181	HOLLYWOOD	FL		07/14/2023	4.750	107,710		140,000
6601821884	TELLURIDE	CO		07/14/2023	2.625	564,136		3,900,000
6601678607	VIRGINIA BEACH	VA		04/10/2023	3.625	131,307		1,100,000
6601725531	GLENVIEW	IL		04/10/2023	3.125	591,909		1,250,000
8195839526	WEST PALM BEACH	FL		07/14/2023	3.375	313,614		455,000
6600675091	JACKSONVILLE	FL		04/10/2023	0.000	23,811		120,000
6601753871	HOUSTON	TX		07/14/2023	3.250	815,514		2,800,000
6601819078	SAN CARLOS	CA		04/10/2023	3.375	803,469		1,591,000
6601678714	CEDAR BROOK	NJ		07/14/2023	2.875	50,495		225,999
6602684596	BROOKLYN	NY		04/10/2023	3.000	1,040,069		1,649,999
8198740944	SUNRISE	FL		07/14/2023	3.490	303,691		400,000
6602700590	SANTA MONICA	CA		04/10/2023	3.375	914,669		1,480,000
6600678913	JACKSONVILLE	FL		04/10/2023	0.000	36,276		104,200
6602672831	FALL CITY	WA		07/14/2023	4.750	731,160		1,495,000
6602684273	HOLLYWOOD	FL		04/10/2023	3.250	598,497		920,000
6601726885	LAS VEGAS	NV		04/10/2023	3.750	555,296		836,000
8191747727	BOYNTON BEACH	FL		07/14/2023	3.250	194,167		263,500
8191897129	DANIA BEACH	FL		07/14/2023	3.000	161,844		479,996
6601726844	CABIN JOHN	MD		07/14/2023	2.990	683,726		1,175,000
6602690569	PHOENIX	AZ		04/10/2023	3.500	549,178		1,120,000
6601680355	WHITESTONE	NY		04/10/2023	3.000	122,534		900,000
6602675131	DALLAS	TX		07/14/2023	3.000	551,613		1,215,000
6601483594	MENLO PARK	CA		04/10/2023	3.250	494,753		3,199,999
6601482570	STONEHAM	MA		04/10/2023	3.125	174,309		670,000
8196769184	MIAMI	FL		07/14/2023	3.500	116,713		188,999
6600676164	JACKSONVILLE	FL		04/10/2023	0.000	27,414		100,000
6600681024	JACKSONVILLE	FL		04/10/2023	0.000	42,101		105,000

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6602695980	LIVERMORE	CA		04/10/2023	3.250	1,033,617		2,700,000
6601819227	WALNUT CREEK	CA		04/10/2023	3.500	913,516		1,784,999
6602686336	ELMHURST	IL		04/10/2023	2.750	694,266		1,334,999
6601682567	CHICAGO	IL		04/10/2023	4.875	122,342		2,825,000
6600917659	CALABASAS	CA		04/10/2023	3.750	920,000		1,499,999
6601681916	WHITESTONE	NY		04/10/2023	3.125	262,861		1,800,000
6602704766	LANTANA	TX		07/14/2023	3.125	511,314		735,000
6600011289	JACKSONVILLE	FL		04/10/2023	0.000	7,006		63,299
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023	3.250	492,844		2,868,000
505326397	BOCA RATON	FL		07/14/2023	3.000	262,580		385,002
6600795568	SURFSIDE	FL		04/10/2023	3.625	509,454		780,000
6601736397	RENO	NV		04/10/2023	2.875	728,828		2,160,000
6600849571	DALLAS	TX		07/14/2023	3.500	459,796		1,994,000
6601737999	GLENCOE	IL		04/10/2023	2.625	681,200		2,000,000
6601699561	SHORELINE	WA		07/14/2023	3.250	657,654		3,125,000
6600852393	BETHANY BEACH	DE		04/10/2023	3.625	1,045,630		1,700,000
6601686907	NEW YORK	NY		04/10/2023	3.000	666,224		5,900,000
6601383141	ATLANTIC BEACH	FL		04/10/2023	0.000	24,478		115,070
6601740753	NEW YORK	NY		04/10/2023	2.875	635,720		2,799,999
6601471995	CHICAGO	IL		04/10/2023	3.875	372,243		2,200,000
6602679430	AUSTIN	TX		07/14/2023	3.375	575,523		1,125,000
8201805059	DANIA BEACH	FL		07/14/2023	5.750	91,652		142,000
6602689918	MESA	AZ		04/10/2023	3.500	619,341		940,000
6600838608	BROOKLINE	MA		04/10/2023	3.625	327,325		770,000
6600852690	HOUSTON	TX		07/14/2023	3.375	643,623		1,075,000
6602676188	SAN JOSE	CA		04/10/2023	2.750	786,934		1,950,000
6602705409	BROOKLYN	NY		04/10/2023	3.500	664,082		1,600,000
6600577800	WOODBRIDGE	NJ		07/14/2023	3.750	130,790		370,000
6602680164	CYPRESS	TX		07/14/2023	3.125	542,178		899,999
8201716602	GREENACRES	FL		07/14/2023	3.500	43,911		170,000
6601680421	WHITESTONE	NY		04/10/2023	2.500	25,995		500,000
6600122961	KIRKLAND	WA		07/14/2023	3.875	556,423		989,000
6601479907	PHOENIX	AZ		04/10/2023	3.250	320,223		680,000
6601281162	LAS VEGAS	NV		04/10/2023	4.500	91,349		215,000
6601804435	BELLE MEAD	NJ		07/14/2023	2.875	573,499		950,000
6602671635	LOS ANGELES	CA		04/10/2023	3.375	199,469		1,700,000
6600484650	NASHVILLE	TN		04/10/2023	3.125	664,509		1,249,999
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023	3.500	1,419,262		2,400,000
8204209571	DEERFIELD BEACH	FL		07/14/2023	6.625	339,750		400,000
6602680644	GOLETA	CA		04/10/2023	3.250	829,792		1,275,000
6601809681	GOLDEN	CO		07/14/2023	3.250	743,123		1,200,000
8028263410	HOLLYWOOD	FL		07/14/2023	3.499	217,777		304,993
6602676113	LOS ANGELES	CA		04/10/2023	2.750	984,948		1,850,000
8195113989	MIAMI	FL		07/14/2023	3.875	224,607		366,998
6601715326	SAN DIEGO	CA		04/10/2023	2.875	890,110		1,400,000
6601697268	ANNAPOLIS	MD		07/14/2023	3.375	619,672		1,410,000
6602700921	ROSEVILLE	CA		04/10/2023	2.990	543,417		840,000
6601732230	CORONA	CA		04/10/2023	3.250	519,715		874,999
6602705888	HIGHLANDS RANCH	CO		07/14/2023	3.250	680,630		1,020,000
3363653329	Saint Petersburg	FL		07/14/2023	3.750	51,778		89,864
8196685190	BOCA RATON	FL		07/14/2023	3.375	333,904		458,997
6600923020	LOOMIS	CA		04/10/2023	3.875	859,453		1,690,000
8190132669	MIAMI	FL		07/14/2023	2.750	218,787		530,002
6602689421	WESTFIELD	NJ		07/14/2023	3.125	979,638		1,899,999
6602704972	SAN DIEGO	CA		04/10/2023	3.250	701,374		1,185,000

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6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023	2.875	719,055		2,050,000
6602683291	HENDERSON	NV		04/10/2023	3.375	535,739		816,952
6601726190	DENVER	CO		07/14/2023	3.375	516,475		820,000
8200890955	NORTH LAUDERDALE	FL		07/14/2023	4.125	199,598		254,640
6602702356	SCOTTSDALE	AZ		04/10/2023	3.375	730,232		1,199,999
6602700772	SAN MATEO	CA		04/10/2023	3.250	819,345		2,300,000
6601490219	BROOKLYN	NY		04/10/2023	3.340	72,121		925,000
6602702448	DENVER	CO		07/14/2023	3.125	792,843		1,265,000
6601484063	SAN MARINO	CA		04/10/2023	3.000	358,490		3,300,000
6602696046	AUSTIN	TX		07/14/2023	3.375	1,108,180		1,749,999
6600520958	ORLANDO	FL		04/10/2023	2.250	143,983		225,000
6602679620	PORTLAND	OR		07/14/2023	3.500	473,618		752,000
6602678267	WOODLAND HILLS	CA		04/10/2023	2.625	695,347		1,570,000
6602687193	REDMOND	WA		07/14/2023	3.000	896,024		1,560,000
6601749713	CARMEL	CA		04/10/2023	2.990	592,253		2,299,999
6601724567	CHEYENNE	WY		04/10/2023	2.625	477,600		775,000
6602710672	OAK PARK	IL		04/10/2023	3.250	569,497		870,000
6602679281	LIVERMORE	CA		04/10/2023	3.375	716,364		1,240,000
6602701598	KEW GARDENS HILLS	NY		04/10/2023	3.375	1,017,962		1,649,999
6601698951	ARLINGTON	VA		04/10/2023	3.500	752,939		1,700,000
8201431326	FORT MYERS	FL		07/14/2023	4.750	267,930		380,000
6600852013	LAKE TAPPS	WA		07/14/2023	3.500	444,023		1,550,000
6601810127	SAN JOSE	CA		04/10/2023	3.125	719,382		1,750,000
6600605239	LAGUNA BEACH	CA		04/10/2023	3.500	976,244		1,850,000
6601478982	PARADISE VALLEY	AZ		04/10/2023	3.375	608,583		1,742,000
6601808832	FRANKLIN	TN		04/10/2023	3.625	849,091		1,400,000
6601732776	KINGWOOD	TX		07/14/2023	3.625	544,439		898,500
6602696301	ROCKLIN	CA		04/10/2023	3.250	661,320		1,190,000
6602696780	BROOKLYN	NY		04/10/2023	3.375	956,203		1,735,000
8195728492	ATLANTIC BEACH	FL		07/14/2023	3.125	179,577		259,999
6601823443	PHOENIX	AZ		04/10/2023	3.125	488,501		822,000
6602698133	MESA	AZ		04/10/2023	3.000	561,867		875,000
6602694900	ATLANTIC BEACH	FL		04/10/2023	3.500	555,040		2,550,000
6601203190	JACKSONVILLE	FL		04/10/2023	0.000	7,263		80,000
6602681428	SEATTLE	WA		07/14/2023	3.125	867,419		1,610,000
6602684471	KIRKLAND	WA		07/14/2023	2.625	733,546		2,275,000
6602683374	HIGHLANDS RANCH	CO		07/14/2023	3.000	1,078,538		2,350,000
6601719310	SEATTLE	WA		07/14/2023	3.375	746,591		1,810,000
6602691880	WOODLAND	CA		04/10/2023	2.875	145,363		340,000
3391940169	Lake Worth	FL		07/14/2023	3.750	80,242		210,023
6600024241	JACKSONVILLE	FL		04/10/2023	0.000	2,437		50,915
6602689280	EL DORADO HILLS	CA		04/10/2023	3.250	803,734		1,455,000
8202784111	HOMESTEAD	FL		07/14/2023	5.000	335,741		418,999
6600795683	PALM HARBOR	FL		04/10/2023	3.625	651,136		1,099,999
8200854922	NORTH MIAMI	FL		07/14/2023	3.375	186,836		339,453
6601224014	JACKSONVILLE	FL		04/10/2023	0.000	10,137		79,999
6601682724	FREMONT	CA		04/10/2023	3.000	364,434		1,320,000
6600852419	FRIENDSWOOD	TX		07/14/2023	3.500	539,060		864,999
6602699297	SANTA CRUZ	CA		04/10/2023	3.000	968,305		1,519,000
6602691757	ZEPHYRHILLS	FL		04/10/2023	2.750	127,315		330,000
6602695162	MONROVIA	CA		04/10/2023	3.125	759,818		1,174,999
6602693506	SUGAR LAND	TX		07/14/2023	3.125	151,758		256,000
6600676388	JACKSONVILLE	FL		04/10/2023	0.000	34,264		127,000
6601483206	CAPITOLA	CA		04/10/2023	3.375	272,956		972,000
6602690148	SAINT HELENA	CA		04/10/2023	3.500	825,876		1,340,000

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6602705334	FULLERTON	CA		04/10/2023	3.125	815,679		1,180,000
6601696476	EVERGREEN	CO		07/14/2023	3.750	517,685		1,800,000
6600940107	EAST ELMHURST	NY		04/10/2023	3.000	204,218		1,074,745
6600039991	FRISCO	TX		07/14/2023	3.250	389,377		926,000
6601471409	TUCSON	AZ		04/10/2023	3.375	301,020		1,308,999
6602682764	CYPRESS	CA		04/10/2023	3.000	738,827		1,150,000
6601679969	FT LAUDERDALE	FL		04/10/2023	2.875	50,272		210,000
8202134316	DELRAY BEACH	FL		07/14/2023	5.250	182,879		270,000
6601725077	WINDERMERE	FL		04/10/2023	3.375	627,925		1,038,999
6600676396	JACKSONVILLE	FL		04/10/2023	0.000	20,240		69,000
6602676907	UNION PIER	MI		04/10/2023	2.750	575,405		1,415,000
6602695618	SCOTTSDALE	AZ		04/10/2023	3.250	1,015,249		1,970,000
8200480768	NORTH FORT MYERS	FL		07/14/2023	3.500	191,233		309,511
6601741322	LOUISVILLE	KY		04/10/2023	2.990	449,483		700,000
6602686815	OAKTON	VA		04/10/2023	2.875	695,185		1,445,000
6601673434	LONG BEACH	CA		04/10/2023	3.750	457,955		1,080,000
6600026865	JACKSONVILLE	FL		04/10/2023	0.000	5,079		64,828
6600026204	JACKSONVILLE	FL		04/10/2023	0.000	3,897		51,799
6600676644	JACKSONVILLE	FL		04/10/2023	0.000	31,371		118,000
125062210	NAPLES	FL		07/14/2023	0.000	13,962		79,786
6600847229	BOERNE	TX		07/14/2023	4.000	522,771		1,080,000
6601710830	BRENTWOOD	TN		04/10/2023	2.750	520,967		1,199,999
3392996111	Palm Springs	FL		07/14/2023	3.375	128,918		298,033
6602696491	NAPERVILLE	IL		04/10/2023	3.000	564,254		875,000
6602698240	RANCHO PALOS VERDES	CA		04/10/2023	3.375	1,046,073		1,650,000
6600930850	LOS ALTOS HILLS	CA		04/10/2023	3.875	612,273		6,000,000
8202177790	ALVA	FL		07/14/2023	4.750	226,645		342,258
6601286096	SOUTH BEND	IN		04/10/2023	4.000	70,581		84,000
6602678333	GILBERT	AZ		04/10/2023	3.375	527,348		834,999
6601738591	ORLANDO	FL		04/10/2023	3.250	601,677		1,010,000
6601823195	DALLAS	TX		07/14/2023	2.875	419,573		849,999
6602686658	APTOS	CA		04/10/2023	2.500	470,284		1,350,000
8024940654	TAMARAC	FL		07/14/2023	4.375	213,651		240,000
6602681246	NEW BRAUNFELS	TX		07/14/2023	3.250	612,534		984,999
6602681121	SAN RAFAEL	CA		04/10/2023	2.750	949,651		1,909,999
6602695543	PHOENIX	AZ		04/10/2023	3.250	690,549		2,024,999
6602675859	RENO	NV		04/10/2023	2.875	551,674		867,999
6601685156	CHICAGO	IL		04/10/2023	3.000	341,624		1,040,000
6602701424	BROOKLYN	NY		04/10/2023	2.875	1,607,846		2,500,000
6601686162	GREAT FALLS	VA		04/10/2023	3.375	89,193		1,450,000
6601750596	SAN PEDRO	CA		04/10/2023	2.875	514,287		1,447,000
6602681147	BIG SKY	MT		04/10/2023	3.500	1,202,565		2,800,000
6602698521	MISSOULA	MT		04/10/2023	3.375	725,143		1,100,000
6602674639	SAN FRANCISCO	CA		04/10/2023	2.750	926,665		1,965,000
6601692590	LAKE OSWEGO	OR		07/14/2023	3.500	848,942		1,400,000
6600936352	VALLEY STREAM	NY		04/10/2023	7.375	70,485		150,000
6601383091	ATLANTIC BEACH	FL		04/10/2023	0.000	28,814		115,069
6602688225	SAN MATEO	CA		04/10/2023	3.500	717,209		1,625,000
6601827550	GILBERT	AZ		04/10/2023	3.000	504,565		915,000
6602702281	ROANOKE	TX		07/14/2023	3.000	509,998		825,999
6601808410	CAREFREE	AZ		04/10/2023	3.375	713,449		1,740,000
6601486688	CARMEL	CA		04/10/2023	3.125	235,243		1,300,000
6601383695	CAROLINA	PR		04/10/2023	7.000	57,465		140,000
6602702703	CYPRESS	TX		07/14/2023	3.250	547,299		1,316,999
8201247596	HIALEAH	FL		07/14/2023	4.375	190,140		245,000

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6602702646	SCOTTSDALE	AZ		04/10/2023	3.000	794,346		1,400,000
3397273192	Lake Worth	FL		07/14/2023	4.500	69,537		150,000
6601692467	LAS VEGAS	NV		04/10/2023	4.625	549,944		945,000
6601678342	YONKERS	NY		04/10/2023	2.875	203,022		830,000
8195429164	WELLINGTON	FL		07/14/2023	2.999	161,675		319,997
6602695527	SAN DIEGO	CA		04/10/2023	3.125	798,282		1,230,000
6601686519	NASHVILLE	TN		04/10/2023	3.500	228,020		1,200,000
6600676404	JACKSONVILLE	FL		04/10/2023	0.000	26,515		116,999
6601383513	NAPLES	FL		04/10/2023	5.250	48,210		159,999
6600011305	JACKSONVILLE	FL		04/10/2023	0.000	6,261		58,200
6601808378	FOUNTAIN HILLS	AZ		04/10/2023	3.990	771,284		1,175,000
8195868084	LEHIGH ACRES	FL		07/14/2023	3.250	146,511		200,999
6601707349	MARTINEZ	CA		04/10/2023	3.250	892,096		1,830,000
6602699156	JACKSONVILLE BEACH	FL		04/10/2023	3.375	504,057		985,000
6600455569	LAKE MARY	FL		04/10/2023	3.750	413,997		715,000
6602700095	RUIDOSO	NM		04/10/2023	2.990	474,520		740,000
6601483719	WASHINGTON	DC		04/10/2023	3.000	314,487		3,775,000
6602705078	NEWPORT BEACH	CA		04/10/2023	3.500	934,903		1,325,000
6602711076	AVON	CO		07/14/2023	3.375	798,952		3,684,999
6600922956	SANTA ROSA VALLEY	CA		04/10/2023	4.375	814,577		1,650,000
6601682443	PLAINVIEW	NY		04/10/2023	3.125	35,857		430,000
6601823104	NEEDHAM	MA		04/10/2023	3.375	1,111,960		1,820,000
6602675156	MIRAMAR BEACH	FL		04/10/2023	3.375	790,696		1,225,000
6602697739	BELLEVUE	WA		07/14/2023	2.500	1,370,775		2,775,000
6601700229	SAINT JOHNS	FL		04/10/2023	3.625	943,197		1,500,000
8031148591	HOMESTEAD	FL		07/14/2023	3.875	205,036		285,000
6602681287	AUSTIN	TX		07/14/2023	3.250	1,080,321		1,725,000
8200328149	HIALEAH	FL		07/14/2023	3.875	218,317		404,001
6600844085	CAPE CORAL	FL		04/10/2023	3.875	300,947		820,000
6602677624	KIRKLAND	WA		07/14/2023	2.625	620,448		1,025,000
6602704881	PHOENIX	AZ		04/10/2023	3.750	797,975		1,100,000
6600912742	OAKLAND	CA		04/10/2023	3.625	621,641		1,799,999
6602248657	NEW BRAUNFELS	TX		07/14/2023	4.125	915,350		1,500,000
6601680934	MIDDLE VILLAGE	NY		04/10/2023	3.125	25,860		875,000
10801905	Fort Myers	FL		07/14/2023	0.000	40,745		130,000
6601718254	JACKSONVILLE	FL		04/10/2023	3.000	676,750		1,124,999
6601203760	JACKSONVILLE	FL		04/10/2023	0.000	1,987		80,000
6602247311	BALTIMORE	MD		07/14/2023	2.750	713,178		1,100,000
6601687392	COHASSET	MA		04/10/2023	3.375	118,556		1,375,000
6602685395	HIGHLAND PARK	IL		04/10/2023	2.875	570,031		1,175,000
6602674647	HIGHLANDS RANCH	CO		07/14/2023	2.750	496,081		1,370,000
6602681303	SAN JOSE	CA		04/10/2023	3.000	1,146,034		1,925,000
8197613976	LEHIGH ACRES	FL		07/14/2023	3.125	174,759		235,000
6602677582	SEATTLE	WA		07/14/2023	2.750	675,358		1,150,000
6602694934	HOUSTON	TX		07/14/2023	3.250	653,064		1,065,000
6602676493	COCKEYSVILLE	MD		07/14/2023	2.875	651,620		1,284,999
6602706597	CASTLE PINES	CO		07/14/2023	3.125	618,732		1,010,000
6601708818	AUSTIN	TX		07/14/2023	3.000	723,645		2,438,000
6601204222	JACKSONVILLE	FL		04/10/2023	0.000	10,394		80,000
6602699842	MILL CREEK	WA		07/14/2023	2.990	606,019		1,385,000
6601676619	TARZANA	CA		04/10/2023	3.750	1,440,619		2,880,999
6601674028	WILDWOOD	MO		04/10/2023	3.625	327,689		1,112,000
6601708347	DALLAS	TX		07/14/2023	2.990	1,244,800		3,250,000
6601727099	AUSTIN	TX		07/14/2023	3.250	541,723		1,000,000
6600838269	RANCHO CUCAMONGA	CA		04/10/2023	3.875	587,204		1,150,000

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8200556717	CLEARWATER	FL		07/14/2023	2.875	171,229		287,495
6602674456	SCOTTSDALE	AZ		04/10/2023	2.750	491,027		991,000
6601708446	NEW YORK	NY		04/10/2023	3.250	1,113,890		1,725,000
6601724138	CHICAGO	IL		04/10/2023	2.625	1,522,788		4,050,000
6601698563	YORKTOWN	VA		04/10/2023	3.875	257,316		814,999
6601481515	GLENDALE	CA		04/10/2023	2.500	496,894		2,200,000
6600567694	GHENT	NY		04/10/2023	3.875	454,080		550,000
8204181717	WESTLAKE	FL		07/14/2023	6.125	254,848		647,999
6602700251	COLLIERVILLE	TN		04/10/2023	2.990	515,740		850,000
6600841214	SCOTTSDALE	AZ		04/10/2023	4.000	905,746		1,550,000
6600934191	PACIFIC GROVE	CA		04/10/2023	4.000	954,311		1,440,000
6600922071	AUSTIN	TX		07/14/2023	4.875	207,725		845,000
6602698034	NAPLES	FL		04/10/2023	3.375	577,578		940,000
6600492117	HOLLISTER	CA		04/10/2023	3.375	729,158		1,129,999
6600679267	JACKSONVILLE	FL		04/10/2023	0.000	37,725		101,000
6601688713	NORTH HOLLYWOOD	CA		04/10/2023	4.250	565,743		1,190,000
6602701481	SUNRIVER	OR		07/14/2023	2.875	504,081		989,000
6601204073	JACKSONVILLE	FL		04/10/2023	0.000	10,729		80,000
6600059387	SHOREVIEW	MN		04/10/2023	2.990	430,630		690,000
6601204784	JACKSONVILLE	FL		04/10/2023	0.000	9,724		80,000
6602686666	THE SEA RANCH	CA		04/10/2023	3.625	701,991		1,150,000
6601679936	MIDDLE VILLAGE	NY		04/10/2023	2.875	103,116		710,000
6600560491	STATEN ISLAND	NY		04/10/2023	3.875	167,914		580,000
6600934217	NAPLES	FL		04/10/2023	3.500	461,013		730,000
8199505824	JACKSONVILLE	FL		07/14/2023	3.375	162,232		259,999
6601751859	NEW SMYRNA BEACH	FL		04/10/2023	3.625	754,564		1,150,000
6601686105	HINGHAM	MA		04/10/2023	3.250	166,930		1,035,000
6602701861	TENAFLY	NJ		07/14/2023	3.500	690,957		1,085,000
6602690874	PORTLAND	OR		07/14/2023	2.625	548,986		910,000
8022280192	OAKLAND PARK	FL		07/14/2023	5.875	176,026		225,000
6600922162	DENVER	CO		07/14/2023	4.250	339,102		690,000
6600676008	JACKSONVILLE	FL		04/10/2023	0.000	25,908		126,000
6601695742	PARKLAND	FL		04/10/2023	3.500	305,501		1,495,000
6602691534	CLARENDON HILLS	IL		04/10/2023	2.875	351,614		1,215,000
6602686054	SAMMAMISH	WA		07/14/2023	3.000	647,750		1,475,000
6601827717	NEWPORT BEACH	CA		04/10/2023	3.500	1,336,341		2,150,000
6602691633	BROOKLYN	NY		04/10/2023	2.625	1,628,834		2,750,000
8197528049	MARGATE	FL		07/14/2023	2.990	273,425		378,000
6600243759	MISHAWAKA	IN		04/10/2023	3.750	4,457		40,000
505398973	LANTANA	FL		07/14/2023	3.375	174,344		230,000
6602686799	LAS VEGAS	NV		04/10/2023	2.750	786,878		1,250,000
8204272682	NORTH FORT MYERS	FL		07/14/2023	4.990	257,091		669,000
8029941884	JACKSONVILLE	FL		07/14/2023	3.625	167,934		275,999
6602673532	EL DORADO HILLS	CA		04/10/2023	2.750	736,851		1,235,000
6601693218	LA JOLLA	CA		04/10/2023	3.250	413,942		1,046,000
6602696665	ROSSMOOR	CA		04/10/2023	3.125	842,647		1,296,000
6602704667	MURFREESBORO	TN		04/10/2023	3.000	748,224		1,499,999
6601818765	LONGBOAT KEY	FL		04/10/2023	3.750	544,796		849,999
6600851338	PINECREST	FL		04/10/2023	3.000	638,136		1,400,000
6601699025	BROOKLYN	NY		04/10/2023	4.125	1,089,064		1,800,000
6601006726	OAKLAND	CA		04/10/2023	3.125	409,442		3,030,000
6601727479	DURANGO	CO		07/14/2023	2.750	665,057		1,300,000
505250223	DANIA	FL		07/14/2023	5.250	143,776		215,000
6602690031	FRESNO	CA		04/10/2023	3.125	532,093		1,200,000
6601683060	SCARSDALE	NY		04/10/2023	3.625	145,960		1,500,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601678698	LYNNFIELD	MA		04/10/2023	3.250	177,832		670,000
6602681196	SAN FRANCISCO	CA		04/10/2023	2.625	740,141		1,175,000
6601820605	MEDFIELD	MA		04/10/2023	3.125	613,459		1,200,000
6601818773	WASHINGTON	DC		04/10/2023	3.250	453,022		1,050,000
6601736561	BUFFALO GAP	TX		07/14/2023	3.125	566,823		1,039,000
6602698182	MOUNT DORA	FL		04/10/2023	3.750	542,899		820,000
6602711134	BRENTWOOD	CA		04/10/2023	3.500	607,106		1,062,000
6601696518	ENCINITAS	CA		04/10/2023	3.250	678,476		1,070,000
6602711274	SEATTLE	WA		07/14/2023	3.625	728,910		1,759,999
6601204362	JACKSONVILLE	FL		04/10/2023	0.000	11,580		80,000
6601682369	BROOKLYN	NY		04/10/2023	2.875	158,016		2,100,000
6602678671	OLNEY	MD		07/14/2023	3.375	706,366		1,059,999
6600448952	HOUSTON	TX		07/14/2023	2.750	80,389		215,000
6601477737	SHIP BOTTOM	NJ		07/14/2023	2.990	347,141		1,350,000
6601825497	JACKSONVILLE	FL		04/10/2023	3.500	502,575		800,000
6602689827	EAGLE	ID		04/10/2023	3.000	1,045,235		1,920,000
6601683912	BELLAIRE	TX		07/14/2023	3.500	155,592		765,000
6601699504	BRENTWOOD	TN		04/10/2023	3.375	502,486		959,999
6602693316	BETHESDA	MD		07/14/2023	2.500	1,073,108		1,815,900
6601483727	ENCINITAS	CA		04/10/2023	2.875	293,142		1,400,000
8199951930	PALM BEACH GARDENS	FL		07/14/2023	2.875	91,251		289,997
6602692177	MEDFORD	MA		04/10/2023	3.375	322,071		917,000
6600839309	CASTRO VALLEY	CA		04/10/2023	4.750	617,538		1,599,999
6601715813	GOSHEN	KY		04/10/2023	3.125	455,185		870,000
6601698407	BROOKLYN	NY		04/10/2023	3.750	569,647		990,000
6601699603	SEATTLE	WA		07/14/2023	3.500	808,826		1,437,000
6602688530	SCOTTSDALE	AZ		04/10/2023	3.125	535,757		829,999
6600914722	LOS ANGELES	CA		04/10/2023	3.250	346,141		2,170,000
6602689207	BOZEMAN	MT		04/10/2023	3.625	630,185		1,118,000
6602689009	CHATTANOOGA	TN		04/10/2023	3.000	612,316		1,150,000
6600025834	JACKSONVILLE	FL		04/10/2023	0.000	3,444		57,000
6601030767	CORTE MADERA	CA		04/10/2023	3.500	805,911		1,549,000
6602682194	DENVER	CO		07/14/2023	3.250	527,252		965,000
6602681899	OAKLAND	CA		04/10/2023	3.250	813,522		1,334,999
6602682475	MONUMENT	CO		07/14/2023	3.125	536,195		860,000
6601045021	SAN JOSE	CA		04/10/2023	3.125	790,803		1,789,000
6602674290	CUPERTINO	CA		04/10/2023	2.625	1,005,532		2,550,000
6601685420	PURCHASE	NY		04/10/2023	3.750	219,918		1,950,000
6602682384	MISSION VIEJO	CA		04/10/2023	3.250	686,612		1,055,000
6602689678	PLEASANT HILL	CA		04/10/2023	3.250	970,842		1,850,000
8200784886	JACKSONVILLE	FL		07/14/2023	4.125	203,468		314,556
6600731860	LAKEWOOD	CO		07/14/2023	3.500	259,980		425,000
6601695932	COEUR D ALENE	ID		04/10/2023	3.375	549,420		1,360,000
6602696889	DANVILLE	CA		04/10/2023	3.000	1,066,093		1,900,000
6600929118	CENTENNIAL	CO		07/14/2023	3.625	502,977		1,185,000
6602687805	MILL VALLEY	CA		04/10/2023	3.250	523,456		2,168,000
6602679232	DENVER	CO		07/14/2023	3.250	508,436		1,560,000
3364997377	Lehigh Acres	FL		07/14/2023	4.180	84,635		151,787
8201510485	JACKSONVILLE	FL		07/14/2023	4.875	135,503		203,000
6602698653	SEDRO WOOLLEY	WA		07/14/2023	2.875	465,306		1,049,999
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	466,931		885,000
6602690015	ASPEN	CO		07/14/2023	3.000	845,140		2,139,000
8201726321	LAUDERHILL	FL		07/14/2023	5.500	95,457		120,000
6602698877	DEL MAR	CA		04/10/2023	3.625	1,308,175		2,100,000
6601028134	PORTOLA VALLEY	CA		04/10/2023	3.875	1,384,092		2,620,000

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6601224196	JACKSONVILLE	FL		04/10/2023	0.000	15,807		80,000
8201927387	PLANTATION	FL		07/14/2023	4.875	158,489		271,000
6602681360	LIVERMORE	CA		04/10/2023	3.125	1,013,202		2,100,000
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023	3.000	761,890		1,400,000
6602705037	ARRINGTON	TN		04/10/2023	3.625	822,647		1,100,000
6600915562	BROOKLYN	NY		04/10/2023	4.125	705,453		3,400,000
6600768185	BROOKLYN	NY		04/10/2023	3.875	435,228		998,999
6602678150	BRUSH PRAIRIE	WA		07/14/2023	2.875	480,028		1,250,000
6601683201	SCARSDALE	NY		04/10/2023	3.000	152,494		1,799,999
6600011503	JACKSONVILLE	FL		04/10/2023	0.000	6,608		146,999
6601685578	BARNSTABLE	MA		04/10/2023	3.375	327,369		1,850,000
8195488989	SAINT PETERSBURG	FL		07/14/2023	2.875	223,057		311,999
8200875843	MARGATE	FL		07/14/2023	4.250	207,359		394,455
6601492207	MOUNTAIN VIEW	CA		04/10/2023	3.625	157,705		2,000,000
6601685743	CHAPPAQUA	NY		04/10/2023	2.875	107,892		785,000
6602686583	LOS ALAMITOS	CA		04/10/2023	3.000	729,827		1,235,000
6602705268	BETHESDA	MD		07/14/2023	3.250	791,544		1,285,000
6601677773	CHEVY CHASE	MD		07/14/2023	3.375	217,372		1,200,000
8018711650	FORT MYERS	FL		07/14/2023	5.375	73,367		77,999
8198718070	JACKSONVILLE	FL		07/14/2023	2.250	84,578		121,000
6602690486	LAS VEGAS	NV		04/10/2023	3.000	574,065		999,999
6601681270	WASHINGTON	DC		04/10/2023	3.250	472,157		2,000,000
6601204552	JACKSONVILLE	FL		04/10/2023	0.000	10,248		80,000
6600544628	DILLON	CO		07/14/2023	3.250	519,107		1,651,000
6601483602	SAN ANSELMO	CA		04/10/2023	3.000	236,703		1,802,000
6601733048	SCOTTSDALE	AZ		04/10/2023	2.990	721,092		1,689,999
6602689231	SEATTLE	WA		07/14/2023	3.125	710,536		1,515,000
6601678821	SEAFORD	NY		04/10/2023	2.750	41,135		439,999
6601809293	SARASOTA	FL		04/10/2023	3.000	539,898		860,000
6601473017	ANNAPOLIS	MD		07/14/2023	3.250	322,803		1,280,000
6601682096	OAKTON	VA		04/10/2023	3.625	192,434		1,650,000
6602688746	CASTLE PINES	CO		07/14/2023	3.500	609,993		890,000
6602686146	KIRKLAND	WA		07/14/2023	2.500	992,834		1,662,000
6602685668	CHICAGO	IL		04/10/2023	3.125	811,402		1,260,000
8197044820	LAKE WORTH BEACH	FL		07/14/2023	2.990	184,294		250,000
6602677376	PARKER	CO		07/14/2023	2.875	574,906		1,040,000
6602683218	SANTA BARBARA	CA		04/10/2023	3.000	708,931		1,505,000
6600790403	WOODMERE	NY		04/10/2023	4.375	779,918		1,890,000
6602699917	EAGLEVILLE	TN		04/10/2023	2.990	566,995		900,000
8027260986	AVE MARIA	FL		07/14/2023	3.250	35,198		274,876
6601698415	WESTHAMPTON BEACH	NY		04/10/2023	3.875	433,073		1,190,000
6601224204	JACKSONVILLE	FL		04/10/2023	0.000	17,354		80,000
6600254418	SAN DIEGO	CA		04/10/2023	3.625	360,935		980,000
6602696749	MELROSE	MA		04/10/2023	3.000	877,703		1,500,000
6600554585	PLANTATION	FL		04/10/2023	4.750	85,380		139,000
2522161753	WEST PALM BEACH	FL		07/14/2023	0.000	18,901		60,646
8195574764	CAPE CORAL	FL		07/14/2023	2.875	44,956		236,999
6600793209	MARCO ISLAND	FL		04/10/2023	4.125	761,741		1,195,000
6601476838	O FALLON	MO		04/10/2023	3.875	102,811		175,000
6600011339	JACKSONVILLE	FL		04/10/2023	0.000	7,603		68,500
6602674910	ELMHURST	IL		04/10/2023	3.000	532,022		925,000
6602695295	PALMETTO	FL		04/10/2023	3.625	888,818		1,340,000
6602696533	HIGHLAND PARK	IL		04/10/2023	3.000	682,750		1,065,000
8197524529	WEST PALM BEACH	FL		07/14/2023	3.500	178,381		286,998
6600431297	KENSINGTON	MD		07/14/2023	3.625	520,623		899,999

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602695956	SAN FRANCISCO	CA		04/10/2023	3.125	1,075,511		1,850,000
6601686337	PARKER	CO		07/14/2023	3.625	216,209		1,300,000
6601684530	LINCOLN	MA		04/10/2023	3.625	239,652		1,325,000
6602675255	ROCKLIN	CA		04/10/2023	4.000	551,850		759,999
6601683417	PLANO	TX		07/14/2023	3.375	182,129		1,265,000
8197587973	NAPLES	FL		07/14/2023	3.250	216,020		350,000
6602695816	HERRIMAN	UT		07/14/2023	3.500	572,110		899,999
8200664462	LAKE WORTH	FL		07/14/2023	2.990	208,243		393,795
6601677419	MIAMI BEACH	FL		04/10/2023	3.875	270,242		800,000
6601811562	FOLSOM	CA		04/10/2023	3.750	485,124		599,250
6600848706	AUSTIN	TX		07/14/2023	3.750	681,140		1,550,000
6601479402	PARKLAND	FL		04/10/2023	3.250	266,233		822,000
98603921	CLEARWATER	FL		07/14/2023	4.250	97,467		133,000
7002228375	PEMBROKE PINES	FL		07/14/2023	4.500	65,236		94,400
6601225268	JACKSONVILLE	FL		04/10/2023	0.000	14,904		65,315
8202211014	MIAMI	FL		07/14/2023	5.625	208,046		255,000
6601682740	WINNETKA	IL		04/10/2023	3.750	45,343		1,557,000
6602672641	CORONA DEL MAR	CA		04/10/2023	3.375	413,056		1,245,000
8197345489	DEERFIELD BEACH	FL		07/14/2023	2.990	262,308		460,001
6601687319	WARREN	NJ		07/14/2023	2.750	337,640		1,800,000
6600852088	LUBBOCK	TX		07/14/2023	3.250	545,808		1,250,000
6601690156	BULVERDE	TX		07/14/2023	4.375	510,122		1,000,000
6601811794	CHICAGO	IL		04/10/2023	3.250	550,518		860,000
6601728386	SAN DIEGO	CA		04/10/2023	3.500	1,194,028		1,835,000
6602695998	ALAMEDA	CA		04/10/2023	3.125	746,357		1,150,000
6600477290	NAPLES	FL		04/10/2023	3.125	756,912		1,192,000
6602678408	REDONDO BEACH	CA		04/10/2023	3.125	798,758		1,749,999
6602682491	LONG BEACH	CA		04/10/2023	3.250	786,705		1,399,999
6602685163	SAN DIEGO	CA		04/10/2023	2.625	776,463		1,650,000
6602686765	DENVER	CO		07/14/2023	2.875	735,880		1,225,000
6601678185	BROOKLINE	MA		04/10/2023	3.750	159,212		844,999
6600011388	JACKSONVILLE	FL		04/10/2023	0.000	6,329		58,200
6602693399	SAN RAMON	CA		04/10/2023	2.500	773,502		1,702,000
6601383265	NAPLES	FL		04/10/2023	3.375	157,895		80,000
6602695063	EUGENE	OR		07/14/2023	3.125	696,429		1,200,000
6601735027	DRIFTWOOD	TX		07/14/2023	3.500	793,201		1,350,000
6601728683	HAYDEN	ID		04/10/2023	2.750	630,476		2,000,000
6601709279	NEWPORT BEACH	CA		04/10/2023	2.625	1,158,176		2,799,999
8025466495	SUNRISE	FL		07/14/2023	4.875	196,534		240,000
8200809765	PAHOKEE	FL		07/14/2023	3.125	105,385		232,631
6602680784	MESA	AZ		04/10/2023	3.375	465,787		840,000
6602700954	FRESNO	CA		04/10/2023	3.125	465,310		983,000
6601682518	SEATTLE	WA		07/14/2023	3.375	86,428		2,000,000
6601695866	DOWNERS GROVE	IL		04/10/2023	3.375	386,247		760,000
6601060889	SAN JOSE	CA		04/10/2023	3.125	764,997		1,400,000
6601745596	PALM SPRINGS	CA		04/10/2023	3.375	508,439		1,100,000
8192064831	NORTH PALM BEACH	FL		07/14/2023	2.875	206,959		389,999
6601681734	SOUTHLAKE	TX		07/14/2023	3.500	108,782		836,000
6601482869	NEWCASTLE	WA		07/14/2023	3.375	133,929		900,000
6602711944	CARLSBAD	CA		04/10/2023	3.750	1,013,765		1,879,500
6602687938	NEW YORK	NY		04/10/2023	3.750	710,001		1,435,000
8191068253	ST PETERSBURG	FL		07/14/2023	3.000	293,542		405,000
6601717751	NEW YORK	NY		04/10/2023	3.000	516,227		2,300,000
8201206633	HOLLYWOOD	FL		07/14/2023	3.990	344,913		449,465
6601686410	NEEDHAM	MA		04/10/2023	3.250	195,694		1,525,000

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	2	3						
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6602679802	VANCOUVER	WA		07/14/2023	3.250	1,176,378		2,200,000
6600767146	FLUSHING	NY		04/10/2023	3.625	197,740		480,000
6602682418	DALLAS	TX		07/14/2023	3.000	478,951		786,000
8204268369	JACKSONVILLE	FL		07/14/2023	5.875	230,923		305,000
6601717652	HADLEY	MA		04/10/2023	3.500	215,294		350,000
6602678929	OAK PARK	CA		04/10/2023	3.250	862,333		1,375,000
6602688464	SAN JOSE	CA		04/10/2023	3.375	534,665		1,370,000
6602699859	GOLETA	CA		04/10/2023	2.990	1,038,649		1,789,999
6601730895	ROCKLIN	CA		04/10/2023	3.625	625,577		1,200,000
6601477075	WATERLOO	IL		04/10/2023	3.625	62,872		155,000
6602712165	SCOTTSDALE	AZ		04/10/2023	2.500	750,890		1,676,000
6600059874	VIRGINIA BEACH	VA		04/10/2023	3.250	514,898		858,000
6601481978	THORNTON	CO		07/14/2023	3.500	75,536		699,999
8198847055	WEST PALM BEACH	FL		07/14/2023	3.375	178,749		250,000
6602686740	ALAMO	CA		04/10/2023	2.625	975,589		1,909,999
6601729632	ORLANDO	FL		04/10/2023	2.875	489,253		900,000
6601692715	PHOENIX	MD		07/14/2023	3.875	426,651		725,000
8201732041	CAPE CORAL	FL		07/14/2023	5.000	185,173		364,999
6601724252	WINNETKA	IL		04/10/2023	2.990	608,558		1,300,000
6600844341	WESTMINSTER	CO		07/14/2023	3.750	421,723		1,200,000
6602686955	CHICAGO	IL		04/10/2023	2.750	589,547		1,060,000
6601721035	TYLER	TX		07/14/2023	3.000	554,073		1,000,000
6601677740	LAKE RONKONKOMA	NY		04/10/2023	3.250	99,870		359,999
8201145528	HOMESTEAD	FL		07/14/2023	3.990	286,356		464,326
6602680560	IRVINE	CA		04/10/2023	2.875	799,371		1,546,000
6601680363	RIDGEWOOD	NY		04/10/2023	3.125	159,406		1,050,000
6602694595	MINNEAPOLIS	MN		04/10/2023	3.375	917,022		1,514,999
6600026212	JACKSONVILLE	FL		04/10/2023	0.000	2,073		51,800
6601740332	GLEN COVE	NY		04/10/2023	2.625	526,501		1,300,000
6602687094	SANTA CLARA	CA		04/10/2023	3.375	822,963		1,264,000
6602700061	MARINA DEL REY	CA		04/10/2023	3.250	1,720,601		2,795,000
8025152731	NORTH MIAMI BEACH	FL		07/14/2023	4.375	206,266		259,000
6601224709	JACKSONVILLE	FL		04/10/2023	0.000	20,816		80,000
6600010505	JACKSONVILLE	FL		04/10/2023	0.000	5,437		49,240
6601470864	ATLANTIC BEACH	FL		04/10/2023	0.000	54,895		195,000
6602691658	VERO BEACH	FL		04/10/2023	2.500	705,015		1,585,000
6600794454	RANCHO CUCAMONGA	CA		04/10/2023	3.250	464,716		825,000
6601711796	LOS ANGELES	CA		04/10/2023	3.250	540,006		1,694,999
6601678268	SEATTLE	WA		07/14/2023	3.625	80,012		970,000
6601011684	VACAVILLE	CA		04/10/2023	2.875	550,768		950,000
6600548181	TELLURIDE	CO		07/14/2023	4.000	440,592		1,230,000
6600026618	JACKSONVILLE	FL		04/10/2023	0.000	4,526		65,582
6601721233	LONG BEACH	CA		04/10/2023	3.125	224,031		715,000
6600676768	JACKSONVILLE	FL		04/10/2023	0.000	14,248		229,905
6602701945	SAN JOSE	CA		04/10/2023	3.000	835,308		1,498,000
6601224238	JACKSONVILLE	FL		04/10/2023	0.000	16,629		206,475
6602677194	BOYNTON BEACH	FL		04/10/2023	2.875	832,935		1,580,000
6601678078	BROOKLYN	NY		04/10/2023	3.375	244,713		1,035,000
8016878912	NORTH MIAMI BEACH	FL		07/14/2023	5.250	156,765		200,000
6601470898	ATLANTIC BEACH	FL		04/10/2023	0.000	58,078		115,245
6600680877	JACKSONVILLE	FL		04/10/2023	0.000	40,726		98,000
6602695824	LA JOLLA	CA		04/10/2023	3.625	1,478,445		2,224,999
6602680073	AUSTIN	TX		07/14/2023	3.500	559,513		910,000
6602711803	SAN BRUNO	CA		04/10/2023	3.625	664,651		1,710,000
6601827659	MENLO PARK	CA		04/10/2023	3.000	985,541		3,000,000

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6602676501	DALLAS	TX		07/14/2023	2.625	711,685		1,400,000
6601202044	ATLANTIC BEACH	FL		04/10/2023	0.000	13,223		80,000
6601731141	LAGUNA BEACH	CA		04/10/2023	3.375	1,337,158		2,312,000
6602675792	RANCHO SANTA FE	CA		04/10/2023	2.750	1,199,229		2,500,000
6601816728	SEATTLE	WA		07/14/2023	3.375	682,134		1,350,000
6602683150	BOTHELL	WA		07/14/2023	3.125	830,781		1,350,000
6600935420	FLAGSTAFF	AZ		04/10/2023	3.500	435,752		690,000
6601734087	ESTES PARK	CO		07/14/2023	2.875	489,263		990,999
6601680439	BROOKLYN	NY		04/10/2023	3.750	60,918		1,300,000
6601714410	SEATTLE	WA		07/14/2023	3.375	937,507		1,960,000
8204273111	BONITA SPRINGS	FL		07/14/2023	4.990	127,105		508,000
6602679513	OAKLAND	CA		04/10/2023	3.375	514,792		1,675,000
6600028754	JACKSONVILLE	FL		04/10/2023	0.000	1,716		46,000
6600843608	BELTON	TX		07/14/2023	4.125	794,355		1,600,000
8201616110	PLANTATION	FL		07/14/2023	4.625	328,800		420,000
6601731794	FRASER	CO		07/14/2023	3.000	435,178		2,044,000
6601681908	NEW YORK	NY		04/10/2023	3.625	317,605		1,770,000
6600934902	VERNON HILLS	IL		04/10/2023	3.375	477,049		748,000
6600011487	JACKSONVILLE	FL		04/10/2023	0.000	7,004		63,300
6601697714	TUALATIN	OR		07/14/2023	3.500	588,849		766,600
6601722603	SAN JOSE	CA		04/10/2023	2.875	1,015,642		1,700,000
3364646662	Wellington	FL		07/14/2023	2.990	57,056		139,383
6602689413	BOULDER	CO		07/14/2023	2.750	525,511		1,450,000
6601469056	ATLANTIC BEACH	FL		04/10/2023	0.000	41,275		125,678
6601684894	BETHESDA	MD		07/14/2023	3.000	330,253		1,299,999
6601739425	OAKLAND	CA		04/10/2023	2.875	1,220,700		2,549,999
6601225128	JACKSONVILLE	FL		04/10/2023	0.000	23,675		83,144
8195722159	DEERFIELD BCH	FL		07/14/2023	2.990	278,480		382,000
6602682483	ARLINGTON	VA		04/10/2023	3.000	1,206,866		1,950,000
6601750315	WASHINGTON	DC		04/10/2023	3.375	857,292		1,370,000
6602688670	GULF BREEZE	FL		04/10/2023	3.750	668,236		1,000,000
3365922816	Hollywood	FL		07/14/2023	3.990	52,316		94,862
6600990458	HAMILTON	NJ		07/14/2023	3.500	438,420		709,999
8023248514	HIALEAH	FL		07/14/2023	4.990	232,039		365,000
6601481804	GRANITE BAY	CA		04/10/2023	2.750	155,209		864,999
8197416291	COCONUT CREEK	FL		07/14/2023	3.500	118,611		189,998
6602678341	CORTE MADERA	CA		04/10/2023	3.000	961,878		2,400,000
6602684232	MISSION VIEJO	CA		04/10/2023	3.125	845,412		1,304,999
6601737189	YARMOUTH PORT	MA		04/10/2023	2.990	481,589		1,281,000
6600847443	AUSTIN	TX		07/14/2023	3.750	1,016,647		1,999,999
6600847104	AUSTIN	TX		07/14/2023	3.875	430,676		875,000
6602686476	RENTON	WA		07/14/2023	2.990	780,946		1,390,000
6601699256	BATAVIA	IL		04/10/2023	3.625	553,999		925,000
6601677765	BROOKLYN	NY		04/10/2023	3.375	188,941		735,000
6601699496	SIMI VALLEY	CA		04/10/2023	3.375	765,193		1,314,999
8201654904	LARGO	FL		07/14/2023	4.875	130,049		256,000
6602683382	LITTLETON	CO		07/14/2023	3.250	536,428		855,000
8194958378	MARGATE	FL		07/14/2023	3.000	245,703		345,000
6602682772	SANTA CRUZ	CA		04/10/2023	3.000	899,442		1,766,000
6601224048	JACKSONVILLE	FL		04/10/2023	0.000	13,615		80,000
6601716498	LOS ANGELES	CA		04/10/2023	3.125	708,677		1,100,000
6601204263	JACKSONVILLE	FL		04/10/2023	0.000	3,139		80,000
6602694785	FORT MYERS	FL		04/10/2023	3.250	571,511		1,210,000
6600441346	BRENTWOOD	TN		04/10/2023	3.000	1,752,233		3,170,000
505384080	WEST PALM BEACH	FL		07/14/2023	3.277	215,377		294,999

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6601677914	FOXBORO	MA		04/10/2023	3.250	169,472		749,999
6602696996	AUSTIN	TX		07/14/2023	3.000	763,291		1,250,000
6602685452	LOS ANGELES	CA		04/10/2023	3.250	1,228,195		1,893,999
6601740985	ALAMO	CA		04/10/2023	3.375	981,157		2,300,000
505358561	FORT LAUDERDALE	FL		07/14/2023	2.625	178,314		390,031
6602704543	SAN LUIS OBISPO	CA		04/10/2023	3.625	716,216		1,275,000
6601811810	SNOHOMISH	WA		07/14/2023	3.125	896,949		1,600,000
6602704568	SALT LAKE CITY	UT		07/14/2023	3.250	633,117		2,089,999
6602698539	LAS VEGAS	NV		04/10/2023	3.000	487,643		760,000
6600026097	JACKSONVILLE	FL		04/10/2023	0.000	3,200		51,800
6601817817	OAKLAND	CA		04/10/2023	2.625	411,369		1,240,000
6600927435	JAMAICA PLAIN	MA		04/10/2023	3.750	675,379		1,200,000
6602675636	MCKINNEY	TX		07/14/2023	3.250	113,453		738,000
6602698364	LAGUNA NIGUEL	CA		04/10/2023	3.250	876,109		1,574,999
8202336091	FORT MYERS	FL		07/14/2023	5.625	195,807		240,000
6602676964	TIBURON	CA		04/10/2023	2.625	1,823,363		3,100,000
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023	3.375	947,528		1,450,000
6602701390	NAPERVILLE	IL		04/10/2023	2.875	570,490		1,250,000
6601818914	NEW YORK	NY		04/10/2023	3.250	823,781		1,275,000
6601477703	KENILWORTH	IL		04/10/2023	2.990	355,963		1,900,000
6601204800	JACKSONVILLE	FL		04/10/2023	0.000	11,695		80,000
6602679406	TUSTIN	CA		04/10/2023	3.250	687,426		1,174,999
6601720995	SANTA CRUZ	CA		04/10/2023	3.125	716,734		2,500,000
6600676578	JACKSONVILLE	FL		04/10/2023	0.000	29,279		114,999
6602683465	FRISCO	TX		07/14/2023	3.125	629,056		1,011,000
6602688282	WILLIS	TX		07/14/2023	3.250	504,672		800,000
6602678754	GILBERT	AZ		04/10/2023	3.000	629,554		1,950,000
6601483214	DEERFIELD	IL		04/10/2023	3.375	194,529		590,000
6601819946	ESCONDIDO	CA		04/10/2023	3.375	533,147		930,000
6601685800	NASHVILLE	TN		04/10/2023	4.000	141,792		1,100,000
6600024829	JACKSONVILLE	FL		04/10/2023	0.000	1,990		151,000
6602711027	SAN BRUNO	CA		04/10/2023	3.250	895,254		2,000,000
6601687400	WINCHESTER	MA		04/10/2023	3.125	391,011		2,275,000
6601685040	LAKE FOREST	IL		04/10/2023	3.375	141,767		1,077,000
8200760998	JACKSONVILLE	FL		07/14/2023	3.375	91,057		167,586
6602691963	GRAHAM	WA		07/14/2023	3.875	285,130		495,999
6601730010	RENO	NV		04/10/2023	2.750	503,905		865,999
6601483933	ORLANDO	FL		04/10/2023	2.875	124,894		1,575,000
6602693555	CENTENNIAL	CO		07/14/2023	3.000	758,342		1,250,000
6602687078	FOUNTAIN HILLS	AZ		04/10/2023	3.375	1,500,306		2,300,000
6600040601	PHOENIX	AZ		04/10/2023	2.990	553,327		874,999
6602684687	STRATHMERE	NJ		07/14/2023	2.625	725,963		1,685,000
6601680066	BROOKLYN	NY		04/10/2023	3.125	39,953		1,219,999
6601470989	ATLANTIC BEACH	FL		04/10/2023	0.000	63,516		169,999
6601204388	JACKSONVILLE	FL		04/10/2023	0.000	13,707		80,000
98708522	BOYNTON BEACH	FL		07/14/2023	4.625	120,966		161,249
8198904529	HOMESTEAD	FL		07/14/2023	3.250	300,353		431,699
6602711159	SAN JOSE	CA		04/10/2023	3.500	713,320		1,425,000
6600011198	JACKSONVILLE	FL		04/10/2023	0.000	5,613		65,581
6602690320	SCOTTSDALE	AZ		04/10/2023	3.250	557,450		1,450,000
6602688340	DENVER	CO		07/14/2023	3.375	772,560		1,300,000
6601747501	SAN MATEO	CA		04/10/2023	3.125	996,032		2,050,000
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023	3.750	157,802		700,000
6601709642	CAMBRIA	CA		04/10/2023	3.500	887,941		1,360,000
6601490789	WASHINGTON	DC		04/10/2023	3.100	265,747		1,030,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601749069	TAMPA	FL		04/10/2023	3.250	691,869		1,090,000
6600922774	SANTA BARBARA	CA		04/10/2023	4.000	361,469		1,500,000
6601748145	BOERNE	TX		07/14/2023	3.500	826,381		1,300,000
8201026932	DELRAY BEACH	FL		07/14/2023	2.990	210,474		463,582
98778681	NORTH FORT	FL		07/14/2023	5.125	61,558		80,000
6602711936	BIG BEAR LAKE	CA		04/10/2023	3.750	818,786		2,500,000
6601692103	HUNTINGTON BEACH	CA		04/10/2023	3.750	741,233		1,520,000
6601808683	BROOKLYN	NY		04/10/2023	3.250	1,158,707		1,799,999
6600050238	BRIDGEWATER	NJ		07/14/2023	4.375	387,126		624,999
6602677780	CLEARWATER	FL		04/10/2023	2.875	672,888		1,299,999
6602688373	TEMECULA	CA		04/10/2023	3.750	552,535		830,000
6601681296	NEW YORK	NY		04/10/2023	2.875	117,891		1,450,000
6601225201	JACKSONVILLE	FL		04/10/2023	0.000	28,153		98,014
6600675034	JACKSONVILLE	FL		04/10/2023	6.650	48,447		80,000
6602689942	EVERETT	WA		07/14/2023	3.375	710,543		1,200,000
6601743385	SILVER SPRING	MD		07/14/2023	3.250	734,060		1,170,000
6601687251	NEW YORK	NY		04/10/2023	3.375	15,257		350,000
6601733998	BRENTWOOD	TN		04/10/2023	3.125	851,138		1,515,000
6602689561	CARLSBAD	CA		04/10/2023	3.000	741,959		1,225,000
2522161818	WEST PALM BEACH	FL		07/14/2023	0.000	16,382		55,850
6602693845	BOCA RATON	FL		04/10/2023	2.625	131,043		230,000
6600677287	JACKSONVILLE	FL		04/10/2023	0.000	28,465		142,000
6601686535	LEXINGTON	MA		04/10/2023	4.375	188,765		1,330,000
8202449248	JACKSONVILLE	FL		07/14/2023	5.625	233,166		346,499
6602678259	SAN FRANCISCO	CA		04/10/2023	2.875	896,061		1,572,000
8194417198	CAPE CORAL	FL		07/14/2023	2.750	148,797		206,000
6601753053	EVANSTON	IL		04/10/2023	3.125	544,762		855,000
6601484857	JUPITER	FL		04/10/2023	3.375	499,583		1,350,000
6602675214	SAN JOSE	CA		04/10/2023	3.625	539,355		1,500,000
8194534500	NAPLES	FL		07/14/2023	2.875	160,544		225,000
6602702547	ISSAQUAH	WA		07/14/2023	2.875	775,509		1,280,000
8201449181	HALLANDALE	FL		07/14/2023	4.625	67,596		109,000
6600682584	JACKSONVILLE	FL		04/10/2023	0.000	59,290		111,500
6601692731	CROWNSVILLE	MD		07/14/2023	3.750	442,198		768,000
6602705060	BEND	OR		07/14/2023	3.250	786,769		1,328,000
6601683722	MUNDELEIN	IL		04/10/2023	3.500	73,851		949,999
6602677137	SAN MATEO	CA		04/10/2023	2.875	693,648		2,800,000
6601811992	KIRKLAND	WA		07/14/2023	2.875	1,133,874		2,850,000
6600011586	JACKSONVILLE	FL		04/10/2023	0.000	7,142		63,300
6602688258	SANTA BARBARA	CA		04/10/2023	3.250	1,485,393		3,050,000
6601727248	TOOL	TX		07/14/2023	3.500	562,407		895,000
6600058835	UPLAND	CA		04/10/2023	2.990	800,837		1,265,000
6602696616	ALAMEDA	CA		04/10/2023	3.000	793,361		1,230,000
6601806398	LAS VEGAS	NV		04/10/2023	3.250	955,917		1,500,000
6602674068	AUSTIN	TX		07/14/2023	2.625	539,033		1,949,999
6601686832	FAIRFAX	VA		04/10/2023	3.375	210,557		774,999
6601475764	SAINT LOUIS	MO		04/10/2023	4.180	74,611		144,999
6601696096	MINNEAPOLIS	MN		04/10/2023	3.625	571,826		1,290,000
6601741082	ARRINGTON	TN		04/10/2023	3.125	512,136		792,000
6601811497	PHOENIX	AZ		04/10/2023	3.375	1,035,580		1,635,000
6601699348	PALM BEACH GARDENS	FL		04/10/2023	3.625	476,899		1,435,000
6601686634	MANHASSET	NY		04/10/2023	3.000	128,445		630,000
6601722421	SCOTTSDALE	AZ		04/10/2023	2.875	536,193		890,000
6602677384	HOUSTON	TX		07/14/2023	2.500	614,980		1,275,000
8195962111	ST PETERSBURG	FL		07/14/2023	3.375	157,924		314,998

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6600026980	JACKSONVILLE	FL		04/10/2023	0.000	5,151		112,114
6600024605	JACKSONVILLE	FL		04/10/2023	0.000	1,193		44,625
6602681907	SAN RAMON	CA		04/10/2023	3.000	925,264		1,650,000
6600681594	JACKSONVILLE	FL		04/10/2023	0.000	46,904		105,000
6600794652	VIRGINIA BEACH	VA		04/10/2023	3.375	471,216		875,000
8204218155	BOCA RATON	FL		07/14/2023	5.875	175,407		430,000
8194910974	MIAMI	FL		07/14/2023	2.875	257,075		544,997
6602680313	HOUSTON	TX		07/14/2023	3.125	1,163,405		3,125,000
8201638607	FORT MYERS	FL		07/14/2023	5.125	180,913		222,000
8202730833	LEHIGH ACRES	FL		07/14/2023	4.990	241,208		302,000
6601683771	EVANSTON	IL		04/10/2023	3.625	204,149		1,075,000
6601068601	WOODBRIDGE	VA		04/10/2023	3.500	37,062		280,000
6601809855	HALF MOON BAY	CA		04/10/2023	3.500	969,488		1,488,000
6601825232	SCOTTSDALE	AZ		04/10/2023	2.750	439,956		2,150,000
8201459795	GULFPORT	FL		07/14/2023	4.750	188,712		234,998
6600680992	JACKSONVILLE	FL		04/10/2023	0.000	40,148		105,000
6602694249	BOULDER	CO		07/14/2023	2.875	597,353		2,100,000
6600677261	JACKSONVILLE	FL		04/10/2023	0.000	30,637		81,000
6602694694	SAN DIEGO	CA		04/10/2023	3.250	872,095		1,340,000
6600435207	PARKER	CO		07/14/2023	3.000	443,873		813,000
6601097220	BOCA RATON	FL		04/10/2023	5.250	219,950		1,050,000
6602696012	WILMETTE	IL		04/10/2023	3.000	765,866		1,290,000
6602673763	SUNNYVALE	CA		04/10/2023	2.625	804,580		2,270,000
6600845116	SARASOTA	FL		04/10/2023	3.990	913,159		1,400,000
8027688516	WELLINGTON	FL		07/14/2023	4.125	201,464		325,000
6602706738	BELLEVUE	WA		07/14/2023	2.750	1,153,442		2,400,000
8194950944	MIAMI	FL		07/14/2023	2.990	276,367		384,999
6602686617	SAN FRANCISCO	CA		04/10/2023	2.750	1,145,329		2,000,000
6601224246	JACKSONVILLE	FL		04/10/2023	0.000	19,677		80,000
6601470781	ATLANTIC BEACH	FL		04/10/2023	0.000	46,837		97,133
6602673672	SAN JOSE	CA		04/10/2023	2.750	775,351		1,750,000
6602686559	DEL MAR	CA		04/10/2023	2.500	658,004		1,380,000
6601709345	SAN MATEO	CA		04/10/2023	3.125	689,196		1,485,000
6601825604	ALBANY	CA		04/10/2023	2.875	799,943		2,000,000
6601705442	PHOENIX	AZ		04/10/2023	2.875	542,555		875,000
6602688084	DALLAS	TX		07/14/2023	3.750	700,991		1,340,000
6602680008	SAN JOSE	CA		04/10/2023	3.375	636,213		1,900,000
6601678532	HAUPPAUGE	NY		04/10/2023	3.625	103,935		600,000
6601681528	AUSTIN	TX		07/14/2023	3.500	162,183		1,100,000
6602675016	ROCKLIN	CA		04/10/2023	3.625	561,706		775,000
6602696418	MONROVIA	CA		04/10/2023	3.250	897,172		1,862,000
6601751040	THE WOODLANDS	TX		07/14/2023	3.250	490,531		810,000
8201882631	FORT LAUDERDALE	FL		07/14/2023	3.500	381,410		505,990
6600676511	JACKSONVILLE	FL		04/10/2023	0.000	33,543		46,000
6601680157	WESTHAMPTON BEACH	NY		04/10/2023	3.000	25,576		510,000
8194976163	BOCA RATON	FL		07/14/2023	2.875	270,427		379,000
6602695212	PLANO	TX		07/14/2023	3.000	609,481		990,000
6601481721	NEPONSIT	NY		04/10/2023	3.000	237,736		800,000
6602677970	MERCER ISLAND	WA		07/14/2023	2.750	629,758		1,400,000
6600676834	JACKSONVILLE	FL		04/10/2023	0.000	19,148		50,000
6602701051	DENVER	CO		07/14/2023	3.000	781,795		1,250,000
6600060062	DAVIS	CA		04/10/2023	2.875	629,652		1,000,000
6602675784	ARLINGTON	VA		04/10/2023	2.750	839,774		2,070,000
6602700616	PEORIA	AZ		04/10/2023	3.125	626,441		960,000
6601720003	PARKLAND	FL		04/10/2023	2.875	487,094		1,450,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3371732983	SAINT PETERSBURG	FL		07/14/2023	4.125	30,059		50,000
6602687524	GLENVIEW	IL		04/10/2023	2.875	725,931		1,364,999
6601682161	SUFFERN	NY		04/10/2023	3.750	157,617		900,000
6601486803	PHOENIX	AZ		04/10/2023	3.125	284,200		1,594,999
6601485011	SHORT HILLS	NJ		07/14/2023	3.250	341,439		1,569,000
6602685429	LAS VEGAS	NV		04/10/2023	3.250	652,617		1,290,000
6600680976	JACKSONVILLE	FL		04/10/2023	0.000	45,482		103,999
6602692102	UPTON	MA		04/10/2023	3.625	212,831		495,000
6602673599	CUPERTINO	CA		04/10/2023	2.750	1,087,276		3,700,000
6601681676	HOUSTON	TX		07/14/2023	3.250	127,584		975,000
6601728006	KIRKWOOD	CA		04/10/2023	3.625	165,924		260,000
6601805093	RENTON	WA		07/14/2023	3.625	410,448		799,999
6602678549	SAN MATEO	CA		04/10/2023	3.125	800,215		2,325,000
6602683796	SAN DIEGO	CA		04/10/2023	3.250	623,953		970,000
6602695584	SEATTLE	WA		07/14/2023	3.250	959,213		1,921,000
6602673847	SAN DIEGO	CA		04/10/2023	2.750	557,020		1,149,999
6601680199	BROOKLYN	NY		04/10/2023	3.250	332,211		4,000,000
6601476994	CHICAGO	IL		04/10/2023	3.000	361,338		850,000
6601677526	LAS VEGAS	NV		04/10/2023	3.875	424,192		775,000
6601696294	GEYSERVILLE	CA		04/10/2023	3.500	603,923		1,800,000
6600011636	JACKSONVILLE	FL		04/10/2023	0.000	5,780		51,200
505318766	WELLINGTON	FL		07/14/2023	3.479	158,328		209,000
6602694652	DENVER	CO		07/14/2023	3.500	568,931		920,000
6601673293	PALM BEACH GARDENS	FL		04/10/2023	3.500	321,229		750,000
8191976643	OAKLAND PARK	FL		07/14/2023	2.990	168,028		232,000
3386826567	Tamarac	FL		07/14/2023	4.875	106,980		137,200
6601686683	VIENNA	VA		04/10/2023	3.375	236,415		1,150,000
6601673731	ALPINE	CA		04/10/2023	3.875	146,069		1,106,000
8016798677	LAKE WORTH	FL		07/14/2023	5.250	105,246		140,000
8199327446	NAPLES	FL		07/14/2023	2.750	262,170		365,440
6602691716	BRIGHTON	MI		04/10/2023	2.625	615,125		1,700,000
8194889936	SAINT PETERSBURG	FL		07/14/2023	2.375	172,641		425,002
6602675495	WOODSTOCK	NY		04/10/2023	2.875	592,830		992,000
6601204016	JACKSONVILLE	FL		04/10/2023	7.000	10,523		183,696
6600793019	PORT WASHINGTON	NY		04/10/2023	3.500	727,636		1,575,000
6602679745	BURLINGAME	CA		04/10/2023	3.375	883,743		1,950,000
6600842329	SACRAMENTO	CA		04/10/2023	4.125	430,599		1,255,000
6602689082	DENVER	CO		07/14/2023	3.125	643,306		1,470,000
8027565156	HIALEAH	FL		07/14/2023	3.875	151,965		305,009
6600026188	JACKSONVILLE	FL		04/10/2023	0.000	4,230		52,982
8204273471	LEHIGH ACRES	FL		07/14/2023	3.990	139,618		310,000
6600026584	JACKSONVILLE	FL		04/10/2023	0.000	4,855		70,008
6600676354	JACKSONVILLE	FL		04/10/2023	0.000	25,124		103,000
6600847187	PARK CITY	UT		07/14/2023	3.875	617,904		1,050,000
6602704469	BROOKLYN	NY		04/10/2023	3.375	679,347		1,495,000
6602683655	HUNTSVILLE	UT		07/14/2023	3.375	674,736		1,200,000
8200720414	ROYAL PLM BCH	FL		07/14/2023	3.500	255,889		359,433
8018192424	ST PETERSBURG	FL		07/14/2023	5.375	89,080		112,000
8194392631	MIAMI	FL		07/14/2023	2.875	342,419		469,999
6602701838	AUSTIN	TX		07/14/2023	3.000	743,132		1,200,000
6601225060	JACKSONVILLE	FL		04/10/2023	0.000	21,579		75,377
6601734988	MANHATTAN BEACH	CA		04/10/2023	3.375	616,801		2,660,000
8001629055	NORTH MIAMI	FL		07/14/2023	4.750	64,886		154,995
6602688597	SANTA CRUZ	CA		04/10/2023	3.500	762,914		1,325,000
6601712091	FRANKLIN	TN		04/10/2023	3.250	577,149		899,999

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6602686781	WESTON	FL		04/10/2023	2.500	1,202,112		2,000,000
6600681339	JACKSONVILLE	FL		04/10/2023	0.000	35,320		99,999
6601482828	HINSDALE	IL		04/10/2023	3.000	60,745		1,899,999
6601716530	SOUTHLAKE	TX		07/14/2023	3.125	904,073		1,699,999
6601203414	JACKSONVILLE	FL		04/10/2023	0.000	8,657		80,000
6600851239	PARAMUS	NJ		07/14/2023	3.625	722,297		1,149,999
8201453005	WEST PALM BEACH	FL		07/14/2023	3.750	16,234		88,000
6600851460	MINNETRISTA	MN		04/10/2023	3.375	1,055,089		1,800,000
6602671189	SAN DIEGO	CA		04/10/2023	2.990	344,180		1,008,999
6600921081	SAN FRANCISCO	CA		04/10/2023	4.750	780,281		1,599,999
6600921818	LOS ANGELES	CA		04/10/2023	4.250	327,905		730,000
6600845413	DALLAS	TX		07/14/2023	3.500	449,423		845,000
6601487066	GREAT FALLS	VA		04/10/2023	3.750	338,377		1,380,000
6600682360	JACKSONVILLE	FL		04/10/2023	0.000	58,120		107,000
6602681279	MIAMI BEACH	FL		04/10/2023	3.250	797,251		1,400,000
6601698738	HUNTLEY	IL		04/10/2023	4.250	374,884		1,000,000
6600545302	BOULDER	CO		07/14/2023	3.750	430,144		1,215,000
6602688563	SPRING	TX		07/14/2023	3.500	767,002		1,340,000
6602705482	DRAPER	UT		07/14/2023	3.500	625,849		940,000
6602696145	GOLETA	CA		04/10/2023	3.000	867,978		1,350,000
6601698274	NEW YORK	NY		04/10/2023	3.875	722,208		1,465,000
6601699272	ELLICOTT CITY	MD		07/14/2023	3.625	472,620		810,000
6602712918	CHATHAM	MA		04/10/2023	3.250	857,928		1,820,000
6600844994	TULSA	OK		04/10/2023	3.875	482,046		795,000
3360307580	Tamarac	FL		07/14/2023	3.875	104,297		139,593
6602711670	CHICAGO	IL		04/10/2023	3.875	594,686		829,999
6601686048	EDGEWATER	MD		07/14/2023	3.000	89,418		1,175,000
8198869092	HIALEAH	FL		07/14/2023	3.250	257,530		414,999
6602689785	WOODLAND HILLS	CA		04/10/2023	3.750	972,792		1,661,000
6602689165	BEND	OR		07/14/2023	2.875	545,568		1,000,000
6602682079	WADDELL	AZ		04/10/2023	3.375	585,889		900,000
6601753723	CHARLOTTESVILLE	VA		04/10/2023	3.375	543,453		960,000
6602683127	LUCAS	TX		07/14/2023	3.250	571,361		918,000
6602686682	LAFAYETTE	CA		04/10/2023	2.875	724,760		4,400,000
6601685701	BROOKLINE	MA		04/10/2023	3.000	402,162		1,680,000
6602680255	PLEASANTON	CA		04/10/2023	2.750	1,094,245		3,250,000
6601709444	GIG HARBOR	WA		07/14/2023	2.875	695,495		1,450,000
6601809178	WASHINGTON	DC		04/10/2023	3.250	788,564		1,275,000
6600852476	PARADISE VALLEY	AZ		04/10/2023	3.625	810,280		1,500,000
6600851486	MESA	AZ		04/10/2023	3.375	438,782		725,000
6602699628	PHOENIX	AZ		04/10/2023	2.990	598,405		924,999
6600031311	SOUTHLAKE	TX		07/14/2023	4.250	410,570		856,000
6601820688	CORONADO	CA		04/10/2023	3.375	1,035,536		1,600,000
6601722876	LONE TREE	CO		07/14/2023	3.125	611,825		985,000
6601479543	GLENVIEW	IL		04/10/2023	2.990	248,546		600,000
6601753145	NEW YORK	NY		04/10/2023	3.125	798,282		1,230,000
8201018214	MIAMI GARDENS	FL		07/14/2023	3.750	143,932		294,555
6600676826	JACKSONVILLE	FL		04/10/2023	0.000	29,178		80,000
6600675281	JACKSONVILLE	FL		04/10/2023	0.000	21,772		113,000
6600675968	JACKSONVILLE	FL		04/10/2023	0.000	31,498		111,000
6602711043	REDDING	CA		04/10/2023	4.125	617,334		815,000
8200867459	HIALEAH	FL		07/14/2023	2.990	172,515		395,818
6602702695	SHORELINE	WA		07/14/2023	3.000	809,940		1,295,000
6601679241	BOULDER	CO		07/14/2023	3.250	386,735		2,000,000
6601487702	BROOKLYN	NY		04/10/2023	3.250	337,154		1,450,000

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6601714030	ARLINGTON	VA		04/10/2023	3.375	440,983		690,000
6602673177	SAN CARLOS	CA		04/10/2023	2.750	807,382		2,900,000
8201326969	FORT LAUDERDALE	FL		07/14/2023	4.500	83,782		169,000
6602690080	WELLESLEY	MA		04/10/2023	3.000	1,031,780		1,625,000
6601825836	ORLANDO	FL		04/10/2023	3.250	596,142		935,000
6602689934	MAIDENS	VA		04/10/2023	3.375	528,209		1,149,999
6602678051	LOS ANGELES	CA		04/10/2023	3.125	761,026		1,350,000
6602687425	ARLINGTON	VA		04/10/2023	3.000	748,226		1,250,000
6601733980	SAN JOSE	CA		04/10/2023	3.000	607,582		1,130,000
8202204340	POMPANO BEACH	FL		07/14/2023	5.625	214,702		344,998
8195542853	HOLLYWOOD	FL		07/14/2023	2.875	186,634		310,000
6600922063	CAVE CREEK	AZ		04/10/2023	4.250	489,188		1,091,999
6602675248	BELLEVUE	WA		07/14/2023	3.250	1,066,566		1,820,000
6600468901	GARDEN RIDGE	TX		07/14/2023	4.125	326,888		774,999
6602696335	AUSTIN	TX		07/14/2023	3.125	686,401		1,099,999
6602696293	RANCHO CUCAMONGA	CA		04/10/2023	3.250	638,948		990,000
6601698902	LOS ANGELES	CA		04/10/2023	3.375	657,706		1,950,000
8030774695	HIALEAH	FL		07/14/2023	3.625	117,247		154,000
6601708354	VERO BEACH	FL		04/10/2023	3.375	568,123		933,500
6601807305	ARLINGTON	VA		04/10/2023	3.000	1,184,597		1,870,000
6602701341	SAN JOSE	CA		04/10/2023	3.000	673,517		1,309,999
6601682146	NEW YORK	NY		04/10/2023	3.500	352,898		6,350,000
6601384081	ATLANTIC BEACH	FL		04/10/2023	0.000	25,443		73,900
505325356	WEST PALM BEACH	FL		07/14/2023	2.990	199,246		270,000
6602682293	PORTLAND	OR		07/14/2023	3.125	462,000		741,000
6601752725	SAN CARLOS	CA		04/10/2023	3.125	1,019,298		2,100,000
6602685742	SAN DIEGO	CA		04/10/2023	3.125	898,878		1,650,000
6602697713	SAN FRANCISCO	CA		04/10/2023	2.500	1,053,298		4,750,000
6601819805	GRANITE BAY	CA		04/10/2023	3.250	605,537		1,040,000
6602694355	MOUNTAIN BRK	AL		07/14/2023	3.375	612,949		1,500,000
6602705649	SOUTH JORDAN	UT		07/14/2023	3.625	663,626		940,000
6600925058	FORT LAUDERDALE	FL		04/10/2023	4.625	616,451		1,100,000
6601677781	NEW HYDE PARK	NY		04/10/2023	2.875	199,448		705,000
6601699702	GALLATIN	TN		04/10/2023	3.500	408,497		780,000
6601483305	WILMETTE	IL		04/10/2023	3.250	236,687		800,000
6602679984	BOISE	ID		04/10/2023	3.375	613,695		940,000
6600680968	JACKSONVILLE	FL		04/10/2023	0.000	39,992		109,999
2522161737	WEST PALM BEACH	FL		07/14/2023	0.000	31,077		93,467
6602681469	REDMOND	WA		07/14/2023	3.000	898,362		1,455,000
6601727370	CAMARILLO	CA		04/10/2023	2.875	788,562		1,919,999
6600935156	AUSTIN	TX		07/14/2023	3.500	480,077		799,999
8201126650	JACKSONVILLE	FL		07/14/2023	3.875	232,622		388,805
6602692516	WILDWOOD CREST	NJ		07/14/2023	2.625	291,754		500,000
6600847278	PROSPECT	KY		04/10/2023	3.990	511,256		833,000
6600991191	DALLAS	TX		07/14/2023	3.375	447,902		746,000
6602685890	WESTWOOD	MA		04/10/2023	2.875	675,593		1,137,999
6602677541	NORMANDY PARK	WA		07/14/2023	2.875	778,354		1,500,000
6602680834	SNOQUALMIE	WA		07/14/2023	3.375	859,143		1,435,000
6601744821	NEW MARKET	MD		07/14/2023	3.000	500,934		807,000
6601748475	WOODINVILLE	WA		07/14/2023	3.125	805,014		1,850,000
6602701010	SAN JOSE	CA		04/10/2023	2.875	1,207,344		1,879,999
504874830	PEMBROKE PINES	FL		07/14/2023	4.990	172,514		275,500
6600682212	JACKSONVILLE	FL		04/10/2023	0.000	50,843		107,000
6602684174	SANTA BARBARA	CA		04/10/2023	3.375	819,723		1,250,000
6601471425	NORTHFIELD	MN		04/10/2023	3.625	298,936		755,000

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6600711268	MIAMI	FL		04/10/2023	3.875	26,640		195,000
6601678938	HICKSVILLE	NY		04/10/2023	3.000	63,441		375,000
6600851056	RIVIERA BEACH	FL		04/10/2023	3.750	1,174,136		1,925,000
6602701788	PALM SPRINGS	CA		04/10/2023	2.875	1,089,316		3,572,000
6601745216	ROCKVILLE CENTRE	NY		04/10/2023	2.875	723,430		1,275,199
6601715003	BROOKLYN	NY		04/10/2023	3.250	807,589		1,345,000
6602702307	NAPLES	FL		04/10/2023	2.875	533,805		830,000
6602698232	ONTARIO	CA		04/10/2023	3.000	675,171		1,050,000
6601737452	CLERMONT	FL		04/10/2023	3.375	694,565		1,075,000
7002809343	HOMESTEAD	FL		07/14/2023	5.490	143,355		254,719
6602682699	COVINGTON	KY		04/10/2023	3.750	1,172,448		2,060,644
6602690221	SEATTLE	WA		07/14/2023	2.875	955,434		2,800,000
6600560764	NEW YORK	NY		04/10/2023	3.875	569,451		1,705,000
6602699388	LOS ANGELES	CA		04/10/2023	2.990	1,598,296		7,795,000
6602699701	IRVINE	CA		04/10/2023	3.375	1,189,388		1,953,000
6601693598	SAN FRANCISCO	CA		04/10/2023	3.500	731,337		1,360,000
6601805994	SAN FRANCISCO	CA		04/10/2023	3.375	746,087		1,650,000
6601478941	CHESTERFIELD	MO		04/10/2023	3.000	953,510		2,900,000
6600793043	SHORELINE	WA		07/14/2023	3.875	816,340		1,310,000
6600934662	CARDIFF BY THE SEA	CA		04/10/2023	3.625	748,633		1,326,000
6601729483	NORTH BELLMORE	NY		04/10/2023	2.875	537,045		999,999
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023	3.375	514,668		789,000
6601473447	SANTA ROSA BEACH	FL		04/10/2023	3.500	741,300		4,170,737
6602710425	SAN JOSE	CA		04/10/2023	3.875	657,440		1,830,000
6602705292	SEDONA	AZ		04/10/2023	4.250	871,297		1,360,000
6601823310	MESA	AZ		04/10/2023	3.125	927,204		1,450,000
6600527086	DELRAY BEACH	FL		04/10/2023	4.750	823,401		1,430,000
6601482273	HOUSTON	TX		07/14/2023	2.875	162,036		806,000
6600789181	NORTH HOLLYWOOD	CA		04/10/2023	4.000	774,320		1,212,000
8201348985	DELRAY BEACH	FL		07/14/2023	3.875	190,012		400,000
6602679752	ALPINE	UT		07/14/2023	3.750	1,572,315		4,500,000
6602678184	BLOOMFLD HLS	MI		04/10/2023	3.250	772,846		1,800,000
505407799	HIALEAH	FL		07/14/2023	2.990	246,721		338,000
6601811943	AUSTIN	TX		07/14/2023	2.875	582,055		1,100,000
6601690313	BLOOMFIELD HILLS	MI		04/10/2023	5.000	435,042		789,999
6601722595	DESERT HILLS	AZ		04/10/2023	3.250	467,544		770,000
6600011883	JACKSONVILLE	FL		04/10/2023	0.000	6,999		80,000
6601698696	ELBURN	IL		04/10/2023	3.375	344,392		650,000
6600669797	JACKSONVILLE	FL		04/10/2023	6.750	76,782		125,000
6601224998	JACKSONVILLE	FL		04/10/2023	0.000	17,005		75,388
6601823401	ARVADA	CO		07/14/2023	3.500	520,912		860,000
6600996331	NEW YORK	NY		04/10/2023	4.000	151,650		320,000
6602705532	LOS ANGELES	CA		04/10/2023	3.125	770,975		1,110,000
6601224758	JACKSONVILLE	FL		04/10/2023	0.000	19,964		80,000
6601483644	SEATTLE	WA		07/14/2023	3.125	339,953		1,510,000
6601682419	DALLAS	TX		07/14/2023	4.000	24,493		1,180,000
6602676162	EL MACERO	CA		04/10/2023	2.750	552,660		1,323,000
6601827709	LOS ALTOS	CA		04/10/2023	3.000	780,970		3,560,000
6602694660	LEHI	UT		07/14/2023	3.000	511,336		895,000
6600850397	DALLAS	TX		07/14/2023	4.250	577,193		906,000
6602673870	PLEASANTON	CA		04/10/2023	2.750	788,601		1,700,000
6602691039	ENCINO	CA		04/10/2023	2.500	764,958		2,650,000
6602701499	BOISE	ID		04/10/2023	3.625	673,487		1,083,000
6602701473	PIEDMONT	CA		04/10/2023	2.875	733,580		2,050,000
6601818997	OAKLAND	CA		04/10/2023	2.990	915,919		1,445,000

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6601682385	SCARSDALE	NY		04/10/2023	3.125	185,553		1,535,000
6601679589	NEW YORK	NY		04/10/2023	3.250	343,562		1,620,000
6602711662	BROOKLINE	MA		04/10/2023	3.750	805,635		1,950,000
6602685031	FRASER	CO		07/14/2023	2.500	566,768		1,490,000
3359007629	Jacksonville	FL		07/14/2023	3.750	51,467		76,586
6602689850	BEND	OR		07/14/2023	2.875	587,664		1,500,000
6602704733	BROOKLYN	NY		04/10/2023	3.500	743,347		1,390,000
6601820043	MOUNTAIN VIEW	CA		04/10/2023	2.750	870,010		2,810,000
6601383158	ATLANTIC BEACH	FL		04/10/2023	0.000	25,650		118,069
6601675983	ALPINE	WY		04/10/2023	4.375	1,081,010		1,300,000
6602702315	DUBLIN	CA		04/10/2023	3.000	932,140		1,699,999
6601677963	STATEN ISLAND	NY		04/10/2023	3.250	320,495		1,500,000
108646878	MIAMI	FL		07/14/2023	4.625	233,249		330,000
6601711853	HENDERSONVILLE	TN		04/10/2023	3.250	602,425		935,000
6602683937	CHICAGO	IL		04/10/2023	3.250	632,429		969,999
504706606	TAMARAC	FL		07/14/2023	4.625	41,968		55,000
6601698027	NEW YORK	NY		04/10/2023	3.750	736,672		1,280,000
6602698281	LINCOLN	AL		07/14/2023	3.000	579,804		1,050,000
6602673987	KELLER	TX		07/14/2023	2.625	468,287		812,999
6601686121	WAYLAND	MA		04/10/2023	3.375	195,295		1,100,000
8196646146	HIALEAH	FL		07/14/2023	2.875	160,607		450,003
6601681668	NEW YORK	NY		04/10/2023	3.250	95,862		2,300,000
8201790093	HALLANDALE BEACH	FL		07/14/2023	5.500	189,815		318,000
6602702471	CHANHASSEN	MN		04/10/2023	3.125	812,738		1,250,000
6602700376	GREENWOOD VILLAGE	CO		07/14/2023	2.990	944,992		3,238,000
6602679315	GILBERT	AZ		04/10/2023	3.375	627,944		1,100,000
6601681593	BROOKLYN	NY		04/10/2023	3.375	273,025		1,450,000
8199546051	HOMESTEAD	FL		07/14/2023	3.125	309,620		422,000
6602674308	LOS ANGELES	CA		04/10/2023	2.750	738,566		3,400,000
6600735432	DELRAY BEACH	FL		04/10/2023	4.750	165,929		231,900
6600850306	PARADISE VALLEY	AZ		04/10/2023	3.990	855,044		1,900,000
6600929985	SAN ANSELMO	CA		04/10/2023	3.875	671,949		1,180,000
6601716118	BOULDER	CO		07/14/2023	2.875	633,164		4,230,000
6601697201	BARRINGTON HILLS	IL		04/10/2023	3.250	516,177		865,000
6600848672	SOUTH BOSTON	MA		04/10/2023	3.500	164,984		579,000
6601728261	PENSACOLA BEACH	FL		04/10/2023	3.250	506,531		949,999
6602700939	SAMMAMISH	WA		07/14/2023	3.375	1,183,232		2,649,999
6601699611	PALM SPRINGS	CA		04/10/2023	4.125	472,891		950,000
6601473132	WENATCHEE	WA		07/14/2023	3.625	217,198		669,999
6601468835	ATLANTIC BEACH	FL		04/10/2023	0.000	33,638		114,400
8023559025	HALLANDALE BEACH	FL		07/14/2023	4.375	88,867		214,993
6601699124	NEWPORT BEACH	CA		04/10/2023	3.700	1,211,565		1,489,055
6602682228	PRAIRIE VIEW	IL		04/10/2023	3.125	466,055		720,000
505304533	HOLLYWOOD	FL		07/14/2023	3.250	133,008		260,008
6601203927	JACKSONVILLE	FL		04/10/2023	0.000	1,845		80,000
6600935529	DENVER	CO		07/14/2023	3.125	897,205		1,495,000
6600850033	CAPE CORAL	FL		04/10/2023	4.000	481,345		790,000
6602679075	OAKLAND	MI		04/10/2023	3.000	660,490		1,060,000
8202012877	PEMBROKE PINES	FL		07/14/2023	5.625	148,233		192,000
6602705615	CHICAGO	IL		04/10/2023	4.000	1,126,779		1,630,000
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023	3.500	956,429		1,650,000
6601692905	PORT TOWNSEND	WA		07/14/2023	3.500	490,407		1,219,999
7002808605	HIALEAH	FL		07/14/2023	4.250	114,832		329,999
6601750935	COLORADO SPRINGS	CO		07/14/2023	3.250	566,560		1,399,999
6601483743	MERCER ISLAND	WA		07/14/2023	3.000	378,245		1,680,000

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6600676115	JACKSONVILLE	FL		04/10/2023	0.000	25,038		111,999
8024420431	MIAMI	FL		07/14/2023	4.625	102,470		275,000
6602686112	LEANDER	TX		07/14/2023	2.875	536,579		1,100,000
6601700112	SAN CARLOS	CA		04/10/2023	3.875	903,468		1,112,499
6602681220	BRUSH PRAIRIE	WA		07/14/2023	3.250	532,302		880,000
6601697359	LOS GATOS	CA		04/10/2023	3.500	717,742		3,000,000
6600762501	NEW PORT RICHEY	FL		04/10/2023	4.000	108,521		209,999
6601715045	WASHINGTON	DC		04/10/2023	2.625	192,300		390,000
6602692490	LOS ANGELES	CA		04/10/2023	3.000	352,223		700,000
3381629170	St Petersburg	FL		07/14/2023	4.750	29,807		40,000
6600026469	JACKSONVILLE	FL		04/10/2023	0.000	3,629		53,148
6601679795	BALLWIN	MO		04/10/2023	2.750	383,591		900,000
6601746677	FRANKLIN LAKES	NJ		07/14/2023	3.000	823,452		1,445,000
6601726802	AUSTIN	TX		07/14/2023	3.250	505,461		1,600,000
6601693630	SAN JOSE	CA		04/10/2023	3.375	673,689		1,389,999
8191700638	MIRAMAR	FL		07/14/2023	2.750	183,520		261,000
6601734376	ALEXANDRIA	VA		04/10/2023	3.250	886,759		1,549,999
6601735480	INCLINE VILLAGE	NV		04/10/2023	2.875	1,068,312		2,600,000
6602684000	PETALUMA	CA		04/10/2023	3.375	638,258		975,000
108578477	Cape Coral	FL		07/14/2023	4.750	164,351		225,000
6600638156	SAN DIEGO	CA		04/10/2023	3.750	786,165		2,500,000
6601678508	BELMONT	MA		04/10/2023	3.375	524,152		1,100,000
6601202408	ATLANTIC BEACH	FL		04/10/2023	0.000	20,624		80,000
6601692368	COLLEGE GROVE	TN		04/10/2023	4.125	936,480		1,740,000
8199466588	JACKSONVILLE	FL		07/14/2023	2.250	96,127		246,988
6601219071	SEWARD	AK		04/10/2023	3.500	67,707		250,000
6602689264	NORTHBROOK	IL		04/10/2023	2.625	481,045		1,100,000
6602690239	WESTLAKE VILLAGE	CA		04/10/2023	2.875	706,923		1,730,000
6602671130	CHULA VISTA	CA		04/10/2023	2.990	295,962		1,075,000
6600024704	JACKSONVILLE	FL		04/10/2023	0.000	2,415		51,534
6602695667	CORTE MADERA	CA		04/10/2023	3.375	1,132,434		1,725,000
6602670918	SAMMAMISH	WA		07/14/2023	3.375	975,850		2,950,000
3384357266	Saint Petersburg	FL		07/14/2023	4.250	59,486		78,699
6602702349	LOOMIS	CA		04/10/2023	2.875	648,374		1,164,000
6602701275	HINSDALE	IL		04/10/2023	3.000	807,428		1,475,000
6600722901	SHOREVIEW	MN		04/10/2023	3.000	498,174		805,000
6600849977	LARGO	FL		04/10/2023	3.875	756,279		1,150,000
6602706027	BRENTWOOD	TN		04/10/2023	2.875	798,489		1,580,000
6601811885	OAK PARK	IL		04/10/2023	3.125	686,648		1,080,000
6601031971	SAN FRANCISCO	CA		04/10/2023	3.000	567,244		1,019,000
6602699784	LOS ANGELES	CA		04/10/2023	2.990	856,257		1,350,000
6601725648	MURRIETA	CA		04/10/2023	3.125	490,537		785,000
6601684373	BRIARCLIFF MANOR	NY		04/10/2023	3.000	257,727		999,999
6601748632	SAINT AUGUSTINE	FL		04/10/2023	3.250	190,299		350,000
6602679125	GREENACRES	WA		07/14/2023	3.500	507,649		805,000
6601202341	JACKSONVILLE	FL		04/10/2023	0.000	18,920		80,000
6602696848	VACAVILLE	CA		04/10/2023	3.000	674,847		1,075,000
6601203109	JACKSONVILLE	FL		04/10/2023	0.000	7,858		80,000
6601678193	EVERETT	WA		07/14/2023	3.250	168,505		900,000
6600940628	SOUTHFIELDS	NY		04/10/2023	3.375	85,851		150,000
6602677632	STUART	FL		04/10/2023	2.625	790,771		1,950,000
6602687565	PORTLAND	OR		07/14/2023	3.250	553,859		880,000
6602683028	IRVINE	CA		04/10/2023	3.125	1,154,472		1,934,989
6602689892	MISSOULA	MT		04/10/2023	3.375	840,949		1,782,000
6602689793	REDWOOD CITY	CA		04/10/2023	3.000	984,293		2,050,000

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6602677251	AUSTIN	TX		07/14/2023	2.500	514,183		1,000,000
6602680347	ALTADENA	CA		04/10/2023	3.250	732,983		1,459,999
6602675305	TRUCKEE	CA		04/10/2023	3.875	867,777		1,525,000
6601686618	BROOKLYN	NY		04/10/2023	2.875	27,188		3,300,000
6600400995	ORLAND PARK	IL		04/10/2023	3.125	68,261		275,000
6600993148	AUSTIN	TX		07/14/2023	3.375	683,475		1,130,000
6600681776	JACKSONVILLE	FL		04/10/2023	0.000	47,299		104,999
6601702670	OYSTER BAY	NY		04/10/2023	3.250	662,892		1,505,000
6601224584	JACKSONVILLE	FL		04/10/2023	0.000	19,839		80,000
6602680818	FRISCO	TX		07/14/2023	3.125	894,576		1,860,000
10801749	Fort Myers	FL		07/14/2023	0.000	37,248		150,000
6601383851	MILLIS	MA		04/10/2023	6.125	23,230		253,750
6602688324	PACIFICA	CA		04/10/2023	3.375	788,315		1,200,000
6601750158	SCOTTSDALE	AZ		04/10/2023	2.625	826,477		1,725,000
6601480020	MIAMI	FL		04/10/2023	3.250	316,639		1,174,999
6602675164	BERKELEY	CA		04/10/2023	3.125	808,244		1,770,000
6602688126	DENVER	CO		07/14/2023	3.750	525,159		725,000
6600931213	MURRIETA	CA		04/10/2023	3.875	648,687		995,000
6600795436	ORLANDO	FL		04/10/2023	3.750	1,248,119		1,899,999
6602711845	DANVILLE	CA		04/10/2023	3.875	678,936		1,205,000
505341985	NAPLES	FL		07/14/2023	2.875	176,900		389,041
6601224030	JACKSONVILLE	FL		04/10/2023	0.000	11,925		80,000
6601480079	GROSSE POINTE FARMS	MI		04/10/2023	3.500	266,856		800,000
6601681650	HINSDALE	IL		04/10/2023	3.375	157,187		732,000
6601723080	CORONADO	CA		04/10/2023	2.750	689,357		1,899,999
6601225102	JACKSONVILLE	FL		04/10/2023	0.000	17,687		78,971
6601702704	LAGRANGEVILLE	NY		04/10/2023	3.500	498,831		925,000
6602711209	CHICAGO	IL		04/10/2023	4.000	830,007		1,090,000
101935567	BOCA RATON	FL		07/14/2023	4.250	86,686		118,575
6600680323	JACKSONVILLE	FL		04/10/2023	0.000	40,398		102,000
6602695196	LITHIA	FL		04/10/2023	3.250	571,356		875,000
6602690247	HOUSTON	TX		07/14/2023	2.875	862,298		1,520,000
6601686824	POQUOSON	VA		04/10/2023	2.750	194,672		1,100,000
6600250614	SANTA MARIA	CA		04/10/2023	4.250	62,137		224,999
6600928607	MILLERSVILLE	MD		07/14/2023	4.000	449,118		1,199,999
6601744201	LAKE HAVASU CITY	AZ		04/10/2023	3.500	589,799		904,999
6601817791	SEATTLE	WA		07/14/2023	2.875	1,016,727		2,799,999
6601820902	PORTLAND	OR		07/14/2023	3.375	520,859		836,000
6600984501	PORTLAND	OR		07/14/2023	3.125	498,199		814,999
6601681445	WINCHESTER	MA		04/10/2023	3.250	218,466		914,000
6602705771	DUBLIN	CA		04/10/2023	3.625	716,542		1,429,999
8195441501	SAINT PETERSBURG	FL		07/14/2023	3.375	327,890		438,000
6602674761	SOUTH PASADENA	CA		04/10/2023	2.875	890,159		1,600,000
8197117497	ROYAL PALM BEACH	FL		07/14/2023	3.374	235,837		434,999
8197153349	RIVIERA BEACH	FL		07/14/2023	3.625	187,053		405,997
6602693811	GLENVIEW	IL		04/10/2023	2.875	535,125		850,000
6601743500	INDIAN WELLS	CA		04/10/2023	3.250	584,897		1,550,000
6600040916	ORLANDO	FL		04/10/2023	3.990	332,826		543,999
6602680131	JUPITER	FL		04/10/2023	3.375	736,452		1,306,000
6601723270	HUNTINGTON BEACH	CA		04/10/2023	2.875	903,667		1,850,000
8197425183	SAINT PETERSBURG	FL		07/14/2023	3.250	152,457		320,000
6600135765	CAPE CORAL	FL		04/10/2023	3.750	128,364		185,999
8195202815	BOCA RATON	FL		07/14/2023	2.625	174,186		315,000
6601480624	MERCER ISLAND	WA		07/14/2023	3.500	666,084		1,812,000
6601751404	LAS VEGAS	NV		04/10/2023	3.125	651,016		980,000

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105831614	Lake Worth	FL		07/14/2023	4.750	103,263		258,000
6602687797	POTOMAC	MD		07/14/2023	3.750	690,554		1,430,000
6600852963	LA GRANGE	IL		04/10/2023	4.250	494,040		535,000
6600795105	PROVINCETOWN	MA		04/10/2023	4.000	628,557		1,010,000
8024095076	DAVIE	FL		07/14/2023	4.500	83,465		327,997
6600850702	CHARLESTOWN	MA		04/10/2023	4.250	999,928		1,600,000
3378340509	WEST PALM BEACH	FL		07/14/2023	4.375	99,700		119,700
6601685677	WAYLAND	MA		04/10/2023	3.250	704,988		2,150,000
6601203331	JACKSONVILLE	FL		04/10/2023	0.000	9,201		88,000
6601225037	JACKSONVILLE	FL		04/10/2023	0.000	23,046		80,616
6601708115	DANVILLE	CA		04/10/2023	2.750	538,231		1,549,000
6601718338	HOUSTON	TX		07/14/2023	3.125	757,018		1,380,000
6601224170	JACKSONVILLE	FL		04/10/2023	0.000	19,365		80,000
3352652014	Clearwater	FL		07/14/2023	3.990	20,278		142,635
6601751537	FOUNTAIN HILLS	AZ		04/10/2023	3.250	816,445		1,605,500
6602676303	SAN JOSE	CA		04/10/2023	2.625	1,571,341		2,690,000
6602677988	LIVERMORE	CA		04/10/2023	2.625	879,344		1,583,999
505328340	CAPE CORAL	FL		07/14/2023	3.875	140,850		221,250
6601679878	NEW YORK	NY		04/10/2023	4.500	52,202		420,000
6601807016	ENGLEWOOD	CO		07/14/2023	3.375	471,206		1,098,000
8195126056	WEST PALM BEACH	FL		07/14/2023	2.750	161,808		300,000
6601202291	JACKSONVILLE	FL		04/10/2023	0.000	18,475		80,000
8195783627	HIALEAH	FL		07/14/2023	2.990	325,254		560,575
6601727826	PARKER	CO		07/14/2023	2.875	499,226		1,054,000
6601707828	BROOKLYN	NY		04/10/2023	2.875	745,651		2,300,000
6601202143	ATLANTIC BEACH	FL		04/10/2023	0.000	15,149		68,892
6601749606	PESCADERO	CA		04/10/2023	2.875	502,640		1,750,000
6602700335	HOUSTON	TX		07/14/2023	2.990	702,039		1,134,999
6601745711	ORO VALLEY	AZ		04/10/2023	3.750	1,049,287		1,799,999
3359312082	West Palm Beach	FL		07/14/2023	3.625	75,809		298,339
6600681818	JACKSONVILLE	FL		04/10/2023	0.000	48,549		107,000
8201740404	CAPE CORAL	FL		07/14/2023	3.875	214,144		331,945
6602704907	BEND	OR		07/14/2023	3.625	739,140		1,370,000
6601696260	EDMOND	OK		04/10/2023	3.500	454,387		840,000
8201271671	JACKSONVILLE	FL		07/14/2023	4.250	182,799		281,000
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023	3.625	410,954		1,675,000
6602673961	ELKHORN	NE		04/10/2023	2.750	754,242		1,450,000
6602696947	SCOTTSDALE	AZ		04/10/2023	3.000	442,489		1,000,000
3369417157	Broward	FL		07/14/2023	4.625	28,505		41,204
6601687418	ANNAPOLIS	MD		07/14/2023	3.250	422,615		2,500,000
8197386746	WEST PALM BEACH	FL		07/14/2023	2.625	225,855		403,000
6601678482	NEW ROCHELLE	NY		04/10/2023	3.375	67,720		965,000
6601740050	ALAMEDA	CA		04/10/2023	3.750	831,156		1,465,000
6601488783	CORAL GABLES	FL		04/10/2023	3.875	313,023		1,049,000
6601699959	DRIPPING SPRINGS	TX		07/14/2023	3.500	514,649		1,175,000
6601486704	BLOOMFIELD HILLS	MI		04/10/2023	2.990	468,467		2,440,500
8201127991	FORT MYERS	FL		07/14/2023	2.850	290,054		472,500
8202365223	FLORIDA CITY	FL		07/14/2023	4.750	290,364		366,989
6602699289	HUNTINGTON BEACH	CA		04/10/2023	3.000	841,420		1,300,000
6601274365	BLAINE	MN		04/10/2023	2.875	115,905		700,000
6602691682	MONTAUK	NY		04/10/2023	2.625	959,859		2,094,999
6602693761	NEW YORK	NY		04/10/2023	2.500	1,180,232		1,999,999
6602702463	GALLATIN GATEWAY	MT		04/10/2023	3.500	605,975		1,650,000
6601747675	NOVATO	CA		04/10/2023	3.375	498,388		914,000
6601698571	NEW YORK	NY		04/10/2023	3.875	531,307		1,100,000

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6601739573	OCEAN CITY	NJ		07/14/2023	3.250	1,490,074		2,610,000
6600026436	JACKSONVILLE	FL		04/10/2023	0.000	3,302		139,999
6601825901	CAMARILLO AREA	CA		04/10/2023	3.375	771,847		1,500,000
6601678524	BROOKLYN	NY		04/10/2023	2.875	175,084		1,599,999
6601809285	SANTA FE	NM		04/10/2023	3.500	661,310		1,024,999
6602680206	LAKE BLUFF	IL		04/10/2023	2.750	1,043,495		1,650,000
6601479519	LONGMEADOW	MA		04/10/2023	2.990	279,042		614,999
6601678789	VIRGINIA BEACH	VA		04/10/2023	3.625	134,535		780,000
6601693499	ALBUQUERQUE	NM		04/10/2023	4.375	680,073		1,026,000
6602704360	SEBASTOPOL	CA		04/10/2023	3.750	613,440		1,125,000
6602698216	MIDLAND	TX		07/14/2023	3.500	554,008		880,000
6601204560	JACKSONVILLE	FL		04/10/2023	0.000	10,741		138,657
6602700285	RANCHO PALOS VERDES	CA		04/10/2023	2.990	866,879		1,340,000
6602674597	MENLO PARK	CA		04/10/2023	2.750	945,550		1,724,999
6602694827	ERIE	CO		07/14/2023	3.250	514,646		850,000
6602678986	MORENO VALLEY	CA		04/10/2023	3.500	729,591		1,110,000
6601692277	CLOVIS	CA		04/10/2023	3.250	368,166		1,250,000
6601681536	HOUSTON	TX		07/14/2023	3.500	223,679		1,185,000
6602688290	VIENNA	VA		04/10/2023	3.625	809,806		1,325,000
6601470955	ATLANTIC BEACH	FL		04/10/2023	0.000	69,348		136,250
6602685676	WINCHESTER	MA		04/10/2023	3.250	982,533		1,553,000
6601723999	CARLSBAD	CA		04/10/2023	3.500	839,419		1,540,000
6601678383	LEXINGTON	MA		04/10/2023	3.125	246,593		1,000,000
6601696526	FRESNO	CA		04/10/2023	3.500	713,079		1,649,999
6602673276	HAYWARD	CA		04/10/2023	2.500	968,304		1,900,000
8196971117	HOLLYWOOD	FL		07/14/2023	3.375	361,580		590,000
6602696194	SAN RAFAEL	CA		04/10/2023	3.000	1,050,376		2,265,000
6601717058	ENCINITAS	CA		04/10/2023	2.875	1,002,794		3,500,000
6601700187	WHITE PLAINS	NY		04/10/2023	3.375	639,196		999,999
6601203372	JACKSONVILLE	FL		04/10/2023	0.000	6,445		80,000
6601203711	JACKSONVILLE	FL		04/10/2023	0.000	1,644		80,000
6600921354	ORANGE	CA		04/10/2023	5.250	405,998		700,000
8195681879	FT LAUDERDALE	FL		07/14/2023	3.000	370,691		644,996
6601818963	NAPLES	FL		04/10/2023	3.125	600,616		1,900,000
6602687375	AUSTIN	TX		07/14/2023	2.500	461,473		1,950,000
6602676816	BROOKLYN	NY		04/10/2023	2.750	910,310		2,200,000
6602674555	TEANECK	NJ		07/14/2023	2.750	875,834		1,975,000
6601468975	ATLANTIC BEACH	FL		04/10/2023	0.000	39,500		120,000
8202161638	ST PETERSBURG	FL		07/14/2023	5.625	255,813		387,000
6601682997	SCARSDALE	NY		04/10/2023	3.125	502,423		3,125,000
8191724883	ESTERO	FL		07/14/2023	2.990	321,303		442,499
6602683978	WALNUT CREEK	CA		04/10/2023	3.250	912,161		1,725,000
6601728709	RANCHO CUCAMONGA	CA		04/10/2023	3.250	567,730		1,311,000
8199539843	NAPLES	FL		07/14/2023	2.874	220,239		385,000
6600011974	JACKSONVILLE	FL		04/10/2023	0.000	7,308		80,000
6602683598	MC GREGOR	TX		07/14/2023	3.500	550,912		827,000
8195317708	LAUDERHILL	FL		07/14/2023	3.000	151,202		345,000
6601018168	LITTLE SILVER	NJ		07/14/2023	3.875	354,879		700,000
6602682848	DANVILLE	CA		04/10/2023	3.000	948,630		1,575,000
6601712224	NASHVILLE	TN		04/10/2023	2.875	588,652		1,575,000
6602694819	KENSINGTON	CA		04/10/2023	2.875	724,649		1,300,000
6602678838	CHINO HILLS	CA		04/10/2023	3.625	561,116		970,000
6602693431	FAIRFAX	VA		04/10/2023	2.625	915,090		1,430,000
8200781187	HOLLYWOOD	FL		07/14/2023	3.000	308,962		559,032
8202291519	BONITA SPRINGS	FL		07/14/2023	3.500	239,153		505,292

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8201365322	BOYNTON BEACH	FL		07/14/2023	4.750	244,289		310,000
8197290915	MIAMI	FL		07/14/2023	3.375	184,039		249,999
6602690312	RENO	NV		04/10/2023	3.250	734,784		1,795,000
6601717413	CENTENNIAL	CO		07/14/2023	3.375	464,738		2,145,000
6601224501	JACKSONVILLE	FL		04/10/2023	0.000	14,959		80,000
6601726968	PARKER	CO		07/14/2023	3.125	480,734		935,999
6602699073	NEVADA CITY	CA		04/10/2023	3.375	655,506		1,100,000
8202393288	WEST PALM BCH	FL		07/14/2023	5.625	274,818		420,002
6602680321	SAVAGE	MN		04/10/2023	3.375	471,088		700,000
6601476226	EDINA	MN		04/10/2023	3.500	250,901		614,999
6600851627	DETROIT	MI		04/10/2023	3.625	654,294		1,100,000
6600742750	GERMANTOWN	MD		07/14/2023	5.000	94,769		199,000
6601685230	LARCHMONT	NY		04/10/2023	4.000	147,736		1,030,000
6601715698	ALDIE	VA		04/10/2023	3.250	710,820		1,100,000
6601720706	NASHVILLE	TN		04/10/2023	3.125	1,191,488		2,249,999
6601470930	ATLANTIC BEACH	FL		04/10/2023	0.000	58,122		114,572
8201219723	DELRAY BEACH	FL		07/14/2023	2.990	127,520		219,621
6602673631	SUNNYVALE	CA		04/10/2023	2.625	972,060		2,385,000
6601224790	JACKSONVILLE	FL		04/10/2023	0.000	12,712		59,697
6602672120	CARMEL	IN		04/10/2023	3.500	292,131		630,000
6600681602	JACKSONVILLE	FL		04/10/2023	0.000	43,752		105,000
6601699769	FRISCO	TX		07/14/2023	3.125	580,447		985,000
6600792664	NAMPA	ID		04/10/2023	3.750	338,370		883,000
6600562091	MONTAUK	NY		04/10/2023	3.125	630,536		1,540,000
6600927112	SANTA CRUZ	CA		04/10/2023	3.875	500,958		1,780,000
8027223338	WEST PALM BCH	FL		07/14/2023	4.125	183,010		315,000
6601224576	JACKSONVILLE	FL		04/10/2023	0.000	10,469		152,000
6602684752	CHICAGO	IL		04/10/2023	3.375	535,476		945,000
6601692657	FREMONT	CA		04/10/2023	3.500	567,804		1,100,000
6601682526	LAKE BLUFF	IL		04/10/2023	3.375	198,745		1,499,999
6601805192	MILLBRAE	CA		04/10/2023	3.000	760,033		1,899,999
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023	2.875	1,398,510		2,200,000
6602705136	PHOENIX	AZ		04/10/2023	3.375	942,636		1,711,999
6601703223	HAYWARD	CA		04/10/2023	3.125	888,260		1,700,000
6601809426	SCOTTSDALE	AZ		04/10/2023	3.500	759,537		1,200,000
6602689587	LOS ALAMITOS	CA		04/10/2023	3.000	842,704		1,450,000
8204008790	WEST PALM BEACH	FL		07/14/2023	6.624	254,804		300,000
6602694363	CARLSBAD	CA		04/10/2023	3.375	818,280		1,700,000
6601809616	LAKE TAPPS	WA		07/14/2023	2.875	626,150		1,100,000
8195381674	POMPANO BEACH	FL		07/14/2023	3.375	203,653		278,000
6600680471	JACKSONVILLE	FL		04/10/2023	0.000	37,852		103,000
6601483537	BAINBRIDGE ISLAND	WA		07/14/2023	3.500	182,668		1,067,000
6602680651	ALAMO HEIGHTS	TX		07/14/2023	2.875	525,753		865,000
8201250826	CAPE CORAL	FL		07/14/2023	4.250	169,075		259,900
6602676212	BEAVERTON	OR		07/14/2023	2.625	739,998		1,749,999
6601711861	ERIE	CO		07/14/2023	3.375	605,189		1,102,430
6602674779	MERCER ISLAND	WA		07/14/2023	2.750	1,012,220		2,450,000
6601822478	ORLANDO	FL		04/10/2023	3.000	527,903		920,000
6601809095	NEW BRAUNFELS	TX		07/14/2023	3.375	994,690		1,675,000
6602691070	SANTA FE	NM		04/10/2023	2.750	677,850		2,160,000
8199449863	GREENACRES	FL		07/14/2023	2.990	182,201		250,000
6601738302	NEW YORK	NY		04/10/2023	3.125	491,445		769,999
6600844044	EAGAN	MN		04/10/2023	4.000	445,919		730,000
8201246677	JACKSONVILLE	FL		07/14/2023	4.375	143,792		185,000
6601202259	JACKSONVILLE	FL		04/10/2023	0.000	18,644		80,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601483990	MALIBU	CA		04/10/2023	2.875	630,382		3,200,000
6601684381	ROSLYN ESTATES	NY		04/10/2023	3.375	291,260		1,799,999
6600025933	JACKSONVILLE	FL		04/10/2023	0.000	3,211		51,800
8202131225	FORT MYERS	FL		07/14/2023	5.500	357,445		558,000
6601491480	NEW YORK	NY		04/10/2023	3.625	68,241		1,100,000
6602699081	LOOMIS	CA		04/10/2023	2.875	677,332		1,360,000
8023710632	BOCA RATON	FL		07/14/2023	4.625	125,656		214,000
6600840240	FORT WORTH	TX		07/14/2023	4.250	424,514		1,150,000
8201221248	FT LAUDERDALE	FL		07/14/2023	4.125	182,780		479,999
6600993932	SKILLMAN	NJ		07/14/2023	3.990	489,087		820,000
6601753673	AUSTIN	TX		07/14/2023	3.375	598,534		1,449,999
6600681636	JACKSONVILLE	FL		04/10/2023	0.000	44,102		104,500
8195724666	WEST PALM BEACH	FL		07/14/2023	3.000	248,507		367,000
6601678565	HOPKINTON	MA		04/10/2023	3.000	107,865		830,000
6601699074	DALLAS	TX		07/14/2023	3.750	427,814		548,000
505416313	WEST PALM BEACH	FL		07/14/2023	3.625	145,645		195,000
6602677608	PHOENIX	AZ		04/10/2023	2.875	557,936		1,125,000
6600067992	WACO	TX		07/14/2023	4.250	94,827		174,999
6602705631	MELVILLE	NY		04/10/2023	4.000	1,003,120		1,950,000
6601743807	SAN DIEGO	CA		04/10/2023	3.250	702,883		1,100,000
505390952	CORAL SPRINGS	FL		07/14/2023	3.375	278,488		405,026
6602701366	STUDIO CITY	CA		04/10/2023	2.875	1,194,630		2,055,000
6602701986	VONORE	TN		04/10/2023	2.875	578,760		899,999
6601202424	JACKSONVILLE	FL		04/10/2023	0.000	5,024		49,385
6601819821	LONG BEACH	CA		04/10/2023	3.250	869,346		1,350,000
6602677848	ANCHORAGE	AK		04/10/2023	2.625	1,007,831		1,750,000
8195518506	BOCA RATON	FL		07/14/2023	2.990	175,860		337,997
6601225300	JACKSONVILLE	FL		04/10/2023	0.000	15,203		66,377
8199107430	ST PETERSBURG	FL		07/14/2023	3.125	222,020		360,000
6602700962	PORTLAND	OR		07/14/2023	3.250	475,889		968,000
6602694801	MOUNTAIN HOUSE	CA		04/10/2023	3.250	713,241		1,094,500
6602699875	SAINT PETERSBURG	FL		04/10/2023	2.990	761,588		1,750,000
6601812008	WOODLAND HILLS	CA		04/10/2023	3.125	934,796		1,499,999
6602683267	CASTLE ROCK	CO		07/14/2023	3.000	530,735		1,999,999
6600991050	SEATTLE	WA		07/14/2023	3.625	515,434		835,000
8199387829	SAINT PETERSBURG	FL		07/14/2023	3.375	275,202		441,000
6600122995	BOZEMAN	MT		04/10/2023	3.875	415,547		1,427,000
6601700542	OLD FORT	TN		04/10/2023	3.000	29,317		140,000
6602700012	LAS VEGAS	NV		04/10/2023	3.375	494,893		940,000
6601710335	DENVER	CO		07/14/2023	3.375	506,367		1,100,000
6601473512	GENEVA	IL		04/10/2023	3.000	92,539		1,135,000
6601732669	DEL MAR	CA		04/10/2023	3.000	1,539,005		3,199,999
6600679317	JACKSONVILLE	FL		04/10/2023	0.000	38,849		104,000
505343609	HOMESTEAD	FL		07/14/2023	3.250	258,915		351,499
6601473736	AUSTIN	TX		07/14/2023	3.250	278,683		1,209,000
6602690189	SAN RAMON	CA		04/10/2023	3.000	1,461,710		2,900,000
6600025719	JACKSONVILLE	FL		04/10/2023	0.000	3,029		57,000
8202638559	NAPLES	FL		07/14/2023	5.000	314,219		414,970
6600676156	JACKSONVILLE	FL		04/10/2023	0.000	20,847		109,999
6602684679	WOODLAND	CA		04/10/2023	2.500	538,852		974,999
6601713412	OAK HARBOR	WA		07/14/2023	3.125	760,873		1,400,000
6601482851	FORT COLLINS	CO		07/14/2023	3.125	113,639		915,000
6601805259	NOVATO	CA		04/10/2023	3.250	562,685		1,215,000
6600871559	UNION BEACH	NJ		07/14/2023	3.750	245,549		300,000
6602701978	DURANGO	CO		07/14/2023	3.000	519,499		832,999

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6601825257	SANTA FE	NM		04/10/2023	3.375	953,028		2,500,000
6602681063	LOS ANGELES	CA		04/10/2023	3.375	1,104,679		1,937,000
505307858	FORT LAUDERDALE	FL		07/14/2023	3.125	348,708		570,000
6602689744	WINDERMERE	FL		04/10/2023	3.125	724,044		1,190,000
6601489872	NEW YORK	NY		04/10/2023	3.250	60,723		1,450,000
6600852856	ROCHESTER HILLS	MI		04/10/2023	2.500	200,090		409,999
6601727800	CONIFER	CO		07/14/2023	3.250	604,330		965,000
6602678614	SANTA BARBARA	CA		04/10/2023	3.125	597,776		2,050,000
6602672633	VOLENTE	TX		07/14/2023	2.875	194,625		845,000
6600010497	JACKSONVILLE	FL		04/10/2023	0.000	5,155		49,185
6602682186	ARGYLE	TX		07/14/2023	3.000	570,801		1,300,000
6601204040	JACKSONVILLE	FL		04/10/2023	0.000	1,733		80,000
8024351918	CAPE CORAL	FL		07/14/2023	4.625	130,585		185,000
6602688217	MURRIETA	CA		04/10/2023	3.375	819,611		1,580,000
6602677475	AUSTIN	TX		07/14/2023	2.750	462,250		1,574,999
6600920356	BEVERLY HILLS	CA		04/10/2023	4.625	1,474,165		2,400,000
6602682533	DALLAS	TX		07/14/2023	3.125	593,781		1,300,000
6600994328	SEATTLE	WA		07/14/2023	3.500	531,681		1,465,000
6600436650	JERSEY CITY	NJ		07/14/2023	3.375	160,082		400,000
6602702216	SARASOTA	FL		04/10/2023	3.000	586,495		3,149,999
6601680868	NEW YORK	NY		04/10/2023	3.250	494,896		3,300,000
8201374169	MIAMI GARDENS	FL		07/14/2023	4.750	241,385		300,000
6601807883	SAN FRANCISCO	CA		04/10/2023	2.990	554,856		1,200,000
8201795672	JACKSONVILLE	FL		07/14/2023	4.875	150,974		305,000
6601820332	OAKLAND	CA		04/10/2023	3.125	799,314		1,595,000
6600550773	LAKEWOOD	CO		07/14/2023	5.125	205,978		270,999
6601685875	WESTON	MA		04/10/2023	3.000	406,517		1,560,000
8200533465	CAPE CORAL	FL		07/14/2023	3.500	212,880		449,999
6601808428	ENGLEWOOD	CO		07/14/2023	2.875	905,419		2,200,000
6601482901	MIDLOTHIAN	VA		04/10/2023	3.125	209,088		715,000
6602695303	ERIE	CO		07/14/2023	3.125	545,042		918,000
6601740282	SAINT PAUL	MN		04/10/2023	2.875	454,768		980,000
6600012105	JACKSONVILLE	FL		04/10/2023	0.000	8,472		80,000
6600793282	CAPE CORAL	FL		04/10/2023	3.875	933,866		1,825,000
6602684026	SEATTLE	WA		07/14/2023	2.625	1,087,846		2,400,000
6600487331	JUPITER	FL		04/10/2023	3.375	482,175		750,000
6601692673	MELBOURNE BEACH	FL		04/10/2023	3.625	628,762		1,699,999
6602685833	LUTZ	FL		04/10/2023	3.250	575,863		930,000
6601032490	SAN FRANCISCO	CA		04/10/2023	3.500	394,900		1,475,000
6601808568	LOS ANGELES	CA		04/10/2023	3.500	1,607,650		2,841,999
6602674746	WASHINGTON	DC		04/10/2023	2.500	729,174		1,300,000
6600792813	CHEVY CHASE	MD		07/14/2023	3.875	771,324		1,375,000
6601212498	ANDERSON	CA		04/10/2023	4.750	49,233		210,000
6602689553	MCKINNEY	TX		07/14/2023	3.250	616,280		1,399,999
6600921875	GIG HARBOR	WA		07/14/2023	4.750	1,277,697		1,990,000
6602676154	FOSTER CITY	CA		04/10/2023	2.625	1,568,484		2,500,000
6600675174	JACKSONVILLE	FL		04/10/2023	0.000	22,135		105,000
6602692151	MONTGOMERY	AL		07/14/2023	3.125	110,757		286,000
6602698927	ANGEL FIRE	NM		04/10/2023	3.250	644,505		1,073,400
6602674985	BEND	OR		07/14/2023	2.375	565,873		1,089,999
6601469361	ATLANTIC BEACH	FL		04/10/2023	0.000	50,638		142,900
6601478487	MASCOUTAH	IL		04/10/2023	4.250	54,372		88,000
6602685866	HOUSTON	TX		07/14/2023	2.750	451,437		2,000,000
6602684059	NEWCASTLE	WA		07/14/2023	3.375	803,736		1,271,999
6601383935	PASO ROBLES	CA		04/10/2023	6.250	85,722		337,000

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6602681089	THOUSAND OAKS	CA		04/10/2023	3.375	736,452		1,125,000
6602682244	SANTA BARBARA	CA		04/10/2023	3.250	650,817		1,450,000
8202989174	JACKSONVILLE	FL		07/14/2023	5.250	277,484		343,734
6601686014	EAST HAMPTON	NY		04/10/2023	3.125	84,643		596,000
6601383471	NAPLES	FL		04/10/2023	5.250	57,038		350,000
8202192635	JACKSONVILLE	FL		07/14/2023	4.250	216,388		335,000
6601743864	SARASOTA	FL		04/10/2023	3.125	586,153		1,039,999
6600927807	DUBLIN	CA		04/10/2023	3.875	396,478		905,000
6600011560	JACKSONVILLE	FL		04/10/2023	0.000	7,081		64,860
6601691899	PRINCETON JUNCTION	NJ		07/14/2023	3.625	378,070		780,000
6601710251	LOS GATOS	CA		04/10/2023	2.875	793,250		2,100,000
6601681932	BETHESDA	MD		07/14/2023	3.625	239,981		1,750,000
6602711886	NEW BRAUNFELS	TX		07/14/2023	3.750	754,109		1,267,000
6601699538	RANCHO PALOS VERDES	CA		04/10/2023	3.375	953,714		1,700,000
6602700178	CHICAGO	IL		04/10/2023	2.990	653,773		1,040,000
6602679836	AUSTIN	TX		07/14/2023	3.250	431,339		880,000
6600848730	DENVER	CO		07/14/2023	3.375	472,130		980,000
6600789652	AUSTIN	TX		07/14/2023	4.750	432,741		739,999
6600037409	THE WOODLANDS	TX		07/14/2023	3.375	415,866		680,000
6602676204	ORINDA	CA		04/10/2023	2.875	928,175		2,800,000
6600844952	SANTA BARBARA	CA		04/10/2023	3.750	337,015		1,400,000
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023	2.750	705,185		1,500,000
6601224600	JACKSONVILLE	FL		04/10/2023	0.000	15,010		80,000
6602693019	MIAMI	FL		04/10/2023	2.500	577,627		890,000
6600676453	JACKSONVILLE	FL		04/10/2023	0.000	35,253		110,000
8196890173	PALM SPRINGS	FL		07/14/2023	3.500	249,273		337,001
8201815228	CLEARWATER	FL		07/14/2023	5.375	192,849		239,000
6601468777	ATLANTIC BEACH	FL		04/10/2023	0.000	36,484		85,000
8023219950	POMPANO BEACH	FL		07/14/2023	4.875	164,787		263,000
6602671346	HOUSTON	TX		07/14/2023	2.625	196,331		434,300
6600566977	BROOKLYN	NY		04/10/2023	3.625	628,442		715,000
6601468785	ATLANTIC BEACH	FL		04/10/2023	0.000	54,970		120,000
8201218044	GREENACRES	FL		07/14/2023	3.875	162,782		259,615
8195546132	HOLLYWOOD	FL		07/14/2023	2.875	152,355		315,001
6601476598	LITTLETON	CO		07/14/2023	2.990	255,521		950,000
6600675083	JACKSONVILLE	FL		04/10/2023	0.000	18,629		97,000
6600683798	SOUTH OZONE PARK	NY		04/10/2023	5.000	229,304		590,000
505311478	DAVIE	FL		07/14/2023	3.250	206,371		350,000
8199625703	PALM HARBOR	FL		07/14/2023	3.250	317,437		430,000
6601245498	GLENDALE	AZ		04/10/2023	5.000	234,669		125,000
6601203117	JACKSONVILLE	FL		04/10/2023	0.000	7,542		140,000
6600935347	HAYWARD	CA		04/10/2023	3.375	665,127		1,031,000
3392559547	Naples	FL		07/14/2023	4.375	137,555		265,000
6602695766	BOISE	ID		04/10/2023	3.250	676,850		1,075,000
6602678739	GLENVIEW	IL		04/10/2023	3.375	499,903		765,000
6602674852	LAKE FOREST	IL		04/10/2023	3.500	589,875		900,000
6602686906	DENVER	CO		07/14/2023	2.875	565,689		1,325,000
6601818443	MIRAMAR BEACH	FL		04/10/2023	3.125	496,957		1,060,000
112934518	Sunrise	FL		07/14/2023	5.375	72,260		106,000
105393185	PEMBROKE PINES	FL		07/14/2023	4.625	53,288		77,401
6602673565	OAKLAND	CA		04/10/2023	2.750	672,673		2,142,000
8195167895	WEST PALM BEACH	FL		07/14/2023	3.500	138,391		188,000
8196145133	MIAMI	FL		07/14/2023	3.500	132,705		230,000
6602698919	RANCHO CUCAMONGA	CA		04/10/2023	3.375	697,750		1,100,000
6602689512	DIX HILLS	NY		04/10/2023	3.000	868,143		1,475,000

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6600838046	MAMARONECK	NY		04/10/2023	4.000	593,435		2,640,000
6601708776	NEW BRAUNFELS	TX		07/14/2023	3.125	521,316		1,000,000
6602686534	BOULDER	CO		07/14/2023	2.500	522,056		1,499,999
6602677517	GILBERT	AZ		04/10/2023	2.750	555,408		1,725,000
6602711647	DALY CITY	CA		04/10/2023	4.000	845,287		1,449,999
6601483248	DALLAS	TX		07/14/2023	2.875	196,371		1,590,000
6601679308	FLORAL PARK	NY		04/10/2023	4.000	243,872		660,000
6602698026	PEORIA	AZ		04/10/2023	3.750	865,050		1,300,000
6601699892	QUEEN CREEK	AZ		04/10/2023	3.875	844,939		1,292,782
6601057984	REDWOOD CITY	CA		04/10/2023	3.875	891,644		1,550,000
6601718221	WESTON	MA		04/10/2023	3.250	1,123,383		1,793,000
8027930319	FORT MYERS	FL		07/14/2023	3.625	154,945		389,967
6601680900	WATCHUNG	NJ		07/14/2023	3.000	325,431		1,100,000
6601491365	BROOKLINE	MA		04/10/2023	2.560	186,111		1,070,000
6602676832	BELMONT	CA		04/10/2023	2.750	676,614		2,605,900
8194974685	MIAMI	FL		07/14/2023	3.499	161,939		219,999
3365122408	Royal Palm Beach	FL		07/14/2023	3.990	76,128		219,721
6601717827	LOS ANGELES	CA		04/10/2023	3.250	1,307,625		2,500,000
8195686843	MARGATE	FL		07/14/2023	2.875	180,084		365,998
6601482810	BEVERLY HILLS	CA		04/10/2023	3.375	251,023		1,199,999
6601250209	KISSIMMEE	FL		04/10/2023	2.500	222,497		370,000
6602700152	SANTA BARBARA	CA		04/10/2023	2.990	715,502		1,400,000
6600425570	PETALUMA	CA		04/10/2023	4.375	586,379		1,425,000
6602686088	BIRMINGHAM	AL		07/14/2023	3.125	554,991		1,250,000
8200555167	RIVIERA BEACH	FL		07/14/2023	3.990	209,727		268,500
6601702779	EUGENE	OR		07/14/2023	3.500	368,488		875,000
6601201665	ATLANTIC BEACH	FL		04/10/2023	0.000	7,762		80,000
6602695485	LONG LAKE	MN		04/10/2023	3.125	527,320		1,200,000
6602691773	CHATTANOOGA	TN		04/10/2023	2.750	94,798		155,000
6602697846	TRUCKEE	CA		04/10/2023	2.875	630,329		1,410,000
6601678920	RENTON	WA		07/14/2023	2.625	293,004		820,000
6600830746	NAPA	CA		04/10/2023	4.250	749,333		1,625,000
505310826	FORT MYERS	FL		07/14/2023	3.125	73,840		120,700
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023	5.000	325,014		255,000
6601225383	JACKSONVILLE	FL		04/10/2023	0.000	27,965		96,012
6602700624	ARROYO GRANDE	CA		04/10/2023	3.250	655,481		1,025,999
6601722249	CONROE	TX		07/14/2023	3.500	671,876		1,150,000
6602691112	BOISE	ID		04/10/2023	2.625	532,031		1,999,999
6601811661	MESA	AZ		04/10/2023	3.125	804,321		1,674,999
6601725143	PARADISE VALLEY	AZ		04/10/2023	3.000	1,200,434		2,025,000
6601686493	WASHINGTON	DC		04/10/2023	3.375	324,086		1,699,999
6601805978	DENVER	CO		07/14/2023	3.375	451,702		1,140,000
6601818930	SEATTLE	WA		07/14/2023	3.125	566,275		1,235,000
6600039769	SCOTTSDALE	AZ		04/10/2023	3.375	620,311		1,049,999
6602674860	NEWBURYPORT	MA		04/10/2023	3.375	628,962		1,100,000
6602678978	SANTA FE	NM		04/10/2023	3.125	469,673		1,226,000
6602680271	MOORESTOWN	NJ		07/14/2023	3.250	565,275		909,999
8191614748	ESTERO	FL		07/14/2023	3.000	205,741		649,998
8195021193	NAPLES	FL		07/14/2023	2.750	276,076		439,999
6602695832	PALM SPRINGS	CA		04/10/2023	3.250	658,944		1,025,000
6600850975	WAYZATA	MN		04/10/2023	3.625	1,222,491		2,400,000
6602681808	SAN ANSELMO	CA		04/10/2023	3.125	687,053		1,750,000
6602711233	SANTA CLARA	CA		04/10/2023	3.625	679,333		1,650,000
6601724724	PORTER RANCH	CA		04/10/2023	2.990	640,922		1,100,000
6601692152	GOLETA	CA		04/10/2023	3.500	619,535		1,200,000

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6601679324	BROOKLYN	NY		04/10/2023	3.875	42,170		890,000
6601225359	JACKSONVILLE	FL		04/10/2023	0.000	28,980		99,479
6601680926	VALLEY STREAM	NY		04/10/2023	3.000	82,237		520,000
6602683390	PROSPER	TX		07/14/2023	3.000	496,228		800,000
6601686311	EAST SETAUKET	NY		04/10/2023	3.750	58,251		498,000
8204181701	LEHIGH ACRES	FL		07/14/2023	5.486	368,315		450,000
6602677509	FREMONT	CA		04/10/2023	2.875	645,638		1,685,000
6601686279	WASHINGTON	DC		04/10/2023	3.750	163,112		1,500,000
8197266468	JACKSONVILLE BEACH	FL		07/14/2023	3.125	214,663		484,999
505374271	BOYNTON BEACH	FL		07/14/2023	3.500	164,474		262,500
6600795535	VENICE	FL		04/10/2023	3.500	812,971		1,759,999
6601683177	ENGLEWOOD	NJ		07/14/2023	2.875	186,407		2,299,999
6600921172	MAPLETON	UT		07/14/2023	4.875	687,497		1,100,000
6602679653	SEAL BEACH	CA		04/10/2023	3.000	911,650		1,425,000
6600935719	SAN JOSE	CA		04/10/2023	3.000	743,832		1,180,000
6601732487	SEATTLE	WA		07/14/2023	3.250	761,369		1,720,000
6602684976	CARBONDALE	CO		07/14/2023	2.875	773,634		2,000,000
6601823344	SANTA ROSA BEACH	FL		04/10/2023	3.375	491,408		775,000
10801869	Fort Myers	FL		07/14/2023	0.000	37,854		130,000
8195256316	JACKSONVILLE	FL		07/14/2023	3.375	161,058		292,000
6600849258	DOUBLE OAK	TX		07/14/2023	3.375	577,479		1,250,000
6602672195	DANVILLE	CA		04/10/2023	3.500	372,120		1,099,999
6602699909	ALISO VIEJO	CA		04/10/2023	3.375	1,143,580		1,735,000
6601018259	PALM SPRINGS	CA		04/10/2023	3.875	461,470		850,000
6601736983	BELLEVUE	WA		07/14/2023	3.000	1,185,647		2,575,000
6602686443	DENVER	CO		07/14/2023	2.500	526,326		850,000
6601822247	NEWTON CENTER	MA		04/10/2023	2.875	498,565		1,750,000
8190287496	DELRAY BEACH	FL		07/14/2023	2.625	246,284		440,000
6600840232	AUSTIN	TX		07/14/2023	3.625	395,014		765,000
6602673904	SARATOGA	CA		04/10/2023	2.625	755,621		2,250,000
6600849597	WASHINGTON	DC		04/10/2023	3.250	711,724		2,100,000
6601827535	DALLAS	TX		07/14/2023	2.875	511,043		835,000
6602689611	SANTA CLARA	CA		04/10/2023	3.125	753,814		1,450,000
6601698811	REHOBOTH BEACH	DE		04/10/2023	3.500	446,903		1,060,000
6601085084	RED BANK	NJ		07/14/2023	3.990	42,504		285,000
8201294420	MIAMI GARDENS	FL		07/14/2023	4.750	231,431		309,999
6602681477	CAVE CREEK	AZ		04/10/2023	3.125	549,643		849,999
6602705987	FREMONT	CA		04/10/2023	3.375	600,512		1,600,000
6602689355	GOLETA	CA		04/10/2023	3.250	643,838		3,685,000
6602699354	SANTA BARBARA	CA		04/10/2023	2.990	886,229		3,300,000
6602677236	DALLAS	TX		07/14/2023	2.875	499,530		1,244,000
6601823252	WASHINGTON	DC		04/10/2023	3.250	760,382		1,400,000
6602678085	SAMMAMISH	WA		07/14/2023	3.375	685,405		1,500,000
6601203885	JACKSONVILLE	FL		04/10/2023	0.000	1,639		80,000
8024297774	MIAMI GARDENS	FL		07/14/2023	4.875	209,290		288,000
6602711050	SAN JOSE	CA		04/10/2023	3.500	614,039		2,590,000
6602705011	SEATTLE	WA		07/14/2023	4.000	939,661		1,295,000
6602678762	HOUSTON	TX		07/14/2023	3.250	562,863		950,000
6602682087	BRUSH PRAIRIE	WA		07/14/2023	2.625	467,050		780,000
8201850052	HIALEAH	FL		07/14/2023	4.875	191,906		334,998
6601698936	MOUNTAIN BROOK	AL		07/14/2023	3.750	1,125,946		1,799,999
6601678656	NISSEQUOGUE	NY		04/10/2023	3.125	300,627		815,000
6602687128	SAN JOSE	CA		04/10/2023	3.375	790,696		1,210,000
6602674704	SAN FRANCISCO	CA		04/10/2023	2.750	690,707		1,640,000
6600011768	JACKSONVILLE	FL		04/10/2023	0.000	7,025		64,000

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6601673517	DANVILLE	CA		04/10/2023	3.625	557,071		2,300,000
6600011909	JACKSONVILLE	FL		04/10/2023	0.000	6,956		58,200
6602683705	HOUSTON	TX		07/14/2023	2.875	433,408		705,000
6601731810	AUSTIN	TX		07/14/2023	3.375	592,056		949,999
6601715714	MARATHON	FL		04/10/2023	3.125	616,065		1,200,000
6601482950	DALLAS	TX		07/14/2023	3.375	361,268		1,320,000
6601204230	JACKSONVILLE	FL		04/10/2023	0.000	11,410		80,000
8202132684	OAKLAND PARK	FL		07/14/2023	5.500	413,816		510,000
6600025651	JACKSONVILLE	FL		04/10/2023	0.000	3,043		51,800
6601692293	MORRIS	IL		04/10/2023	3.875	438,360		1,100,000
6601709170	SUNRIVER	OR		07/14/2023	3.375	721,700		1,150,000
6602698828	BURIEN	WA		07/14/2023	3.250	818,606		1,375,000
6601825240	AUSTIN	TX		07/14/2023	3.625	552,404		1,000,000
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.875	688,268		1,940,000
8201240435	CAPE CORAL	FL		07/14/2023	4.125	162,717		320,000
8201216085	SEMINOLE	FL		07/14/2023	4.375	204,489		500,000
6601698084	NEW YORK	NY		04/10/2023	3.875	601,004		985,000
505334150	LAKE WORTH	FL		07/14/2023	2.420	316,948		580,040
6602679935	BOULDER	CO		07/14/2023	3.125	778,998		3,200,000
6601731455	CHATHAM	NJ		07/14/2023	3.375	783,372		1,375,000
6602684711	ALEXANDRIA	VA		04/10/2023	3.000	701,774		1,160,000
6601751768	PARADISE VALLEY	AZ		04/10/2023	2.875	722,658		2,525,000
6602676170	FREMONT	CA		04/10/2023	2.750	746,880		2,800,000
6601804336	GARDEN CITY	NY		04/10/2023	2.990	1,159,711		2,150,000
6602684554	PORTLAND	OR		07/14/2023	2.750	510,397		1,149,999
8204147737	MIRAMAR	FL		07/14/2023	6.375	307,035		385,000
6600119579	SANDY	OR		07/14/2023	3.990	320,926		579,999
8195259545	LARGO	FL		07/14/2023	2.990	190,567		260,000
8199229400	FORT MYERS	FL		07/14/2023	2.990	230,024		333,775
6601750703	SANTA BARBARA	CA		04/10/2023	3.125	618,993		1,200,000
6601684563	HOLMDEL	NJ		07/14/2023	3.500	251,352		1,350,000
108663253	Hialeah	FL		07/14/2023	4.875	50,058		176,000
6601819110	TRABUCO CANYON	CA		04/10/2023	3.500	638,507		1,060,000
6601037739	ALAMO	CA		04/10/2023	2.500	648,639		2,680,000
6600676198	JACKSONVILLE	FL		04/10/2023	0.000	33,374		124,000
6602675461	HOUSTON	TX		07/14/2023	3.750	738,716		1,025,000
6601224808	JACKSONVILLE	FL		04/10/2023	0.000	20,122		80,000
6602683135	SEATTLE	WA		07/14/2023	3.125	908,862		1,460,000
6602686708	CORONA	CA		04/10/2023	2.750	503,033		797,999
6601681775	DUXBURY	MA		04/10/2023	3.875	188,105		2,300,000
6601472985	SCOTTSDALE	AZ		04/10/2023	3.500	468,871		1,500,000
6600851528	DALLAS	TX		07/14/2023	3.625	618,663		1,035,000
6602699669	BURBANK	CA		04/10/2023	3.125	837,008		1,700,000
8201850094	HOLLYWOOD	FL		07/14/2023	5.250	198,119		312,000
6602694769	MOUNTAIN HOUSE	CA		04/10/2023	3.000	597,958		1,060,000
3375353900	LEHIGH ACRES	FL		07/14/2023	4.990	41,553		54,000
8202200356	CAPE CORAL	FL		07/14/2023	4.750	299,350		399,899
6601677955	SEAFORD	NY		04/10/2023	2.750	27,508		470,000
6601692608	SEATTLE	WA		07/14/2023	4.000	681,662		1,300,000
6601740068	BARNEGAT LIGHT	NJ		07/14/2023	3.250	875,225		1,395,000
6602695022	MORGAN HILL	CA		04/10/2023	3.000	981,917		1,750,000
6601695726	RENO	NV		04/10/2023	3.750	637,421		1,085,000
6602696871	PLACERVILLE	CA		04/10/2023	3.375	609,889		1,284,999
6601679787	BROOKLYN	NY		04/10/2023	3.000	209,978		949,999
8200409727	WEST PALM BEACH	FL		07/14/2023	3.250	340,793		460,000

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6602678275	SANTA BARBARA	CA		04/10/2023	2.750	667,964		6,299,999
6602710995	MANSFIELD	TX		07/14/2023	4.125	725,695		975,000
6601719823	DANA POINT	CA		04/10/2023	3.125	441,484		1,781,000
6600841743	NAPLES	FL		04/10/2023	4.375	1,230,165		1,850,000
6601383885	CLIFTON	VA		04/10/2023	6.875	279,559		935,000
6602696863	BEVERLY HILLS	CA		04/10/2023	3.000	1,419,887		4,255,000
6601680272	EVERGREEN	CO		07/14/2023	3.250	169,061		787,499
6602680305	LA CENTER	WA		07/14/2023	3.125	551,605		1,000,000
6601482422	PALO ALTO	CA		04/10/2023	3.125	361,456		1,570,000
6601470997	ATLANTIC BEACH	FL		04/10/2023	0.000	65,516		175,000
8202777329	JACKSONVILLE	FL		07/14/2023	5.375	255,386		315,000
6602690262	SAN RAFAEL	CA		04/10/2023	3.125	779,416		1,700,000
6600025776	JACKSONVILLE	FL		04/10/2023	0.000	3,076		53,006
6600441130	BELLEVUE	WA		07/14/2023	3.125	760,213		2,225,000
6602673938	FULLERTON	CA		04/10/2023	2.750	786,399		1,580,000
6602687680	NASHVILLE	TN		04/10/2023	3.000	473,218		761,999
6601682179	BETHPAGE	NY		04/10/2023	2.875	23,815		430,000
6602681626	DRIFTWOOD	TX		07/14/2023	2.875	906,917		1,480,000
6600852583	ROSEMOUNT	MN		04/10/2023	3.125	1,402,379		2,600,000
6602684356	BERKELEY	CA		04/10/2023	3.125	769,293		1,480,000
2522161788	WEST PALM BEACH	FL		07/14/2023	0.000	16,563		54,917
6601703447	ENCINITAS	CA		04/10/2023	3.125	426,110		1,850,000
6601703900	WASHINGTON	DC		04/10/2023	3.000	416,833		1,459,999
8194260934	POMPANO BEACH	FL		07/14/2023	3.375	146,031		255,000
8030831996	POMPANO BEACH	FL		07/14/2023	3.875	199,003		270,000
6601740670	LITTLETON	CO		07/14/2023	3.375	718,139		1,795,000
6602686773	LIBERTYVILLE	IL		04/10/2023	2.625	451,467		721,000
8201305484	LEHIGH ACRES	FL		07/14/2023	4.250	278,516		360,000
6601469213	ATLANTIC BEACH	FL		04/10/2023	0.000	49,085		142,400
8202638311	NAPLES	FL		07/14/2023	5.000	290,714		397,536
6602695758	BROOKLYN	NY		04/10/2023	3.000	711,790		1,110,000
6602688548	NAPLES	FL		04/10/2023	3.875	573,151		765,000
6602681204	DAVIS	CA		04/10/2023	3.250	741,636		1,318,000
6602680420	FRISCO	TX		07/14/2023	2.875	549,933		997,000
6602697663	LA GRANGE PARK	IL		04/10/2023	2.750	777,923		1,250,000
8201218187	LEHIGH ACRES	FL		07/14/2023	4.375	209,530		259,649
6601811844	HIGHLANDS RANCH	CO		07/14/2023	2.750	491,795		1,025,000
6602677996	TRUCKEE	CA		04/10/2023	2.750	731,009		1,700,000
6602699800	LAS VEGAS	NV		04/10/2023	2.990	1,423,235		2,199,999
6602694983	HUNTINGTON BEACH	CA		04/10/2023	3.125	902,123		1,480,000
6602695386	ANN ARBOR	MI		04/10/2023	3.625	603,070		1,039,000
8200804679	NAPLES	FL		07/14/2023	3.000	282,980		389,330
6602701663	AGOURA HILLS	CA		04/10/2023	2.875	1,101,374		1,740,000
6601062299	BRENTWOOD	CA		04/10/2023	6.750	350,258		949,675
6601748269	MENLO PARK	CA		04/10/2023	3.125	1,425,216		4,000,000
8202204734	JACKSONVILLE	FL		07/14/2023	5.625	241,865		300,001
6602689595	PORTLAND	OR		07/14/2023	3.000	621,537		1,125,000
6600780495	FLUSHING	NY		04/10/2023	5.000	252,211		830,000
6600065533	FORT LAUDERDALE	FL		04/10/2023	3.875	409,938		754,000
6600606583	LOS ALTOS HILLS	CA		04/10/2023	3.500	3,094,348		6,750,000
6602700822	SAN CLEMENTE	CA		04/10/2023	3.250	1,062,935		1,875,000
6601693432	BELLEAIR BEACH	FL		04/10/2023	3.500	814,137		1,500,000
6602705219	DRAPER	UT		07/14/2023	3.750	897,919		1,500,000
6601752881	FREELAND	WA		07/14/2023	3.375	945,198		1,950,000
6601475020	GAINESVILLE	FL		04/10/2023	3.500	269,497		790,000

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6600024340	JACKSONVILLE	FL		04/10/2023	0.000	1,459		44,119
6602685635	LOUDON	TN		04/10/2023	3.125	514,760		800,000
6602692698	FOSTER CITY	CA		04/10/2023	3.250	759,153		1,900,000
6602705474	SAN JOSE	CA		04/10/2023	3.500	1,140,823		1,990,000
6601707539	AUSTIN	TX		07/14/2023	3.125	602,205		1,010,000
6602684919	CHICAGO	IL		04/10/2023	2.875	479,859		850,000
6602705763	LAFAYETTE	CA		04/10/2023	3.625	953,175		1,900,000
6601713867	HALF MOON BAY	CA		04/10/2023	3.125	974,436		2,650,000
6601682021	POTOMAC	MD		07/14/2023	3.750	195,849		2,150,000
8023230797	JACKSONVILLE	FL		07/14/2023	4.625	93,028		122,689
6600492943	SCOTTSDALE	AZ		04/10/2023	3.250	1,044,112		1,770,000
6601681627	DALLAS	TX		07/14/2023	3.500	171,495		1,300,000
6601727784	WINTER GARDEN	FL		04/10/2023	3.375	609,907		934,999
8196720967	CORAL SPRINGS	FL		07/14/2023	3.450	369,449		609,996
6601676486	MONTGOMERY	TX		07/14/2023	5.250	696,226		1,200,000
6601818575	ROCKVILLE	MD		07/14/2023	3.250	636,215		1,075,000
6602674076	SAN RAFAEL	CA		04/10/2023	2.625	703,988		2,799,999
6600011602	JACKSONVILLE	FL		04/10/2023	0.000	6,370		80,000
6602676980	SAN MATEO	CA		04/10/2023	2.750	697,467		1,900,000
6600925884	SANTA BARBARA	CA		04/10/2023	4.125	672,024		970,000
6601708966	DALLAS	TX		07/14/2023	3.375	1,013,744		1,900,000
8199910908	PINELLAS PARK	FL		07/14/2023	3.125	127,895		275,000
6600026733	JACKSONVILLE	FL		04/10/2023	0.000	3,708		58,200
6600509928	SATELLITE BEACH	FL		04/10/2023	3.750	164,003		280,000
6602696731	HOMER GLEN	IL		04/10/2023	3.125	614,411		960,000
6602673854	EMERALD HILLS	CA		04/10/2023	2.750	854,142		2,500,000
8192051193	NAPLES	FL		07/14/2023	2.875	266,765		709,993
6602687649	VALLEY CENTER	CA		04/10/2023	2.875	826,577		1,300,000
8203110318	FORT LAUDERDALE	FL		07/14/2023	5.990	380,229		460,000
6602686591	PIEDMONT	CA		04/10/2023	2.875	697,574		2,850,000
6601678474	SEATTLE	WA		07/14/2023	2.875	276,957		844,999
6602685320	CHANDLER	AZ		04/10/2023	2.875	546,812		860,000
6601680124	NEW YORK	NY		04/10/2023	3.000	97,523		895,000
6601807214	SALINAS	CA		04/10/2023	2.990	428,538		678,000
6601224634	JACKSONVILLE	FL		04/10/2023	0.000	20,352		80,000
6601471508	BOSTON	MA		04/10/2023	3.125	411,493		1,280,000
6600720871	AZUSA	CA		04/10/2023	3.750	562,812		1,100,000
6601695841	ANNAPOLIS	MD		07/14/2023	3.375	478,068		1,450,000
8030036041	ROYAL PALM BEACH	FL		07/14/2023	3.625	111,540		278,000
6602700491	ANAHEIM	CA		04/10/2023	3.125	1,156,040		1,785,000
6600935321	ORLANDO	FL		04/10/2023	3.000	517,150		834,999
6601082495	ROCKVILLE	MD		07/14/2023	4.000	412,602		635,000
6602701515	BRENTWOOD	TN		04/10/2023	3.500	505,506		765,000
6601812016	LONG BEACH	CA		04/10/2023	3.125	1,030,264		1,860,000
8204306131	DELRAY BEACH	FL		07/14/2023	6.625	213,238		269,999
6600676719	JACKSONVILLE	FL		04/10/2023	0.000	28,847		119,999
6601678235	WHITESTONE	NY		04/10/2023	3.250	242,794		1,250,000
6602698406	LAS VEGAS	NV		04/10/2023	3.625	1,328,911		1,999,999
6601483313	FRIENDSWOOD	TX		07/14/2023	3.250	190,824		750,000
6601749051	VERO BEACH	FL		04/10/2023	3.250	1,287,554		2,000,000
6602698174	MENDHAM	NJ		07/14/2023	3.000	775,927		1,275,000
6602705516	CLE ELUM	WA		07/14/2023	3.875	502,165		685,000
6602699461	ACAMPO	CA		04/10/2023	3.375	559,513		1,100,000
6601693028	AUSTIN	TX		07/14/2023	3.625	612,105		1,075,000
8201350564	FORT LAUDERDALE	FL		07/14/2023	4.250	255,306		330,000

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	2	3					Additional	
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6602696806	COSTA MESA	CA		04/10/2023	3.000	828,212		1,565,000
6600795238	PASADENA	CA		04/10/2023	3.500	1,002,656		1,550,000
6602691815	SPRINGFIELD	VA		04/10/2023	3.250	202,539		565,000
6601809038	COLLEYVILLE	TX		07/14/2023	3.125	464,507		770,000
8201646274	NAPLES	FL		07/14/2023	4.875	263,663		395,000
6600795659	NORTHRIDGE	CA		04/10/2023	3.250	703,324		1,095,000
6602672146	SHELTER ISLAND	NY		04/10/2023	3.500	655,388		1,399,999
6601479725	PALATINE	IL		04/10/2023	3.750	242,544		560,000
6601383760	AUSTIN	TX		07/14/2023	5.750	241,650		695,000
6602710748	FOOTHILL RANCH	CA		04/10/2023	4.750	922,805		1,321,000
6602696913	IRVINE	CA		04/10/2023	3.000	730,139		1,365,000
6602705953	DENVER	CO		07/14/2023	3.125	670,087		1,040,999
6601708073	MELBOURNE	FL		04/10/2023	3.125	555,236		1,120,000
6602677327	EBONY	VA		04/10/2023	2.750	588,718		1,549,999
8197388513	CAPE CORAL	FL		07/14/2023	3.375	146,394		300,001
6602680529	AUSTIN	TX		07/14/2023	3.375	647,163		1,285,000
6602671221	BLOOMFIELD HILLS	MI		04/10/2023	3.375	217,625		586,000
6602684182	FULLERTON	CA		04/10/2023	3.000	886,301		2,035,000
6601225342	JACKSONVILLE	FL		04/10/2023	0.000	15,266		67,053
6601029520	DALY CITY	CA		04/10/2023	3.750	545,205		980,000
6602684513	SAN CLEMENTE	CA		04/10/2023	3.000	993,941		1,550,000
6601022954	MANHATTAN BEACH	CA		04/10/2023	2.625	936,448		2,749,999
98604895	SAINT PETERSBURG	FL		07/14/2023	4.500	94,840		127,499
6601699041	LOS ANGELES	CA		04/10/2023	3.625	860,336		1,329,000
6602676378	OAKLAND	CA		04/10/2023	2.750	621,208		1,780,000
6601681635	BROOKLYN	NY		04/10/2023	3.375	45,436		800,000
6601679597	HERNDON	VA		04/10/2023	3.000	289,472		720,000
6601485607	AVENTURA	FL		04/10/2023	3.250	221,467		900,000
6600011966	JACKSONVILLE	FL		04/10/2023	0.000	7,967		80,000
8023190095	OAKLAND PARK	FL		07/14/2023	4.990	126,750		200,000
6601712877	PHOENIX	AZ		04/10/2023	2.875	541,439		1,115,000
6602704923	HOLMES BEACH	FL		04/10/2023	3.750	690,868		1,525,000
6602702679	SAN FRANCISCO	CA		04/10/2023	2.875	1,208,145		2,535,000
6602682749	SAN JOSE	CA		04/10/2023	3.250	935,550		1,670,000
6600851650	SAINT JOSEPH	MI		04/10/2023	3.625	544,535		853,000
6602684265	SEATTLE	WA		07/14/2023	3.125	1,077,516		1,725,000
6602685023	WINTER PARK	FL		04/10/2023	2.625	923,882		1,750,000
6600676065	JACKSONVILLE	FL		04/10/2023	0.000	24,000		110,000
6602690619	PRESCOTT	AZ		04/10/2023	3.250	611,897		1,000,000
6601822536	OAKLAND	CA		04/10/2023	3.000	562,026		1,100,000
6600839051	NORTH TRURO	MA		04/10/2023	4.875	552,476		1,460,000
6601473470	COPPELL	TX		07/14/2023	3.500	267,296		735,000
6602701556	HERMOSA BEACH	CA		04/10/2023	3.000	928,384		1,750,000
6600678228	JACKSONVILLE	FL		04/10/2023	0.000	35,004		113,000
10801920	Lehigh Acres	FL		07/14/2023	0.000	39,010		129,000
8201233632	BONITA SPRINGS	FL		07/14/2023	4.000	260,537		461,085
6601696039	EUCHA	OK		04/10/2023	3.250	235,775		1,160,000
6602704329	RANCHO CUCAMONGA	CA		04/10/2023	3.875	842,696		1,400,000
6602682426	LOS ANGELES	CA		04/10/2023	3.125	1,171,709		1,812,000
3362928353	Fort Lauderdale	FL		07/14/2023	2.990	57,040		200,019
6601682773	NEWARK	NJ		07/14/2023	2.875	98,401		395,000
6601677831	SEATTLE	WA		07/14/2023	3.250	307,369		960,000
6601735415	SAN DIEGO	CA		04/10/2023	3.000	662,691		1,350,000
6600910225	LOS ANGELES	CA		04/10/2023	2.500	1,044,880		3,500,000
8201618331	LARGO	FL		07/14/2023	4.999	197,206		535,002

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6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023	3.375	371,899		964,999
8202482441	FORT MYERS	FL		07/14/2023	4.375	322,566		1,215,325
6601696104	TALLAHASSEE	FL		04/10/2023	3.375	968,025		2,200,000
6602674670	CONCORD	MA		04/10/2023	2.875	753,206		1,278,000
113012710	LEHIGH ACRES	FL		07/14/2023	5.375	76,363		127,000
6601804765	ST PETERSBURG	FL		04/10/2023	3.000	447,462		750,000
6602704576	BARRINGTON	IL		04/10/2023	2.875	1,201,865		3,007,000
8194909495	BOYNTON BEACH	FL		07/14/2023	2.500	172,754		344,998
8008527661	DELRAY BEACH	FL		07/14/2023	3.375	64,715		93,750
6601682542	BROOKLYN	NY		04/10/2023	2.875	134,287		1,325,000
6600852682	SAN JOSE	CA		04/10/2023	3.000	713,203		1,150,000
6602704931	DENVER	CO		07/14/2023	3.875	628,268		875,999
6600851205	FRISCO	TX		07/14/2023	3.500	527,452		845,250
6601483065	WELLESLEY	MA		04/10/2023	3.500	265,410		1,750,000
6601741843	WOODLAND HILLS	UT		07/14/2023	3.000	434,233		1,035,000
8195312931	FORT LAUDERDALE	FL		07/14/2023	3.499	186,289		300,000
6600137324	CORAL GABLES	FL		04/10/2023	4.250	637,343		1,525,000
6602689694	CONCORD	CA		04/10/2023	3.000	523,839		1,075,000
6601807180	SEATTLE	WA		07/14/2023	2.990	538,635		925,000
6602683366	FAIRFIELD	CA		04/10/2023	2.875	1,199,056		1,875,000
6600839291	HANOVER	VA		04/10/2023	4.750	581,209		1,184,999
6601743849	ST PETERSBURG	FL		04/10/2023	3.125	523,593		899,999
6601711002	CASTLE ROCK	CO		07/14/2023	3.000	585,199		950,000
6602676691	CARNATION	WA		07/14/2023	2.500	994,630		1,925,000
6602675644	RANCHO MIRAGE	CA		04/10/2023	3.875	644,845		1,850,000
8200657620	LAUDERHILL	FL		07/14/2023	3.375	117,531		220,353
8197499223	JACKSONVILLE	FL		07/14/2023	2.990	268,191		445,275
505376872	HYPOLUXO	FL		07/14/2023	3.375	130,050		293,034
8201217907	FORT LAUDERDALE	FL		07/14/2023	4.250	210,815		305,000
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023	3.750	695,319		1,222,000
6601709733	WASHINGTON	DC		04/10/2023	3.000	891,168		1,424,999
6602687557	BURBANK	CA		04/10/2023	3.250	850,389		1,350,000
6601225466	JACKSONVILLE	FL		04/10/2023	0.000	18,045		81,143
6602680594	CHICAGO	IL		04/10/2023	2.875	589,409		985,000
6602692292	FAIRFIELD	CA		04/10/2023	2.750	205,246		475,000
6601485870	CHICAGO	IL		04/10/2023	3.625	524,978		1,666,586
6601823518	BELLAIRE	TX		07/14/2023	3.375	1,162,344		2,000,000
6602704592	BELLINGHAM	WA		07/14/2023	3.625	593,725		820,000
6602698968	SHERMAN OAKS	CA		04/10/2023	2.750	868,748		1,674,999
6601202093	ATLANTIC BEACH	FL		04/10/2023	0.000	28,015		80,000
6602695253	SEATTLE	WA		07/14/2023	3.000	1,093,531		1,754,999
6602676337	NEW YORK	NY		04/10/2023	2.750	715,830		3,000,000
6600852559	YORKTOWN	VA		04/10/2023	2.875	863,010		1,410,000
6601491324	AUSTIN	TX		07/14/2023	2.950	191,587		490,000
8191846650	ESTERO	FL		07/14/2023	2.875	240,062		447,001
6601684985	ISSAQUAH	WA		07/14/2023	3.250	390,606		2,150,000
6602700673	MIAMI	FL		04/10/2023	3.125	671,723		1,050,000
6601471292	LAKE TAPPS	WA		07/14/2023	3.250	179,209		850,000
6601750588	BELMONT	CA		04/10/2023	3.250	757,096		2,000,000
6602686914	CAVE CREEK	AZ		04/10/2023	2.875	454,424		1,238,000
6601699009	ENCINITAS	CA		04/10/2023	3.000	609,884		1,819,999
6600010471	JACKSONVILLE	FL		04/10/2023	0.000	5,264		49,185
6601742353	PEORIA	AZ		04/10/2023	2.750	514,236		1,325,000
6602705227	ALTADENA	CA		04/10/2023	3.875	1,080,248		1,420,000
6601468991	ATLANTIC BEACH	FL		04/10/2023	0.000	36,061		125,000

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	2	3						
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6600994526	FALMOUTH	MA		04/10/2023	3.000	950,921		1,507,999
6601809251	ISSAQUAH	WA		07/14/2023	3.125	718,601		1,168,000
6601812156	EL CERRITO	CA		04/10/2023	3.125	675,553		1,250,000
6602686567	CULVER CITY	CA		04/10/2023	2.625	1,042,434		1,790,000
6601684597	BELMONT	MA		04/10/2023	3.625	255,238		1,375,000
6602702299	WESTMINSTER	CO		07/14/2023	2.875	621,593		1,000,000
6601685784	BASKING RIDGE	NJ		07/14/2023	3.625	190,973		1,270,000
6602678887	SAINT AUGUSTINE	FL		04/10/2023	3.375	636,284		1,680,000
8201383094	SAINT PETERSBURG	FL		07/14/2023	3.875	221,400		290,000
6601679621	NEW YORK	NY		04/10/2023	3.750	152,038		2,599,999
6602688175	LIVINGSTON	MT		04/10/2023	3.250	587,752		900,000
6601471045	ATLANTIC BEACH	FL		04/10/2023	0.000	71,787		175,000
6600678939	JACKSONVILLE	FL		04/10/2023	0.000	35,567		102,000
8201201629	LEHIGH ACRES	FL		07/14/2023	4.250	223,546		305,000
6602688944	SAN JOSE	CA		04/10/2023	2.875	730,626		2,150,000
6600679424	JACKSONVILLE	FL		04/10/2023	0.000	37,974		101,000
6602677699	ISSAQUAH	WA		07/14/2023	2.750	639,493		1,245,000
6600850447	NAPLES	FL		04/10/2023	3.875	508,393		925,000
6602701044	LITTLETON	CO		07/14/2023	3.375	584,604		919,000
6601680884	GLENDORA	CA		04/10/2023	3.250	445,764		1,213,000
6602679141	CHICAGO	IL		04/10/2023	3.500	495,687		709,999
6602677756	WILMETTE	IL		04/10/2023	2.625	627,370		1,160,000
6601741975	HOUSTON	TX		07/14/2023	3.125	910,284		1,465,000
108632209	Cape Coral	FL		07/14/2023	4.500	120,857		200,000
6601810069	COTO DE CAZA	CA		04/10/2023	3.375	971,449		1,510,000
6602679190	PHOENIX	AZ		04/10/2023	3.375	1,078,316		2,430,000
8195041852	BOCA RATON	FL		07/14/2023	2.999	253,372		428,000
6601695957	SPRING LAKE	NJ		07/14/2023	3.375	651,682		1,615,000
6601483842	CONCAN	TX		07/14/2023	3.375	191,595		800,000
6601679043	NEWBURYPORT	MA		04/10/2023	3.375	88,481		999,999
505212151	NAPLES	FL		07/14/2023	3.750	150,649		305,022
6602689538	DENVER	CO		07/14/2023	3.000	488,506		896,000
6602674845	SALT LAKE CITY	UT		07/14/2023	3.125	753,237		1,699,999
6601699546	CHICAGO	IL		04/10/2023	2.875	973,020		1,750,000
6601225086	JACKSONVILLE	FL		04/10/2023	0.000	15,550		69,487
6600851684	SCOTTSDALE	AZ		04/10/2023	3.750	576,198		883,000
6601811976	SUMMIT	NJ		07/14/2023	2.875	604,733		1,200,000
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023	3.875	1,740,357		2,550,000
6600852989	GRAYSLAKE	IL		04/10/2023	4.625	200,328		350,000
6602711993	PLAYA DEL REY	CA		04/10/2023	3.875	548,934		3,500,000
6601693168	LINCOLN	MA		04/10/2023	3.500	895,376		1,405,000
8198818630	CLEARWATER	FL		07/14/2023	3.125	178,969		257,950
6601716472	JACKSONVILLE	FL		04/10/2023	2.500	762,341		1,650,000
6601685792	WASHINGTON	DC		04/10/2023	3.000	409,151		2,178,000
3387081823	North Miami	FL		07/14/2023	3.125	180,464		206,000
6602681105	TUALATIN	OR		07/14/2023	2.875	584,854		949,999
6601490342	SAN RAFAEL	CA		04/10/2023	2.708	346,523		1,100,000
6602694678	DANA POINT	CA		04/10/2023	3.750	1,046,570		1,925,000
6601818559	REHOBOTH BEACH	DE		04/10/2023	3.125	927,204		2,160,000
105834972	Doral	FL		07/14/2023	4.625	102,796		231,000
98540123	FORT LAUDERDALE	FL		07/14/2023	4.375	108,926		157,500
6602685387	GLENDALE	CA		04/10/2023	3.375	755,326		1,160,000
6602717263	DEERFIELD	IL		04/10/2023	3.750	986,184		1,500,000
6602694736	LEHI	UT		07/14/2023	3.125	469,357		999,999
6602689397	SAN MARINO	CA		04/10/2023	3.000	1,006,844		3,380,000

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108654955	Lantana	FL		07/14/2023	4.250	169,771		299,999
6601684324	HIGHLAND PARK	IL		04/10/2023	3.000	64,707		1,150,000
6602683515	DANVILLE	CA		04/10/2023	3.500	791,480		1,300,000
6602690130	VILLA PARK	CA		04/10/2023	3.250	791,951		2,000,000
6601823260	LONE TREE	CO		07/14/2023	3.500	651,335		1,300,000
6602682210	ARVADA	CO		07/14/2023	3.250	733,978		1,170,000
6602700236	SANTA FE	NM		04/10/2023	2.990	509,058		830,000
6601729236	PHOENIX	AZ		04/10/2023	3.375	338,918		1,035,000
6602690528	ARLINGTON	MA		04/10/2023	2.875	617,053		1,150,000
6600849647	TUCSON	AZ		04/10/2023	3.250	632,973		1,150,000
6602690502	PORTLAND	OR		07/14/2023	3.125	476,104		810,000
6601732024	REDLANDS	CA		04/10/2023	3.125	790,674		1,225,000
3378702867	PINELLAS PARK	FL		07/14/2023	3.990	65,589		78,210
6601709477	REDWOOD CITY	CA		04/10/2023	2.990	760,208		3,424,999
6601286252	DELTONA	FL		04/10/2023	4.000	194,007		120,000
505383621	DELRAY BEACH	FL		07/14/2023	3.250	191,549		310,000
6602691674	NAPERVILLE	IL		04/10/2023	3.125	720,116		1,095,000
3365977158	Oakland Park	FL		07/14/2023	3.990	129,413		234,999
6600677360	JACKSONVILLE	FL		04/10/2023	0.000	29,949		78,000
6601720151	GAMBRILLS	MD		07/14/2023	2.875	429,260		791,000
6602690957	ELLICOTT CITY	MD		07/14/2023	2.500	620,129		1,100,000
6601471086	ATLANTIC BEACH	FL		04/10/2023	0.000	68,852		177,900
6600675869	JACKSONVILLE	FL		04/10/2023	0.000	23,655		105,000
6602686104	SEATTLE	WA		07/14/2023	2.700	841,653		1,450,000
6601732339	AUSTIN	TX		07/14/2023	3.990	1,076,009		1,985,000
6601224451	JACKSONVILLE	FL		04/10/2023	0.000	18,861		79,999
3368396379	Palm Beach	FL		07/14/2023	3.750	40,120		75,311
6602702539	BEND	OR		07/14/2023	3.000	465,168		895,000
6600675257	JACKSONVILLE	FL		04/10/2023	0.000	26,940		95,000
6601717876	BROOKLYN	NY		04/10/2023	3.125	748,947		1,600,000
6602688357	SCOTTSDALE	AZ		04/10/2023	3.500	1,071,339		1,900,000
6601728113	OAKLAND	CA		04/10/2023	2.990	910,898		1,725,000
6602687581	RAMSEY	NJ		07/14/2023	3.250	893,020		1,420,000
6601482554	HIGHLAND PARK	IL		04/10/2023	3.000	358,171		1,455,000
6601005835	STUDIO CITY	CA		04/10/2023	3.750	647,290		1,475,000
6602681048	PROSPER	TX		07/14/2023	3.500	580,623		915,000
6601818971	WOODLAND HILLS	CA		04/10/2023	3.500	1,109,580		1,860,000
6601202416	JACKSONVILLE	FL		04/10/2023	0.000	5,640		266,000
6602700830	PACIFIC GROVE	CA		04/10/2023	3.250	1,002,823		1,530,000
6601685347	CHICAGO	IL		04/10/2023	3.125	277,166		990,000
6602699636	NAPLES	FL		04/10/2023	2.990	545,843		1,200,000
6602680214	AUSTIN	TX		07/14/2023	2.875	865,738		1,635,000
6601817890	PASADENA	CA		04/10/2023	2.990	453,426		975,000
6601680504	BROOKLYN	NY		04/10/2023	3.000	296,269		1,674,999
6602696608	SAN RAFAEL	CA		04/10/2023	3.125	843,712		1,299,999
6601476770	SPRING	TX		07/14/2023	2.990	208,168		590,000
6601819052	ALAMO	CA		04/10/2023	3.125	1,790,463		3,325,000
6600842071	LOS ANGELES	CA		04/10/2023	3.750	635,673		1,499,999
6600027491	JACKSONVILLE	FL		04/10/2023	0.000	5,481		59,321
6602674332	PLEASANTON	CA		04/10/2023	2.625	876,586		2,380,000
6601696484	WINTER PARK	FL		04/10/2023	3.750	711,170		1,395,000
6602681956	S LAKE TAHOE	CA		04/10/2023	3.250	758,202		1,167,000
6602681675	TEMECULA	CA		04/10/2023	3.250	487,459		799,999
6602689025	TAMARACK	ID		04/10/2023	2.750	532,922		924,999
6601708768	SANTA BARBARA	CA		04/10/2023	2.875	1,204,824		3,350,000

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8199496717	CAPE CORAL	FL		07/14/2023	3.000	352,075		574,450
6600795261	EASTON	MD		07/14/2023	3.750	882,949		1,422,000
6601685651	NEEDHAM	MA		04/10/2023	3.250	214,122		900,000
6601471102	ATLANTIC BEACH	FL		04/10/2023	0.000	69,056		177,900
8195439718	MIAMI	FL		07/14/2023	3.000	329,804		449,000
6602696715	PHOENIX	AZ		04/10/2023	3.250	490,720		1,100,000
6602711548	SPOKANE	WA		07/14/2023	3.375	813,306		1,270,000
6602678200	SALT LAKE CITY	UT		07/14/2023	3.875	996,209		1,560,000
6602683804	ARRINGTON	TN		04/10/2023	3.250	798,685		1,400,000
8195685340	JACKSONVILLE	FL		07/14/2023	2.750	118,128		254,999
6602674266	LOS ANGELES	CA		04/10/2023	2.625	943,365		2,299,999
6602690643	FLAGSTAFF	AZ		04/10/2023	3.125	485,887		760,000
6601680371	BROOKLYN	NY		04/10/2023	3.000	185,553		1,800,000
6601489666	BISMARCK	ND		07/14/2023	2.625	346,637		455,000
8198946880	NAPLES	FL		07/14/2023	2.990	201,119		309,000
6601680488	BAYSIDE	NY		04/10/2023	2.750	27,257		565,000
6601816769	DENVER	CO		07/14/2023	2.750	638,074		1,660,000
8202262804	PEMBROKE PINES	FL		07/14/2023	4.875	167,313		574,993
6602694850	SEATTLE	WA		07/14/2023	3.000	951,537		1,560,000
6601809996	LAFAYETTE	CA		04/10/2023	3.125	799,314		1,914,999
6600994716	OAKLAND	CA		04/10/2023	3.375	581,806		1,450,000
6601692301	SUGAR LAND	TX		07/14/2023	3.500	455,516		900,000
6601711283	HIGHLANDS RANCH	CO		07/14/2023	3.125	881,113		1,430,000
6602678457	RIVERSIDE	CA		04/10/2023	3.500	572,667		895,000
6601681361	WILMETTE	IL		04/10/2023	3.500	214,920		999,999
6602695204	SEATTLE	WA		07/14/2023	3.250	654,972		1,735,000
6600932419	SAN LUIS OBISPO	CA		04/10/2023	3.375	948,203		2,005,000
6602711696	LOS ANGELES	CA		04/10/2023	4.375	1,294,151		1,750,000
6602689967	AUSTIN	TX		07/14/2023	3.125	486,254		777,000
6601692061	DULUTH	MN		04/10/2023	3.500	485,905		976,000
8201144610	PLANTATION	FL		07/14/2023	2.875	116,732		318,806
6601673848	MANHASSET	NY		04/10/2023	3.250	363,183		1,575,000
6602694389	SHERMAN OAKS	CA		04/10/2023	3.375	703,657		1,350,000
6602696590	TRUCKEE	CA		04/10/2023	3.500	463,143		749,999
6601491704	MONTROSS	VA		04/10/2023	3.625	252,797		677,500
6602711472	LONGMONT	CO		07/14/2023	3.875	817,156		1,750,000
6602683010	SACRAMENTO	CA		04/10/2023	3.250	626,927		905,000
6601818716	DIX HILLS	NY		04/10/2023	3.000	1,044,297		2,500,000
8199123491	NAPLES	FL		07/14/2023	3.250	224,175		309,999
6602701150	EDMONDS	WA		07/14/2023	2.875	850,459		1,610,000
6601714469	WESTPORT	MA		04/10/2023	2.750	397,084		1,305,000
6601687095	NEW YORK	NY		04/10/2023	3.375	263,707		2,050,000
6602677798	HIGHLANDS RANCH	CO		07/14/2023	2.875	603,890		1,070,000
6602681592	SEATTLE	WA		07/14/2023	3.000	1,350,112		2,190,000
6602671270	RANCHO PALOS VERDES	CA		04/10/2023	3.500	525,796		1,810,000
6601700252	VENICE	CA		04/10/2023	3.500	792,071		1,215,000
6602711183	SAN LUIS OBISPO	CA		04/10/2023	3.500	681,617		1,635,000
8201602315	LEHIGH ACRES	FL		07/14/2023	4.500	258,043		330,000
6600485921	BENBROOK	TX		07/14/2023	3.500	143,851		290,000
6602678176	BURR RIDGE	IL		04/10/2023	3.000	841,739		1,350,000
6602700459	SEATTLE	WA		07/14/2023	3.250	628,368		1,720,000
6601728873	DARNESTOWN	MD		07/14/2023	3.375	834,548		1,329,000
505347434	BOCA RATON	FL		07/14/2023	2.750	181,094		395,013
6601747360	OAKTON	VA		04/10/2023	3.125	520,572		1,100,000
6600851247	CAMAS	WA		07/14/2023	3.375	484,102		780,000

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6602692144	BEVERLY HILLS	FL		04/10/2023	2.990	163,347		480,000
6602690908	CAMAS	WA		07/14/2023	2.875	684,752		1,290,000
8190501956	WEST PALM BEACH	FL		07/14/2023	2.500	162,546		230,000
6602694124	SOUTH DARTMOUTH	MA		04/10/2023	2.875	630,866		1,799,999
6602690064	SAN FRANCISCO	CA		04/10/2023	3.000	958,812		1,600,000
505295114	MIAMI	FL		07/14/2023	3.875	233,158		366,250
6601201848	ATLANTIC BEACH	FL		04/10/2023	0.000	7,663		80,000
6602704808	BOSTON	MA		04/10/2023	3.750	863,192		1,725,000
505423186	JACKSONVILLE	FL		07/14/2023	3.000	125,558		205,500
6601804096	WAYZATA	MN		04/10/2023	3.125	619,113		1,010,000
6601000547	MIAMI	FL		04/10/2023	3.875	112,724		550,000
6601678318	EAST HAMPTON	NY		04/10/2023	3.000	170,311		570,000
6601751248	SEDONA	AZ		04/10/2023	3.990	674,109		998,000
505311526	NAPLES	FL		07/14/2023	3.250	87,114		335,013
6601724666	BROOKLYN	NY		04/10/2023	3.625	853,450		1,425,000
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023	3.625	588,432		1,215,000
6602686286	BELLAIRE	TX		07/14/2023	2.750	647,342		1,325,000
6600024159	JACKSONVILLE	FL		04/10/2023	0.000	2,486		50,915
6602674621	LOS ANGELES	CA		04/10/2023	2.625	1,220,281		2,258,000
6600921263	REDMOND	WA		07/14/2023	5.125	606,181		900,000
6602711340	SCOTTSDALE	AZ		04/10/2023	4.250	839,072		1,094,999
6600768862	FRESH MEADOWS	NY		04/10/2023	4.000	88,220		607,944
6602696020	MINNEAPOLIS	MN		04/10/2023	3.250	1,695,169		2,759,999
6601679266	HOWELL	MI		04/10/2023	2.875	177,505		693,000
6602676865	PALO ALTO	CA		04/10/2023	2.625	646,969		2,570,000
6602692474	STOCKTON	CA		04/10/2023	4.000	211,593		345,000
6601677864	SEATTLE	WA		07/14/2023	3.250	172,340		1,210,000
6601710509	DENVER	CO		07/14/2023	3.125	879,580		1,675,000
6602676014	SAN FRANCISCO	CA		04/10/2023	2.750	1,175,745		2,800,000
6601481960	WASHINGTON	DC		04/10/2023	3.250	295,984		1,300,000
6602674712	FREMONT	CA		04/10/2023	2.625	775,049		1,800,000
6602677129	ENGLEWOOD	CO		07/14/2023	2.750	550,795		1,750,000
6601488114	HINGHAM	MA		04/10/2023	3.167	127,695		770,000
6602674134	KIRKLAND	WA		07/14/2023	2.750	515,608		1,330,000
6601691840	LOS ANGELES	CA		04/10/2023	3.500	239,529		1,250,000
6601009472	LEAWOOD	KS		07/14/2023	3.125	522,951		850,000
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023	3.125	1,166,838		1,950,000
6600564162	NEW YORK	NY		04/10/2023	3.125	574,055		2,000,000
6601477612	MOUNTAIN BRK	AL		07/14/2023	2.990	243,408		950,000
6602674357	LOS ANGELES	CA		04/10/2023	2.750	1,006,617		1,825,000
6601818492	LITHIA	FL		04/10/2023	3.375	502,825		890,000
6602672161	DALLAS	TX		07/14/2023	3.250	705,181		2,250,000
6602688910	MILL VALLEY	CA		04/10/2023	2.875	780,948		2,200,000
6600851544	WOODLAND HILLS	CA		04/10/2023	3.750	775,651		1,183,000
6601224691	JACKSONVILLE	FL		04/10/2023	0.000	16,946		80,000
6600925090	ORLANDO	FL		04/10/2023	3.750	146,720		364,999
6602676048	LOS ALTOS	CA		04/10/2023	2.625	1,414,929		3,400,000
6601203828	JACKSONVILLE	FL		04/10/2023	0.000	1,681		80,000
6601686253	SCITUATE	MA		04/10/2023	3.375	133,930		1,100,000
6602685080	AUSTIN	TX		07/14/2023	2.500	557,350		1,625,000
6601687046	NEW YORK	NY		04/10/2023	3.375	213,032		2,600,000
6601696278	LEWES	DE		04/10/2023	3.750	670,562		1,300,000
6601696930	CARMICHAEL	CA		04/10/2023	3.375	492,935		815,000
6602674191	CHICAGO	IL		04/10/2023	2.750	584,048		1,274,999
6601476879	SAINT LOUIS	MO		04/10/2023	2.875	24,941		86,000

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6602705698	PLEASANT HILL	CA		04/10/2023	3.625	651,105		1,324,999
6601729368	BOCA RATON	FL		04/10/2023	3.375	490,100		819,999
6601697292	WASHINGTON	DC		04/10/2023	3.250	664,366		1,900,000
6601818690	NEW YORK	NY		04/10/2023	3.250	556,240		1,710,000
6601827667	PIEDMONT	CA		04/10/2023	2.625	824,158		2,750,000
2522161745	RIVIERA BEACH	FL		07/14/2023	0.000	9,969		51,989
6601203398	JACKSONVILLE	FL		04/10/2023	0.000	6,513		80,000
6601678680	CAMBRIDGE	MA		04/10/2023	3.500	432,989		1,599,999
6601203737	JACKSONVILLE	FL		04/10/2023	0.000	8,728		66,887
6600851411	SANIBEL	FL		04/10/2023	3.500	598,715		944,999
6602681840	HOUSTON	TX		07/14/2023	3.375	465,687		960,000
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023	3.125	597,702		925,000
6602682855	PROSPER	TX		07/14/2023	3.500	481,088		760,000
6601489930	WELLESLEY	MA		04/10/2023	4.018	102,370		958,447
6602676469	WASHINGTON	DC		04/10/2023	2.750	986,893		1,920,000
8201188334	N LAUDERDALE	FL		07/14/2023	4.500	202,737		264,334
6602689801	GLENVIEW	IL		04/10/2023	2.875	1,097,672		1,730,000
10801851	Lehigh Acres	FL		07/14/2023	0.000	44,301		143,000
6602671106	KIRKLAND	WA		07/14/2023	3.375	211,345		1,400,000
6601731778	EDGEWATER	MD		07/14/2023	2.875	477,830		1,385,000
6601715391	LA JOLLA	CA		04/10/2023	2.875	740,740		2,700,000
6601749457	DALLAS	TX		07/14/2023	3.250	753,378		2,000,000
6602711894	GREENBRAE	CA		04/10/2023	3.750	858,640		2,040,000
6600434192	SAN JOSE	CA		04/10/2023	3.625	567,708		1,151,999
6602700277	SAN FRANCISCO	CA		04/10/2023	3.125	1,384,572		2,429,999
6601697797	NEW YORK	NY		04/10/2023	3.750	464,637		815,000
6601808717	RIDGEWOOD	NY		04/10/2023	3.250	617,674		1,215,000
6602671247	THOUSAND OAKS	CA		04/10/2023	3.375	388,655		1,045,000
6600036799	PLAYA DEL REY	CA		04/10/2023	3.500	479,830		749,999
6602680230	FREMONT	CA		04/10/2023	3.000	1,037,905		2,300,000
6600849969	ALEXANDRIA	VA		04/10/2023	3.750	1,037,499		1,590,000
6602685858	WALTHAM	MA		04/10/2023	2.875	811,503		1,330,000
6602676063	KENILWORTH	IL		04/10/2023	2.625	784,242		2,085,000
6601490896	CLAREMONT	CA		04/10/2023	2.950	109,409		630,000
3399927028	Clearwater	FL		07/14/2023	4.750	121,029		201,000
8194893855	MIAMI	FL		07/14/2023	3.375	226,604		375,001
6600477530	MONROE	WA		07/14/2023	3.875	401,329		714,999
6601823062	LAKEWAY	TX		07/14/2023	3.375	1,228,658		1,965,000
8200109450	JACKSONVILLE	FL		07/14/2023	4.125	247,446		359,999
6601686303	SEATTLE	WA		07/14/2023	3.250	297,899		2,349,999
8195757397	PALM BCH GDNS	FL		07/14/2023	2.500	92,970		290,001
8195722277	PEMBROKE PINES	FL		07/14/2023	2.990	223,337		379,997
6601699785	SAN ANTONIO	TX		07/14/2023	3.375	405,758		681,000
6601286443	PENNSVILLE	NJ		07/14/2023	5.000	137,742		160,000
8203998189	CLEARWATER	FL		07/14/2023	6.875	269,215		415,000
6601804617	FORT LEE	NJ		07/14/2023	2.875	452,489		870,000
6602705565	LOS ANGELES	CA		04/10/2023	3.875	946,808		1,252,000
6601677815	MASSAPEQUA	NY		04/10/2023	2.000	83,905		595,000
6602673508	CLARENDON HILLS	IL		04/10/2023	3.000	834,225		1,500,000
6602682301	REDWOOD CITY	CA		04/10/2023	3.125	735,448		1,140,000
6601726083	SAYVILLE	NY		04/10/2023	3.750	930,895		1,425,000
6601673384	CHICAGO	IL		04/10/2023	3.500	386,422		947,000
6600487075	NOVATO	CA		04/10/2023	3.125	304,881		420,000
6600851007	TUCSON	AZ		04/10/2023	3.625	472,697		725,000
6602685627	ENCINITAS	CA		04/10/2023	3.125	1,001,978		1,607,999

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6600435256	SAN FRANCISCO	CA		04/10/2023	3.500	816,260		1,270,000
6601733238	NASHVILLE	TN		04/10/2023	3.125	786,439		1,300,000
8194701967	HOMESTEAD	FL		07/14/2023	2.875	248,155		349,999
6601201970	ATLANTIC BEACH	FL		04/10/2023	0.000	12,725		66,621
8197021314	JACKSONVILLE	FL		07/14/2023	2.875	159,411		310,000
6602693688	PORT ST JOE	FL		04/10/2023	2.875	775,271		1,199,999
8201374188	MIAMI GARDENS	FL		07/14/2023	4.375	275,696		374,999
6601812024	SANTA MONICA	CA		04/10/2023	3.000	1,269,181		2,411,000
6600094772	IRVINGTON	NY		04/10/2023	2.500	79,731		265,000
6600675927	JACKSONVILLE	FL		04/10/2023	0.000	23,857		103,000
6602700525	WINTER PARK	FL		04/10/2023	2.990	968,032		2,200,000
6602694272	AUSTIN	TX		07/14/2023	3.000	808,942		1,350,000
6601680728	WILMETTE	IL		04/10/2023	2.875	436,688		2,750,000
6601683482	LAKE FOREST	IL		04/10/2023	3.875	255,931		1,750,000
6601677930	NEWTON	MA		04/10/2023	3.250	281,608		1,385,000
6602685304	BOISE	ID		04/10/2023	3.125	630,904		1,000,000
8195056119	WEST PALM BEACH	FL		07/14/2023	2.875	237,887		335,000
6601482984	SUFFOLK	VA		04/10/2023	3.750	173,543		890,000
6602695519	WHITEFISH	MT		04/10/2023	3.125	633,595		2,428,500
6601470807	ATLANTIC BEACH	FL		04/10/2023	0.000	46,193		96,122
6601681510	HIGHLAND PARK	IL		04/10/2023	3.375	182,102		1,500,000
6602681766	LIVERMORE	CA		04/10/2023	3.250	715,899		1,275,000
6601809939	FAIRFIELD	CA		04/10/2023	3.125	550,164		938,000
6601203273	JACKSONVILLE	FL		04/10/2023	0.000	7,006		54,014
8022462879	HOMESTEAD	FL		07/14/2023	5.000	193,826		254,999
6602711258	TUCSON	AZ		04/10/2023	3.875	600,410		800,000
6602678010	LONG BEACH	CA		04/10/2023	2.625	666,663		1,844,000
6602680966	SALEM	OR		07/14/2023	3.250	623,789		1,110,000
8201129234	LOXAHATCHEE	FL		07/14/2023	2.625	219,791		449,435
6601734368	SANIBEL	FL		04/10/2023	3.750	666,504		1,135,000
6601807560	NORTHBOROUGH	MA		04/10/2023	2.990	515,721		999,999
6601738781	AUSTIN	TX		07/14/2023	3.875	838,668		1,499,999
6602680891	DANVILLE	CA		04/10/2023	3.375	1,316,986		2,600,000
6601747220	CROWN POINT	IN		04/10/2023	3.125	97,351		245,000
6601692988	REDONDO BEACH	CA		04/10/2023	3.500	724,543		1,810,827
6602689728	ARMONK	NY		04/10/2023	3.125	806,191		1,325,000
6601685982	WELLESLEY	MA		04/10/2023	3.375	280,769		1,966,000
6601204537	JACKSONVILLE	FL		04/10/2023	0.000	11,063		80,000
8202362019	FORT LAUDERDALE	FL		07/14/2023	4.250	416,708		536,291
6601482547	CLIFTON	VA		04/10/2023	2.875	300,128		1,700,000
6601678391	EDWARDS	CO		07/14/2023	4.125	258,540		2,050,000
6602697416	JACKSONVILLE BEACH	FL		04/10/2023	3.000	191,170		349,999
6601735191	SEATTLE	WA		07/14/2023	3.125	1,122,266		1,799,999
6600935628	ARVADA	CO		07/14/2023	3.250	787,054		1,275,000
6601483883	CEDAR HILLS	UT		07/14/2023	2.875	244,917		975,000
8198798135	JACKSONVILLE	FL		07/14/2023	3.000	268,683		370,000
6601809889	FT MYERS	FL		04/10/2023	3.125	573,086		907,000
6601747899	BRIARCLIFF MANOR	NY		04/10/2023	3.125	987,934		1,635,000
6602711779	FRISCO	TX		07/14/2023	4.250	904,057		1,918,999
6602684323	SEATTLE	WA		07/14/2023	3.125	777,741		1,265,999
6601383844	LAKE CLARKE SHORES	FL		04/10/2023	6.375	37,455		440,000
6601825646	LOS GATOS	CA		04/10/2023	3.375	732,509		1,510,000
8195278189	WEST PALM BEACH	FL		07/14/2023	2.625	130,970		186,000
6601696468	GLENDALE	CA		04/10/2023	3.875	817,791		1,250,000
6601808782	BETHANY BEACH	DE		04/10/2023	4.250	604,761		950,000

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	2	3					Additional	
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6601469395	ATLANTIC BEACH	FL		04/10/2023	0.000	46,163		148,889
6602691872	AUBURN	AL		07/14/2023	3.375	94,347		158,000
6602686468	INLET BEACH	FL		04/10/2023	2.625	669,962		1,075,000
6601823591	TROY	MI		04/10/2023	2.875	664,549		1,050,000
6602696277	PARK RIDGE	IL		04/10/2023	3.125	1,135,767		1,750,000
8196344782	CAPE CORAL	FL		07/14/2023	3.000	110,386		219,898
6602678747	RANCHO MIRAGE	CA		04/10/2023	3.000	691,350		1,300,000
6602678689	HOBOKEN	NJ		07/14/2023	3.125	760,565		1,259,000
6600026345	JACKSONVILLE	FL		04/10/2023	0.000	3,414		122,000
6602698703	SHERMAN OAKS	CA		04/10/2023	3.250	1,335,268		2,049,999
6601705657	SAN FRANCISCO	CA		04/10/2023	3.125	968,375		1,650,000
6602682590	LEANDER	TX		07/14/2023	3.125	489,823		840,000
6601722066	LAKE OSWEGO	OR		07/14/2023	3.250	547,968		2,233,999
6602683226	TEMECULA	CA		04/10/2023	3.125	753,334		1,165,000
6602678937	POWAY	CA		04/10/2023	3.000	605,182		2,100,000
6601486449	WELLESLEY	MA		04/10/2023	3.250	305,582		1,149,999
6601746685	SANIBEL	FL		04/10/2023	3.500	674,077		1,021,999
8023344949	NAPLES	FL		07/14/2023	4.875	228,073		278,000
6602693753	BUCKLEY	WA		07/14/2023	2.990	124,984		439,999
6602710722	ENCINO	CA		04/10/2023	3.375	1,215,520		3,000,000
6602693449	SANTA CRUZ	CA		04/10/2023	2.990	745,133		4,950,000
6602689983	WINNETKA	IL		04/10/2023	3.000	618,602		1,100,000
6601728097	AZLE	TX		07/14/2023	3.125	705,641		2,350,000
6602694520	LOS ANGELES	CA		04/10/2023	3.250	1,092,837		1,969,999
6601699264	DEERFIELD	IL		04/10/2023	3.375	500,795		950,000
6602681964	KINGSTON	WA		07/14/2023	3.125	635,657		1,175,000
6600478264	BROOKLYN	NY		04/10/2023	3.625	433,724		673,000
6601732651	PHOENIX	AZ		04/10/2023	3.250	775,082		1,540,000
6600849621	DALLAS	TX		07/14/2023	3.500	589,973		969,999
6601479584	ROCKWALL	TX		07/14/2023	3.500	487,142		1,200,000
6601717496	NEW BRAUNFELS	TX		07/14/2023	3.125	467,390		1,275,000
8201736425	ESTERO	FL		07/14/2023	5.250	148,347		492,499
6601696872	SAN DIEGO	CA		04/10/2023	4.250	652,347		990,000
6600490400	SAN JOSE	CA		04/10/2023	3.375	512,587		1,383,000
6601469189	ATLANTIC BEACH	FL		04/10/2023	0.000	41,488		125,899
6602684398	SAN DIEGO	CA		04/10/2023	3.375	799,476		1,250,000
6601708651	LONG BEACH	CA		04/10/2023	3.125	864,103		2,300,000
6601682435	ROSLYN ESTATES	NY		04/10/2023	4.000	95,716		1,900,000
6602683531	AUSTIN	TX		07/14/2023	3.375	790,145		1,700,000
6602694892	BLUFFDALE	UT		07/14/2023	3.250	706,165		1,285,000
6602677731	LAS VEGAS	NV		04/10/2023	2.625	544,975		903,999
6602674902	CHICAGO	IL		04/10/2023	2.875	931,488		1,820,999
6602711068	ROLLINGWOOD	TX		07/14/2023	3.875	978,136		1,725,000
6600731894	DALY CITY	CA		04/10/2023	3.990	478,752		734,999
6600680505	JACKSONVILLE	FL		04/10/2023	0.000	40,680		103,999
6601225532	JACKSONVILLE	FL		04/10/2023	0.000	9,414		80,000
6602688423	REDMOND	OR		07/14/2023	4.000	578,661		900,000
8201229993	MARGATE	FL		07/14/2023	3.749	341,823		449,322
6601746107	TUCSON	AZ		04/10/2023	3.125	495,730		869,999
8202039536	CAPE CORAL	FL		07/14/2023	3.875	270,501		355,788
6601224741	JACKSONVILLE	FL		04/10/2023	0.000	20,150		80,000
6601486811	SEATTLE	WA		07/14/2023	2.990	336,203		2,166,000
6601722702	SOUTHWEST RANCHES	FL		04/10/2023	2.875	771,029		1,694,999
6602700707	LEHI	UT		07/14/2023	2.990	484,475		859,999
6601484147	BARTLETT	TN		04/10/2023	2.940	45,021		160,000

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6602674795	MERCER ISLAND	WA		07/14/2023	2.875	887,022		1,695,000
6601680082	BROOKLYN	NY		04/10/2023	3.250	133,128		650,000
6602704550	LAFAYETTE	CO		07/14/2023	3.375	665,263		1,649,999
6601806620	SNOWMASS VILLAGE	CO		07/14/2023	3.125	354,817		802,000
6601686477	LITTLETON	CO		07/14/2023	3.375	200,204		1,529,999
6601685362	LEXINGTON	MA		04/10/2023	3.625	128,788		1,200,000
6602700533	BURR RIDGE	IL		04/10/2023	3.250	876,009		1,360,000
6601696856	NEWPORT BEACH	CA		04/10/2023	3.375	1,313,651		3,349,999
6602687516	GLENVIEW	IL		04/10/2023	3.375	555,571		855,000
6601473280	DALLAS	TX		07/14/2023	3.375	314,918		975,000
6602690338	ORANGE	CA		04/10/2023	3.000	835,903		1,699,999
6602690205	FENNVILLE	MI		04/10/2023	2.875	640,979		2,050,000
6600922113	SEATTLE	WA		07/14/2023	4.125	382,518		2,100,000
8200546038	NORTH LAUDERDALE	FL		07/14/2023	2.750	208,341		344,298
6600795451	SAN DIEGO	CA		04/10/2023	2.990	582,529		1,715,000
6602677145	CHICAGO	IL		04/10/2023	2.750	504,597		1,300,000
6602701309	SCOTTSDALE	AZ		04/10/2023	2.875	1,169,105		1,940,000
6602672724	LONGVIEW	TX		07/14/2023	4.125	62,592		137,999
6601805960	MADEIRA BEACH	FL		04/10/2023	3.875	490,787		904,999
6601684456	HIGHLAND VILLAGE	TX		07/14/2023	3.250	276,168		755,000
6601816884	PEORIA	AZ		04/10/2023	3.375	575,838		949,999
505131887	HIALEAH	FL		07/14/2023	4.875	155,055		239,999
8201867283	CAPE CORAL	FL		07/14/2023	5.125	292,288		365,000
6600851825	FRANKLIN	TN		04/10/2023	3.500	693,561		1,465,000
3356549444	Hallandale Beach	FL		07/14/2023	3.750	65,837		132,065
6600676594	JACKSONVILLE	FL		04/10/2023	0.000	31,269		120,000
6602704725	MONTAUK	NY		04/10/2023	3.125	660,700		1,490,000
6600679127	JACKSONVILLE	FL		04/10/2023	0.000	35,002		102,000
6600793555	ANNA MARIA	FL		04/10/2023	3.750	654,527		1,135,000
6601811380	VALLEY VILLAGE	CA		04/10/2023	4.125	856,487		1,300,000
6601699884	VIRGINIA BEACH	VA		04/10/2023	3.375	1,173,312		1,484,000
6601716944	ARLINGTON	VA		04/10/2023	3.125	801,748		2,900,000
6601224303	JACKSONVILLE	FL		04/10/2023	0.000	13,636		80,000
6600851346	DALLAS	TX		07/14/2023	3.625	725,437		1,200,000
8202468917	HALLANDALE BEACH	FL		07/14/2023	5.125	452,289		564,100
6602710474	EUGENE	OR		07/14/2023	3.250	257,848		410,000
6601684571	RENTON	WA		07/14/2023	3.375	186,790		2,300,000
6602698711	SALINAS	CA		04/10/2023	3.250	163,820		1,155,000
6602699933	MOUNTAIN HOUSE	CA		04/10/2023	2.875	519,963		809,000
6602681923	GOODYEAR	AZ		04/10/2023	3.125	521,199		807,500
8200883109	LAUDERHILL	FL		07/14/2023	2.875	139,861		383,807
3359783231	Lehigh Acres	FL		07/14/2023	3.990	60,990		135,410
6601470831	ATLANTIC BEACH	FL		04/10/2023	0.000	59,960		157,000
6601700104	RYE BROOK	NY		04/10/2023	3.625	699,841		1,089,999
6601706226	ALAMO	CA		04/10/2023	3.125	771,613		2,400,000
6601470849	ATLANTIC BEACH	FL		04/10/2023	0.000	59,602		157,000
6602671627	BEND	OR		07/14/2023	3.250	246,948		1,594,999
8195840509	PALM BEACH GARDENS	FL		07/14/2023	3.250	248,598		405,000
6601708990	PRESCOTT	AZ		04/10/2023	3.625	697,180		1,060,000
6601203653	JACKSONVILLE	FL		04/10/2023	0.000	8,258		58,200
6602692458	BOUND BROOK	NJ		07/14/2023	3.625	269,238		448,000
6601721043	PHOENIX	AZ		04/10/2023	3.250	507,377		1,135,000
6600794199	SACRAMENTO	CA		04/10/2023	3.625	196,146		470,000
3376746862	LAUDERDALE LAKES	FL		07/14/2023	4.560	34,571		58,320
6601480848	DANVILLE	CA		04/10/2023	2.875	726,314		4,000,000

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6601680561	LONG GROVE	IL		04/10/2023	3.125	75,117		665,000
6601201673	ATLANTIC BEACH	FL		04/10/2023	0.000	8,003		290,000
8195775133	PALM BEACH GARDENS	FL		07/14/2023	2.750	203,359		339,999
6600433681	NEWPORT BEACH	CA		04/10/2023	3.625	511,407		804,999
6602695055	GILBERT	AZ		04/10/2023	3.375	503,077		809,999
6602680156	YORBA LINDA	CA		04/10/2023	3.375	1,129,227		1,725,000
6602698935	PORTLAND	OR		07/14/2023	3.000	862,269		2,170,000
6602711381	WASHINGTON	DC		04/10/2023	3.625	662,383		1,129,999
6601748541	RAYNHAM	MA		04/10/2023	3.375	600,037		914,999
8201662829	WEST PALM BEACH	FL		07/14/2023	4.875	132,879		252,000
8198648456	HOMESTEAD	FL		07/14/2023	2.875	238,219		330,000
6601723577	YULEE	FL		04/10/2023	2.990	462,104		849,999
6602697978	SIMI VALLEY	CA		04/10/2023	3.250	692,737		1,150,000
6601715854	ORMOND BEACH	FL		04/10/2023	3.000	461,119		825,000
6600785726	COLLEYVILLE	TX		07/14/2023	3.875	394,709		777,000
10800830	NORTH FORT MYERS	FL		07/14/2023	0.000	3,318		62,494
6601470963	ATLANTIC BEACH	FL		04/10/2023	0.000	39,757		77,856
2522161796	JUPITER	FL		07/14/2023	0.000	31,664		103,746
6600384546	BOCA RATON	FL		04/10/2023	4.375	321,255		550,000
6601750125	WILLIAMSBURG	VA		04/10/2023	3.375	998,317		1,529,000
6602672138	VALENCIA	CA		04/10/2023	3.625	49,613		1,179,000
6601475780	FLORISSANT	MO		04/10/2023	4.375	63,431		117,999
6602710508	OLNEY	MD		07/14/2023	4.000	130,813		200,000
6601724617	SUMMIT	NJ		07/14/2023	2.750	924,019		1,679,999
6602702737	MOSS BEACH	CA		04/10/2023	2.875	1,147,138		1,899,999
6601476507	NEWTON CENTER	MA		04/10/2023	2.990	396,487		1,130,000
6601711697	MAGNOLIA	TX		07/14/2023	3.250	883,665		1,470,000
6601699827	DALLAS	TX		07/14/2023	3.750	618,423		1,024,999
6601677948	SAINT JAMES	NY		04/10/2023	3.000	188,101		1,099,999
6601483008	NORTHAMPTON	MA		04/10/2023	3.375	131,941		675,000
6602673342	PORTLAND	OR		07/14/2023	2.500	616,288		1,100,000
6601740498	PALM SPRINGS	CA		04/10/2023	3.625	668,855		1,009,999
6602685973	SEATTLE	WA		07/14/2023	2.625	714,314		1,671,000
6601682658	NEW YORK	NY		04/10/2023	2.875	137,480		680,000
8203017979	PLANTATION	FL		07/14/2023	4.750	131,521		225,000
6601712133	BROKEN BOW	OK		04/10/2023	2.750	619,579		1,005,000
6601224428	JACKSONVILLE	FL		04/10/2023	0.000	20,251		80,000
6601470906	ATLANTIC BEACH	FL		04/10/2023	0.000	62,545		124,109
6601485904	EMPIRE	MI		04/10/2023	3.000	83,481		1,125,000
6601825315	NASHVILLE	TN		04/10/2023	3.250	518,901		829,999
6601823146	SAN DIEGO	CA		04/10/2023	3.125	630,883		1,450,000
6600676669	JACKSONVILLE	FL		04/10/2023	0.000	34,043		125,000
6601738724	LAGUNA NIGUEL	CA		04/10/2023	2.875	773,508		1,759,999
6602677616	BOYNTON BEACH	FL		04/10/2023	2.875	597,193		1,730,000
6600476086	ALLEN	TX		07/14/2023	3.500	341,386		900,000
6602699834	HOUSTON	TX		07/14/2023	3.250	623,002		1,010,000
6601681973	EVANSTON	IL		04/10/2023	3.750	148,317		879,999
6600680331	JACKSONVILLE	FL		04/10/2023	0.000	35,135		98,000
6601038752	SANTA BARBARA	CA		04/10/2023	3.990	844,683		1,299,999
6602697655	NAPLES	FL		04/10/2023	2.500	690,166		1,900,000
8200276923	JACKSONVILLE	FL		07/14/2023	3.625	195,807		260,000
8195685584	MARGATE	FL		07/14/2023	2.625	188,653		317,499
6602671510	DALLAS	TX		07/14/2023	3.625	484,612		1,100,000
6601678045	LEXINGTON	MA		04/10/2023	3.375	118,426		900,000
8204228411	NAPLES	FL		07/14/2023	6.375	388,808		614,999

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601481770	HOUSTON	TX		07/14/2023	3.000	283,950		2,375,000
8202139071	JACKSONVILLE	FL		07/14/2023	4.125	245,359		316,500
8204231763	WEST PALM BEACH	FL		07/14/2023	6.500	313,595		377,000
6602677905	OOLTEWAH	TN		04/10/2023	2.875	659,329		1,400,000
6602675883	DANVILLE	CA		04/10/2023	2.750	783,269		2,275,000
6602680222	DALLAS	TX		07/14/2023	3.000	505,955		821,999
6601805176	MORGAN HILL	CA		04/10/2023	3.375	603,104		1,034,999
6602696483	WINNETKA	IL		04/10/2023	3.125	859,938		1,335,000
6600642315	WHITE LAKE	MI		04/10/2023	5.250	242,156		388,999
6601809871	SAN JOSE	CA		04/10/2023	2.875	746,227		1,183,000
6601699389	POWAY	CA		04/10/2023	3.250	715,662		1,350,000
8195412029	HALLANDALE BEACH	FL		07/14/2023	2.999	162,084		300,001
8195139260	GULFPORT	FL		07/14/2023	3.125	239,520		349,999
6602705623	LOVELAND	CO		07/14/2023	3.375	558,821		836,000
6601823377	SILVERADO	CA		04/10/2023	2.875	433,802		2,100,000
6600011834	JACKSONVILLE	FL		04/10/2023	0.000	4,852		80,000
6600921800	TEMECULA	CA		04/10/2023	4.750	497,195		770,000
8202985242	HIALEAH	FL		07/14/2023	6.500	429,841		510,000
6600681495	JACKSONVILLE	FL		04/10/2023	0.000	41,424		101,999
6602700756	TAMPA	FL		04/10/2023	3.250	805,697		1,230,000
6601203075	JACKSONVILLE	FL		04/10/2023	0.000	7,563		83,000
6602680701	ARNOLD	MD		07/14/2023	3.125	546,024		1,020,000
6600125410	MONTE SERENO	CA		04/10/2023	3.250	1,780,686		4,550,000
6601701110	MORAGA	CA		04/10/2023	3.500	1,057,521		2,200,000
6601808774	WEST LINN	OR		07/14/2023	3.250	480,324		775,000
6602677111	LAFAYETTE	CA		04/10/2023	2.875	1,092,691		2,608,000
6601809814	LOS ALTOS	CA		04/10/2023	2.990	1,102,228		2,700,000
8201218053	LEHIGH ACRES	FL		07/14/2023	4.250	268,184		339,531
505409538	JACKSONVILLE	FL		07/14/2023	3.000	193,347		315,000
6601681072	NEW YORK	NY		04/10/2023	2.875	340,566		2,800,000
6601485102	FREDERICK	MD		07/14/2023	3.375	30,600		425,000
6601718569	PALM SPRINGS	CA		04/10/2023	3.625	633,339		970,000
6602687086	FRIANT	CA		04/10/2023	3.250	223,713		1,600,000
6601683086	UPPER BROOKVILLE	NY		04/10/2023	3.750	200,206		2,049,999
6601285866	CORPUS CHRISTI	TX		07/14/2023	6.500	50,377		111,999
6601733352	FALLS CHURCH	VA		04/10/2023	3.375	1,052,375		1,620,000
6601204735	JACKSONVILLE	FL		04/10/2023	0.000	14,241		79,999
6602680115	BENICIA	CA		04/10/2023	2.625	546,084		875,000
505394265	WEST PALM BEACH	FL		07/14/2023	2.990	179,577		246,500
6602679778	RICHLAND	WA		07/14/2023	3.250	538,861		865,000
6601805234	DENVER	CO		07/14/2023	2.990	374,269		2,450,000
6601483677	SARATOGA	CA		04/10/2023	3.000	240,873		1,625,000
6600680414	JACKSONVILLE	FL		04/10/2023	0.000	38,559		99,000
6602704956	DRIFTWOOD	TX		07/14/2023	3.375	711,034		1,190,000
6600933037	SHERWOOD	OR		07/14/2023	3.625	629,867		1,020,000
6602682095	LIBERTY	MO		04/10/2023	2.875	447,570		925,000
6602687482	PHOENIX	AZ		04/10/2023	2.875	646,399		1,050,000
6601223990	JACKSONVILLE	FL		04/10/2023	0.000	9,983		80,000
6602675776	SANTA MONICA	CA		04/10/2023	2.750	959,144		2,327,000
6600432030	FULLERTON	CA		04/10/2023	3.625	446,842		819,999
6600840687	NEW BRAUNFELS	TX		07/14/2023	4.125	250,906		979,999
6602689314	SACRAMENTO	CA		04/10/2023	3.250	636,328		1,166,999
6602700798	LAGUNA BEACH	CA		04/10/2023	2.990	1,516,230		2,500,000
3372002115	N Fort Myers	FL		07/14/2023	4.250	69,149		101,490
6601709089	LAKE OSWEGO	OR		07/14/2023	3.000	585,199		1,000,000

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6601475798	SAINT LOUIS	MO		04/10/2023	4.180	61,609		90,000
6601818740	WASHINGTON	DC		04/10/2023	3.375	699,900		1,190,000
6602686070	BAINBRIDGE IS	WA		07/14/2023	2.625	461,553		1,099,999
8200560080	SEMINOLE	FL		07/14/2023	3.250	193,353		415,400
6602696830	SEATTLE	WA		07/14/2023	3.000	825,600		1,699,999
6602696939	LOS ANGELES	CA		04/10/2023	3.000	958,106		1,500,000
6601686709	BROOKLINE	MA		04/10/2023	3.625	101,199		1,450,000
6601681981	WILMETTE	IL		04/10/2023	3.750	223,327		1,325,000
6601469445	ATLANTIC BEACH	FL		04/10/2023	0.000	53,038		110,764
6600676610	JACKSONVILLE	FL		04/10/2023	0.000	26,075		80,000
6602680198	WASHINGTON	DC		04/10/2023	2.875	896,140		1,409,999
6601711937	SEATTLE	WA		07/14/2023	3.375	783,749		1,400,000
6602676741	LOS ALTOS	CA		04/10/2023	3.000	1,305,133		3,199,999
6602701804	KELLER	TX		07/14/2023	3.000	611,781		1,020,000
6602690270	BETHESDA	MD		07/14/2023	3.000	751,217		1,525,000
6600574476	SOUTHAMPTON	NY		04/10/2023	3.250	435,452		1,700,000
6602688753	QUEEN CREEK	AZ		04/10/2023	3.500	539,361		870,000
6600921693	SAN RAFAEL	CA		04/10/2023	4.875	445,272		800,000
6602681998	NIPOMO	CA		04/10/2023	3.250	794,400		1,600,000
6601469379	ATLANTIC BEACH	FL		04/10/2023	0.000	46,613		143,900
6602673748	SAN CARLOS	CA		04/10/2023	2.750	1,163,232		2,600,000
6602693654	CASTLE ROCK	CO		07/14/2023	2.500	691,771		1,435,000
6602685841	ENCINITAS	CA		04/10/2023	3.500	1,229,569		1,939,625
6602698901	LOS ANGELES	CA		04/10/2023	2.875	704,785		1,100,000
6602692128	CHICAGO	IL		04/10/2023	3.125	188,791		420,000
6601225326	JACKSONVILLE	FL		04/10/2023	0.000	15,264		67,732
8200989482	SUNRISE	FL		07/14/2023	3.990	216,483		334,516
6601203810	JACKSONVILLE	FL		04/10/2023	0.000	1,566		80,000
6600828492	W SPRINGFIELD	MA		04/10/2023	4.750	63,527		73,000
6602674472	WASHINGTON	DC		04/10/2023	2.875	1,656,258		3,299,999
6602705029	PARK CITY	UT		07/14/2023	3.375	916,477		2,199,999
8197141999	PEMBROKE PINES	FL		07/14/2023	3.250	167,291		258,999
6602685338	CLARENDON HILLS	IL		04/10/2023	2.875	671,196		1,160,000
6601680116	MOUNT LAUREL	NJ		07/14/2023	3.750	69,599		221,000
6601681403	CHICAGO	IL		04/10/2023	3.250	232,967		1,300,000
6602695121	CARLSBAD	CA		04/10/2023	3.250	1,051,063		2,249,999
6600792698	CYPRESS	TX		07/14/2023	3.250	500,101		898,999
6601812115	STUART	FL		04/10/2023	3.500	490,490		840,000
6601684555	MONTCLAIR	NJ		07/14/2023	3.125	105,711		860,000
6602694611	BELLINGHAM	WA		07/14/2023	3.250	591,743		1,150,000
8012076776	NAPLES	FL		07/14/2023	4.625	94,283		128,250
6601726711	CLOVERDALE	CA		04/10/2023	3.375	839,052		1,300,000
6601680819	EASTCHESTER	NY		04/10/2023	3.000	215,820		1,100,000
6600059437	SPRING	TX		07/14/2023	3.250	446,859		735,000
6601745786	FAIRFAX	CA		04/10/2023	3.250	692,737		1,450,000
8202744702	JACKSONVILLE	FL		07/14/2023	5.375	218,644		269,999
6601681965	CHESTERFIELD	MO		04/10/2023	3.625	170,825		899,999
6601696922	PASADENA	CA		04/10/2023	2.875	818,797		2,149,999
6601685925	DUXBURY	MA		04/10/2023	3.125	203,519		970,000
8195124106	LEHIGH ACRES	FL		07/14/2023	2.875	188,005		280,998
8196970648	FORT LAUDERDALE	FL		07/14/2023	3.625	154,687		258,000
3391183266	Miramar	FL		07/14/2023	4.250	158,236		285,009
6601804633	CLARENCE CENTER	NY		04/10/2023	2.875	479,316		775,000
6601685180	TOWSON	MD		07/14/2023	3.000	138,373		1,040,000
6602681949	ENNIS	MT		04/10/2023	3.125	484,614		1,205,000

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8202428875	JACKSONVILLE	FL		07/14/2023	4.875	247,121		422,000
6600923962	SARASOTA	FL		04/10/2023	4.375	684,803		1,750,000
6602694504	SANTA BARBARA	CA		04/10/2023	3.375	944,284		3,250,000
6602700913	SAN DIEGO	CA		04/10/2023	3.250	690,218		1,059,999
6602702455	WILLOW	NY		04/10/2023	3.000	726,817		1,400,000
6602679356	CHICAGO	IL		04/10/2023	3.250	793,997		1,219,999
8200598116	FORT MYERS	FL		07/14/2023	3.250	393,823		691,828
6600679390	JACKSONVILLE	FL		04/10/2023	0.000	37,656		104,000
6601716233	PEORIA	AZ		04/10/2023	3.125	462,094		843,000
6600681792	ST. JOHNS	FL		04/10/2023	4.750	205,142		273,000
6601681494	SAINT LOUIS	MO		04/10/2023	3.375	138,469		859,999
6602692359	JACKSONVILLE	FL		04/10/2023	4.000	137,607		220,000
6601719930	PORTLAND	OR		07/14/2023	3.500	790,126		1,260,000
6602675347	MAPLETON	UT		07/14/2023	4.250	538,102		1,130,000
6601487967	PASADENA	CA		04/10/2023	3.250	374,536		1,700,000
6601484055	KENMORE	WA		07/14/2023	2.625	270,932		1,130,000
6602698547	GILBERT	AZ		04/10/2023	3.125	546,383		900,000
6602688480	CHELAN	WA		07/14/2023	3.125	894,213		1,630,000
6601481994	EVERGREEN	CO		07/14/2023	3.250	204,496		930,000
6600934852	WINCHESTER	CA		04/10/2023	3.375	477,170		740,999
6602713726	DALLAS	TX		07/14/2023	3.875	721,689		1,700,000
6601808949	LK WINNEBAGO	MO		04/10/2023	3.125	784,203		1,580,000
6600935016	TEMECULA	CA		04/10/2023	3.750	762,209		1,160,000
6602682665	SALT LAKE CITY	UT		07/14/2023	3.250	585,894		934,999
6601823096	HOUSTON	TX		07/14/2023	3.375	624,120		1,150,000
6601697938	ROCKVILLE CENTRE	NY		04/10/2023	3.750	753,506		1,540,331
6600679499	JACKSONVILLE	FL		04/10/2023	0.000	29,119		104,999
6601734400	SAN DIEGO	CA		04/10/2023	3.250	725,468		1,189,999
108562687	St Petersburg	FL		07/14/2023	4.750	120,349		200,000
6602678242	SANTA BARBARA	CA		04/10/2023	2.625	731,594		1,649,999
6602676097	SAN MATEO	CA		04/10/2023	2.750	757,934		1,930,000
6601698456	NAPERVILLE	IL		04/10/2023	3.875	615,991		1,500,000
6602678135	CHICAGO	IL		04/10/2023	2.625	367,581		1,824,999
6601687301	JACKSON	TN		04/10/2023	3.750	202,957		1,029,999
6601818757	ARLINGTON	VA		04/10/2023	3.125	782,402		1,935,000
6600490517	BROOKLYN	NY		04/10/2023	3.375	645,998		1,640,000
6600680588	JACKSONVILLE	FL		04/10/2023	4.500	48,932		87,000
6601702753	LAKESIDE	MT		04/10/2023	3.250	477,096		895,000
6601816900	AUSTIN	TX		07/14/2023	3.375	1,062,961		1,750,000
6601739250	SANTA MARIA	CA		04/10/2023	3.250	162,704		704,000
6601682476	WOODBURY	NY		04/10/2023	3.375	69,247		1,475,000
6601729590	SAN JOSE	CA		04/10/2023	2.875	740,027		1,455,000
6601677534	PONTE VEDRA BEACH	FL		04/10/2023	3.625	466,727		1,000,000
6601699918	BIRMINGHAM	MI		04/10/2023	3.625	1,213,792		1,500,000
6601476747	PALM BEACH GARDENS	FL		04/10/2023	2.990	386,436		1,125,000
6601701177	SUNNYVALE	CA		04/10/2023	4.250	848,086		1,612,000
8195324214	POMPANO BEACH	FL		07/14/2023	3.250	256,023		350,000
6601713487	PASADENA	CA		04/10/2023	3.125	507,845		1,250,000
6602711290	SANDPOINT	ID		04/10/2023	4.000	564,242		950,000
6601811620	FLOWER MOUND	TX		07/14/2023	3.250	748,004		1,300,000
6601733220	LEANDER	TX		07/14/2023	3.500	687,284		1,085,000
6601754069	NORTH BEND	WA		07/14/2023	2.990	586,882		1,225,000
6602674662	SAN JOSE	CA		04/10/2023	2.750	784,738		2,049,999
6601286401	MIAMI	FL		04/10/2023	4.000	85,645		365,000
6602675925	SAN FRANCISCO	CA		04/10/2023	2.500	716,178		2,700,000

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6602700103	MISSION VIEJO	CA		04/10/2023	2.990	860,410		1,330,000
6602702166	FREMONT	CA		04/10/2023	2.750	437,929		900,000
6602694215	SAINT PAUL	MN		04/10/2023	3.250	506,560		1,045,000
6600028903	JACKSONVILLE	FL		04/10/2023	0.000	1,328		45,054
6602697754	RANCHO PALOS VERDES	CA		04/10/2023	2.750	838,279		1,954,999
6601683185	CHICAGO	IL		04/10/2023	3.750	89,631		1,900,000
6602687011	FREMONT	CA		04/10/2023	2.875	727,912		1,226,000
6602701077	SUNNYVALE	CA		04/10/2023	3.000	907,824		1,399,999
6602674753	MERCER ISLAND	WA		07/14/2023	2.500	861,284		2,400,000
6602711282	GEORGETOWN	TX		07/14/2023	4.000	567,659		865,000
6600851585	STUART	FL		04/10/2023	3.750	820,969		1,252,000
6602701887	MOUND	MN		04/10/2023	3.000	969,008		1,500,000
6601808873	SEATTLE	WA		07/14/2023	2.875	645,505		1,061,000
6601475822	SAINT ANN	MO		04/10/2023	4.500	64,537		110,000
6601736579	COLORADO SPRINGS	CO		07/14/2023	2.990	476,042		830,000
6601679720	BRENTWOOD	TN		04/10/2023	3.500	178,109		785,000
6602696962	MILL VALLEY	CA		04/10/2023	3.000	904,483		1,400,000
6602675297	WILMINGTON	DE		04/10/2023	3.750	710,593		950,000
6601693275	LOS ALTOS	CA		04/10/2023	3.375	697,950		3,635,000
6602678721	CARLSBAD	CA		04/10/2023	3.250	528,989		819,999
6602701507	SANTA FE	NM		04/10/2023	3.000	606,396		2,195,000
6602682863	CARMICHAEL	CA		04/10/2023	3.250	532,043		935,000
6602693696	BRIGANTINE	NJ		07/14/2023	2.875	747,378		1,500,000
6601014902	LOS ANGELES	CA		04/10/2023	3.000	549,002		1,250,000
6602681741	EDMONDS	WA		07/14/2023	3.125	877,747		1,410,000
6601286047	LINCOLN	AL		07/14/2023	4.375	94,530		115,000
6601709188	DENVER	CO		07/14/2023	3.375	516,173		849,000
6601750281	BELLEVUE	WA		07/14/2023	3.625	1,088,565		1,700,000
6601748509	SUNNYVALE	CA		04/10/2023	3.375	928,733		2,189,999
6600844689	ALBUQUERQUE	NM		04/10/2023	3.875	391,786		706,000
3361466038	Hollywood	FL		07/14/2023	4.125	45,529		74,793
6601203976	JACKSONVILLE	FL		04/10/2023	0.000	1,296		52,613
6602702604	LARCHMONT	NY		04/10/2023	3.000	794,346		1,224,999
6601681171	NEW YORK	NY		04/10/2023	3.125	289,312		1,400,000
6601693531	SAN ANSELMO	CA		04/10/2023	3.375	546,559		1,300,000
6602673581	MENLO PARK	CA		04/10/2023	2.750	951,542		2,800,000
6602699123	RIVERSIDE	CA		04/10/2023	3.375	468,189		975,999
6602674530	SCOTTSDALE	AZ		04/10/2023	2.500	806,345		1,950,000
6602688787	LOS ANGELES	CA		04/10/2023	3.250	1,177,979		1,810,000
6601827451	SPOKANE	WA		07/14/2023	3.250	434,503		854,999
6602256361	SAN RAFAEL	CA		04/10/2023	4.375	926,979		2,264,999
6602676949	CUPERTINO	CA		04/10/2023	2.750	700,989		2,450,000
8195007873	SEMINOLE	FL		07/14/2023	2.875	201,337		284,000
6600934795	POWAY	CA		04/10/2023	3.625	1,222,012		2,300,000
6601480145	WINONA	MN		04/10/2023	3.750	268,964		729,999
6600735481	WALLKILL	NY		04/10/2023	2.500	241,510		319,999
6600845579	SAN JOSE	CA		04/10/2023	3.875	848,712		1,745,000
6601750240	LAKE WORTH	FL		04/10/2023	3.375	492,377		791,710
6602693910	GILBERT	AZ		04/10/2023	2.875	517,261		925,000
6600851668	FREMONT	CA		04/10/2023	3.000	625,540		1,195,999
6602710979	GULF SHORES	AL		07/14/2023	3.625	836,857		1,500,000
6602696897	SAN FRANCISCO	CA		04/10/2023	3.125	846,060		1,349,999
6602679810	MARCO ISLAND	FL		04/10/2023	3.500	503,427		864,999
6600011701	JACKSONVILLE	FL		04/10/2023	0.000	6,956		58,200
8195696928	FORT LAUDERDALE	FL		07/14/2023	3.000	205,084		284,999

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602672856	EVERGREEN	CO		07/14/2023	2.875	689,127		1,625,000
6601475707	WILMETTE	IL		04/10/2023	3.500	253,588		790,000
6600793779	ALEXANDRIA	VA		04/10/2023	3.625	672,812		1,050,000
6600935040	TRUCKEE	CA		04/10/2023	3.750	532,095		810,000
6601806646	YORBA LINDA	CA		04/10/2023	3.500	580,228		1,350,000
6601699751	MANSFIELD	TX		07/14/2023	3.750	450,344		729,999
6601735126	BERMUDA DUNES	CA		04/10/2023	2.990	223,471		1,242,000
6602673714	SAN ANSELMO	CA		04/10/2023	2.750	717,594		1,549,999
6601825158	IDYLLWILD	CA		04/10/2023	3.250	450,198		805,000
6601733519	ANNANDALE	VA		04/10/2023	2.875	865,290		1,900,000
6600244450	BOISE	ID		04/10/2023	3.500	180,862		548,417
6601482034	GLENCOE	IL		04/10/2023	3.000	254,603		1,250,000
6600056482	MIDLAND	TX		07/14/2023	3.500	447,413		723,000
505362404	NAPLES	FL		07/14/2023	3.125	199,922		289,905
8195467390	ATLANTIC BCH	FL		07/14/2023	2.750	198,922		276,000
6602685155	PHOENIX	AZ		04/10/2023	3.000	487,611		830,000
6602687201	MESA	AZ		04/10/2023	3.250	1,298,406		2,000,000
6601720441	PHOENIX	AZ		04/10/2023	2.750	483,574		975,000
8197402930	FORT LAUDERDALE	FL		07/14/2023	3.125	157,726		614,992
6601753897	SUGAR LAND	TX		07/14/2023	3.500	674,486		1,312,000
6600011321	JACKSONVILLE	FL		04/10/2023	0.000	6,850		68,500
6601069302	WASHINGTON	DC		04/10/2023	4.625	442,786		677,000
6601809491	ORLANDO	FL		04/10/2023	3.500	496,709		767,000
6601683557	SAINT LOUIS	MO		04/10/2023	3.250	384,871		1,475,000
6601705681	CHICAGO	IL		04/10/2023	2.750	494,555		1,300,000
6602694702	ENCINITAS	CA		04/10/2023	3.000	793,985		2,225,000
8018223432	HIALEAH	FL		07/14/2023	5.250	259,158		340,000
6600794363	SHORELINE	WA		07/14/2023	3.250	496,842		1,215,000
8198676298	HOMESTEAD	FL		07/14/2023	3.625	286,429		375,000
6602681576	TAHOE CITY	CA		04/10/2023	3.500	633,739		1,099,999
6601472142	NORTHBROOK	IL		04/10/2023	3.500	384,213		1,100,000
8201424835	MIAMI	FL		07/14/2023	4.750	348,337		539,998
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.750	987,026		2,500,000
6602698083	PHOENIX	AZ		04/10/2023	3.125	540,260		859,999
6601827584	POTOMAC	MD		07/14/2023	2.750	713,221		1,970,000
6601224311	JACKSONVILLE	FL		04/10/2023	0.000	21,022		62,999
98785876	NAPLES	FL		07/14/2023	4.625	67,468		90,000
6601750539	CEDAR GROVE	NJ		07/14/2023	2.875	458,668		769,000
6602700186	PASADENA	CA		04/10/2023	3.250	1,015,996		1,549,999
3388195861	Tamarac	FL		07/14/2023	4.250	37,741		157,000
8201204799	NAPLES	FL		07/14/2023	4.375	240,748		394,467
6600773870	COLLEGE POINT	NY		04/10/2023	3.750	311,014		816,999
6601032847	SAN FRANCISCO	CA		04/10/2023	3.750	340,421		1,800,000
6600915042	PASADENA	CA		04/10/2023	3.625	636,761		1,070,000
6602689454	LIVINGSTON	NJ		07/14/2023	3.000	1,129,359		2,455,000
6601682039	NEW YORK	NY		04/10/2023	3.625	299,194		2,275,000
6600011545	JACKSONVILLE	FL		04/10/2023	0.000	7,753		70,164
6601707257	LONGWOOD	FL		04/10/2023	2.875	532,663		1,250,000
3363321925	Bonita Springs	FL		07/14/2023	3.500	53,215		122,773
6602685353	HINSDALE	IL		04/10/2023	2.875	565,887		889,999
6601713966	MURRIETA	CA		04/10/2023	3.375	525,774		1,000,000
8202360840	CAPE CORAL	FL		07/14/2023	5.375	231,636		340,080
6602686229	PHOENIX	AZ		04/10/2023	2.875	479,916		1,260,000
6602690445	ANTHEM	AZ		04/10/2023	3.250	534,150		1,150,000
6602672567	EULESS	TX		07/14/2023	4.000	38,402		142,000

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6602687896	SOUTH BOSTON	MA		04/10/2023	3.750	620,388		1,300,000
6601730549	NASHVILLE	TN		04/10/2023	3.375	582,472		1,599,999
6601679175	REDMOND	WA		07/14/2023	3.125	300,157		969,000
6600675307	JACKSONVILLE	FL		04/10/2023	0.000	22,241		109,999
6601738955	NASHVILLE	TN		04/10/2023	3.125	570,638		1,850,000
6602685239	PHOENIX	AZ		04/10/2023	3.000	1,163,014		2,100,000
6602682160	SOMIS	CA		04/10/2023	3.125	905,294		1,404,999
6602683788	SEATTLE	WA		07/14/2023	3.125	708,584		1,210,000
6601708552	BROOKLYN	NY		04/10/2023	3.375	902,879		1,470,000
6600794264	WOODMERE	NY		04/10/2023	3.625	439,341		1,000,000
6601827311	MORAGA	CA		04/10/2023	3.500	708,989		1,425,000
6601821835	BELLAIRE	TX		07/14/2023	3.125	895,970		1,750,000
6602682905	LINCOLNSHIRE	IL		04/10/2023	3.375	491,834		750,000
6600852336	STAR	ID		04/10/2023	3.500	592,389		955,000
6601699736	DALLAS	TX		07/14/2023	3.500	535,076		865,000
6602683770	SAN MARINO	CA		04/10/2023	3.250	880,184		1,350,000
6602691823	FREDERICKSBURG	VA		04/10/2023	2.750	104,346		205,000
6601811968	HAYMARKET	VA		04/10/2023	3.250	827,271		1,299,000
6602690353	PEORIA	AZ		04/10/2023	3.125	464,853		793,000
6601722116	BRENTWOOD	TN		04/10/2023	2.750	643,616		1,354,999
6602681436	LOS ANGELES	CA		04/10/2023	3.250	1,171,471		1,949,999
6601737304	DANVILLE	CA		04/10/2023	3.375	736,452		1,550,000
6602671619	TRUCKEE	CA		04/10/2023	3.250	343,225		975,000
6601809145	PROSPER	TX		07/14/2023	3.000	689,355		1,400,000
6601808766	SAN RAFAEL	CA		04/10/2023	3.125	1,119,039		1,750,000
6602691641	YORBA LINDA	CA		04/10/2023	2.500	714,672		1,730,000
6601299156	ATLANTIC BEACH	FL		04/10/2023	0.000	19,402		79,999
6602680628	GROSSE POINTE FARMS	MI		04/10/2023	3.125	550,652		850,000
6600133778	MIAMI	FL		04/10/2023	3.625	407,246		540,000
6601233692	KOKOMO	IN		04/10/2023	4.625	69,449		77,000
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023	2.625	818,825		2,074,999
6601680918	AUSTIN	TX		07/14/2023	3.125	245,658		750,000
6602695691	SAN MARINO	CA		04/10/2023	3.375	1,510,587		2,300,000
6602702182	WOODSIDE	CA		04/10/2023	2.875	836,080		6,850,000
6601483826	BROOKLINE	MA		04/10/2023	2.625	356,412		2,475,000
6601678276	SILVER SPRING	MD		07/14/2023	3.125	34,605		336,000
6600434994	RIDGEWOOD	NJ		07/14/2023	3.500	513,564		1,050,000
6602686518	CLARKSVILLE	MD		07/14/2023	2.625	910,435		1,499,999
6601693549	CHICAGO	IL		04/10/2023	3.125	839,916		1,599,999
6602696202	FORT LAUDERDALE	FL		04/10/2023	3.250	802,006		2,449,999
6600679283	JACKSONVILLE	FL		04/10/2023	0.000	38,884		103,999
6600732991	NORTH HALEDON	NJ		07/14/2023	3.875	225,169		509,999
6602683879	SEATTLE	WA		07/14/2023	3.375	790,145		1,260,000
6600795097	BROOKLYN	NY		04/10/2023	3.750	784,353		1,200,000
6601737494	EL CAJON	CA		04/10/2023	2.750	736,188		1,925,000
6601682047	JONESTOWN	TX		07/14/2023	3.750	96,878		1,275,000
6601720789	CORONA	CA		04/10/2023	3.250	605,705		950,000
6601475772	SAINT LOUIS	MO		04/10/2023	4.375	60,609		100,000
6602688894	CHICAGO	IL		04/10/2023	2.750	576,688		1,539,999
8202175380	ST PETERSBURG	FL		07/14/2023	5.375	289,021		360,000
6600024357	JACKSONVILLE	FL		04/10/2023	0.000	983		36,293
6600025735	JACKSONVILLE	FL		04/10/2023	0.000	2,942		111,000
6602682723	NASHVILLE	TN		04/10/2023	3.375	648,553		1,095,000
6602684240	DESTIN	FL		04/10/2023	3.250	526,154		909,000
6602704451	SACRAMENTO	CA		04/10/2023	4.000	972,685		1,499,999

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8199191167	MIAMI	FL		07/14/2023	3.375	330,346		445,000
8023232143	LAUDERHILL	FL		07/14/2023	4.625	115,413		152,005
6601707638	JUPITER	FL		04/10/2023	3.375	945,636		1,500,000
8196984660	JACKSONVILLE	FL		07/14/2023	3.625	156,683		262,998
6602680438	LOVELAND	CO		07/14/2023	3.375	489,811		850,000
6600011933	JACKSONVILLE	FL		04/10/2023	0.000	6,903		129,000
6602682129	ALAMO	CA		04/10/2023	3.125	1,212,447		2,000,000
6602676675	LOS GATOS	CA		04/10/2023	2.500	1,168,374		3,104,999
6601683250	CHICAGO	IL		04/10/2023	3.625	126,716		1,200,000
6602696905	OAK PARK	CA		04/10/2023	3.125	954,460		1,678,000
8019532972	MIAMI	FL		07/14/2023	4.990	70,356		161,008
6601679738	BROOKLYN	NY		04/10/2023	3.375	67,515		1,450,000
6602698430	MURRIETA	CA		04/10/2023	2.875	498,432		784,999
6600676693	JACKSONVILLE	FL		04/10/2023	0.000	24,756		74,000
6602687722	ISSAQUAH	WA		07/14/2023	3.750	802,565		1,500,000
6602678317	SANTA FE	NM		04/10/2023	2.875	477,790		1,136,000
6601203505	JACKSONVILLE	FL		04/10/2023	0.000	7,144		80,000
6601700096	HUNTINGTON BEACH	CA		04/10/2023	3.000	758,555		1,210,000
6601684183	BOSTON	MA		04/10/2023	3.000	208,765		1,949,999
8201246941	HIALEAH	FL		07/14/2023	4.375	334,219		430,000
6600851783	SANTA CLARITA	CA		04/10/2023	3.625	814,994		1,250,000
6600677139	JACKSONVILLE	FL		04/10/2023	0.000	24,227		79,000
505374463	MARGATE	FL		07/14/2023	2.858	186,502		375,000
6602691930	HIGHLANDS RANCH	CO		07/14/2023	2.990	230,060		799,000
6601057877	SUNNYVALE	CA		04/10/2023	3.750	476,128		1,460,000
6602695881	CARLSBAD	CA		04/10/2023	3.000	631,965		980,000
6601697276	CROWNSVILLE	MD		07/14/2023	3.750	478,574		1,104,999
6601679829	SEATTLE	WA		07/14/2023	3.125	157,108		774,999
6601811802	OAKLAND	CA		04/10/2023	2.750	956,134		1,758,000
6600024050	JACKSONVILLE	FL		04/10/2023	0.000	3,716		162,000
6602711118	LAKEWAY	TX		07/14/2023	4.125	818,733		1,460,000
6602688878	BELLEVUE	WA		07/14/2023	3.000	764,089		1,499,999
8202561022	HIALEAH	FL		07/14/2023	5.375	394,846		496,000
6600931890	SCOTTSDALE	AZ		04/10/2023	3.500	1,435,427		2,500,000
6600981341	SAN FRANCISCO	CA		04/10/2023	3.500	1,518,824		2,599,000
6601711903	WESTHAMPTON	NY		04/10/2023	2.750	540,536		1,075,000
6601821926	SAN FRANCISCO	CA		04/10/2023	3.125	895,390		1,750,000
8201453299	MIAMI	FL		07/14/2023	4.875	148,971		675,004
6600026121	JACKSONVILLE	FL		04/10/2023	0.000	3,612		110,000
6602705193	SAN DIEGO	CA		04/10/2023	3.125	761,287		1,137,000
6601677393	REHOBOTH BEACH	DE		04/10/2023	3.750	995,036		4,000,000
6602689116	DANA POINT	CA		04/10/2023	3.125	850,851		1,315,000
6601695965	RIVER FOREST	IL		04/10/2023	3.875	424,485		790,000
6600847393	RIVIERA BEACH	FL		04/10/2023	4.000	629,963		1,475,000
6602694488	WINTER GARDEN	FL		04/10/2023	3.375	613,710		1,165,000
6601204255	JACKSONVILLE	FL		04/10/2023	0.000	13,186		79,999
6601677757	BROOKLYN	NY		04/10/2023	3.125	166,553		1,199,999
6602698273	MOUNTAIN HOUSE	CA		04/10/2023	3.250	465,577		716,000
6601753855	NEW YORK	NY		04/10/2023	3.125	750,999		2,250,000
6602681345	DALY CITY	CA		04/10/2023	3.125	840,189		1,300,000
6601225391	JACKSONVILLE	FL		04/10/2023	0.000	29,184		99,624
6601697235	SAN ANTONIO	TX		07/14/2023	3.625	456,011		797,999
6601733188	LOS ALTOS	CA		04/10/2023	2.990	717,822		3,375,000
6601678409	TARRYTOWN	NY		04/10/2023	2.875	111,230		428,000
8202281320	LEHIGH ACRES	FL		07/14/2023	5.374	207,258		445,001

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601822031	SALT LAKE CITY	UT		07/14/2023	2.875	432,379		860,000
6601468942	JACKSONVILLE	FL		04/10/2023	0.000	35,542		118,000
6601809988	LADERA RANCH	CA		04/10/2023	3.250	1,943,248		3,220,000
6602684257	SEATTLE	WA		07/14/2023	3.125	793,128		1,270,000
6600845827	DALLAS	TX		07/14/2023	3.500	557,261		1,950,000
6600693904	DALLAS	TX		07/14/2023	4.000	242,698		2,750,000
6602710805	SOUTH JORDAN	UT		07/14/2023	4.000	890,574		1,550,000
6600435660	FEDERAL WAY	WA		07/14/2023	3.625	158,991		420,000
6601818641	STUART	FL		04/10/2023	2.875	506,691		820,000
10801887	Lehigh Acres	FL		07/14/2023	0.000	43,680		143,000
6601816934	DENVER	CO		07/14/2023	3.250	457,638		859,000
6602693746	BOISE	ID		04/10/2023	2.990	107,527		435,000
6601752642	WINTER PARK	FL		04/10/2023	3.500	813,230		1,300,000
6602689868	NORTH BEND	WA		07/14/2023	2.875	1,149,243		2,150,000
6602699057	CASTLE PINES	CO		07/14/2023	3.000	566,167		920,000
6602685221	DENVER	CO		07/14/2023	2.750	587,663		965,000
6602705425	LOS ANGELES	CA		04/10/2023	3.875	760,752		1,200,000
504930494	HOLLYWOOD	FL		07/14/2023	5.625	210,144		269,000
6602675818	ATHERTON	CA		04/10/2023	3.000	701,376		6,800,000
6601683151	GLENCOVE	IL		04/10/2023	3.625	247,307		1,730,000
6602672153	WILDWOOD	MO		04/10/2023	3.250	267,229		1,550,000
6602680065	NAPERVILLE	IL		04/10/2023	3.500	501,492		904,999
6602683358	DRAPER	UT		07/14/2023	3.375	548,583		890,000
6601746917	SAINT LOUIS	MO		04/10/2023	3.125	787,108		1,400,000
6600026683	JACKSONVILLE	FL		04/10/2023	0.000	5,403		30,000
6601680140	BUDD LAKE	NJ		07/14/2023	4.500	26,016		187,999
6601285999	ROBBINSDALE	MN		04/10/2023	5.125	141,576		185,000
6601682583	SCARSDALE	NY		04/10/2023	3.000	81,646		1,100,000
6602694439	NAPA	CA		04/10/2023	3.375	934,272		1,600,000
6601808535	LONGBOAT KEY	FL		04/10/2023	3.875	661,003		1,040,000
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023	2.875	527,123		1,625,000
6601692202	FREMONT	CA		04/10/2023	3.750	462,260		1,197,000
6601741884	EDWARDS	CO		07/14/2023	3.125	732,428		1,178,000
6602698612	FRUIT HEIGHTS	UT		07/14/2023	3.125	553,728		889,999
6602671577	EL CAJON	CA		04/10/2023	3.250	321,200		900,000
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023	2.625	694,690		1,150,000
6602699602	RENO	NV		04/10/2023	2.990	634,528		1,450,000
6602689975	JACKSONVILLE BEACH	FL		04/10/2023	3.250	766,152		1,385,000
6602672815	WILDOMAR	CA		04/10/2023	3.875	204,677		699,999
6601698647	CHICAGO	IL		04/10/2023	3.375	502,139		1,150,000
6600795709	SUGAR LAND	TX		07/14/2023	2.875	681,200		1,200,000
6601808857	LITCHFIELD PARK	AZ		04/10/2023	3.500	715,415		1,100,000
6600815515	OKLAHOMA CITY	OK		04/10/2023	3.375	148,110		205,000
6602700368	PARKER	CO		07/14/2023	3.125	590,832		949,999
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023	2.875	722,132		1,899,999
6602699222	PHOENIX	AZ		04/10/2023	2.875	915,391		1,440,000
6602672187	LAKE OSWEGO	OR		07/14/2023	3.250	451,814		1,035,000
6600427741	SAN FRANCISCO	CA		04/10/2023	3.500	465,118		1,179,999
6601825554	DURANGO	CO		07/14/2023	3.125	510,301		999,999
6602680099	BRENTWOOD	TN		04/10/2023	3.375	533,519		814,999
6602677491	SAMMAMISH	WA		07/14/2023	2.875	477,724		2,550,000
6601489088	SANTA ROSA BEACH	FL		04/10/2023	3.500	627,684		1,787,000
6601681742	NEW YORK	NY		04/10/2023	3.375	199,494		2,250,000
6601718155	CORONA DL MAR	CA		04/10/2023	3.125	856,457		2,800,000
6601698597	SEVIERVILLE	TN		04/10/2023	3.750	281,328		720,000

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	2	3						
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8201348566	JACKSONVILLE	FL		07/14/2023	3.375	139,711		268,000
6602676402	NORTHBROOK	IL		04/10/2023	2.750	674,245		1,524,999
6602700574	BONITA	CA		04/10/2023	2.990	886,287		1,390,000
3374115409	OAKLAND PARK	FL		07/14/2023	3.990	73,434		113,332
6602677012	GARDNERVILLE	NV		04/10/2023	3.250	1,016,534		2,100,000
6601225508	JACKSONVILLE	FL		04/10/2023	0.000	24,539		80,000
6602699248	FORT WORTH	TX		07/14/2023	3.375	572,954		909,999
6600933706	VANCOUVER	WA		07/14/2023	3.625	551,753		1,037,000
6602702596	SAN FRANCISCO	CA		04/10/2023	3.500	1,166,806		1,760,000
6601069377	FAIRFAX STATION	VA		04/10/2023	4.375	746,093		1,167,999
6601471243	LAYTON	UT		07/14/2023	3.375	288,150		1,275,000
6601725309	BOULDER	CO		07/14/2023	2.875	576,030		2,400,000
8197574468	BOCA RATON	FL		07/14/2023	3.375	216,638		349,000
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023	3.125	1,046,109		2,050,000
6600927856	GREENWOOD VILLAGE	CO		07/14/2023	3.750	432,890		2,100,000
6601722637	NEW YORK	NY		04/10/2023	3.250	453,100		1,275,000
6602674217	WINCHESTER	MA		04/10/2023	2.625	730,227		1,777,000
6601728832	MOUNTAIN VIEW	CA		04/10/2023	3.500	1,051,663		1,610,000
6600554098	ASPEN	CO		07/14/2023	3.375	398,971		2,299,999
6602690775	SUDBURY	MA		04/10/2023	3.000	923,655		1,434,999
6602673649	WALNUT CREEK	CA		04/10/2023	2.750	648,779		1,160,000
6602685056	SHERMAN OAKS	CA		04/10/2023	3.000	789,881		1,700,000
8196647943	DELRAY BEACH	FL		07/14/2023	3.250	223,920		370,000
6602704717	SANTA BARBARA	CA		04/10/2023	2.500	981,651		4,850,000
6601702613	SAN FRANCISCO	CA		04/10/2023	3.500	881,208		2,200,000
6602684406	SCOTTSDALE	AZ		04/10/2023	3.125	1,050,206		1,799,999
6601475160	MAGNOLIA	TX		07/14/2023	3.250	150,356		910,000
8195184873	MIAMI	FL		07/14/2023	2.875	410,711		965,008
6602676436	DOWNERS GROVE	IL		04/10/2023	2.625	627,394		1,650,000
8024211854	DELRAY BEACH	FL		07/14/2023	4.500	51,472		88,000
6600680497	JACKSONVILLE	FL		04/10/2023	0.000	43,899		107,500
6602691153	BEVERLY HILLS	CA		04/10/2023	2.500	775,029		3,100,000
6602676220	SUNNYVALE	CA		04/10/2023	2.750	839,408		2,405,000
6602684034	SAN ANSELMO	CA		04/10/2023	3.000	1,094,225		1,700,000
6602679455	AUSTIN	TX		07/14/2023	3.125	494,117		795,000
6602683945	COTO DE CAZA	CA		04/10/2023	2.750	1,067,246		2,300,000
6601699900	SEATTLE	WA		07/14/2023	3.750	1,281,743		1,641,000
6602682640	ORLANDO	FL		04/10/2023	3.250	467,965		1,150,000
6600025255	JACKSONVILLE	FL		04/10/2023	0.000	2,375		45,479
6601744458	ORONO	MN		04/10/2023	3.375	551,909		1,325,000
6601683367	SUMMIT	NJ		07/14/2023	3.625	186,272		2,500,000
6601819102	UPLAND	CA		04/10/2023	3.000	512,888		1,270,000
6602691583	ELLICOTT CITY	MD		07/14/2023	2.875	461,743		860,000
6602687151	MALIBU	CA		04/10/2023	2.625	1,003,116		5,100,000
8197554068	WEST PALM BEACH	FL		07/14/2023	3.250	175,695		234,999
6601697912	MARBLEHEAD	MA		04/10/2023	3.875	656,278		1,293,000
6602701226	CHICAGO	IL		04/10/2023	3.000	726,619		1,165,000
6602692425	MADERA	CA		04/10/2023	3.125	184,961		300,000
6602678044	BEAVERCREEK	OR		07/14/2023	2.750	439,326		884,999
6601682625	NEW YORK	NY		04/10/2023	3.000	171,931		1,895,000
6601693887	ST GEORGE	UT		07/14/2023	3.500	469,760		1,300,000
6600680885	JACKSONVILLE	FL		04/10/2023	0.000	35,585		141,000
6600923350	PHOENIX	AZ		04/10/2023	4.250	469,646		776,300
6600856154	POPLAR BLUFF	MO		04/10/2023	4.750	26,233		145,000
6602686831	ST LOUIS PARK	MN		04/10/2023	2.875	590,684		980,000

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6601229138	ST LOUIS	MO		04/10/2023	7.125	75,484		229,999
6601741959	GARDEN CITY	NY		04/10/2023	2.625	1,054,304		2,549,999
6601485060	MOUNT AIRY	MD		07/14/2023	3.750	227,889		690,000
6600935362	LINDON	UT		07/14/2023	3.375	687,733		1,189,999
6602711241	PEORIA	AZ		04/10/2023	4.500	860,263		1,119,999
8200919857	WEST PARK	FL		07/14/2023	3.990	183,365		416,002
6601746073	MAMMOTH LAKES	CA		04/10/2023	3.125	265,682		460,000
6601479105	SAINT LOUIS	MO		04/10/2023	3.500	101,629		210,000
6602699743	GILBERT	AZ		04/10/2023	3.375	561,656		852,000
6600025495	JACKSONVILLE	FL		04/10/2023	0.000	2,555		50,915
6600490418	CRESTED BUTTE	CO		07/14/2023	3.750	437,869		750,000
6602684661	TIBURON	CA		04/10/2023	2.625	744,322		2,750,000
6601733089	SAN FRANCISCO	CA		04/10/2023	3.250	534,328		1,635,000
6601717272	DENVER	CO		07/14/2023	3.250	482,885		1,360,000
6600793100	BROOKLYN	NY		04/10/2023	3.750	660,434		1,694,999
6602680123	DENVER	CO		07/14/2023	3.375	521,496		1,254,000
6602698778	LAS VEGAS	NV		04/10/2023	2.990	1,192,362		3,100,000
6600790205	RENO	NV		04/10/2023	4.750	385,433		662,000
6600850538	WESTBOROUGH	MA		04/10/2023	3.875	589,185		905,000
6601695759	MORAGA	CA		04/10/2023	3.250	517,269		1,650,000
6602690049	BELMONT	CA		04/10/2023	3.000	1,200,863		2,125,000
6601711804	PLYMOUTH	MI		04/10/2023	3.000	531,646		837,000
6602685650	BOCA RATON	FL		04/10/2023	3.375	820,724		1,255,000
505328411	RIVIERA BEACH	FL		07/14/2023	4.111	170,774		224,415
8193938740	BOYNTON BEACH	FL		07/14/2023	2.375	196,623		360,000
6601733055	PISMO BEACH	CA		04/10/2023	3.375	1,108,209		2,085,000
6602680503	PENNINGTON	NJ		07/14/2023	3.125	996,808		1,650,000
6602700160	VERNON HILLS	IL		04/10/2023	2.990	594,649		920,000
3372244369	Boynton Beach	FL		07/14/2023	4.250	24,000		52,691
6602711498	SACRAMENTO	CA		04/10/2023	4.625	607,864		930,000
6602683630	CAPE CORAL	FL		04/10/2023	3.375	200,637		1,528,000
6601714196	SANTA FE	NM		04/10/2023	3.250	676,225		1,195,000
6602699115	MOUNTAIN HOUSE	CA		04/10/2023	3.000	761,094		1,179,000
6600669680	JACKSONVILLE	FL		04/10/2023	5.875	53,340		103,000
6600939976	BRONX	NY		04/10/2023	6.500	28,707		197,999
6602689447	SAN JOSE	CA		04/10/2023	3.000	1,287,324		2,649,999
6600838616	SAN FRANCISCO	CA		04/10/2023	3.875	680,319		1,229,000
6600024282	JACKSONVILLE	FL		04/10/2023	0.000	1,844		16,000
6601712240	KENT	WA		07/14/2023	3.125	936,152		1,510,000
6601481465	CONCORD	MA		04/10/2023	3.063	214,536		1,450,000
6601747840	CUTCHOGUE	NY		04/10/2023	3.000	549,850		860,000
6601698068	WHITE PLAINS	NY		04/10/2023	3.750	475,598		872,500
6600605072	SAN DIEGO	CA		04/10/2023	3.500	704,422		1,370,000
8199099384	HIALEAH	FL		07/14/2023	2.990	293,887		404,000
6602701762	WILMETTE	IL		04/10/2023	3.375	1,046,513		1,775,000
6601738229	PHOENIX	AZ		04/10/2023	2.625	455,104		769,999
6600037227	JACKSONVILLE	FL		04/10/2023	3.500	477,742		760,000
6600794009	SEATTLE	WA		07/14/2023	3.500	978,188		2,285,000
6601747444	TARRYTOWN	NY		04/10/2023	3.500	1,182,274		1,970,000
6602696152	SAN DIEGO	CA		04/10/2023	3.000	763,101		1,250,000
6600011693	JACKSONVILLE	FL		04/10/2023	0.000	5,202		51,200
6602702026	DEERFIELD	IL		04/10/2023	2.875	773,216		1,260,000
6601028712	PORTOLA VALLEY	CA		04/10/2023	3.250	348,012		3,360,000
6600830126	HENDERSONVILLE	TN		04/10/2023	2.750	775,218		1,290,000
6602698109	SANTA CLARITA	CA		04/10/2023	2.875	670,262		1,050,000

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6601818021	ARLINGTON	VA		04/10/2023	2.990	525,281		1,649,999
6601685958	ST. JAMES	NY		04/10/2023	3.250	211,067		849,999
6601726125	LOS ANGELES	CA		04/10/2023	3.375	1,177,666		1,900,000
6600814609	WHEELING	IL		04/10/2023	4.375	87,387		81,000
6600555897	WESTON	FL		04/10/2023	2.000	395,263		1,050,000
6601750786	PHOENIX	AZ		04/10/2023	3.500	494,039		1,100,000
6602688407	BEND	OR		07/14/2023	3.875	802,482		1,165,000
6601811901	SAN DIEGO	CA		04/10/2023	2.750	1,015,609		1,909,999
6602701036	NEWBERG	OR		07/14/2023	3.125	466,898		780,000
6601750562	AUSTIN	TX		07/14/2023	3.500	484,354		1,375,000
6601700062	CHICAGO	IL		04/10/2023	4.000	460,031		697,000
6602675446	ODESSA	TX		07/14/2023	3.500	551,078		870,000
6600989013	FOUNTAIN HILLS	AZ		04/10/2023	3.625	432,184		1,220,000
8197637433	NAPLES	FL		07/14/2023	3.500	209,132		335,000
6601699397	ENCINITAS	CA		04/10/2023	3.500	639,349		1,095,000
6600717703	MERIDIAN	ID		04/10/2023	3.750	408,057		689,999
6601203513	JACKSONVILLE	FL		04/10/2023	0.000	10,541		32,000
6601686527	HARRISON	NY		04/10/2023	3.375	135,151		1,360,000
6600792706	INWOOD	NY		04/10/2023	3.750	777,299		1,799,999
6600578972	SUMMIT	NJ		07/14/2023	3.500	678,882		2,150,000
6602695444	BOULDER	CO		07/14/2023	3.500	579,480		1,299,999
6601688333	WILKINSON	IN		04/10/2023	4.375	540,238		1,355,000
6600037284	OAKLAND	CA		04/10/2023	3.250	718,158		1,275,000
6600795600	FT. LAUDERDALE	FL		04/10/2023	3.500	593,908		1,290,000
6602698141	JERSEY CITY	NJ		07/14/2023	3.125	700,906		1,200,000
6601711176	SCOTTSDALE	AZ		04/10/2023	2.990	664,031		1,040,000
8200678444	POMPANO BEACH	FL		07/14/2023	4.375	283,079		369,501
6602676592	CALABASAS	CA		04/10/2023	2.500	1,332,028		3,400,000
6602677962	SAN MATEO	CA		04/10/2023	2.750	789,514		3,250,000
6602683671	SPOKANE VALLEY	WA		07/14/2023	3.250	555,250		885,000
6600672163	REHOBOTH BEACH	DE		04/10/2023	2.500	771,510		2,950,000
6600921131	MOUNTAIN HOME	ID		04/10/2023	5.000	463,787		889,999
105870042	Palm Harbor	FL		07/14/2023	4.250	128,520		290,000
6602675040	FRANKLIN	TN		04/10/2023	2.625	782,666		1,375,000
3369410290	Fort Myers	FL		07/14/2023	4.250	56,750		84,130
6601823187	TUCSON	AZ		04/10/2023	3.250	468,706		730,000
6601742700	WATSONVILLE	CA		04/10/2023	3.375	1,224,923		2,320,000
6602674233	DANVILLE	CA		04/10/2023	2.750	1,089,530		2,000,000
6601203349	JACKSONVILLE	FL		04/10/2023	0.000	7,225		80,000
6600026808	JACKSONVILLE	FL		04/10/2023	0.000	4,930		58,200
6601686584	VERNON HILLS	IL		04/10/2023	2.875	121,735		419,000
6602676915	ALEXANDRIA	VA		04/10/2023	2.625	908,650		2,200,000
6602688381	LAKE OSWEGO	OR		07/14/2023	3.750	619,728		985,000
6601483347	DUBLIN	CA		04/10/2023	3.125	284,673		1,309,000
6601225540	JACKSONVILLE	FL		04/10/2023	0.000	11,258		80,000
6602702109	LOS ANGELES	CA		04/10/2023	2.875	940,960		3,075,000
6602690098	SALEM	OR		07/14/2023	3.000	759,678		1,250,000
6601678466	BRAINTREE	MA		04/10/2023	3.250	199,035		760,000
6602695964	SEBASTOPOL	CA		04/10/2023	3.125	970,269		1,495,000
6602676600	BRECKENRIDGE	CO		07/14/2023	2.750	1,264,611		3,160,000
6601825273	SCOTTSDALE	AZ		04/10/2023	3.125	476,462		1,280,000
6601681148	NEW YORK	NY		04/10/2023	3.000	80,745		5,799,999
6601487876	HENDERSON	NV		04/10/2023	3.375	313,625		1,060,000
6601685123	MC LEAN	VA		04/10/2023	3.500	345,642		2,255,000
6602682038	PARKER	CO		07/14/2023	3.125	908,413		1,457,000

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6601810036	BRADENTON	FL		04/10/2023	2.990	446,389		710,000
3367865007	Palm Beach	FL		07/14/2023	4.750	45,412		60,763
8202176321	OAKLAND PARK	FL		07/14/2023	5.125	355,966		444,000
6602682830	SAN DIEGO	CA		04/10/2023	3.125	1,214,673		2,339,999
6600011685	JACKSONVILLE	FL		04/10/2023	0.000	5,997		51,200
8202449565	DELRAY BEACH	FL		07/14/2023	5.625	291,565		350,000
8197614935	DORAL	FL		07/14/2023	3.125	420,318		835,034
6601673483	RANCHO CUCAMONGA	CA		04/10/2023	3.625	387,068		1,290,000
6602679331	HOOVER	AL		07/14/2023	3.375	469,886		709,999
6601707489	BROOKLYN	NY		04/10/2023	3.125	485,773		860,000
6602692045	MORONGO VALLEY	CA		04/10/2023	2.990	116,451		370,000
6602699008	AUSTIN	TX		07/14/2023	3.125	479,326		918,000
6602687904	EDGEWOOD	WA		07/14/2023	3.375	683,410		1,000,000
6601682948	BROOKLYN	NY		04/10/2023	3.625	160,204		832,000
6602675867	SAN FRANCISCO	CA		04/10/2023	2.750	1,097,207		1,999,999
6602680354	LOS GATOS	CA		04/10/2023	2.875	1,159,060		4,300,000
6601487660	RANDOLPH	NJ		07/14/2023	3.250	289,333		850,000
6602685999	SAN CARLOS	CA		04/10/2023	2.750	906,820		2,337,000
6600843996	DALLAS	TX		07/14/2023	4.625	444,582		553,000
6601286161	COLONIAL BEACH	VA		04/10/2023	6.750	64,115		145,000
6600056458	ROANOKE	TX		07/14/2023	3.500	406,110		756,000
6602684315	WALNUT CREEK	CA		04/10/2023	2.875	913,301		2,025,000
6601825224	SCOTTSDALE	AZ		04/10/2023	3.250	900,572		1,399,999
6601211615	MURFREESBORO	TN		04/10/2023	4.250	109,149		369,999
6602675842	NASHVILLE	TN		04/10/2023	2.625	651,670		1,049,999
6602705300	GILBERT	AZ		04/10/2023	3.875	548,624		725,000
8195553938	FORT LAUDERDALE	FL		07/14/2023	2.750	173,294		450,000
6601748194	BROOKLYN	NY		04/10/2023	3.250	1,167,276		2,345,000
6600990151	FRISCO	CO		07/14/2023	3.625	683,348		1,100,000
6601693291	MANCHESTER	MA		04/10/2023	3.375	771,641		1,564,999
6600028762	JACKSONVILLE	FL		04/10/2023	0.000	1,825		44,903
6601811430	SACRAMENTO	CA		04/10/2023	3.875	669,224		1,640,000
6602680974	COTO DE CAZA	CA		04/10/2023	3.250	1,096,627		1,685,000
6601713115	FORT LAUDERDALE	FL		04/10/2023	3.125	1,046,911		1,625,000
6602688266	LAGUNA NIGUEL	CA		04/10/2023	3.250	667,606		1,200,000
6602705839	TRUCKEE	CA		04/10/2023	3.750	644,438		1,095,000
6602687540	COTO DE CAZA	CA		04/10/2023	3.125	1,115,270		2,500,000
6602692052	CAMARILLO	CA		04/10/2023	2.750	177,075		564,000
6602678796	SEATTLE	WA		07/14/2023	2.875	1,069,326		2,410,000
6600602160	PLEASANT HILL	CA		04/10/2023	4.500	440,499		879,999
6600931445	ENCINITAS	CA		04/10/2023	3.875	714,439		1,449,999
8199348233	HIALEAH	FL		07/14/2023	3.250	265,286		359,999
6601482117	PARK RIDGE	IL		04/10/2023	3.000	205,777		860,000
6602700889	SAN FRANCISCO	CA		04/10/2023	2.990	758,024		1,250,000
6600011362	JACKSONVILLE	FL		04/10/2023	0.000	7,579		70,031
6600624230	ASHBURN	VA		04/10/2023	2.125	373,640		645,000
6601202002	ATLANTIC BEACH	FL		04/10/2023	0.000	12,950		80,000
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023	3.125	555,060		960,000
8199685484	JACKSONVILLE	FL		07/14/2023	3.500	135,448		245,000
6601697128	STUDIO CITY	CA		04/10/2023	3.625	809,195		1,413,000
8202552906	PEMBROKE PINES	FL		07/14/2023	4.875	343,436		444,999
6600677071	JACKSONVILLE	FL		04/10/2023	0.000	19,283		81,000
6602687656	PHOENIX	AZ		04/10/2023	3.250	497,786		804,000
6602684372	CHICAGO	IL		04/10/2023	3.000	469,928		731,000
6601482000	GALLATIN	TN		04/10/2023	3.375	182,269		670,000

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8194863797	JACKSONVILLE	FL		07/14/2023	2.750	133,918		299,166
6600682006	JACKSONVILLE	FL		04/10/2023	0.000	46,037		104,000
6600012063	JACKSONVILLE	FL		04/10/2023	0.000	8,838		80,000
8001782793	DAVIE	FL		07/14/2023	4.625	55,604		119,994
6602694710	WILDWOOD	MO		04/10/2023	3.000	1,158,591		1,800,000
6600010489	JACKSONVILLE	FL		04/10/2023	0.000	4,565		255,999
505309695	MIAMI	FL		07/14/2023	3.875	79,534		125,000
6601477182	NAPERVILLE	IL		04/10/2023	3.250	348,886		790,000
6602699735	CAMAS	WA		07/14/2023	2.990	617,837		1,000,000
6602705995	SHOW LOW	AZ		04/10/2023	3.625	585,291		1,150,000
6601735472	LAKE CITY	FL		04/10/2023	3.375	472,299		724,000
8027067649	MIAMI	FL		07/14/2023	4.124	222,350		300,000
6601747147	ORANGE	CA		04/10/2023	3.250	834,545		1,280,000
6602685551	UNION CITY	CA		04/10/2023	3.375	754,455		1,300,000
6602702265	APOLLO BEACH	FL		04/10/2023	2.875	624,211		1,350,000
8201155415	LAUDERHILL	FL		07/14/2023	3.124	172,688		369,378
6602683408	BLACK DIAMOND	WA		07/14/2023	3.000	926,243		1,495,000
6601678730	HUNTINGTON	NY		04/10/2023	3.375	273,809		705,000
8198424487	MIAMI	FL		07/14/2023	2.875	302,949		420,000
6602705102	HUNTINGTN BCH	CA		04/10/2023	3.375	495,965		1,120,000
6601225318	JACKSONVILLE	FL		04/10/2023	0.000	15,269		66,731
6601684274	WILMETTE	IL		04/10/2023	3.000	214,148		1,285,000
6602676857	LAUREL	MD		07/14/2023	2.750	527,352		940,000
6600675828	JACKSONVILLE	FL		04/10/2023	0.000	22,288		111,000
6602696087	RANCHO MIRAGE	CA		04/10/2023	3.250	651,988		999,999
8201716775	PEMBROKE PINES	FL		07/14/2023	4.875	131,595		539,999
6600676321	JACKSONVILLE	FL		04/10/2023	0.000	28,665		120,000
108548918	Fort Myers	FL		07/14/2023	4.375	67,473		164,999
6602684521	BEAVERTON	OR		07/14/2023	3.125	431,730		825,000
6600028887	JACKSONVILLE	FL		04/10/2023	0.000	1,617		44,904
6601736918	NAPLES	FL		04/10/2023	3.250	516,902		799,999
6601708362	NAPERVILLE	IL		04/10/2023	2.750	479,889		766,000
6602683986	DANVILLE	CA		04/10/2023	3.000	1,045,951		1,829,999
6601682120	HOUSTON	TX		07/14/2023	3.750	167,468		1,025,000
6602694751	RENO	NV		04/10/2023	3.250	400,028		1,250,000
6601698167	NEW YORK	NY		04/10/2023	3.875	1,096,174		1,780,000
3361522872	Hallandale Beach	FL		07/14/2023	4.500	37,386		73,812
6602688712	COLLEYVILLE	TX		07/14/2023	3.375	647,681		1,100,000
6602684109	NEWPORT BEACH	CA		04/10/2023	2.750	756,162		2,300,000
6602682681	FOLSOM	CA		04/10/2023	3.000	799,058		1,390,000
6602683556	RANCHO CUCAMONGA	CA		04/10/2023	3.250	641,935		1,250,000
6602682400	ALTADENA	CA		04/10/2023	3.000	1,096,582		2,010,000
6601751800	OWASSO	OK		04/10/2023	3.250	685,814		1,050,000
6601741694	FORT LAUDERDALE	FL		04/10/2023	3.250	650,528		1,100,000
6601681130	NEW YORK	NY		04/10/2023	3.125	231,380		1,550,000
8201264233	LEHIGH ACRES	FL		07/14/2023	3.875	186,032		350,000
6600927641	HENDERSON	NV		04/10/2023	3.750	514,100		871,000
6601713438	TOLUCA LAKE	CA		04/10/2023	2.750	426,338		910,000
6601682971	NEW YORK	NY		04/10/2023	4.750	133,048		1,650,000
6601692376	LOS ALAMITOS	CA		04/10/2023	4.000	548,423		1,120,000
6601820373	CARMEL	CA		04/10/2023	3.500	651,983		1,520,000
6601203455	JACKSONVILLE	FL		04/10/2023	0.000	9,431		80,000
6601687806	COTTONWOOD HEIGHTS	UT		07/14/2023	3.875	311,157		840,000
6600850736	PHOENIX	AZ		04/10/2023	3.375	936,778		2,325,000
6601224139	JACKSONVILLE	FL		04/10/2023	0.000	12,086		80,000

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6602710581	FRESNO	CA		04/10/2023	4.500	199,245		308,000
6601809830	NEWBURY PARK	CA		04/10/2023	3.375	1,066,188		1,720,000
6602681006	KIRKLAND	WA		07/14/2023	3.250	624,656		1,380,000
6602700723	SANTA CLARA	CA		04/10/2023	2.990	753,894		1,959,999
6601804070	MCLEAN	VA		04/10/2023	3.000	431,973		952,000
6601687053	MC LEAN	VA		04/10/2023	3.375	180,699		1,300,000
3365484639	Lauderhill	FL		07/14/2023	3.875	93,514		199,409
6602710532	NAPLES	FL		04/10/2023	3.250	132,593		210,000
6602702034	LONG BEACH	IN		04/10/2023	3.000	470,102		729,999
6601487538	WEST NYACK	NY		04/10/2023	3.500	239,041		675,000
6601691832	BEMIDJI	MN		04/10/2023	3.750	632,242		1,200,000
8200945900	SUNRISE	FL		07/14/2023	2.750	147,682		348,424
6601810341	WASHOUGAL	WA		07/14/2023	3.500	363,754		1,650,000
6600680463	JACKSONVILLE	FL		04/10/2023	0.000	37,803		99,000
6601286757	LAS VEGAS	NV		04/10/2023	4.625	136,750		68,000
6600026972	JACKSONVILLE	FL		04/10/2023	0.000	4,194		58,200
6602674258	SAN JOSE	CA		04/10/2023	2.625	1,015,257		3,250,000
6602688142	PAYSON	AZ		04/10/2023	3.625	627,924		840,000
6600011917	JACKSONVILLE	FL		04/10/2023	0.000	7,522		63,300
6601811935	SALT LAKE CTY	UT		07/14/2023	2.875	604,733		1,000,000
6601482315	PORT ARANSAS	TX		07/14/2023	3.250	178,932		1,000,000
8199108191	MIAMI GARDENS	FL		07/14/2023	3.125	292,943		400,000
6601482083	UPLAND	CA		04/10/2023	3.125	162,283		872,000
6600026428	JACKSONVILLE	FL		04/10/2023	0.000	4,117		61,100
8201661755	CAPE CORAL	FL		07/14/2023	4.875	266,437		340,000
6602698562	UPLAND	CA		04/10/2023	3.000	523,308		810,000
6600231697	BROOKLYN	NY		04/10/2023	3.500	254,173		791,000
6600851064	HOUSTON	TX		07/14/2023	3.375	502,721		885,000
6601482513	BETHESDA	MD		07/14/2023	3.000	231,100		1,160,000
6601224352	JACKSONVILLE	FL		04/10/2023	0.000	16,587		80,000
6602711316	GUALALA	CA		04/10/2023	3.625	553,659		1,039,999
6601486498	SARATOGA	CA		04/10/2023	3.250	446,037		1,750,000
6600786005	CLARKSVILLE	MD		07/14/2023	2.875	722,313		1,250,000
6601485797	CONIFER	CO		07/14/2023	3.250	129,687		950,000
6602701606	LA JOLLA	CA		04/10/2023	2.875	1,225,983		2,140,000
6601750885	AUSTIN	TX		07/14/2023	3.250	1,091,897		4,250,000
8202585074	NAPLES	FL		07/14/2023	5.125	369,265		460,000
6602675115	CARMEL VALLEY	CA		04/10/2023	3.125	1,169,563		2,450,000
6602685718	DENVER	CO		07/14/2023	3.375	569,459		925,000
6601685370	DIX HILLS	NY		04/10/2023	4.500	117,772		1,400,000
6600483124	WEST SACRAMENTO	CA		04/10/2023	3.250	452,720		660,000
8201846022	JACKSONVILLE	FL		07/14/2023	4.875	202,754		369,998
8023838536	OPA LOCKA	FL		07/14/2023	5.500	88,505		144,999
6601051268	DISCOVERY BAY	CA		04/10/2023	3.875	342,099		875,000
6601819920	BRENTWOOD	TN		04/10/2023	3.125	534,866		934,000
6601469197	ATLANTIC BEACH	FL		04/10/2023	0.000	46,655		135,500
6601808527	ST PETERSBURG	FL		04/10/2023	3.875	823,510		1,600,000
8191859062	HIALEAH	FL		07/14/2023	3.625	198,149		394,998
6601486571	JOHNSON CITY	TN		04/10/2023	3.750	437,664		1,251,000
6600930900	RENTON	WA		07/14/2023	3.625	1,205,861		3,400,000
6601472902	SAN DIEGO	CA		04/10/2023	3.375	336,175		1,150,000
6601748665	LOS ANGELES	CA		04/10/2023	3.250	948,160		1,664,999
6601673574	SANTA FE	NM		04/10/2023	4.250	408,428		770,000
6602695840	OAKLAND	CA		04/10/2023	3.250	745,006		1,899,999
6601475426	DAVIS	CA		04/10/2023	3.500	343,674		1,085,000

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6602682657	BOISE	ID		04/10/2023	3.375	517,964		755,000
6601825281	SCOTTSDALE	AZ		04/10/2023	3.500	530,231		1,050,000
6601482596	CHICAGO	IL		04/10/2023	3.000	272,252		1,225,000
6601202077	ATLANTIC BEACH	FL		04/10/2023	0.000	23,545		80,000
6602694223	STILWELL	KS		07/14/2023	3.000	692,602		1,090,000
6602678655	RIVERSIDE	CA		04/10/2023	3.250	1,041,308		1,750,000
8201346943	MIAMI	FL		07/14/2023	2.750	257,793		594,996
6601736066	MERCER ISLAND	WA		07/14/2023	2.875	599,707		1,700,000
6601743831	LOS ANGELES	CA		04/10/2023	3.375	1,630,656		2,880,000
8201388066	NAPLES	FL		07/14/2023	4.990	311,270		465,000
6602683622	TEMECULA	CA		04/10/2023	3.250	692,737		1,070,000
6602679059	OAKLAND	CA		04/10/2023	3.125	726,129		1,260,000
6601817734	LAMBERTVILLE	NJ		07/14/2023	2.990	436,114		1,100,000
6601483115	MANHATTAN BEACH	CA		04/10/2023	3.500	177,987		1,760,000
6602686237	ROCKVILLE	MD		07/14/2023	2.625	369,339		1,233,000
6602683499	SCOTTSDALE	AZ		04/10/2023	3.125	1,206,311		2,300,000
6600986696	PASADENA	CA		04/10/2023	4.125	404,826		930,000
8194950423	HIALEAH	FL		07/14/2023	2.750	159,490		225,000
6600676487	JACKSONVILLE	FL		04/10/2023	0.000	29,534		97,999
6602704618	LAS VEGAS	NV		04/10/2023	3.625	572,796		769,000
6601709063	FRISCO	TX		07/14/2023	2.750	767,157		2,867,000
6602686674	AUSTIN	TX		07/14/2023	2.875	701,928		1,900,000
6601685735	WANTAGH	NY		04/10/2023	3.000	234,354		700,000
6601203224	JACKSONVILLE	FL		04/10/2023	0.000	7,555		80,000
6601202226	JACKSONVILLE	FL		04/10/2023	0.000	17,729		74,967
6601680959	BETHESDA	MD		07/14/2023	3.375	256,035		955,000
6602698224	ANN ARBOR	MI		04/10/2023	3.250	497,604		800,000
6602689991	SEA ISLE CITY	NJ		07/14/2023	2.500	934,036		1,570,000
6601732008	WELLINGTON	FL		04/10/2023	3.625	1,549,473		2,500,000
6602672658	WEST BLOOMFIELD	MI		04/10/2023	3.375	74,318		700,000
6602711175	PHOENIX	AZ		04/10/2023	4.000	642,736		838,999
6601716621	SAN JOSE	CA		04/10/2023	2.990	700,202		1,094,569
6601383893	PASO ROBLES	CA		04/10/2023	6.500	206,804		650,000
6602673524	DANVILLE	CA		04/10/2023	2.625	984,621		2,375,000
6600024712	JACKSONVILLE BEACH	FL		04/10/2023	0.000	2,975		50,321
6602701853	SANTA BARBARA	CA		04/10/2023	3.000	1,462,730		2,322,400
6600921610	SAN RAFAEL	CA		04/10/2023	4.875	572,137		1,220,000
6600935370	LAS VEGAS	NV		04/10/2023	3.125	592,268		1,000,000
6602679794	HOUSTON	TX		07/14/2023	3.500	558,414		880,000
6602691567	SEATTLE	WA		07/14/2023	2.750	635,170		1,450,000
6602710482	FRANKLIN	TN		04/10/2023	4.125	1,200,063		1,999,999
6602684570	WINTER SPRINGS	FL		04/10/2023	3.250	492,835		1,249,999
6601203612	JACKSONVILLE	FL		04/10/2023	0.000	9,152		80,000
6600795733	CORAL GABLES	FL		04/10/2023	3.125	1,025,176		1,715,000
8195358003	BOYNTON BEACH	FL		07/14/2023	2.625	163,068		329,998
8201189859	BOYNTON BEACH	FL		07/14/2023	4.125	184,811		324,542
6602678531	VASHON	WA		07/14/2023	2.875	464,667		1,050,000
6602675834	VILLA PARK	CA		04/10/2023	2.750	782,455		1,599,000
6600675240	JACKSONVILLE	FL		04/10/2023	0.000	21,982		96,500
6602712025	SOUTHLAKE	TX		07/14/2023	4.875	1,270,483		1,950,000
6601687061	MENDHAM	NJ		07/14/2023	3.000	202,536		1,150,000
6601730358	BETHESDA	MD		07/14/2023	2.990	767,802		1,300,000
6600675182	JACKSONVILLE	FL		04/10/2023	0.000	14,915		101,000
6600011628	JACKSONVILLE	FL		04/10/2023	0.000	7,401		63,300
6600677030	JACKSONVILLE	FL		04/10/2023	0.000	42,175		116,000

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6601679290	NEW YORK	NY		04/10/2023	3.625	172,608		1,650,000
6601685966	ROCKVILLE	MD		07/14/2023	2.875	223,101		1,025,000
6602676238	ATLANTIC BEACH	FL		04/10/2023	2.750	567,609		1,365,000
6601383950	PASADENA	MD		07/14/2023	6.750	89,739		285,000
8202295636	FLORIDA CITY	FL		07/14/2023	4.500	221,324		363,989
6601811927	ALBANY	CA		04/10/2023	2.875	712,429		1,305,000
6601699777	FRISCO	TX		07/14/2023	3.375	409,601		1,250,000
6602701317	SAN FRANCISCO	CA		04/10/2023	3.000	556,638		1,550,000
6601224162	JACKSONVILLE	FL		04/10/2023	0.000	15,658		80,000
6601743518	SANTA FE	NM		04/10/2023	3.875	624,586		950,000
6602704535	CARLSBAD	CA		04/10/2023	3.250	764,455		1,655,000
6601486878	SOUTH BARRINGTON	IL		04/10/2023	2.875	230,605		790,000
6601680017	GARDEN CITY	NY		04/10/2023	3.750	109,713		755,000
6601676296	PALO ALTO	CA		04/10/2023	5.250	915,306		3,200,000
6602689181	RANCHO CUCAMONGA	CA		04/10/2023	3.125	539,489		950,000
6601678458	NEW HYDE PARK	NY		04/10/2023	2.375	165,539		567,500
6602690825	CASTLE ROCK	CO		07/14/2023	3.375	748,021		1,550,000
6602700020	KNOXVILLE	TN		04/10/2023	3.125	1,002,061		1,799,999
8194208708	DAVIE	FL		07/14/2023	2.750	131,908		250,000
6601808964	AUBURN	WA		07/14/2023	3.125	584,512		960,000
6601706606	SEATTLE	WA		07/14/2023	2.625	903,373		1,700,000
6601827303	SACRAMENTO	CA		04/10/2023	2.990	578,043		1,150,000
6601706689	MANTOLOKING	NJ		07/14/2023	2.990	1,287,540		3,500,000
6601742734	IRVINE	CA		04/10/2023	2.875	730,025		1,525,000
6602699362	CHINO HILLS	CA		04/10/2023	3.625	716,274		1,080,000
6602700293	MANVEL	TX		07/14/2023	2.990	498,274		842,500
6601709436	SAN DIEGO	CA		04/10/2023	3.375	675,654		1,434,999
6601736629	PORTLAND	OR		07/14/2023	3.500	713,881		1,200,000
6601719302	TUCSON	AZ		04/10/2023	3.125	719,269		1,650,000
6602694280	PALM CITY	FL		04/10/2023	3.250	688,729		1,100,000
8197315645	CAPE CORAL	FL		07/14/2023	2.750	112,792		247,565
6600680513	JACKSONVILLE	FL		04/10/2023	0.000	37,148		105,000
6602681667	BETHESDA	MD		07/14/2023	3.500	510,478		1,210,000
6602706589	NORTH HILLS	NY		04/10/2023	2.750	1,052,310		1,585,000
8202220401	NAPLES	FL		07/14/2023	5.625	306,594		465,001
6601692913	WESTFIELD	NJ		07/14/2023	3.625	533,603		1,840,000
6601705947	SPRING	TX		07/14/2023	2.990	444,552		1,299,999
6600569625	RIDGEWOOD	NY		04/10/2023	4.375	594,147		915,000
6602710896	LITCHFIELD PARK	AZ		04/10/2023	4.375	774,781		1,249,999
6600425471	VENICE	CA		04/10/2023	4.375	535,344		2,300,000
6600012097	JACKSONVILLE	FL		04/10/2023	0.000	9,140		79,999
6602701234	CHICAGO	IL		04/10/2023	3.000	464,522		815,000
6601710533	ANN ARBOR	MI		04/10/2023	3.125	476,262		1,375,000
6601710178	BOLTON	MA		04/10/2023	3.250	457,909		871,999
6601736934	SAN JOSE	CA		04/10/2023	3.125	793,425		1,240,000
6601477240	SMITHTON	IL		04/10/2023	4.250	82,279		145,000
8203053627	NAPLES	FL		07/14/2023	5.125	126,912		629,987
8197451270	LAKE WORTH	FL		07/14/2023	2.990	129,441		269,999
6601718940	DALLAS	TX		07/14/2023	3.125	750,602		1,344,999
6601224071	JACKSONVILLE	FL		04/10/2023	0.000	13,840		70,670
6602673839	SOUTH PASADENA	CA		04/10/2023	2.750	978,830		2,099,999
6601808345	FREMONT	CA		04/10/2023	2.625	901,917		2,435,000
6602685593	RENTON	WA		07/14/2023	2.875	890,933		1,449,999
8023230992	JACKSONVILLE	FL		07/14/2023	4.500	91,342		123,000
6601698423	ORIENT	NY		04/10/2023	3.750	524,018		1,900,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601224154	JACKSONVILLE	FL		04/10/2023	0.000	18,816		80,000
6602684497	MAPLETON	UT		07/14/2023	3.375	575,772		1,230,000
6602689132	LIDO BEACH	NY		04/10/2023	3.000	886,679		1,700,000
6601745521	SONOMA	CA		04/10/2023	3.250	1,892,768		3,499,999
6602692433	SIMI VALLEY	CA		04/10/2023	2.625	351,169		1,000,000
8195877780	JACKSONVILLE	FL		07/14/2023	3.000	128,576		236,189
8200989177	MIAMI	FL		07/14/2023	3.500	259,406		349,448
6600842725	PEQUOT LAKES	MN		04/10/2023	4.000	843,053		1,425,000
6600676941	JACKSONVILLE	FL		04/10/2023	0.000	24,785		77,000
6601702597	TIBURON	CA		04/10/2023	3.875	474,390		3,200,000
6602679596	AUSTIN	TX		07/14/2023	3.125	770,282		1,750,000
6601711721	WALTHAM	MA		04/10/2023	2.990	452,752		780,000
6600055823	SANTA ROSA	CA		04/10/2023	3.625	610,123		1,050,000
6602678069	PHOENIX	AZ		04/10/2023	3.375	554,461		825,000
6600010927	JACKSONVILLE	FL		04/10/2023	0.000	8,043		65,417
6601727735	CHICAGO	IL		04/10/2023	3.000	734,183		1,155,000
6601468793	JACKSONVILLE BEACH	FL		04/10/2023	0.000	57,483		125,000
6601706879	SAN FRANCISCO	CA		04/10/2023	2.750	800,653		1,600,000
6602691245	MCLEAN	VA		04/10/2023	2.625	1,102,414		1,899,999
6601725481	CAMARILLO	CA		04/10/2023	3.250	727,362		1,500,000
6601710475	SAN JOSE	CA		04/10/2023	3.125	658,350		1,485,000
6602677673	CLE ELUM	WA		07/14/2023	2.750	895,137		1,685,000
6602686807	SCOTTSDALE	AZ		04/10/2023	2.875	543,805		1,099,999
6602682004	COOPER CITY	FL		04/10/2023	3.125	653,032		1,024,999
6601202028	ATLANTIC BEACH	FL		04/10/2023	0.000	13,062		80,000
6601821843	LOVELAND	CO		07/14/2023	3.125	512,613		1,000,000
505342275	LAKE WORTH	FL		07/14/2023	2.875	231,135		425,013
6602704386	ROCKWALL	TX		07/14/2023	3.000	777,180		1,700,000
6601809061	BOTHELL	WA		07/14/2023	2.990	758,989		1,240,000
6601684050	BETHESDA	MD		07/14/2023	3.750	164,212		1,744,000
6600852120	TUCSON	AZ		04/10/2023	3.375	794,314		1,875,000
6601696005	PONTE VEDRA BEACH	FL		04/10/2023	3.750	652,924		1,250,000
8201236790	WESTON	FL		07/14/2023	4.375	157,676		300,001
8023957713	DELRAY BEACH	FL		07/14/2023	4.625	185,960		250,000
8194845579	MIAMI	FL		07/14/2023	2.750	120,688		250,000
6602696574	CHICAGO	IL		04/10/2023	3.000	1,517,695		2,350,000
6601703660	NEWCASTLE	CA		04/10/2023	2.875	816,645		1,649,999
6601709873	NASHVILLE	TN		04/10/2023	2.875	500,540		940,000
6601812123	SANTA ANA	CA		04/10/2023	3.125	890,141		1,399,999
8201250982	JACKSONVILLE	FL		07/14/2023	4.125	161,384		252,000
8023934514	MIAMI	FL		07/14/2023	4.875	189,107		274,999
6601681759	NEW CITY	NY		04/10/2023	3.500	192,029		1,700,000
6602710763	TOLUCA LAKE	CA		04/10/2023	3.625	907,785		1,815,000
6602677889	BOULDER	CO		07/14/2023	3.000	583,747		950,000
6600543232	DENVER	CO		07/14/2023	3.750	855,536		1,515,000
8023103904	POMPANO BEACH	FL		07/14/2023	4.990	206,296		259,000
8195478707	HOMESTEAD	FL		07/14/2023	2.875	207,258		289,899
8197554806	FORT LAUDERDALE	FL		07/14/2023	3.500	216,545		369,999
8192201675	BOYNTON BEACH	FL		07/14/2023	2.500	73,321		144,998
6602705722	RIPON	CA		04/10/2023	4.125	657,548		855,000
505315991	MIAMI GARDENS	FL		07/14/2023	3.990	80,178		169,900
6600676370	JACKSONVILLE	FL		04/10/2023	0.000	26,831		109,999
6601827279	SOUTH JORDAN	UT		07/14/2023	3.500	564,491		900,000
6602701416	TARZANA	CA		04/10/2023	3.000	805,418		1,474,999
6601752543	SIERRA MADRE	CA		04/10/2023	3.500	495,525		1,274,999

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6601679035	NIWOT	CO		07/14/2023	3.250	143,190		930,000
6601742148	PORTLAND	OR		07/14/2023	3.250	486,236		775,000
6600876400	FREEDOM	CA		04/10/2023	5.000	289,534		364,999
6601483297	SOUTHLAKE	TX		07/14/2023	3.250	260,785		1,848,200
6601805614	SUNNYVALE	CA		04/10/2023	2.875	883,403		2,575,000
6602684380	UPLAND	CA		04/10/2023	3.375	818,209		1,203,000
8190650470	LAUDERHILL	FL		07/14/2023	2.500	169,613		240,000
6602694975	BRIGHTON	MI		04/10/2023	3.250	638,617		978,000
6601483131	HOLLADAY	UT		07/14/2023	3.375	219,832		1,220,000
6602684331	SEATTLE	WA		07/14/2023	3.000	680,333		1,100,000
6601736991	SUGAR LAND	TX		07/14/2023	2.750	645,174		1,250,000
6601680330	BROOKLYN	NY		04/10/2023	3.375	195,691		2,450,000
505312778	JACKSONVILLE	FL		07/14/2023	3.541	150,114		215,000
6602698497	CEDAR HILLS	UT		07/14/2023	3.375	730,820		1,150,000
6601687012	NEW YORK	NY		04/10/2023	3.250	240,381		1,650,000
6600011495	JACKSONVILLE	FL		04/10/2023	0.000	6,433		58,200
6601224964	JACKSONVILLE	FL		04/10/2023	0.000	16,175		78,901
8022777120	POMPANO BEACH	FL		07/14/2023	4.990	173,155		220,000
6601827261	THOMPSONS STATION	TN		04/10/2023	2.875	487,791		870,000
6602699032	UNION CITY	CA		04/10/2023	2.875	864,217		1,500,000
6600437567	SAN JOSE	CA		04/10/2023	3.375	390,279		674,999
6602681758	VIRGINIA BEACH	VA		04/10/2023	3.250	509,353		1,249,999
8023178656	CAPE CORAL	FL		07/14/2023	4.750	167,761		220,000
8201465909	WEST PALM BCH	FL		07/14/2023	3.500	191,065		339,999
6601203950	JACKSONVILLE	FL		04/10/2023	0.000	1,520		55,000
6601693143	DALLAS	TX		07/14/2023	3.375	718,367		1,244,999
6601676551	GRASS VALLEY	CA		04/10/2023	5.500	641,403		940,000
6602683614	WESTLAKE VLG	CA		04/10/2023	2.875	1,035,984		1,620,000
6601469031	ATLANTIC BEACH	FL		04/10/2023	0.000	39,341		133,400
6602701580	PLEASANTON	CA		04/10/2023	3.375	854,183		1,298,000
6601735100	DENVER	CO		07/14/2023	2.875	564,077		1,205,000
6602701879	MCKINNEY	TX		07/14/2023	2.875	645,224		1,039,999
6601571992	HOUSTON	TX		07/14/2023	4.500	874,384		1,550,000
6601475129	EL PASO	TX		07/14/2023	3.375	150,917		945,000
6601679951	JERSEY CITY	NJ		07/14/2023	3.000	200,233		645,000
6601696807	SAN MARCOS	CA		04/10/2023	3.500	624,178		1,200,000
6601474833	EDWARDSVILLE	IL		04/10/2023	4.375	101,751		140,000
6601743930	EVANSTON	IL		04/10/2023	3.375	884,854		1,350,000
6602701564	SAN JOSE	CA		04/10/2023	2.875	930,943		2,400,000
6601746743	HOUSTON	TX		07/14/2023	2.875	568,657		1,000,000
6601742247	SAN MARINO	CA		04/10/2023	3.000	1,173,588		2,399,999
6601818732	ARLINGTON	VA		04/10/2023	3.375	509,709		830,000
6600851932	KNOXVILLE	TN		04/10/2023	3.750	551,945		840,000
8201160890	LAUDERHILL	FL		07/14/2023	4.375	255,828		329,455
6601747477	SANIBEL	FL		04/10/2023	3.500	505,552		768,000
6601817023	CULVER CITY	CA		04/10/2023	3.000	447,123		1,100,000
6602700731	RENTON	WA		07/14/2023	2.990	640,239		1,210,000
6601735449	CONIFER	CO		07/14/2023	3.250	486,173		778,000
6601730291	ARNOLD	MD		07/14/2023	2.875	552,993		900,000
6602681154	PORTER RANCH	CA		04/10/2023	2.875	749,970		1,180,000
8195412007	HIALEAH	FL		07/14/2023	2.750	150,142		400,000
6602682756	PLEASANTON	CA		04/10/2023	3.250	713,112		1,670,000
108597782	Riviera Beach	FL		07/14/2023	5.125	110,621		195,000
6601204412	JACKSONVILLE	FL		04/10/2023	0.000	13,512		79,999
6602689488	SANTA BARBARA	CA		04/10/2023	2.625	840,568		3,150,000

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6601738989	POTOMAC	MD		07/14/2023	3.250	1,352,834		2,400,000
6600989252	ARLINGTON	VA		04/10/2023	3.625	583,210		1,177,000
8021760878	NAPLES	FL		07/14/2023	5.250	186,051		253,894
6601684803	BASKING RIDGE	NJ		07/14/2023	2.875	174,395		1,130,000
6602671478	DAVIS	CA		04/10/2023	2.625	298,007		1,010,000
6601203935	JACKSONVILLE	FL		04/10/2023	0.000	2,623		79,999
6601727321	PASADENA	CA		04/10/2023	2.625	755,460		2,350,000
6600025370	JACKSONVILLE	FL		04/10/2023	0.000	2,546		52,423
6601474981	HOUSTON	TX		07/14/2023	3.125	301,584		1,350,000
6600025487	JACKSONVILLE	FL		04/10/2023	0.000	5,998		202,186
6601698019	NEW YORK	NY		04/10/2023	3.875	702,771		1,155,000
6601687350	PRINCETON	NJ		07/14/2023	3.750	149,557		875,000
6602676774	HERMOSA BEACH	CA		04/10/2023	2.625	786,579		1,680,000
6600785718	MCLEAN	VA		04/10/2023	4.250	564,570		939,999
505404020	CORAL SPRINGS	FL		07/14/2023	2.875	245,264		430,050
8201234056	JACKSONVILLE	FL		07/14/2023	2.990	122,102		247,990
6600039488	MORAGA	CA		04/10/2023	3.500	634,543		1,390,000
6602675198	TOPANGA	CA		04/10/2023	3.750	1,064,191		1,445,000
6601718262	CAPTIVA	FL		04/10/2023	2.500	1,611,559		5,999,999
8195135799	NAPLES	FL		07/14/2023	2.625	170,128		248,384
6602710920	CAMBRIDGE	MA		04/10/2023	3.625	645,298		1,580,000
8198018684	ESTERO	FL		07/14/2023	2.750	254,836		619,996
6602693241	OCEAN CITY	NJ		07/14/2023	2.625	681,479		1,900,000
6601473876	PRINCETON	NJ		07/14/2023	3.250	281,289		785,000
6602673300	FRANKLIN	TN		04/10/2023	2.875	479,589		825,000
6602680792	GLENDORA	CA		04/10/2023	3.500	887,070		1,690,000
6600490392	HUNTINGTON BEACH	CA		04/10/2023	3.375	650,918		1,344,999
6601817916	DENVER	CO		07/14/2023	2.990	414,775		1,242,000
6602701085	DELRAY BEACH	FL		04/10/2023	3.000	546,930		875,000
6602677319	DALLAS	TX		07/14/2023	2.875	550,605		1,255,000
8202347833	MIAMI	FL		07/14/2023	4.875	329,271		492,000
8194372428	ST PETERSBURG	FL		07/14/2023	2.875	126,182		210,000
6601685313	BROOKLYN	NY		04/10/2023	3.000	149,515		3,600,000
6601734509	FORT COLLINS	CO		07/14/2023	3.250	1,190,431		1,990,000
6601165191	GALAX	VA		04/10/2023	2.750	50,749		79,999
6602685270	GLENCOE	IL		04/10/2023	2.875	744,207		2,750,000
6602690288	BROOMFIELD	CO		07/14/2023	2.875	633,064		1,140,000
6602683176	SEATTLE	WA		07/14/2023	3.250	708,963		1,129,999
6602685882	IRVINE	CA		04/10/2023	2.875	1,409,658		2,229,999
6602699818	SAN FRANCISCO	CA		04/10/2023	3.375	983,063		1,499,999
8199231082	FORT MYERS	FL		07/14/2023	2.375	93,990		472,292
6600028861	JACKSONVILLE	FL		04/10/2023	0.000	1,733		45,104
6601722785	NAPLES	FL		04/10/2023	3.375	624,764		980,000
3379335630	LAKE WORTH	FL		07/14/2023	3.875	45,011		54,375
6602694744	DALY CITY	CA		04/10/2023	3.250	798,685		1,225,000
102353190	JACKSONVILLE	FL		07/14/2023	4.875	87,642		126,182
6602682798	GEORGETOWN	TX		07/14/2023	3.000	464,670		950,000
6602674696	SAN RAMON	CA		04/10/2023	2.750	678,423		2,430,000
8027119481	LEHIGH ACRES	FL		07/14/2023	3.875	181,146		244,140
6602682285	GRESHAM	OR		07/14/2023	2.750	446,875		730,000
6600430968	CHICAGO	IL		04/10/2023	3.875	437,567		670,000
6601489260	NAPLES	FL		04/10/2023	3.875	319,403		810,000
6601204677	JACKSONVILLE	FL		04/10/2023	0.000	9,839		80,000
6601480095	WASHINGTON	DC		04/10/2023	3.250	422,623		950,000
6601711606	SEATTLE	WA		07/14/2023	3.375	710,718		1,800,000

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6601470815	ATLANTIC BEACH	FL		04/10/2023	0.000	47,152		97,787
8194207539	DELRAY BEACH	FL		07/14/2023	2.875	333,481		555,000
6601699181	LOS ANGELES	CA		04/10/2023	3.500	864,491		1,600,000
6602705821	OCEANSIDE	CA		04/10/2023	3.375	595,349		1,200,000
6601673418	WARRENTON	OR		07/14/2023	3.500	253,092		879,999
6601678128	CHARLESTOWN	MA		04/10/2023	3.500	278,831		1,250,000
6601827576	PALM SPRINGS	CA		04/10/2023	3.875	531,074		924,999
6602688274	MESA	AZ		04/10/2023	3.250	654,320		1,266,000
6602695410	TORRANCE	CA		04/10/2023	3.500	789,537		1,195,000
6601483925	COLTS NECK	NJ		07/14/2023	2.625	268,838		1,125,000
6601740399	LONG BEACH	CA		04/10/2023	3.000	449,969		1,655,000
6600036773	WESTMONT	IL		04/10/2023	3.500	454,110		725,000
6601718403	BEND	OR		07/14/2023	3.125	760,900		1,429,999
8201714566	FORT LAUDERDALE	FL		07/14/2023	3.500	234,030		431,001
6601686865	WASHINGTON	DC		04/10/2023	3.000	35,428		284,000
6600086828	CHICAGO	IL		04/10/2023	4.375	17,949		336,808
8197518965	PALM SPRINGS	FL		07/14/2023	3.250	267,518		365,000
6601734178	GREENWOOD VILLAGE	CO		07/14/2023	3.500	594,901		1,225,000
6601716134	PALM BEACH	FL		04/10/2023	2.875	602,498		1,550,000
6601735266	LAGUNA BEACH	CA		04/10/2023	2.750	669,634		1,715,000
6602683754	SILVERDALE	WA		07/14/2023	3.500	465,634		710,000
6600057241	DEL MAR	CA		04/10/2023	3.250	730,598		1,250,000
6600024530	JACKSONVILLE	FL		04/10/2023	0.000	1,818		44,173
6602676089	SAN RAMON	CA		04/10/2023	2.750	843,542		1,730,000
6602677855	DALLAS	TX		07/14/2023	2.750	845,475		1,499,999
6602684505	SCOTTSDALE	AZ		04/10/2023	3.125	560,757		950,000
6600934993	SAN JOSE	CA		04/10/2023	3.500	656,891		1,013,999
6602690833	BURNSVILLE	MN		04/10/2023	3.250	490,740		1,030,000
6602683994	EVERETT	WA		07/14/2023	2.875	740,200		1,199,999
8194936098	PALM SPRINGS	FL		07/14/2023	2.875	197,546		293,001
6601203638	JACKSONVILLE	FL		04/10/2023	0.000	4,063		58,200
6601472878	HOUSTON	TX		07/14/2023	3.250	119,698		949,999
6600441478	SEDONA	AZ		04/10/2023	3.625	476,623		770,000
6602686930	MIROMAR LAKES	FL		04/10/2023	2.625	678,936		2,657,000
6601224329	JACKSONVILLE	FL		04/10/2023	0.000	19,511		80,000
6601224873	JACKSONVILLE	FL		04/10/2023	0.000	20,408		80,000
6601697458	MORGAN HILL	CA		04/10/2023	4.375	377,095		1,020,000
6601718023	MOUNTAIN HOUSE	CA		04/10/2023	3.250	540,209		974,999
8201218217	CUTLER BAY	FL		07/14/2023	3.750	175,117		379,424
6602711746	SAN RAFAEL	CA		04/10/2023	3.750	896,322		2,049,999
6601821777	SAN FRANCISCO	CA		04/10/2023	2.625	565,588		1,699,999
6600689357	EVERGREEN PARK	IL		04/10/2023	3.875	36,725		180,000
6600554841	PEMBROKE PINES	FL		04/10/2023	3.875	239,806		355,000
8200718094	FORT LAUDERDALE	FL		07/14/2023	3.250	311,950		444,268
6601733550	DUBLIN	CA		04/10/2023	3.125	951,220		1,750,000
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023	3.750	762,739		1,534,999
6601472035	BROOMFIELD	CO		07/14/2023	4.375	473,649		1,149,999
6600707134	JACKSONVILLE	FL		04/10/2023	3.625	667,797		421,999
6600676933	JACKSONVILLE	FL		04/10/2023	0.000	21,748		85,000
6600582024	MORRISTOWN	NJ		07/14/2023	3.750	406,423		791,999
6602681410	KANSAS CITY	MO		04/10/2023	3.125	500,445		805,000
6600024514	JACKSONVILLE	FL		04/10/2023	0.000	1,935		51,353
6602683713	SEATTLE	WA		07/14/2023	3.375	663,479		1,051,500
6602671551	HUNTINGTON BEACH	CA		04/10/2023	3.875	1,665,572		3,499,999
8023954789	JACKSONVILLE	FL		07/14/2023	4.500	141,430		213,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6602679638	NOVATO	CA		04/10/2023	3.375	767,824		1,424,999
6601713826	SEDALIA	CO		07/14/2023	3.000	745,468		2,100,000
505380064	BOYNTON BEACH	FL		07/14/2023	2.875	117,936		215,009
6602704345	MOORESBURG	TN		04/10/2023	4.125	954,255		1,399,999
6602672203	LAGUNA BEACH	CA		04/10/2023	3.750	519,659		1,949,999
6602682178	BEL AIR	MD		07/14/2023	3.000	485,684		785,000
6602685437	REDLANDS	CA		04/10/2023	2.875	807,235		1,350,000
6602695709	KIRKLAND	WA		07/14/2023	3.500	640,771		1,500,000
6602684216	DENVER	CO		07/14/2023	2.875	652,358		1,175,000
6601741140	WEST LINN	OR		07/14/2023	3.250	460,863		742,000
6602693308	SCOTTSDALE	AZ		04/10/2023	2.875	790,178		1,680,000
6600039207	TUCSON	AZ		04/10/2023	3.375	679,104		1,110,000
6602680297	FAIRVIEW	TX		07/14/2023	2.875	759,675		1,299,000
6600680547	JACKSONVILLE	FL		04/10/2023	0.000	37,144		101,000
6602680370	CLARKSVILLE	MD		07/14/2023	3.000	638,296		1,675,000
6601484022	REDMOND	WA		07/14/2023	3.000	207,118		1,200,000
6600679291	JACKSONVILLE	FL		04/10/2023	0.000	40,367		163,000
6601715870	BOULDER	CO		07/14/2023	2.990	758,754		1,275,000
6601816975	WOODINVILLE	WA		07/14/2023	3.500	886,407		1,410,000
6601685610	WAKEFIELD	MA		04/10/2023	3.500	211,099		830,000
6601717819	SOUTHLAKE	TX		07/14/2023	3.250	504,068		1,000,000
6602694298	CAMANO ISLAND	WA		07/14/2023	3.375	646,758		1,024,999
6601477281	SAINT LOUIS	MO		04/10/2023	3.250	52,195		160,000
8199229808	ALVA	FL		07/14/2023	2.990	222,463		363,155
6601475103	FRANKLIN	MI		04/10/2023	3.375	301,462		700,000
6602695311	BOZEMAN	MT		04/10/2023	3.250	519,259		795,000
6602702083	SAN FRANCISCO	CA		04/10/2023	2.875	773,216		1,250,000
6602693837	RESTON	VA		04/10/2023	3.125	202,424		350,000
6601711382	MCLEAN	VA		04/10/2023	3.375	896,861		1,600,000
6600440736	RIDGEFIELD	WA		07/14/2023	3.250	404,977		820,000
6601023408	HUNTINGTON BEACH	CA		04/10/2023	3.875	951,718		1,750,000
6601203687	JACKSONVILLE	FL		04/10/2023	0.000	10,839		80,000
6602699693	DANA POINT	CA		04/10/2023	3.125	755,062		2,300,000
6601730879	MAPLEWOOD	NJ		07/14/2023	3.125	692,295		1,261,000
6602711167	SAN RAFAEL	CA		04/10/2023	3.500	588,145		2,850,000
6601809343	SCOTTSDALE	AZ		04/10/2023	3.625	459,980		824,999
6601742965	LEANDER	TX		07/14/2023	3.375	879,148		1,401,000
6600919564	FULLERTON	CA		04/10/2023	4.250	1,215,415		2,090,000
8195886171	HALLANDALE BEACH	FL		07/14/2023	3.375	160,841		215,000
6600994120	CASTLE ROCK	CO		07/14/2023	3.375	612,789		1,289,060
6601686600	NEEDHAM	MA		04/10/2023	3.125	241,646		1,175,000
6601750323	LA JOLLA	CA		04/10/2023	2.875	465,715		2,585,000
8195246817	HOLLYWOOD	FL		07/14/2023	3.250	418,890		711,421
6602683663	CHINO HILLS	CA		04/10/2023	3.625	572,003		925,000
8197474612	FORT LAUDERDALE	FL		07/14/2023	3.125	221,356		384,998
6601485078	LAS VEGAS	NV		04/10/2023	3.250	203,233		588,000
8201717116	FT MYERS	FL		07/14/2023	5.250	213,408		265,000
6602701614	SAN FRANCISCO	CA		04/10/2023	2.875	925,778		1,950,000
8017252031	HOMESTEAD	FL		07/14/2023	4.750	153,122		199,500
6602696699	GLEN ELLYN	IL		04/10/2023	3.000	464,542		785,000
6602692193	CHICAGO	IL		04/10/2023	3.375	148,472		250,000
6601736876	PARKLAND	FL		04/10/2023	2.875	636,499		975,000
6602685460	POOLESVILLE	MD		07/14/2023	3.125	512,094		826,000
6602706431	QUEEN CREEK	AZ		04/10/2023	3.750	863,276		1,399,999
6601482455	MERCER ISLAND	WA		07/14/2023	3.000	240,743		1,600,000

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6601471359	CONROE	TX		07/14/2023	3.500	242,974		760,000
6602702398	PACIFICA	CA		04/10/2023	2.875	824,764		1,280,000
6602688720	BOCA RATON	FL		04/10/2023	3.500	705,093		1,290,000
6601693077	LOS ANGELES	CA		04/10/2023	3.500	768,741		1,600,000
6600024480	JACKSONVILLE	FL		04/10/2023	0.000	1,870		44,347
6601224253	JACKSONVILLE	FL		04/10/2023	0.000	19,374		80,000
6602692029	OCEANSIDE	CA		04/10/2023	3.125	634,239		950,000
2522161710	RIVIERA BEACH	FL		07/14/2023	0.000	11,899		56,617
6601225433	JACKSONVILLE	FL		04/10/2023	0.000	18,717		80,513
6601713271	PASADENA	CA		04/10/2023	2.875	816,988		1,589,999
6602682970	WALNUT CREEK	CA		04/10/2023	3.375	697,175		1,065,000
112939087	Oakland Park	FL		07/14/2023	4.875	115,081		287,501
6602685528	HENDERSON	NV		04/10/2023	3.500	1,085,833		1,700,000
6602680024	THOUSAND OAKS	CA		04/10/2023	3.375	777,200		1,215,000
6602687284	SAN MARCOS	CA		04/10/2023	2.750	709,980		1,290,000
6600677279	JACKSONVILLE	FL		04/10/2023	0.000	29,112		110,000
6602688571	SAN JOSE	CA		04/10/2023	3.625	690,218		1,999,999
6601702639	PHOENIX	AZ		04/10/2023	3.250	503,996		948,000
6602684943	BRENTWOOD	TN		04/10/2023	2.625	684,306		1,280,000
6600935602	MOSS BEACH	CA		04/10/2023	3.375	727,263		1,125,000
8204232182	NAPLES	FL		07/14/2023	6.500	210,161		305,000
6602710953	LEANDER	TX		07/14/2023	4.000	813,169		1,150,000
6602674092	SANTA CLARA	CA		04/10/2023	2.750	788,725		1,749,999
6601678953	NEW YORK	NY		04/10/2023	4.750	207,211		2,860,000
6602698729	LADERA RANCH	CA		04/10/2023	3.125	887,509		1,390,000
6601681429	HOUSTON	TX		07/14/2023	3.125	241,018		2,459,999
6600925827	IRVINE	CA		04/10/2023	3.875	116,873		678,000
6601678623	ARLINGTON	VA		04/10/2023	3.125	239,416		1,150,000
6601383901	GARDEN GROVE	CA		04/10/2023	6.750	119,062		315,000
6602684042	ISSAQUAH	WA		07/14/2023	3.000	872,917		1,499,999
6601682823	EVANSTON	IL		04/10/2023	2.875	222,558		860,000
6600011404	JACKSONVILLE	FL		04/10/2023	0.000	5,210		59,515
6601808998	LEANDER	TX		07/14/2023	2.990	534,235		900,000
8195657606	PLANTATION	FL		07/14/2023	3.625	176,127		256,999
6602674720	KETCHUM	ID		04/10/2023	2.750	1,395,743		5,422,000
6602689645	WESTLAKE VILLAGE	CA		04/10/2023	3.125	749,344		1,230,000
6601476713	DALLAS	TX		07/14/2023	3.375	274,470		915,000
6600011206	JACKSONVILLE	FL		04/10/2023	0.000	6,399		56,000
6602702745	EDINA	MN		04/10/2023	2.875	518,699		810,000
6601724831	BRENTWOOD	TN		04/10/2023	3.250	657,764		1,019,999
6601684118	ARMONK	NY		04/10/2023	3.000	366,156		1,775,000
6602698463	CALDWELL	ID		04/10/2023	3.000	579,096		1,315,000
6601683359	KINGS POINT	NY		04/10/2023	3.750	255,734		3,849,999
6601040881	SAN MATEO	CA		04/10/2023	3.875	417,465		1,280,000
6602710961	OAK HARBOR	WA		07/14/2023	3.750	626,551		980,000
6601471565	PROSPER	TX		07/14/2023	3.375	235,837		790,000
8199608299	LAKE WORTH	FL		07/14/2023	3.250	229,263		311,998
6600924325	SAN JOSE	CA		04/10/2023	3.875	1,300,219		2,535,000
6601735134	LAS VEGAS	NV		04/10/2023	3.875	840,635		1,255,000
6600852864	MCHENRY	IL		04/10/2023	2.500	119,372		259,000
505197792	LAKE WORTH	FL		07/14/2023	3.875	309,832		491,000
6600938713	HIGHLAND MILLS	NY		04/10/2023	3.000	245,489		274,000
6601754051	PORT ST JOE	FL		04/10/2023	3.000	1,064,425		1,600,000
6601744383	RENO	NV		04/10/2023	3.250	545,060		2,500,000
6602683457	WEST LINN	OR		07/14/2023	3.000	650,538		1,050,000

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8195820699	JACKSONVILLE	FL		07/14/2023	2.875	172,229		286,072
505332234	BOYNTON BEACH	FL		07/14/2023	2.875	353,800		622,749
6601822130	DANVILLE	CA		04/10/2023	3.375	677,350		1,125,000
6600934654	CARMEL	CA		04/10/2023	3.375	1,579,798		3,800,000
6601682393	SAINT ALBANS	MO		04/10/2023	4.125	75,114		1,100,000
6602674613	DANVILLE	CA		04/10/2023	2.625	891,114		1,620,000
6601808956	DRAPER	UT		07/14/2023	3.375	585,586		939,999
6602696210	SWAMPSCOTT	MA		04/10/2023	3.000	662,348		1,479,999
6600666140	CAVE CREEK	AZ		04/10/2023	3.500	971,091		2,605,375
6601714683	SCOTTSDALE	AZ		04/10/2023	3.000	686,245		1,800,000
6602705557	HUNTINGTON BEACH	CA		04/10/2023	3.625	1,254,195		2,400,000
6602685585	GRETNA	NE		04/10/2023	2.875	820,242		1,250,000
6602700053	FRANKLIN LAKES	NJ		07/14/2023	3.000	1,445,505		2,625,000
6601717314	SCOTTSDALE	AZ		04/10/2023	3.125	523,015		975,000
6602685791	SANTA FE	NM		04/10/2023	3.750	833,920		1,250,000
6602683812	SAN DIEGO	CA		04/10/2023	2.875	700,944		1,098,000
6600675331	JACKSONVILLE	FL		04/10/2023	0.000	30,939		108,000
8025462301	POMPANO BEACH	FL		07/14/2023	4.625	200,412		262,999
6601706572	SAN FRANCISCO	CA		04/10/2023	2.875	448,936		1,080,000
6602688068	VERDI	NV		04/10/2023	4.125	592,249		930,000
5512159449	NAPLES	FL		07/14/2023	0.000	23,999		99,989
6601486852	PIEDMONT	CA		04/10/2023	2.990	222,272		1,440,000
6601678912	NEW YORK	NY		04/10/2023	3.250	288,694		2,850,000
6601682922	SANDS POINT	NY		04/10/2023	3.375	298,827		2,250,000
6601384032	ATLANTIC BEACH	FL		04/10/2023	0.000	15,992		115,000
6602699040	SAMMAMISH	WA		07/14/2023	3.500	788,516		1,280,000
6600677428	JACKSONVILLE	FL		04/10/2023	0.000	38,398		103,999
6602683283	SEATTLE	WA		07/14/2023	3.000	1,026,164		1,765,000
6602683200	SHAVANO PARK	TX		07/14/2023	3.125	741,768		1,275,000
6601739649	GREGORY	MI		04/10/2023	3.125	549,639		899,999
6601681049	NEW YORK	NY		04/10/2023	3.125	214,168		1,025,000
8201927521	SUNRISE	FL		07/14/2023	4.875	208,016		360,002
6601692681	SAINT HELENA	CA		04/10/2023	3.500	443,417		999,999
6602711605	WHITE STONE	VA		04/10/2023	4.125	1,003,551		1,700,000
6601692475	SYOSSET	NY		04/10/2023	3.625	493,691		1,250,000
6602688605	LA MESA	CA		04/10/2023	3.375	1,141,537		1,749,999
6601678847	BROOKLYN	NY		04/10/2023	3.375	158,198		3,200,000
112932330	Naples	FL		07/14/2023	4.750	121,882		162,000
6601473728	DALLAS	TX		07/14/2023	3.125	448,941		1,550,000
6600850017	DALLAS	TX		07/14/2023	3.990	539,166		984,500
8199447675	LEHIGH ACRES	FL		07/14/2023	3.250	218,653		335,000
6602693266	ANNAPOLIS	MD		07/14/2023	3.250	199,140		374,000
6602704980	EAGLE	ID		04/10/2023	3.250	616,357		890,000
6602690767	BOLTON	MA		04/10/2023	3.750	577,954		865,000
6601740829	MORGAN HILL	CA		04/10/2023	2.875	449,915		1,370,000
98630023	SUNRISE	FL		07/14/2023	4.490	125,371		169,100
8195279351	SUNNY ISLES BEACH	FL		07/14/2023	2.750	157,495		289,998
6602711332	MOUNTAIN VIEW	CA		04/10/2023	3.625	810,355		1,625,000
6602680552	SEBASTOPOL	CA		04/10/2023	3.000	660,427		1,600,000
3363904532	Naples	FL		07/14/2023	3.750	102,734		229,312
6602694926	EL SEGUNDO	CA		04/10/2023	3.250	1,083,930		1,665,000
6601484170	DENVER	CO		07/14/2023	2.969	248,291		946,000
6602685312	TUCSON	AZ		04/10/2023	2.875	492,767		775,000
6602705235	MCKINNEY	TX		07/14/2023	3.875	1,207,644		1,650,000
6602688589	SAN BRUNO	CA		04/10/2023	3.375	841,690		1,500,000

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6601697334	WEST LINN	OR		07/14/2023	3.375	434,424		819,999
6602680511	SEATTLE	WA		07/14/2023	3.375	760,703		1,820,000
6602676956	MONTCLAIR	NJ		07/14/2023	2.625	953,371		2,004,999
8191240609	SOUTH PALM BEACH	FL		07/14/2023	2.500	212,198		525,001
6601735803	DALLAS	TX		07/14/2023	3.375	651,727		1,700,000
6601827477	FREMONT	CA		04/10/2023	3.250	693,405		1,224,999
6602692250	LA VERNE	CA		04/10/2023	3.000	252,684		749,999
3390895468	Delray Beach	FL		07/14/2023	4.375	70,593		130,000
6601708123	SEATTLE	WA		07/14/2023	2.750	755,407		1,530,000
6600011644	JACKSONVILLE	FL		04/10/2023	0.000	7,520		181,000
3364945230	Lee	FL		07/14/2023	3.500	50,559		95,380
6602699644	TRACY	CA		04/10/2023	2.990	535,228		900,000
6601809202	NASHVILLE	TN		04/10/2023	3.625	889,430		1,400,000
8201273306	HOMESTEAD	FL		07/14/2023	4.875	419,861		531,089
6601692095	BELTSVILLE	MD		07/14/2023	3.875	301,860		541,000
6601679365	EASTHAM	MA		04/10/2023	3.375	241,807		930,000
6602704873	PROSPER	TX		07/14/2023	3.625	530,974		880,000
6601723346	LYNNFIELD	MA		04/10/2023	3.500	852,989		1,300,000
3387385676	Delray Beach	FL		07/14/2023	4.125	56,985		75,600
6601685495	NORWOOD	NJ		07/14/2023	3.125	279,811		920,000
6601728154	SAN CARLOS	CA		04/10/2023	3.250	1,339,890		3,465,000
6602693563	GLENDORA	CA		04/10/2023	3.000	889,144		1,600,000
6601696443	SAN FRANCISCO	CA		04/10/2023	3.250	721,277		1,475,000
6601708875	TUCSON	AZ		04/10/2023	3.250	564,907		1,464,000
6602693779	LAFAYETTE	CO		07/14/2023	2.750	286,707		494,999
8199619328	CAPE CORAL	FL		07/14/2023	3.375	153,904		201,664
6602695360	SYKESVILLE	MD		07/14/2023	3.250	582,469		949,999
6602681709	DALLAS	TX		07/14/2023	2.625	693,616		1,765,000
6602674654	BERKELEY	CA		04/10/2023	2.750	838,269		1,450,000
6601383018	JACKSONVILLE	FL		04/10/2023	0.000	22,451		121,400
6602675321	SANTA MONICA	CA		04/10/2023	3.375	705,307		1,950,000
6601744474	HIGHLAND	UT		07/14/2023	2.875	413,036		1,250,000
6602683101	LINCOLN	CA		04/10/2023	3.250	538,690		923,999
8198677480	HIALEAH	FL		07/14/2023	3.249	355,908		483,000
6602700780	OAKLAND	CA		04/10/2023	2.990	927,933		1,530,000
6601485953	SANTA MONICA	CA		04/10/2023	3.875	707,884		2,400,000
6600524570	DAVIE	FL		04/10/2023	3.875	781,401		1,300,000
6601490813	MONTGOMERY	AL		07/14/2023	4.375	100,102		170,000
6602674944	RIVIERA BEACH	FL		04/10/2023	3.125	1,350,399		2,575,000
6602671239	FULLERTON	CA		04/10/2023	3.500	371,081		1,070,000
6601383083	ATLANTIC BEACH	FL		04/10/2023	0.000	28,764		115,070
6600934753	SNOHOMISH	WA		07/14/2023	3.000	663,219		1,250,000
6601723148	SAN JOSE	CA		04/10/2023	3.125	1,100,578		1,765,000
6601486423	VOORHEES	NJ		07/14/2023	3.250	162,520		742,000
6602677533	ALEXANDRIA	VA		04/10/2023	2.875	695,835		1,350,000
6602693670	MOUNTAIN HOUSE	CA		04/10/2023	2.500	523,303		929,999
6602690627	MONTGOMERY	TX		07/14/2023	3.250	590,341		1,425,000
6601746354	MORRISTOWN	NJ		07/14/2023	3.125	1,128,009		1,820,000
6601817908	OAKLAND	CA		04/10/2023	2.875	691,787		1,860,000
6602687045	SAN JOSE	CA		04/10/2023	3.000	992,266		2,220,000
6602700434	TARZANA	CA		04/10/2023	3.375	922,909		1,400,000
6602681444	BASALT	CO		07/14/2023	3.250	1,257,101		2,780,000
6602674001	PRAIRIE VILLAGE	KS		07/14/2023	2.750	541,548		1,224,999
6602691781	CHATTANOOGA	TN		04/10/2023	2.750	149,878		255,000
6602684901	BETHESDA	MD		07/14/2023	2.625	1,040,807		5,299,999

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6601687160	CAMBRIDGE	MA		04/10/2023	3.625	181,420		2,500,000
6601478909	ROCKPORT	TX		07/14/2023	3.125	283,824		810,999
6602681881	FRANKLIN	TN		04/10/2023	3.125	573,326		926,000
6601815746	GLADSTONE	OR		07/14/2023	3.000	421,891		849,999
6601713123	CAVE CREEK	AZ		04/10/2023	2.990	404,406		795,000
6602702430	NEWCASTLE	CA		04/10/2023	3.000	970,881		2,100,000
6602706514	AUSTIN	TX		07/14/2023	2.750	457,561		1,903,000
6601485292	LOS GATOS	CA		04/10/2023	3.750	639,978		1,515,000
3375064084	FORT MYERS	FL		07/14/2023	4.500	88,820		117,599
6602675206	DALLAS	TX		07/14/2023	3.750	458,452		1,310,000
6601812107	YORBA LINDA	CA		04/10/2023	3.125	753,567		1,440,000
6601818815	KEY WEST	FL		04/10/2023	3.375	591,775		1,800,000
6601825612	LAKEWOOD	CO		07/14/2023	3.990	424,226		920,000
6602698745	PEMBROKE PINES	FL		04/10/2023	3.750	621,460		930,000
6602687920	WASHINGTON	DC		04/10/2023	3.250	725,515		1,241,000
6601086660	CALIFON	NJ		07/14/2023	3.000	158,087		385,000
6601203604	JACKSONVILLE	FL		04/10/2023	0.000	8,244		58,200
6601673830	PLANO	TX		07/14/2023	3.625	211,943		1,105,000
6601708578	SAN JOSE	CA		04/10/2023	2.875	698,060		1,100,000
8202450855	BONITA SPRINGS	FL		07/14/2023	5.000	475,603		707,509
6601710657	ALTADENA	CA		04/10/2023	2.875	1,313,787		2,500,000
3393879111	Davie	FL		07/14/2023	3.990	153,029		272,002
6601483578	CARMEL	IN		04/10/2023	3.250	192,407		1,000,000
6601811604	AUSTIN	TX		07/14/2023	3.250	585,219		1,050,000
6601819391	HOUSTON	TX		07/14/2023	2.990	859,748		1,400,000
8194888517	NAPLES	FL		07/14/2023	2.875	112,884		294,998
6601714170	NASHVILLE	TN		04/10/2023	2.750	570,061		1,050,000
6602700855	PASADENA	CA		04/10/2023	3.125	1,010,372		2,100,000
105841191	Lake Worth	FL		07/14/2023	4.750	90,790		265,000
6601679761	STATEN ISLAND	NY		04/10/2023	3.000	84,827		580,000
6601224477	JACKSONVILLE	FL		04/10/2023	0.000	15,919		144,597
6600024316	JACKSONVILLE	FL		04/10/2023	0.000	1,071		44,942
6601708958	PORT ARANSAS	TX		07/14/2023	3.250	823,446		1,320,000
6601721365	CARLSBAD	CA		04/10/2023	3.000	722,447		1,415,000
8199108134	NAPLES	FL		07/14/2023	3.125	269,199		360,000
3367459445	POMPANO BEACH	FL		07/14/2023	4.990	6,752		58,099
6600026949	JACKSONVILLE	FL		04/10/2023	0.000	4,021		58,200
6601684811	GLENWOOD	MD		07/14/2023	2.875	108,861		809,999
6602679042	KINGSTON SPRINGS	TN		04/10/2023	3.375	730,720		1,215,000
6601383927	CONCORD	CA		04/10/2023	6.375	164,823		555,000
6600793852	WASHINGTON	DC		04/10/2023	3.625	1,100,049		1,740,000
6601679548	GREAT FALLS	VA		04/10/2023	3.000	68,329		1,199,999
6602701028	SPICER	MN		04/10/2023	2.875	630,958		1,670,000
6601809384	BRADENTON	FL		04/10/2023	3.125	506,517		825,000
6602720838	EDINBURG	VA		04/10/2023	6.750	69,988		370,000
6602710904	ERIE	CO		07/14/2023	4.250	620,887		1,000,000
8195182363	JACKSONVILLE	FL		07/14/2023	2.750	231,407		326,716
6601484287	MESA	AZ		04/10/2023	3.438	4,324		270,000
8204165593	NAPLES	FL		07/14/2023	6.125	6,873		570,000
6601699157	FENTON	MO		04/10/2023	4.125	130,577		555,000
6602701929	SAN JOSE	CA		04/10/2023	2.875	953,633		1,500,000
3365333877	Boca Raton	FL		07/14/2023	3.990	48,400		279,595
3372100120	Lehigh Acres	FL		07/14/2023	3.990	74,950		136,374
8023535251	JACKSONVILLE	FL		07/14/2023	5.750	78,145		100,000
6601686931	NEW YORK	NY		04/10/2023	3.000	226,222		645,000

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6601680009	BROOKLYN	NY		04/10/2023	3.125	95,043		1,499,999
6600927096	PORTLAND	OR		07/14/2023	3.750	165,048		690,000
6600927831	DENVER	CO		07/14/2023	3.625	586,371		1,699,999
6601709618	LIGHTHOUSE POINT	FL		04/10/2023	3.375	923,862		1,795,000
6602677764	LAYTON	UT		07/14/2023	2.875	582,412		975,000
6600989039	CORAL SPRINGS	FL		04/10/2023	3.500	51,902		740,000
6601719781	EXCELSIOR	MN		04/10/2023	3.500	794,890		1,220,000
6602704402	NASHVILLE	TN		04/10/2023	3.000	651,240		952,500
6600025388	JACKSONVILLE	FL		04/10/2023	0.000	877		52,406
6600026782	JACKSONVILLE	FL		04/10/2023	0.000	3,307		138,725
6600970997	KIRKLAND	WA		07/14/2023	4.000	102,502		3,000,000
6600027558	JACKSONVILLE	FL		04/10/2023	0.000	8,429		70,093
8027695640	CAPE CORAL	FL		07/14/2023	3.250	63,991		234,300
6601481929	MERCER ISLAND	WA		07/14/2023	3.500	18,288		1,499,999
116226333	Fort Lauderdale	FL		07/14/2023	5.125	125,795		166,000
6602699867	DENVER	CO		07/14/2023	3.125	549,609		1,100,000
6601681106	NEW YORK	NY		04/10/2023	2.875	16,163		1,525,000
6600028879	JACKSONVILLE	FL		04/10/2023	0.000	627		44,904
8023915884	BOYNTON BEACH	FL		07/14/2023	4.500	77,687		294,985
6601726901	FULSHEAR	TX		07/14/2023	3.750	764,665		1,310,000
6600025990	JACKSONVILLE	FL		04/10/2023	0.000	3,339		58,181
8196077827	MIAMI	FL		07/14/2023	3.625	269,813		459,999
8200388251	POMPANO BEACH	FL		07/14/2023	3.750	159,027		248,624
6600390808	RAYNHAM	MA		04/10/2023	3.375	130,677		410,999
6601827543	CHANDLER	AZ		04/10/2023	3.125	550,715		881,500
6601475814	SAINT LOUIS	MO		04/10/2023	3.990	65,991		153,000
6600597451	BOSTON	MA		04/10/2023	3.875	308,472		680,000
6601713685	SCOTTSDALE	AZ		04/10/2023	3.250	505,688		919,999
505390119	FORT MYERS	FL		07/14/2023	2.990	222,346		315,000
6600680836	JACKSONVILLE	FL		04/10/2023	0.000	42,830		105,000
8197504924	DORAL	FL		07/14/2023	3.500	299,262		479,998
6601483172	DIABLO	CA		04/10/2023	3.375	53,303		1,275,000
6600024415	JACKSONVILLE	FL		04/10/2023	0.000	658		44,362
8201051372	GREENACRES	FL		07/14/2023	2.500	74,548		218,990
6601682682	NEW YORK	NY		04/10/2023	4.125	12,243		1,949,999
6601673640	ALLEN	TX		07/14/2023	4.250	33,959		975,000
6602680545	PLANO	TX		07/14/2023	3.000	774,450		1,250,000
8199507525	LARGO	FL		07/14/2023	3.375	207,116		284,999
6601680710	SAN DIEGO	CA		04/10/2023	3.000	187,213		1,600,000
6602694090	FAIRHOPE	AL		07/14/2023	3.000	812,765		1,300,000
8202040229	BONITA SPRINGS	FL		07/14/2023	5.250	380,121		561,205
6601682005	HOUSTON	TX		07/14/2023	3.750	124,790		1,300,000
6600024167	JACKSONVILLE	FL		04/10/2023	0.000	1,414		44,625
6601679340	MC LEAN	VA		04/10/2023	3.375	36,679		1,710,000
6600979303	ZIONSVILLE	IN		04/10/2023	4.250	105,802		215,000
6602680180	FRISCO	TX		07/14/2023	3.125	715,633		1,150,000
6601682690	NEW YORK	NY		04/10/2023	5.375	22,036		1,400,000
6601683938	RENTON	WA		07/14/2023	4.375	20,192		2,600,000
6601699413	SAMMAMISH	WA		07/14/2023	3.500	1,006,594		1,999,999
6601483610	READING	MA		04/10/2023	3.125	207,122		985,000
8201745268	WEST PALM BEACH	FL		07/14/2023	3.500	385,930		572,000
6601469106	ATLANTIC BEACH	FL		04/10/2023	0.000	43,668		127,774
6601682674	NEW YORK	NY		04/10/2023	3.000	18,011		1,825,000
8194848401	NAPLES	FL		07/14/2023	2.875	163,380		687,500
6601204503	JACKSONVILLE	FL		04/10/2023	0.000	9,806		80,000

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6602686963	CORTE MADERA	CA		04/10/2023	3.250	1,183,451		1,825,000
6600024647	JACKSONVILLE	FL		04/10/2023	0.000	2,579		50,915
3393891615	Lehigh Acres	FL		07/14/2023	4.250	21,610		165,016
6601203497	JACKSONVILLE	FL		04/10/2023	0.000	1,326		80,000
6602677053	LOS ANGELES	CA		04/10/2023	3.375	1,126,772		2,000,000
6602690429	GILBERT	AZ		04/10/2023	3.000	557,025		920,000
3379776227	LAUDERHILL	FL		07/14/2023	4.875	31,296		41,999
6601735217	ELLICOTT CITY	MD		07/14/2023	2.875	542,033		900,000
6602676931	EDEN	UT		07/14/2023	2.750	766,603		2,500,000
6600480708	LAKEWOOD	CO		07/14/2023	3.625	470,754		755,000
6602679968	FRUIT HEIGHTS	UT		07/14/2023	3.375	613,146		970,000
3368955525	Delray Beach	FL		07/14/2023	4.625	41,844		60,917
6602686021	JERSEY CITY	NJ		07/14/2023	2.750	900,696		2,300,000
6600846379	WINDSOR	CO		07/14/2023	4.125	381,419		870,000
6602695725	PRINCETON	NJ		07/14/2023	3.375	633,238		1,025,000
6601816785	WOODINVILLE	WA		07/14/2023	3.125	707,962		1,190,000
6601479667	DRAPER	UT		07/14/2023	3.875	174,287		1,100,000
6601728238	HOUSTON	TX		07/14/2023	3.500	793,193		1,259,999
6601204271	JACKSONVILLE	FL		04/10/2023	0.000	8,616		170,000
6602677426	WEST LAKE HILLS	TX		07/14/2023	2.500	574,409		1,550,000
6601808923	NEW BRAUNFELS	TX		07/14/2023	3.500	786,154		1,260,000
6602687763	MISSOURI CITY	TX		07/14/2023	3.500	637,097		1,230,000
6601486910	SANDY	UT		07/14/2023	3.250	809,357		2,575,000
8195310195	OAKLAND PARK	FL		07/14/2023	2.875	159,305		340,001
6601710822	NEWCASTLE	WA		07/14/2023	2.625	1,059,166		1,900,000
6601714329	MENDHAM	NJ		07/14/2023	2.875	518,422		900,000
6601712976	AUSTIN	TX		07/14/2023	3.250	1,055,219		1,722,000
6600832643	AUSTIN	TX		07/14/2023	4.500	455,869		995,000
6602695014	BEND	OR		07/14/2023	3.125	474,229		760,000
6602684083	PLANO	TX		07/14/2023	3.375	475,297		715,500
6600025503	JACKSONVILLE	FL		04/10/2023	0.000	4,205		145,901
6601679118	SEATTLE	WA		07/14/2023	3.250	294,703		1,175,000
6601819995	EAGLE	CO		07/14/2023	3.125	765,746		1,658,000
6601483693	SEATTLE	WA		07/14/2023	3.000	35,958		1,160,000
6601286369	COLUMBIA FALLS	MT		04/10/2023	3.000	137,119		295,000
6600014234	SAN ANTONIO	TX		07/14/2023	6.500	1,907		140,000
8195473875	MIAMI GARDENS	FL		07/14/2023	2.750	126,564		350,000
6601225029	JACKSONVILLE	FL		04/10/2023	0.000	22,004		123,097
3380088404	POMPANO BEACH	FL		07/14/2023	4.375	71,151		93,899
6601673301	KIRKLAND	WA		07/14/2023	3.500	541,813		1,325,000
8024603477	BOCA RATON	FL		07/14/2023	5.250	272,523		309,000
6602679422	FRISCO	TX		07/14/2023	2.625	539,133		890,000
3366506957	North Miami Beach	FL		07/14/2023	3.990	73,968		131,814
6602704857	HOUSTON	TX		07/14/2023	3.875	659,772		1,170,000
6601712992	LAKEWAY	TX		07/14/2023	3.250	606,335		975,000
0399999. Mortgages in good standing - Residential mortgages-all other						3,713,765,836		8,334,343,755
04096900	Moorpark	CA		06/15/2022	8.707		11,803,200	101,680,000
04140000	San Diego	CA		12/06/2023	7.070	70,000,000		133,000,000
04140100	Toms River	NJ		11/29/2023	6.610	26,800,000		46,000,000
04134300	Duluth	GA		08/09/2023	5.200	82,500,000		136,000,000
0961100	Boston	MA		12/10/2021	7.839		11,865,704	235,500,000
04132200	Otis Orchards	WA		06/29/2023	5.360	58,000,000		101,480,000
04132100	Ann Arbor	MI		05/24/2023	5.570	106,500,000		206,000,000
0955600	Torrance	CA		12/03/2021	8.289		2,423,729	86,250,000
04135500	Philadelphia	PA		09/27/2023	6.290	55,500,000		90,400,000

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04135200	Houston	TX		08/29/2023	6.430	61,250,000		118,000,000
04103200	Leander	TX		11/16/2022	9.058		420,631	34,425,000
04126100	North Brunswick	NJ		06/15/2023	5.600	47,000,000		76,200,000
0967200	Carlsbad	CA		03/31/2022	9.027		10,125,097	51,000,000
04136000	Broomfield	CO		09/27/2023	6.030	36,000,000		71,800,000
0967100	Pittsburgh	PA		04/12/2022	3.460		17,000,000	165,900,000
04135400	Miami	FL		10/05/2023	7.080	150,000,000		268,000,000
04132300	BOSTON	MA		06/07/2023	6.298	100,000,000		150,689,655
0842801	Bellevue	WA		02/06/2023	4.486	57,500,000		109,000,000
04134600	Englewood	CO		07/06/2023	5.920	66,660,000		112,000,000
04134400	Fayetteville	AR		07/14/2023	5.590	50,500,000		86,000,000
04139400 (AUD 550,145)	Southport	AUS		11/30/2023	6.806	542,757		12,893,470
04121402 (AUD 6,932,973)	Melbourne	AUS		12/13/2022	6.920		4,482,309	10,896,441
04135000 (AUD 22,098,900)	Mosman	AUS		12/08/2023	6.906	14,888,830		22,636,575
04121401 (AUD 2,115,156)	Melbourne	AUS		12/13/2022	6.920		1,392,695	15,514,276
04125800 (AUD 23,700,000)	Reservoir	AUS		08/15/2023	6.220	15,387,225		29,276,550
04134800 (AUD 34,000,000)	Stapylton	AUS		10/25/2023	5.450	21,537,300		45,794,600
0920700 (EUR 70,450,000)	Frankfurt	DEU		10/07/2020	7.643		76,282,208	433,368,165
0944801 (EUR 70,000,000)	Dublin	IRL		03/30/2023	4.691	76,391,000		289,764,357
04123600 (EUR 95,040,000)	Leopardstown	IRL		06/30/2023	6.510	64,877,252	39,070,595	162,209,520
04123400 (EUR 105,000,000)	Madrid	ESP		03/06/2023	3.171	84,364,100	28,110,850	219,948,089
0718502 (GBP 60,000,000)	London	GBR		01/25/2023	9.991	74,157,000		70,834,530
04098700 (GBP 28,500,000)	London	GBR		11/30/2022	9.721		36,194,375	59,087,660
04120800 (GBP 68,150,000)	Stockton on Tees	GBR		03/31/2023	7.050	6,106,320	78,180,465	262,816,461
04105600 (GBP 28,187,906)	London	GBR		12/21/2022	9.721		35,128,160	110,666,200
0855501 (GBP 4,432,164)	London	GBR		10/27/2022	8.971		5,464,661	88,637,359
0838502	Frederick	MD		12/27/2023	6.600	5,500,000		11,040,173
04142400 (AUD 19,500,000)	Brisbane	AUS		12/15/2023	6.240	13,106,925		25,136,665
04098701 (EUR 35,235,046)	Leipzig	DEU		12/14/2023	8.438	38,739,172		104,437,004
04142700 (NZL 60,000,000)	Auckland	NZL		12/15/2023	7.680	37,323,000		66,483,509
04121400 (AUD 2,008,140)	Melbourne	AUS		12/13/2022	9.220		1,215,403	24,771,989
0599999. Mortgages in good standing - Commercial mortgages-all other						1,421,130,881	359,160,082	4,445,538,248
0704801	Houston	TX		03/31/2022	4.000		18,500,000	26,802,899
0923301	Berwyn	PA		12/21/2020	12.472		1,159,978	73,200,000
0955601	Torrance	CA		12/03/2021	8.289		807,909	28,750,000
04103201	Round Rock	TX		11/16/2022	9.058		140,210	11,475,000
0976201	Raleigh	NC		05/19/2022	8.907		1,787,435	48,840,476
04096901	Moorpark	CA		06/15/2022	8.707		2,950,800	25,420,000
0974801	Philadelphia	PA		07/06/2022	9.550		3,039,751	108,075,000
0962301	Wellesley	MA		05/04/2022	11.407		3,900,785	22,060,000
0967201	Carlsbad	CA		03/31/2022	9.027		3,375,032	17,000,000
0967001	Houston	TX		03/07/2022	10.489		416,899	25,250,000
0940101	Bronx	NY		06/30/2021	10.072		482,230	91,150,000
0919601	Cypress	CA		07/15/2020	8.472		406,371	24,150,000
04134500 (GBP 78,500,000)	London	GBR		04/28/2023	17.500	98,654,875		155,175,575
0854604 (GBP 78,500,000)	London	GBR		04/28/2023	17.500	98,654,875		155,175,575
0699999. Mortgages in good standing - Mezzanine Loans						197,309,750	36,967,400	812,524,525
0899999. Total Mortgages in good standing						5,332,206,467	396,127,482	13,592,406,528
1699999. Total - Restructured Mortgages								
6601682880	NEW YORK	NY		04/10/2023	2.875	1,407		345,000
6602678432	SCOTTSDALE	AZ		04/10/2023	3.250	635,532		1,115,000
6601488288	PALM BEACH	FL		04/10/2023	4.000	131,594		514,999
6601688754	PORTLAND	OR		07/14/2023	3.500	457,588		1,170,000
6602695154	SAINT AUGUSTINE	FL		04/10/2023	3.000	789,996		1,940,000
6602712173	JOHNSON CITY	TN		04/10/2023	3.500	181,366		1,218,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601810176	LAS VEGAS	NV		04/10/2023	3.250	563,260		1,200,000
6600683608	GREENACRES	FL		04/10/2023	4.750	72,824		245,000
8195200997	RIVIERA BEACH	FL		07/14/2023	2.990	129,511		285,005
6600011891	JACKSONVILLE	FL		04/10/2023	0.000	6,684		164,286
6602711142	FREMONT	CA		04/10/2023	3.500	584,005		1,000,000
6601204453	JACKSONVILLE	FL		04/10/2023	0.000	11,292		130,000
6601713636	SOLVANG	CA		04/10/2023	3.250	573,893		1,200,000
6601480301	ANN ARBOR	MI		04/10/2023	3.375	280,119		649,999
6601286419	BOWIE	MD		07/14/2023	2.000	200,064		475,834
6600722786	LA QUINTA	CA		04/10/2023	3.500	838,774		1,300,000
6601805887	SAN MATEO	CA		04/10/2023	3.250	1,103,990		1,715,000
6601681015	NEW YORK	NY		04/10/2023	3.375	239,764		1,925,000
6600851403	MALIBU	CA		04/10/2023	3.990	718,529		1,210,000
8201116216	DELRAY BEACH	FL		07/14/2023	4.375	229,507		404,452
6600011180	JACKSONVILLE	FL		04/10/2023	0.000	5,653		59,655
6601492215	PORTLAND	OR		07/14/2023	3.500	191,256		580,000
3364381030	Lee	FL		07/14/2023	4.375	69,246		92,396
6600790577	WEST PALM BEACH	FL		04/10/2023	4.375	653,856		1,000,000
6601240929	DETROIT	MI		04/10/2023	5.000	135,599		428,465
6601681007	ALEXANDRIA	VA		04/10/2023	3.500	41,860		1,226,000
8202417267	JACKSONVILLE	FL		07/14/2023	5.500	90,382		191,500
6601245720	PITTSFIELD	MA		04/10/2023	5.000	51,639		180,195
6600032608	HUMBLE	TX		07/14/2023	2.125	161,558		450,000
2522161761	WEST PALM BEACH	FL		07/14/2023	0.000	23,008		74,419
6601686816	NEPONSIT	NY		04/10/2023	3.625	64,712		1,220,000
6601679563	BOULDER	CO		07/14/2023	3.625	129,962		825,000
6601478990	SCOTTSDALE	AZ		04/10/2023	3.375	85,394		788,000
8027207477	CORAL SPRINGS	FL		07/14/2023	3.875	139,532		545,187
6601203836	JACKSONVILLE	FL		04/10/2023	0.000	2,106		80,000
6601683839	PURCHASE	NY		04/10/2023	4.875	36,254		1,550,000
6600026543	JACKSONVILLE	FL		04/10/2023	0.000	5,099		81,048
6600679481	JACKSONVILLE	FL		04/10/2023	0.000	23,825		138,000
6602705045	CYPRESS	TX		07/14/2023	4.000	653,847		1,037,000
6602689272	CAVE CREEK	AZ		04/10/2023	3.500	526,928		819,999
6601673376	FULLERTON	CA		04/10/2023	3.250	352,248		1,524,999
6601678219	SCARSDALE	NY		04/10/2023	4.500	13,225		645,000
6601737353	COTTONTOWN	TN		04/10/2023	3.125	437,762		1,050,000
6601286005	HOFFMAN ESTATES	IL		04/10/2023	4.625	136,530		385,373
6601679001	BROOKLYN	NY		04/10/2023	3.125	26,367		850,000
6601752857	LAKE OSWEGO	OR		07/14/2023	3.125	799,377		1,275,000
6601472548	CHICAGO	IL		04/10/2023	3.500	452,299		1,440,000
6602687755	RICHARDSON	TX		07/14/2023	4.125	393,455		495,000
6601678540	SEATTLE	WA		07/14/2023	2.875	2,188		940,000
6601684589	BROOKLINE	MA		04/10/2023	3.750	35,615		1,635,000
6601682187	AUSTIN	TX		07/14/2023	3.750	7,258		865,000
6601748202	LOUISVILLE	KY		04/10/2023	3.375	663,774		1,400,000
6602690510	PHOENIX	AZ		04/10/2023	2.875	950,373		2,100,000
6601807693	DES MOINES	WA		07/14/2023	2.625	420,279		905,000
6602682889	AUBURN	CA		04/10/2023	3.625	604,721		1,095,999
6602694413	REDONDO BEACH	CA		04/10/2023	3.250	943,685		1,449,999
6602702729	LAS VEGAS	NV		04/10/2023	3.250	525,285		1,000,000
6600926064	HUNTINGTON BEACH	CA		04/10/2023	3.750	1,123,519		2,300,000
6601682781	AURORA	IL		04/10/2023	2.875	109,673		375,000
6602681519	BELLEVUE	WA		07/14/2023	3.250	972,472		1,550,000
6601472217	GREENVILLE	DE		04/10/2023	3.375	167,808		975,000

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	2	3						
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6601743054	MARCO ISLAND	FL		04/10/2023	3.375	865,627		1,320,000
6601487991	FAIRFAX	VA		04/10/2023	3.000	5,906		460,000
6600847732	OKLAHOMA CITY	OK		04/10/2023	3.875	479,398		1,199,999
6602675875	OCEAN CITY	MD		07/14/2023	2.750	1,074,707		2,500,000
8198404675	ST PETERSBURG	FL		07/14/2023	3.374	178,699		254,999
6601686956	NEW YORK	NY		04/10/2023	3.625	600,659		3,600,000
6600023060	JACKSONVILLE	FL		04/10/2023	6.500	22,220		285,000
6601483917	GARDEN CITY	NY		04/10/2023	2.875	18,611		2,050,000
6601714337	MURFREESBORO	TN		04/10/2023	2.990	476,577		775,000
6602705383	ROCKLIN	CA		04/10/2023	4.250	597,949		945,000
6600843806	AFTON	OK		04/10/2023	3.875	388,613		685,000
6601807529	CHASKA	MN		04/10/2023	2.990	892,031		1,449,999
6601679472	JAMAICA PLAIN	MA		04/10/2023	3.250	11,595		990,000
8031052007	WEST PALM BEACH	FL		07/14/2023	3.990	189,256		261,000
6600794918	ARLINGTON	VA		04/10/2023	4.250	632,349		1,164,999
6601203992	JACKSONVILLE	FL		04/10/2023	0.000	1,652		63,154
6601682575	NEW YORK	NY		04/10/2023	4.875	52,197		1,850,000
6601683219	SANDS POINT	NY		04/10/2023	3.625	65,011		2,800,000
6601679258	RYE	NY		04/10/2023	2.875	43,542		4,900,000
6602710854	SAN JOSE	CA		04/10/2023	3.875	969,942		1,525,000
6601825547	SAN FRANCISCO	CA		04/10/2023	3.000	924,541		1,450,000
6600017997	BROOKLYN	NY		04/10/2023	9.500	33,745		234,000
6601744888	LAS VEGAS	NV		04/10/2023	2.990	833,804		1,300,000
6601039651	SAN FRANCISCO	CA		04/10/2023	4.750	265,582		590,006
6600786195	JACKSONVILLE	FL		04/10/2023	3.625	23,992		1,070,000
6601675900	CULVER CITY	CA		04/10/2023	4.125	392,086		1,125,000
6601683805	RYE	NY		04/10/2023	3.375	250,417		4,000,000
6602692920	TUCSON	AZ		04/10/2023	3.490	145,461		332,000
6601029777	SAN FRANCISCO	CA		04/10/2023	2.625	1,328,397		3,199,000
6600024332	JACKSONVILLE	FL		04/10/2023	0.000	2,045		50,899
6601203729	JACKSONVILLE	FL		04/10/2023	0.000	3,622		176,568
6601679860	LITTLETON	CO		07/14/2023	3.750	134,857		768,000
6600028846	JACKSONVILLE	FL		04/10/2023	0.000	432		45,108
6602673193	INCLINE VILLAGE	NV		04/10/2023	2.750	491,251		1,319,999
6601684100	BRICK	NJ		07/14/2023	4.500	111,757		1,275,000
6601688788	SACRAMENTO	CA		04/10/2023	4.250	211,584		900,000
6601687087	NEW YORK	NY		04/10/2023	3.625	88,925		1,170,000
6600024498	JACKSONVILLE	FL		04/10/2023	0.000	1,208		44,715
6601809772	BOZEMAN	MT		04/10/2023	3.250	603,608		945,000
6601684365	WELLESLEY	MA		04/10/2023	2.875	32,494		3,000,000
6601808725	WASHINGTON	DC		04/10/2023	3.250	1,181,237		1,850,000
6602686724	EL DORADO HILLS	CA		04/10/2023	2.625	633,507		1,225,000
6600563644	STATEN ISLAND	NY		04/10/2023	3.750	549,420		748,000
6600026238	JACKSONVILLE	FL		04/10/2023	0.000	3,365		51,800
6600675463	JACKSONVILLE	FL		04/10/2023	0.000	19,333		177,221
8203231917	JACKSONVILLE	FL		07/14/2023	4.500	115,736		254,990
6600011222	JACKSONVILLE	FL		04/10/2023	0.000	927		65,581
6601678813	OSSINING	NY		04/10/2023	3.000	56,229		369,500
6601684514	CHICAGO	IL		04/10/2023	3.000	1,939		1,325,000
6601811687	RANCHO MIRAGE	CA		04/10/2023	3.500	501,328		774,999
6601473710	ARLINGTON	VA		04/10/2023	3.625	413,809		1,300,000
6601702621	WATERFORD	VA		04/10/2023	3.250	421,476		1,100,000
2522161729	WEST PALM BEACH	FL		07/14/2023	0.000	4,601		56,833
6600934803	TUCSON	AZ		04/10/2023	3.990	645,529		995,000
6600134743	MIRAMAR	FL		04/10/2023	4.750	74,434		457,755

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6602683341	BRENTWOOD	TN		04/10/2023	3.250	505,291		794,999
6602675412	CARDIFF BY THE SEA	CA		04/10/2023	3.500	677,817		2,375,000
6602699446	SAN MATEO	CA		04/10/2023	3.250	825,087		1,650,000
6601809574	JUPITER	FL		04/10/2023	3.125	516,863		1,300,000
6602686047	TAMPA	FL		04/10/2023	3.000	462,945		859,999
6602710599	BIG BEAR LAKE	CA		04/10/2023	4.125	323,576		474,000
6600734583	PONTE VEDRA BEACH	FL		04/10/2023	3.625	700,909		1,350,000
8201646031	BOCA RATON	FL		07/14/2023	4.875	299,526		480,000
3365228267	Miami Gardens	FL		07/14/2023	3.750	75,755		189,746
6601224188	JACKSONVILLE	FL		04/10/2023	0.000	17,399		164,805
6601203778	JACKSONVILLE	FL		04/10/2023	0.000	1,486		80,000
6600024670	JACKSONVILLE	FL		04/10/2023	0.000	165		44,625
6602681683	BONNEY LAKE	WA		07/14/2023	3.375	770,588		1,720,000
6601476499	BRENTWOOD	TN		04/10/2023	2.990	285,131		684,999
3374447710	CLEARWATER	FL		07/14/2023	4.990	49,323		50,000
6601684480	BELMONT	MA		04/10/2023	2.875	42,115		1,835,000
6602673441	ESSEX	MD		07/14/2023	2.750	490,123		1,030,000
6601204248	JACKSONVILLE	FL		04/10/2023	0.000	8,554		80,000
6601484329	MANLIUS	NY		04/10/2023	3.500	5,477		186,000
8201127066	WESTLAKE	FL		07/14/2023	4.240	221,483		370,824
6602682350	GOLETA	CA		04/10/2023	3.250	598,067		1,475,000
6601490029	CHICAGO	IL		04/10/2023	3.625	322,315		800,000
6602701846	MILL VALLEY	CA		04/10/2023	3.000	857,612		1,829,999
6601675942	PORTLAND	OR		07/14/2023	4.000	355,997		593,250
8200627555	DELRAY BEACH	FL		07/14/2023	3.875	96,954		151,000
6601476622	NEEDHAM	MA		04/10/2023	2.990	16,624		1,535,000
6602679216	MINNEAPOLIS	MN		04/10/2023	3.250	568,962		874,999
6601746313	EVERGREEN	CO		07/14/2023	2.990	660,694		1,107,000
6601204628	JACKSONVILLE	FL		04/10/2023	0.000	12,481		148,428
6601673954	OLMOS PARK	TX		07/14/2023	3.750	597,222		2,200,000
6600025446	JACKSONVILLE	FL		04/10/2023	0.000	1,899		53,800
6601729665	VISTA	CA		04/10/2023	3.125	748,259		1,210,000
6601738799	OAKLAND	CA		04/10/2023	2.990	602,457		1,575,000
6601486639	PROSPECT	KY		04/10/2023	2.990	161,941		785,000
108653676	Hialeah	FL		07/14/2023	4.875	72,774		126,000
6602701911	LAS VEGAS	NV		04/10/2023	3.250	1,627,849		3,500,000
6601482885	WINCHESTER	MA		04/10/2023	2.625	201,394		984,000
6600675984	JACKSONVILLE	FL		04/10/2023	0.000	31,490		107,000
6600933235	PALM SPRINGS	CA		04/10/2023	3.375	253,563		550,000
6600591710	KINNELON	NJ		07/14/2023	3.875	484,474		1,937,152
6602674738	BOSTON	MA		04/10/2023	2.875	668,110		1,215,000
6600929431	LAFAYETTE	CA		04/10/2023	3.875	4,216		2,115,000
6601475517	EVANSTON	IL		04/10/2023	3.250	34,424		1,315,000
6601737775	SARATOGA	CA		04/10/2023	2.990	1,562,164		3,865,000
8200714281	LEHIGH ACRES	FL		07/14/2023	3.875	152,185		319,528
6601721704	BROOKLYN	NY		04/10/2023	3.250	748,961		1,540,000
6602673573	SANTA CRUZ	CA		04/10/2023	2.750	941,978		1,674,999
6602690387	SCOTTSDALE	AZ		04/10/2023	3.375	921,343		2,200,000
6601680306	BROOKLYN	NY		04/10/2023	4.500	10,404		1,650,000
6600024548	JACKSONVILLE	FL		04/10/2023	0.000	1,118		39,000
6602680149	BOSTON	MA		04/10/2023	3.000	722,766		1,150,000
6601681726	THE WOODLANDS	TX		07/14/2023	3.500	28,498		1,350,000
6601682864	NEW YORK	NY		04/10/2023	3.625	111,476		1,500,000
6600025339	JACKSONVILLE	FL		04/10/2023	0.000	2,611		52,393
6602675032	SCOTTSDALE	AZ		04/10/2023	3.375	731,938		1,150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6601730580	SWANTON	MD		07/14/2023	2.750	466,868		1,240,000
6601483255	DALLAS	TX		07/14/2023	3.125	977		1,400,000
6600669656	JACKSONVILLE	FL		04/10/2023	6.250	29,041		271,064
6600012071	JACKSONVILLE	FL		04/10/2023	0.000	9,292		147,380
6600132895	KEY BISCAYNE	FL		04/10/2023	3.500	209,024		1,084,089
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						59,958,582		179,198,011
0909101	El Segundo	CA		12/23/2019	7.657		3,161,641	16,059,572
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							3,161,641	16,059,572
2499999. Total - Mortgages with overdue interest over 90 days						59,958,582	3,161,641	195,257,583
6601245480	MICHIGAN CITY	IN		04/10/2023	5.250	56,912		199,724
6600425729	MELBOURNE	FL		04/10/2023	4.500	125,562		384,545
6600011453	JACKSONVILLE	FL		04/10/2023	0.000	10,837		173,341
6601246165	HAUPPAUGE	NY		04/10/2023	6.000	106,083		632,503
6601680280	NEW YORK	NY		04/10/2023	3.000	17,735		1,053,146
8202173752	CAPE CORAL	FL		07/14/2023	5.250	42,104		468,959
6601201905	ATLANTIC BEACH	FL		04/10/2023	0.000	13,105		317,810
8195341122	JACKSONVILLE	FL		07/14/2023	2.750	94,707		351,668
6601204289	JACKSONVILLE	FL		04/10/2023	0.000	14,720		167,709
6601684266	GLENCOE	IL		04/10/2023	3.375	192,360		1,491,174
6600913260	OJAI	CA		04/10/2023	3.625	523,053		1,973,908
6601204354	JACKSONVILLE	FL		04/10/2023	0.000	11,152		173,900
6600680794	JACKSONVILLE	FL		04/10/2023	0.000	47,639		205,579
8002038912	MARGATE	FL		07/14/2023	4.625	60,811		411,385
3386339161	Fort Lauderdale	FL		07/14/2023	4.750	63,017		393,249
6600876426	NEVADA CITY	CA		04/10/2023	6.250	156,508		882,206
6600676875	JACKSONVILLE	FL		04/10/2023	0.000	29,943		134,762
6600677311	JACKSONVILLE	FL		04/10/2023	0.000	35,542		242,770
6601484592	BELLAIRE	TX		07/14/2023	4.250	392,876		1,959,497
6600593351	CORTLANDT MANOR	NY		04/10/2023	4.375	152,930		496,554
6600011461	JACKSONVILLE	FL		04/10/2023	0.000	8,722		168,481
6600826207	LONG GROVE	IL		04/10/2023	2.625	434,298		884,610
6601204578	JACKSONVILLE	FL		04/10/2023	0.000	9,831		146,637
6601224683	JACKSONVILLE	FL		04/10/2023	0.000	22,139		161,622
6600675075	JACKSONVILLE	FL		04/10/2023	0.000	25,999		192,321
6600675893	JACKSONVILLE	FL		04/10/2023	0.000	16,852		142,640
6601224519	JACKSONVILLE	FL		04/10/2023	0.000	16,175		190,988
6600681057	JACKSONVILLE	FL		04/10/2023	0.000	44,100		177,000
6601805945	SUFFERN	NY		04/10/2023	6.000	107,073		630,894
6600677162	JACKSONVILLE	FL		04/10/2023	0.000	30,984		207,279
6600737289	RIVERSIDE	NJ		07/14/2023	5.000	52,212		299,286
6601224550	JACKSONVILLE	FL		04/10/2023	0.000	19,972		124,800
6601203570	JACKSONVILLE	FL		04/10/2023	0.000	12,705		188,105
8200870741	BOCA RATON	FL		07/14/2023	3.000	140,161		493,664
6601202119	ATLANTIC BEACH	FL		04/10/2023	0.000	25,342		321,842
8200513561	NAPLES	FL		07/14/2023	3.125	155,844		731,222
6600676867	JACKSONVILLE	FL		04/10/2023	0.000	34,593		159,846
6600846056	BOLINAS	CA		04/10/2023	3.500	1,302,870		1,774,472
6601224436	JACKSONVILLE	FL		04/10/2023	0.000	17,155		161,806
6600681131	JACKSONVILLE	FL		04/10/2023	0.000	55,595		188,299
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						4,680,218		19,460,203
3299999. Total - Mortgages in the process of foreclosure						4,680,218		19,460,203
3399999 - Totals						5,396,845,267	399,289,123	13,807,124,314

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601682880	NEW YORK	NY		04/10/2023	07/07/2023			290			290		1,697	1,697			
6602678432	SCOTTSDALE	AZ		04/10/2023	06/01/2023			117,538			117,538		750,747	750,747			
6601488288	PALM BEACH	FL		04/10/2023	09/01/2023			9,513			9,513		124,983	124,983			
6602700855	PASADENA	CA		04/10/2023	12/01/2023			191,117			191,117		1,184,578	1,184,578			
6601688754	PORTLAND	OR		07/14/2023	08/01/2023			52,429			52,429		507,121	507,121			
105841191	Lake Worth	FL		07/14/2023	10/01/2023			16,620			16,620		107,071	107,071			
6602695154	SAINT AUGUSTINE	FL		04/10/2023	06/01/2023			40,344			40,344		242,871	242,871			
6601679761	STATEN ISLAND	NY		04/10/2023	12/01/2023			5,680			5,680		59,719	59,719			
PEB1540095141	VIRGINIA BEACH	VA		06/13/2017	08/04/2023	544,729		(17,188)			(17,188)		527,541	527,541			
6602712173	JOHNSON CITY	TN		04/10/2023	09/01/2023			28,283			28,283		191,142	191,142			
6601810176	LAS VEGAS	NV		04/10/2023	09/01/2023			103,384			103,384		660,338	660,338			
6600683608	GREENACRES	FL		04/10/2023	09/01/2023			69,161			69,161		139,082	139,082			
0842800	Bellevue	WA		10/02/2017	02/06/2023	47,840,426		159,574			159,574		48,000,000	48,000,000			
6601224477	JACKSONVILLE	FL		04/10/2023	11/01/2023			14,449			14,449		29,056	29,056			
6602711142	FREMONT	CA		04/10/2023	09/01/2023			100,397			100,397		678,510	678,510			
EB1541040459	SUGAR LAND	TX		08/19/2016	12/05/2023	433,599		(1,602)			(1,602)		431,997	431,997			
0584501	Seattle	WA		12/29/2011	11/15/2023	64,298,767							64,298,767	64,298,767			
6600024316	JACKSONVILLE	FL		04/10/2023	10/01/2023			206			206		519	519			
6601708958	PORT ARANSAS	TX		07/14/2023	12/01/2023			180,248			180,248		995,983	995,983			
6601204453	JACKSONVILLE	FL		04/10/2023	07/01/2023			7,072			7,072		17,802	17,802			
6601713636	SOLVANG	CA		04/10/2023	09/01/2023			105,357			105,357		672,940	672,940			
6601721365	CARLSBAD	CA		04/10/2023	10/01/2023			141,915			141,915		854,328	854,328			
8199108134	NAPLES	FL		07/14/2023	10/01/2023			67,725			67,725		335,934	335,934			
3367459445	POMPANO BEACH	FL		07/14/2023	12/01/2023			164			164		1,224	1,224			
6601480301	ANN ARBOR	MI		04/10/2023	06/01/2023			26,222			26,222		298,597	298,597			
6600722786	LA QUINTA	CA		04/10/2023	07/01/2023			144,869			144,869		979,063	979,063			
6601805887	SAN MATEO	CA		04/10/2023	07/01/2023			203,401			203,401		1,299,173	1,299,173			
6601681015	NEW YORK	NY		04/10/2023	06/01/2023			22,337			22,337		254,364	254,364			
6600851403	MALIBU	CA		04/10/2023	04/28/2023			108,431			108,431		826,960	826,960			
8201116216	DELRAY BEACH	FL		07/14/2023	08/01/2023			45,592			45,592		275,099	275,099			
EB1400003619	CAVE CREEK	AZ		08/19/2016	09/05/2023	478,811		(3,858)			(3,858)		474,954	474,954			
6600011180	JACKSONVILLE	FL		04/10/2023	08/01/2023			3,310			3,310		8,331	8,331			
6600026949	JACKSONVILLE	FL		04/10/2023	11/01/2023			1,861			1,861		4,685	4,685			
6601492215	PORTLAND	OR		07/14/2023	08/01/2023			21,782			21,782		210,682	210,682			
6600790577	WEST PALM BEACH	FL		04/10/2023	07/07/2023			91,007			91,007		744,863	744,863			
FR125692496	SAN FRANCISCO	CA		10/07/2016	05/01/2023	838,756		2,408			2,408		841,164	841,164			
6601681007	ALEXANDRIA	VA		04/10/2023	08/01/2023			958			958		11,210	11,210			
PH7134723019	WESTPORT	CT		12/23/2015	09/01/2023	743,786		3,539			3,539		747,325	747,325			
PH7132968541	COLUMBUS	OH		02/26/2015	04/01/2023	380,198		2,021			2,021		382,219	382,219			
6600032608	HUMBLE	TX		07/14/2023	08/01/2023			154,959			154,959		311,427	311,427			
6601686816	NEPONSIT	NY		04/10/2023	06/01/2023			4,361			4,361		52,456	52,456			
6601679563	BOULDER	CO		07/14/2023	09/01/2023			13,810			13,810		136,672	136,672			
6601478990	SCOTTSDALE	AZ		04/10/2023	09/01/2023			6,320			6,320		71,973	71,973			
6601203836	JACKSONVILLE	FL		04/10/2023	06/01/2023			1,074			1,074		2,704	2,704			
6601683839	PURCHASE	NY		04/10/2023	06/01/2023			1,347			1,347		21,892	21,892			
6601684811	GLENWOOD	MD		07/14/2023	11/01/2023			25,230			25,230		129,984	129,984			
0691300	HOUSTON	TX		02/21/2013	06/23/2023	61,543,362							61,543,362	61,543,362			
6602679042	KINGSTON SPRINGS	TN		04/10/2023	12/01/2023			129,130			129,130		848,060	848,060			
6602705045	CYPRESS	TX		07/14/2023	08/01/2023			121,900			121,900		774,708	774,708			
6602689272	CAVE CREEK	AZ		04/10/2023	07/01/2023			90,840			90,840		613,921	613,921			
FR125727805	TIBURON	CA		11/04/2016	05/01/2023	1,605,134		5,799			5,799		1,610,933	1,610,933			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601673376	FULLERTON	CA		04/10/2023	06/01/2023			33,759			33,759		374,453	374,453			
6601383927	CONCORD	CA		04/10/2023	11/01/2023			10,095			10,095		165,345	165,345			
6601678219	SCARSDALE	NY		04/10/2023	06/01/2023			681			681		5,756	5,756			
6601737353	COTTONTOWN	TN		04/10/2023	07/01/2023			83,146			83,146		515,354	515,354			
PEB1784004556	SAN ANSELMO	CA		11/18/2016	10/05/2023	602,764		1,386			1,386		604,149	604,149			
PH7136100851	CAMBRIA	CA		04/08/2016	04/01/2023	571,553		(1,656)			(1,656)		569,898	569,898			
6601679001	BROOKLYN	NY		04/10/2023	09/01/2023			178			178		1,919	1,919			
6601752857	LAKE OSWEGO	OR		07/14/2023	09/01/2023			180,865			180,865		975,805	975,805			
PEB1541041865	LOCUST GROVE	VA		11/17/2017	08/04/2023	402,572		(7,312)			(7,312)		395,260	395,260			
6601472548	CHICAGO	IL		04/10/2023	07/01/2023			40,214			40,214		470,471	470,471			
6601678540	SEATTLE	WA		07/14/2023	08/01/2023			286			286		2,474	2,474			
6600793852	WASHINGTON	DC		04/10/2023	10/01/2023			182,061			182,061		1,267,224	1,267,224			
6601684589	BROOKLINE	MA		04/10/2023	04/28/2023			1,700			1,700		21,039	21,039			
6601682187	AUSTIN	TX		07/14/2023	09/01/2023			332			332		3,360	3,360			
6601748202	LOUISVILLE	KY		04/10/2023	06/01/2023			118,396			118,396		777,564	777,564			
6602690510	PHOENIX	AZ		04/10/2023	06/01/2023			194,767			194,767		1,139,736	1,139,736			
6601807693	DES MOINES	WA		07/14/2023	09/01/2023			56,898			56,898		472,431	472,431			
6602682889	AUBURN	CA		04/10/2023	04/28/2023			101,283			101,283		704,973	704,973			
6602694413	REDONDO BEACH	CA		04/10/2023	09/01/2023			173,262			173,262		1,106,664	1,106,664			
6602702729	LAS VEGAS	NV		04/10/2023	08/01/2023			96,641			96,641		617,267	617,267			
6601679548	GREAT FALLS	VA		04/10/2023	11/01/2023			5,701			5,701		34,322	34,322			
FR125713748	LOS ANGELES	CA		11/04/2016	01/01/2023	603,833		(1,400)			(1,400)		602,433	602,433			
6600926064	HUNTINGTON BEACH	CA		04/10/2023	08/01/2023			180,258			180,258		1,293,369	1,293,369			
6602701028	SPICER	MN		04/10/2023	11/01/2023			125,773			125,773		735,994	735,994			
EB1541040460	VESTAVIA	AL		08/19/2016	04/05/2023	465,638		(3,751)			(3,751)		461,887	461,887			
6601682781	AURORA	IL		04/10/2023	08/01/2023			21,672			21,672		126,822	126,822			
0534706	DALLAS	TX		10/15/2013	11/01/2023	35,244,572							35,244,572	35,244,572			
EB1789004950	SAN JOSE	CA		12/16/2016	02/03/2023	507,355		587			587		507,941	507,941			
6602681519	BELLEVUE	WA		07/14/2023	09/01/2023			214,091			214,091		1,182,986	1,182,986			
6601472217	GREENVILLE	DE		04/10/2023	08/01/2023			15,351			15,351		174,801	174,801			
6601743054	MARCO ISLAND	FL		04/10/2023	06/01/2023			154,656			154,656		1,015,701	1,015,701			
6601487991	FAIRFAX	VA		04/10/2023	06/01/2023			225			225		2,365	2,365			
6601809384	BRADENTON	FL		04/10/2023	11/01/2023			96,065			96,065		595,430	595,430			
6600847732	OKLAHOMA CITY	OK		04/10/2023	09/01/2023			39,247			39,247		500,228	500,228			
6602720838	EDINBURG	VA		04/10/2023	11/01/2023			65,966			65,966		132,657	132,657			
6602710904	ERIE	CO		07/14/2023	11/01/2023			111,461			111,461		728,624	728,624			
8195182363	JACKSONVILLE	FL		07/14/2023	12/29/2023			63,277			63,277		294,684	294,684			
6601484287	MESA	AZ		04/10/2023	10/01/2023			59			59		681	681			
8204165593	NAPLES	FL		07/14/2023	12/29/2023			908			908		7,781	7,781			
0863200	Playa Vista	CA		08/30/2018	09/05/2023	115,000,000							115,000,000	115,000,000			
6602675875	OCEAN CITY	MD		07/14/2023	09/01/2023			142,131			142,131		1,204,894	1,204,894			
8198404675	ST PETERSBURG	FL		07/14/2023	09/01/2023			42,750			42,750		221,132	221,132			
6601699157	FENTON	MO		04/10/2023	09/01/2023			5,754			5,754		77,984	77,984			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015	07/05/2023	436,539		1,109			1,109		437,648	437,648			
EB1540092761	PHILADELPHIA	PA		12/18/2015	01/05/2023	627,228		(7,460)			(7,460)		619,768	619,768			
6601686956	NEW YORK	NY		04/10/2023	08/01/2023			50,770			50,770		610,674	610,674			
PEB1541043061	DALLAS	TX		03/21/2018	01/05/2023	883,784		8,698			8,698		892,482	892,482			
6602701929	SAN JOSE	CA		04/10/2023	10/01/2023			193,955			193,955		1,134,980	1,134,980			
6601483917	GARDEN CITY	NY		04/10/2023	08/01/2023			155			155		1,584	1,584			
EB1541040767	FRANKLIN	TN		12/16/2016	10/05/2023	507,035		(8,219)			(8,219)		498,816	498,816			
3365333877	Boca Raton	FL		07/14/2023	12/01/2023			47,933			47,933		96,333	96,333			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3372100120	Lehigh Acres	FL		07/14/2023	10/01/2023			7,647			7,647		81,500	81,500			
6601714337	MURFREESBORO	TN		04/10/2023	07/01/2023			94,472			94,472		567,418	567,418			
6602705383	ROCKLIN	CA		04/10/2023	07/01/2023			85,817			85,817		681,080	681,080			
EB1144000252	WOODLAND HILLS	CA		06/24/2016	08/04/2023	522,330		386			386		522,716	522,716			
6600843806	AFTON	OK		04/10/2023	09/01/2023			32,117			32,117		409,358	409,358			
6601807529	CHASKA	MN		04/10/2023	07/01/2023			176,789			176,789		1,061,829	1,061,829			
6601679472	JAMAICA PLAIN	MA		04/10/2023	06/01/2023			311			311		3,451	3,451			
8031052007	WEST PALM BEACH	FL		07/14/2023	09/01/2023			39,774			39,774		228,697	228,697			
6600794918	ARLINGTON	VA		04/10/2023	04/28/2023			90,941			90,941		721,750	721,750			
8023535251	JACKSONVILLE	FL		07/14/2023	11/01/2023			11,343			11,343		89,157	89,157			
6601203992	JACKSONVILLE	FL		04/10/2023	06/01/2023			776			776		1,952	1,952			
6601682575	NEW YORK	NY		04/10/2023	04/28/2023			3,422			3,422		55,619	55,619			
6601683219	SANDS POINT	NY		04/10/2023	07/01/2023			9,986			9,986		69,504	69,504			
6601686931	NEW YORK	NY		04/10/2023	11/01/2023			21,884			21,884		230,089	230,089			
6601680009	BROOKLYN	NY		04/10/2023	10/01/2023			753			753		8,124	8,124			
PEB1596055295	DAVIE	FL		11/17/2017	02/03/2023	329,507		(5,905)			(5,905)		323,602	323,602			
6601679258	RYE	NY		04/10/2023	09/01/2023			939			939		9,623	9,623			
6600927096	PORTLAND	OR		07/14/2023	10/01/2023			17,719			17,719		179,507	179,507			
6602710854	SAN JOSE	CA		04/10/2023	07/01/2023			150,520			150,520		1,114,353	1,114,353			
6600927831	DENVER	CO		07/14/2023	12/01/2023			63,820			63,820		631,578	631,578			
6601825547	SAN FRANCISCO	CA		04/10/2023	09/01/2023			182,047			182,047		1,095,920	1,095,920			
6600017997	BROOKLYN	NY		04/10/2023	06/01/2023			(1,018)			(1,018)		29,585	29,585			
6601744888	LAS VEGAS	NV		04/10/2023	08/01/2023			164,981			164,981		990,905	990,905			
6601709618	LIGHTHOUSE POINT	FL		04/10/2023	12/01/2023			163,217			163,217		1,071,926	1,071,926			
PEB1541042600	EDMOND	OK		01/11/2018	06/05/2023	392,545		(4,892)			(4,892)		387,653	387,653			
EB1222541566	SEATTLE	WA		08/19/2016	10/05/2023	533,316		(4,301)			(4,301)		529,015	529,015			
6602677764	LAYTON	UT		07/14/2023	10/01/2023			139,447			139,447		718,431	718,431			
6600989039	CORAL SPRINGS	FL		04/10/2023	10/01/2023			2,997			2,997		20,253	20,253			
6600786195	JACKSONVILLE	FL		04/10/2023	09/01/2023			287			287		3,452	3,452			
6601719781	EXCELSIOR	MN		04/10/2023	11/01/2023			136,056			136,056		919,504	919,504			
6602704402	NASHVILLE	TN		04/10/2023	12/01/2023			127,324			127,324		766,492	766,492			
6601675900	CULVER CITY	CA		04/10/2023	08/01/2023			56,322			56,322		445,307	445,307			
PEB1596055412	THOUSAND OAKS	CA		11/17/2017	01/05/2023	666,930		(13,184)			(13,184)		653,746	653,746			
6600025388	JACKSONVILLE	FL		04/10/2023	11/01/2023			92			92		233	233			
6600026782	JACKSONVILLE	FL		04/10/2023	10/01/2023			1,628			1,628		4,097	4,097			
6601683805	RYE	NY		04/10/2023	04/28/2023			23,552			23,552		268,198	268,198			
6602692920	TUCSON	AZ		04/10/2023	06/01/2023			13,492			13,492		157,498	157,498			
6600970997	KIRKLAND	WA		07/14/2023	12/01/2023			3,407			3,407		35,722	35,722			
PEB1596055590	SEATTLE	WA		01/11/2018	01/05/2023	507,133		(9,798)			(9,798)		497,335	497,335			
6601029777	SAN FRANCISCO	CA		04/10/2023	07/01/2023			289,320			289,320		1,603,423	1,603,423			
6600024332	JACKSONVILLE	FL		04/10/2023	08/01/2023			1,011			1,011		2,544	2,544			
6600027558	JACKSONVILLE	FL		04/10/2023	10/01/2023			4,718			4,718		11,876	11,876			
8027695640	CAPE CORAL	FL		07/14/2023	12/01/2023			15,594			15,594		79,068	79,068			
6601481929	MERCER ISLAND	WA		07/14/2023	11/01/2023			505			505		4,889	4,889			
EB1373010876	NORWALK	CT		12/18/2015	08/04/2023	616,485		(3,966)			(3,966)		612,518	612,518			
6601679860	LITTLETON	CO		07/14/2023	09/01/2023			14,110			14,110		142,938	142,938			
0548901	Atlanta	GA		05/03/2013	05/26/2023	62,100,851							62,100,851	62,100,851			
6600028846	JACKSONVILLE	FL		04/10/2023	07/01/2023			26			26		65	65			
116226333	Fort Lauderdale	FL		07/14/2023	12/01/2023			21,142			21,142		146,081	146,081			
6602699867	DENVER	CO		07/14/2023	11/01/2023			124,123			124,123		669,670	669,670			
6601681106	NEW YORK	NY		04/10/2023	06/01/2023			584			584		5,984	5,984			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602673193	INCLINE VILLAGE	NV		04/10/2023	09/01/2023			52,789			52,789		527,542	527,542			
6600028879	JACKSONVILLE	FL		04/10/2023	10/01/2023			95			95		239	239			
PEB1541042438	WILMETTE	IL		11/17/2017	09/05/2023	961,429		(6,682)			(6,682)		954,748	954,748			
8023915884	BOYNTON BEACH	FL		07/14/2023	11/01/2023			14,965			14,965		92,250	92,250			
6601684100	BRICK	NJ		07/14/2023	08/01/2023			9,957			9,957		115,701	115,701			
EB1725002346	PALM SPRINGS	CA		11/20/2015	04/05/2023	377,048		(3,294)			(3,294)		373,754	373,754			
6601688788	SACRAMENTO	CA		04/10/2023	09/01/2023			13,708			13,708		188,967	188,967			
6601687087	NEW YORK	NY		04/10/2023	04/28/2023			7,797			7,797		93,782	93,782			
6600024498	JACKSONVILLE	FL		04/10/2023	09/01/2023			317			317		798	798			
0584502	Seattle	WA		12/29/2011	11/15/2023	32,511,240							32,511,240	32,511,240			
6601809772	BOZEMAN	MT		04/10/2023	08/01/2023			110,980			110,980		708,856	708,856			
6601726901	FULSHEAR	TX		07/14/2023	11/01/2023			154,112			154,112		905,079	905,079			
6601684365	WELLESLEY	MA		04/10/2023	07/01/2023			151			151		1,543	1,543			
6600025990	JACKSONVILLE	FL		04/10/2023	11/01/2023			1,662			1,662		4,183	4,183			
6601808725	WASHINGTON	DC		04/10/2023	04/28/2023			218,859			218,859		1,397,907	1,397,907			
6602686724	EL DORADO HILLS	CA		04/10/2023	06/01/2023			138,602			138,602		768,140	768,140			
6600563644	STATEN ISLAND	NY		04/10/2023	09/01/2023			87,775			87,775		629,796	629,796			
8196077827	MIAMI	FL		07/14/2023	10/01/2023			61,201			61,201		330,077	330,077			
6600026238	JACKSONVILLE	FL		04/10/2023	08/01/2023			858			858		2,161	2,161			
PH7133549670	MONTCLAIR	NJ		06/19/2015	08/01/2023	419,929		(1,740)			(1,740)		418,189	418,189			
8200388251	POMPANO BEACH	FL		07/14/2023	10/01/2023			35,144			35,144		193,652	193,652			
0694400	FAIRFAX	VA		02/28/2013	02/28/2023	72,267,870							72,267,870	72,267,870			
EB1541039693	LONGWOOD	FL		12/18/2015	03/03/2023	719,572		(8,321)			(8,321)		711,251	711,251			
0719600	BOSTON	MA		11/17/2015	06/07/2023	272,730,147							272,730,147	272,730,147			
8203231917	JACKSONVILLE	FL		07/14/2023	08/01/2023			11,070			11,070		126,807	126,807			
6600390808	RAYNHAM	MA		04/10/2023	12/01/2023			11,515			11,515		131,119	131,119			
6601827543	CHANDLER	AZ		04/10/2023	10/01/2023			104,544			104,544		647,980	647,980			
6601475814	SAINT LOUIS	MO		04/10/2023	11/01/2023			9,598			9,598		73,203	73,203			
6600011222	JACKSONVILLE	FL		04/10/2023	04/28/2023			524			524		1,319	1,319			
6600597451	BOSTON	MA		04/10/2023	10/01/2023			25,019			25,019		318,880	318,880			
6601713685	SCOTTSDALE	AZ		04/10/2023	10/01/2023			92,656			92,656		591,820	591,820			
PH7132522348	WESTFIELD	NJ		12/29/2014	11/01/2023	579,827		(2,358)			(2,358)		577,469	577,469			
6601678813	OSSINING	NY		04/10/2023	07/07/2023			11,201			11,201		67,430	67,430			
505390119	FORT MYERS	FL		07/14/2023	10/01/2023			50,874			50,874		272,587	272,587			
PEB1382003178	REDLANDS	CA		11/18/2016	01/05/2023	597,398		257			257		597,655	597,655			
6600680836	JACKSONVILLE	FL		04/10/2023	11/01/2023			27,212			27,212		68,499	68,499			
6601684514	CHICAGO	IL		04/10/2023	04/28/2023			204			204		2,143	2,143			
6601811687	RANCHO MIRAGE	CA		04/10/2023	06/01/2023			86,587			86,587		585,177	585,177			
6601473710	ARLINGTON	VA		04/10/2023	08/01/2023			35,740			35,740		429,899	429,899			
6601702621	WATERFORD	VA		04/10/2023	04/28/2023			41,530			41,530		460,648	460,648			
8197504924	DORAL	FL		07/14/2023	12/01/2023			69,410			69,410		366,563	366,563			
EB1540093154	CANTON	MA		10/07/2016	04/05/2023	4,308		(74)			(74)		4,234	4,234			
2522161729	WEST PALM BEACH	FL		07/14/2023	08/01/2023			3,037			3,037		7,638	7,638			
6600934803	TUCSON	AZ		04/10/2023	04/28/2023			97,415			97,415		742,943	742,943			
PEB1541043008	EL MACERO	CA		03/21/2018	06/05/2023	779,430		1,581			1,581		781,011	781,011			
PEB1795002215	NEW YORK	NY		11/17/2017	03/03/2023	651,133		9,650			9,650		660,783	660,783			
6602683341	BRENTWOOD	TN		04/10/2023	08/01/2023			92,947			92,947		593,677	593,677			
6601483172	DIABLO	CA		04/10/2023	12/01/2023			60			60		683	683			
6600024415	JACKSONVILLE	FL		04/10/2023	11/01/2023			10			10		25	25			
6602675412	CARDIFF BY THE SEA	CA		04/10/2023	04/28/2023			117,507			117,507		794,145	794,145			
8201051372	GREENACRES	FL		07/14/2023	12/01/2023			10,351			10,351		83,375	83,375			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7131272168	SHREWSBURY	MA		10/24/2014	08/01/2023	484,732		1,795			1,795		486,527	486,527			
6601682682	NEW YORK	NY		04/10/2023	10/01/2023			138			138		1,873	1,873			
6602699446	SAN MATEO	CA		04/10/2023	06/01/2023			152,339			152,339		973,029	973,029			
6601673640	ALLEN	TX		07/14/2023	12/01/2023			650			650		7,182	7,182			
0677102	San Diego	CA		12/20/2017	09/01/2023	26,857,124							26,857,124	26,857,124			
6602680545	PLANO	TX		07/14/2023	11/01/2023			179,945			179,945		948,453	948,453			
6601809574	JUPITER	FL		04/10/2023	09/01/2023			98,278			98,278		609,146	609,146			
8199507525	LARGO	FL		07/14/2023	11/01/2023			49,364			49,364		255,385	255,385			
6602686047	TAMPA	FL		04/10/2023	08/01/2023			91,260			91,260		549,386	549,386			
6601680710	SAN DIEGO	CA		04/10/2023	12/01/2023			2,066			2,066		21,722	21,722			
6602710599	BIG BEAR LAKE	CA		04/10/2023	06/01/2023			46,636			46,636		368,728	368,728			
6600734583	PONTE VEDRA BEACH	FL		04/10/2023	08/01/2023			116,556			116,556		811,280	811,280			
8201646031	BOCA RATON	FL		07/14/2023	09/01/2023			53,427			53,427		352,126	352,126			
EB1725002360	PALM SPRINGS	CA		06/24/2016	07/05/2023	1,182,620		(5,279)			(5,279)		1,177,341	1,177,341			
6602694090	FAIRHOPE	AL		07/14/2023	11/01/2023			101,417			101,417		897,412	897,412			
EB1540091888	NORWELL	MA		09/18/2015	01/05/2023	755,503		(8,670)			(8,670)		746,833	746,833			
6601203778	JACKSONVILLE	FL		04/10/2023	09/01/2023			485			485		1,221	1,221			
6600024670	JACKSONVILLE	FL		04/10/2023	07/07/2023			109			109		274	274			
8202040229	BONITA SPRINGS	FL		07/14/2023	12/01/2023			62,202			62,202		440,439	440,439			
6602681683	BONNEY LAKE	WA		07/14/2023	08/01/2023			165,472			165,472		934,673	934,673			
6601682005	HOUSTON	TX		07/14/2023	11/01/2023			12,341			12,341		125,019	125,019			
6600024167	JACKSONVILLE	FL		04/10/2023	07/01/2023			570			570		1,435	1,435			
6601679340	MC LEAN	VA		04/10/2023	08/01/2023			710			710		8,088	8,088			
6601476499	BRENTWOOD	TN		04/10/2023	09/01/2023			28,450			28,450		298,505	298,505			
0552604	RICHMOND	VA		08/30/2013	07/06/2023	85,903,100							85,903,100	85,903,100			
6600979303	ZIONSVILLE	IN		04/10/2023	11/01/2023			15,024			15,024		119,236	119,236			
6602680180	FRISCO	TX		07/14/2023	11/01/2023			161,591			161,591		871,813	871,813			
6601684480	BELMONT	MA		04/10/2023	06/01/2023			2,229			2,229		22,844	22,844			
PH7134310114	SAN RAMON	CA		10/16/2015	04/01/2023	643,279		(1,812)			(1,812)		641,467	641,467			
6602673441	ESSEX	MD		07/14/2023	09/01/2023			64,807			64,807		549,395	549,395			
EB1171012158	BOTHELL	WA		12/18/2015	07/05/2023	367,874		(728)			(728)		367,146	367,146			
6601682690	NEW YORK	NY		04/10/2023	06/01/2023			411			411		7,789	7,789			
6601204248	JACKSONVILLE	FL		04/10/2023	07/01/2023			5,388			5,388		13,564	13,564			
6601683938	RENTON	WA		07/14/2023	10/01/2023			91			91		1,029	1,029			
6601484329	MANLIUS	NY		04/10/2023	07/01/2023			206			206		2,411	2,411			
PEB1540095305	REISTERSTOWN	MD		06/13/2017	02/03/2023	446,218		(10,900)			(10,900)		435,318	435,318			
8201127066	WESTLAKE	FL		07/14/2023	08/01/2023			44,098			44,098		265,581	265,581			
6601699413	SAMMAMISH	WA		07/14/2023	12/01/2023			208,725			208,725		1,205,807	1,205,807			
6602682350	GOLETA	CA		04/10/2023	04/28/2023			110,807			110,807		707,752	707,752			
6601490029	CHICAGO	IL		04/10/2023	06/01/2023			28,416			28,416		341,794	341,794			
PEB1596056200	TUCSON	AZ		03/21/2018	03/03/2023	612,591		11,927			11,927		624,518	624,518			
6602701846	MILL VALLEY	CA		04/10/2023	06/01/2023			169,891			169,891		1,022,743	1,022,743			
6601483610	READING	MA		04/10/2023	10/01/2023			18,619			18,619		200,996	200,996			
PEB1787004615	WALNUT CREEK	CA		08/14/2017	09/05/2023	486,788		(3,707)			(3,707)		483,081	483,081			
0677101	San Diego	CA		08/27/2013	09/01/2023	81,047,892							81,047,892	81,047,892			
6601675942	PORTLAND	OR		07/14/2023	08/01/2023			66,341			66,341		421,616	421,616			
8201745268	WEST PALM BEACH	FL		07/14/2023	11/01/2023			89,692			89,692		473,679	473,679			
8200627555	DELRAY BEACH	FL		07/14/2023	09/01/2023			20,896			20,896		117,695	117,695			
6601469106	ATLANTIC BEACH	FL		04/10/2023	12/01/2023			28,008			28,008		70,503	70,503			
6601476622	NEEDHAM	MA		04/10/2023	04/28/2023			1,031			1,031		10,820	10,820			
6602679216	MINNEAPOLIS	MN		04/10/2023	06/01/2023			105,030			105,030		670,852	670,852			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601746313	EVERGREEN	CO		07/14/2023	09/01/2023			154,357			154,357		812,084	812,084			
PEB1143017039	WATCHUNG	NJ		11/17/2017	12/05/2023	450,080		4,128			4,128		454,208	454,208			
6601673954	OLMOS PARK	TX		07/14/2023	09/01/2023			63,177			63,177		640,018	640,018			
6601682674	NEW YORK	NY		04/10/2023	10/01/2023			272			272		2,864	2,864			
0534705	PALMYRA	PA		10/15/2013	11/01/2023	46,834,003							46,834,003	46,834,003			
6600025446	JACKSONVILLE	FL		04/10/2023	06/01/2023			987			987		2,485	2,485			
6601729665	VISTA	CA		04/10/2023	09/01/2023			142,600			142,600		883,860	883,860			
8194848401	NAPLES	FL		07/14/2023	12/29/2023			43,523			43,523		206,903	206,903			
6601738799	OAKLAND	CA		04/10/2023	09/01/2023			119,200			119,200		715,939	715,939			
6601486639	PROSPECT	KY		04/10/2023	09/01/2023			16,159			16,159		169,541	169,541			
108653676	Hialeah	FL		07/14/2023	09/01/2023			12,994			12,994		85,640	85,640			
6602701911	LAS VEGAS	NV		04/10/2023	09/01/2023			298,056			298,056		1,903,755	1,903,755			
6601482885	WINCHESTER	MA		04/10/2023	08/01/2023			21,002			21,002		204,811	204,811			
6601204503	JACKSONVILLE	FL		04/10/2023	10/01/2023			5,910			5,910		14,878	14,878			
6600675984	JACKSONVILLE	FL		04/10/2023	08/01/2023			20,203			20,203		50,854	50,854			
6600933235	PALM SPRINGS	CA		04/10/2023	06/01/2023			24,003			24,003		273,331	273,331			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015	07/01/2023	334,352		1,348			1,348		335,699	335,699			
6602686963	CORTE MADERA	CA		04/10/2023	10/01/2023			217,261			217,261		1,387,700	1,387,700			
6600024647	JACKSONVILLE	FL		04/10/2023	11/01/2023			1,117			1,117		2,812	2,812			
6602674738	BOSTON	MA		04/10/2023	08/01/2023			136,373			136,373		798,025	798,025			
6600929431	LAFAYETTE	CA		04/10/2023	04/28/2023			658			658		4,874	4,874			
6601475517	EVANSTON	IL		04/10/2023	06/01/2023			2,605			2,605		28,893	28,893			
PEB1596055570	REDWOOD CITY	CA		11/17/2017	09/05/2023	1,709,997		(11,515)			(11,515)		1,698,482	1,698,482			
6601737775	SARATOGA	CA		04/10/2023	07/01/2023			309,626			309,626		1,859,674	1,859,674			
3393891615	Lehigh Acres	FL		07/14/2023	11/01/2023			2,471			2,471		15,961	15,961			
6601721704	BROOKLYN	NY		04/10/2023	06/01/2023			138,264			138,264		883,123	883,123			
6602673573	SANTA CRUZ	CA		04/10/2023	09/01/2023			198,030			198,030		1,127,324	1,127,324			
6602690387	SCOTTSDALE	AZ		04/10/2023	08/01/2023			164,029			164,029		1,077,257	1,077,257			
6601680306	BROOKLYN	NY		04/10/2023	06/01/2023			224			224		3,283	3,283			
6600024548	JACKSONVILLE	FL		04/10/2023	09/01/2023			415			415		1,045	1,045			
EB1787002755	CASTRO VALLEY	CA		07/17/2015	02/03/2023	535,399		(465)			(465)		534,934	534,934			
6602680149	BOSTON	MA		04/10/2023	07/01/2023			143,436			143,436		863,484	863,484			
0698800	McLean	VA		08/30/2013	12/05/2023	222,155,152							222,155,152	222,155,152			
6601681726	THE WOODLANDS	TX		07/14/2023	08/01/2023			2,679			2,679		25,910	25,910			
6601682864	NEW YORK	NY		04/10/2023	04/28/2023			18,319			18,319		127,511	127,511			
6600025339	JACKSONVILLE	FL		04/10/2023	07/01/2023			1,444			1,444		3,634	3,634			
6601203497	JACKSONVILLE	FL		04/10/2023	10/01/2023			15			15		37	37			
6602677053	LOS ANGELES	CA		04/10/2023	12/01/2023			199,128			199,128		1,307,772	1,307,772			
PH7131433901	WEXFORD	PA		08/28/2014	08/01/2023	448,894		1,706			1,706		450,599	450,599			
6602675032	SCOTTSDALE	AZ		04/10/2023	06/01/2023			130,741			130,741		858,639	858,639			
6601730580	SWANTON	MD		07/14/2023	08/01/2023			62,098			62,098		526,426	526,426			
6601483255	DALLAS	TX		07/14/2023	08/01/2023			121			121		1,099	1,099			
6602690429	GILBERT	AZ		04/10/2023	11/01/2023			109,272			109,272		657,814	657,814			
0867700	Brisbane	AUS		10/04/2018	10/12/2023	14,025,510						644,765	14,670,275	13,061,430	(1,608,845)		(1,608,845)
04100002	Dublin	IRL		07/22/2022	11/28/2023	62,361,206						4,257,608	66,618,814	63,972,012	(2,646,802)		(2,646,802)
04100001	Dublin	IRL		07/22/2022	11/28/2023	27,376,759						642,041	28,018,800	28,083,908	65,108		65,108
04100000	Dublin	IRL		07/22/2022	11/28/2023	59,249,408						(2,623,590)	56,625,818	60,779,835	4,154,018		4,154,018
0854604	London	GBR		04/28/2023	04/28/2023								98,654,875	98,654,875			
3365228267	Miami Gardens	FL		07/14/2023	09/01/2023			15,191			15,191		90,947	90,947			
0855400	Wembley	GBR		02/21/2018	12/01/2023	38,910,056						6,042,519	44,952,575	40,659,311	(4,293,264)		(4,293,264)
0199999. Mortgages closed by repayment						1,456,007,406		14,562,870			14,562,870	8,963,343	1,657,901,199	1,653,571,413	(4,329,785)		(4,329,785)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602687607	DENVER	CO		07/14/2023				991			991		5,598	5,598			
6601475392	DALLAS	TX		07/14/2023				2,794			2,794		26,431	26,431			
8002047244	WEST PALM BEACH	FL		07/14/2023				75			75		481	481			
6602693027	CAVE CREEK	AZ		04/10/2023				2,226			2,226		14,619	14,619			
6602694843	BOTHELL	WA		07/14/2023				1,692			1,692		9,128	9,128			
6601690214	DALLAS	TX		07/14/2023				1,250			1,250		7,224	7,224			
6602682236	SEATTLE	WA		07/14/2023				1,363			1,363		7,351	7,351			
6602688738	BOERNE	TX		07/14/2023				1,373			1,373		8,118	8,118			
6602681873	TRABUCO CANYON	CA		04/10/2023				3,066			3,066		18,455	18,455			
8198751155	DANIA BEACH	FL		07/14/2023				584			584		3,084	3,084			
6601204487	JACKSONVILLE	FL		04/10/2023				710			710		1,788	1,788			
6602694777	CHINO	CA		04/10/2023				1,453			1,453		9,543	9,543			
6602704782	BOTHELL	WA		07/14/2023				1,247			1,247		7,045	7,045			
6601680256	BAYSIDE	NY		04/10/2023				1,454			1,454		14,898	14,898			
6601825109	BROOKLYN	NY		04/10/2023				2,728			2,728		16,422	16,422			
505375667	BOYNTON BEACH	FL		07/14/2023				399			399		2,092	2,092			
6602695782	SOUTHLAKE	TX		07/14/2023				1,609			1,609		9,974	9,974			
EB1249003968	PUNTA GORDA	FL		12/16/2016		39,630		(131)			(131)		39,499	39,499			
6601680967	CHARLOTTESVILLE	VA		04/10/2023				2,105			2,105		22,719	22,719			
6602690536	GLENDALE	CA		04/10/2023				3,465			3,465		20,274	20,274			
6602701382	BEVERLY HILLS	CA		04/10/2023				2,707			2,707		15,838	15,838			
6601708248	ALBANY	CA		04/10/2023				1,850			1,850		12,153	12,153			
8201716631	MIAMI	FL		07/14/2023				59			59		382	382			
PEB1540094412	PARKLAND	FL		11/18/2016		25,144		(144)			(144)		25,000	25,000			
6602679992	WALNUT CREEK	CA		04/10/2023				2,395			2,395		14,843	14,843			
6602679844	PORTLAND	OR		07/14/2023				1,283			1,283		7,250	7,250			
6602675354	LIVERMORE	CA		04/10/2023				1,576			1,576		10,348	10,348			
10801808	Fort Myers	FL		07/14/2023				857			857		2,155	2,155			
6600434911	CHESTER	NJ		07/14/2023				1,845			1,845		10,420	10,420			
8195452286	FORT LAUDERDALE	FL		07/14/2023				930			930		4,812	4,812			
6602710888	HIGHLAND	MD		07/14/2023				966			966		6,140	6,140			
PEB1596053342	RANCHO MIRAGE	CA		11/18/2016		98,270		(510)			(510)		97,760	97,760			
10801689	Fort Myers	FL		07/14/2023				955			955		2,401	2,401			
6602681485	SEATTLE	WA		07/14/2023				3,349			3,349		18,503	18,503			
6601808352	RANCHO MIRAGE	CA		04/10/2023				1,220			1,220		8,753	8,753			
8195656125	LAUDERDALE LAKES	FL		07/14/2023				848			848		4,033	4,033			
105383467	SEMINOLE	FL		07/14/2023				240			240		1,416	1,416			
6602692185	ALBUQUERQUE	NM		04/10/2023				675			675		7,291	7,291			
6601682062	BRONXVILLE	NY		04/10/2023				6,552			6,552		81,097	81,097			
6601731166	PALM SPRINGS	CA		04/10/2023				3,789			3,789		39,750	39,750			
6601707752	ENCINITAS	CA		04/10/2023				2,432			2,432		15,073	15,073			
6602678432	SCOTTSDALE	AZ		04/10/2023				431			431		2,755	2,755			
8204110031	NAPLES	FL		07/14/2023				254			254		2,473	2,473			
6602683325	DALLAS	TX		07/14/2023				2,714			2,714		13,381	13,381			
6602700202	FLOWER MOUND	TX		07/14/2023				3,285			3,285		17,284	17,284			
6602676543	MANHASSET	NY		04/10/2023				10,367			10,367		59,014	59,014			
6602692466	HERMOSA BEACH	CA		04/10/2023				912			912		10,973	10,973			
6601686147	WELLESLEY HILLS	MA		04/10/2023				3,252			3,252		37,858	37,858			
6601224493	JACKSONVILLE	FL		04/10/2023				814			814		2,048	2,048			
6601825471	AUSTIN	TX		07/14/2023				1,294			1,294		7,150	7,150			
6602694348	DEL MAR	CA		04/10/2023				2,666			2,666		17,027	17,027			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600068818	GENESEO	IL		04/10/2023				39			39		1,035	1,035			
6601677799	COHASSET	MA		04/10/2023				3,355			3,355		40,350	40,350			
6602697408	GOLDEN	CO		07/14/2023				1,172			1,172		6,478	6,478			
6600677345	JACKSONVILLE	FL		04/10/2023				1,003			1,003		2,524	2,524			
6601488288	PALM BEACH	FL		04/10/2023				1,329			1,329		17,454	17,454			
6601697243	PROSPER	TX		07/14/2023				2,010			2,010		12,168	12,168			
6602700855	PASADENA	CA		04/10/2023				3,253			3,253		20,165	20,165			
6602682327	HERCULES	CA		04/10/2023				3,044			3,044		17,815	17,815			
6601479162	CHICAGO	IL		04/10/2023				1,772			1,772		21,934	21,934			
6602688332	EAGLE	ID		04/10/2023				1,498			1,498		11,892	11,892			
6602686757	FT LAUDERDALE	FL		04/10/2023				2,018			2,018		11,810	11,810			
6600675885	JACKSONVILLE	FL		04/10/2023				884			884		2,225	2,225			
6602690742	BOCA RATON	FL		04/10/2023				1,693			1,693		10,815	10,815			
6602678846	COLLIERVILLE	TN		04/10/2023				1,609			1,609		9,972	9,972			
6601722744	REDONDO BEACH	CA		04/10/2023				2,396			2,396		15,306	15,306			
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023				747			747		4,417	4,417			
EB1540093211	SHARON	MA		10/09/2015		14,189		(45)			(45)		14,144	14,144			
6602689819	ARVADA	CO		07/14/2023				2,662			2,662		14,364	14,364			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		16,276		60			60		16,337	16,337			
6602687490	GLENVIEW	IL		04/10/2023				1,669			1,669		10,660	10,660			
6600838871	HOLMES BEACH	FL		04/10/2023				6,585			6,585		66,342	66,342			
6601473322	SALINAS	CA		04/10/2023				2,407			2,407		28,157	28,157			
6601224147	JACKSONVILLE	FL		04/10/2023				783			783		1,971	1,971			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		11,306		70			70		11,376	11,376			
6602676790	BERKELEY	CA		04/10/2023				2,200			2,200		12,526	12,526			
6602683507	RANCHO MIRAGE	CA		04/10/2023				1,787			1,787		10,757	10,757			
6601809053	DUXBURY	MA		04/10/2023				1,894			1,894		12,101	12,101			
6602695717	IDYLLWILD	CA		04/10/2023				1,809			1,809		11,556	11,556			
6602688779	MURRIETA	CA		04/10/2023				1,706			1,706		11,527	11,527			
8195454578	NAPLES	FL		07/14/2023				996			996		4,372	4,372			
6601223982	JACKSONVILLE	FL		04/10/2023				661			661		1,665	1,665			
6602676071	BURR RIDGE	IL		04/10/2023				2,280			2,280		12,979	12,979			
6601673525	SPOKANE	WA		07/14/2023				1,235			1,235		12,222	12,222			
6602697390	AVENTURA	FL		04/10/2023				2,254			2,254		12,829	12,829			
6600675646	JACKSONVILLE	FL		04/10/2023				680			680		1,711	1,711			
6601274928	MIAMI GARDENS	FL		04/10/2023				189			189		1,711	1,711			
6601688754	PORTLAND	OR		07/14/2023				334			334		3,230	3,230			
6600676974	JACKSONVILLE	FL		04/10/2023				922			922		2,321	2,321			
6600679085	JACKSONVILLE	FL		04/10/2023				1,032			1,032		2,597	2,597			
6601675967	LAS VEGAS	NV		04/10/2023				2,313			2,313		17,684	17,684			
6601485466	HUNTINGTON	NY		04/10/2023				8,194			8,194		90,886	90,886			
6601383539	NAPLES	FL		04/10/2023				161			161		1,831	1,831			
6600681016	JACKSONVILLE	FL		04/10/2023				1,045			1,045		2,631	2,631			
8197554638	GREENACRES	FL		07/14/2023				908			908		4,399	4,399			
PEB1541040872	HAM LAKE	MN		11/18/2016		11,490		(149)			(149)		11,341	11,341			
6602699982	HOBOKEN	NJ		07/14/2023				1,634			1,634		8,615	8,615			
6600940172	MOUNT SINAI	NY		04/10/2023				2,328			2,328		12,567	12,567			
6602676444	BERKELEY	CA		04/10/2023				5,210			5,210		29,658	29,658			
6600060476	NEWBURY PARK	CA		04/10/2023				1,662			1,662		12,303	12,303			
3359071498	Delray Beach	FL		07/14/2023				204			204		1,251	1,251			
6602679679	LOS ANGELES	CA		04/10/2023				3,405			3,405		22,363	22,363			

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6602711639	COVINGTON	WA		07/14/2023				1,002			1,002		6,370	6,370			
6600847708	LONG BEACH	CA		04/10/2023				3,697			3,697		24,985	24,985			
6602678309	FORT PIERCE	FL		04/10/2023				1,546			1,546		9,581	9,581			
6600024381	JACKSONVILLE	FL		04/10/2023				497			497		1,250	1,250			
6602678390	BELLVUE	CO		07/14/2023				2,775			2,775		15,334	15,334			
6601711655	NEEDHAM	MA		04/10/2023				2,367			2,367		15,119	15,119			
6601806240	SETAUKET	NY		04/10/2023				1,585			1,585		9,273	9,273			
0582812	DFW Airport	TX		06/03/2014		1,260,281							1,260,281	1,260,281			
6602702158	SAN DIEGO	CA		04/10/2023				2,191			2,191		12,820	12,820			
6600778960	FRESH MEADOWS	NY		04/10/2023				6,690			6,690		70,093	70,093			
6602686161	BROOKLINE	MA		04/10/2023				3,668			3,668		35,766	35,766			
105841191	Lake Worth	FL		07/14/2023				62			62		402	402			
6600411422	BROOKLYN	NY		04/10/2023				2,004			2,004		21,631	21,631			
6601692350	THE WOODLANDS	TX		07/14/2023				2,411			2,411		23,861	23,861			
EB1596051083	REDWOOD CITY	CA		09/25/2015		19,203		(80)			(80)		19,123	19,123			
EB1144000136	BROOKLYN	NY		11/20/2015		10,202		(39)			(39)		10,163	10,163			
6602701903	AUSTIN	TX		07/14/2023				1,968			1,968		11,114	11,114			
6600122854	WOODINVILLE	WA		07/14/2023				835			835		5,307	5,307			
6602671601	SCOTTSDALE	AZ		04/10/2023				2,000			2,000		23,400	23,400			
6600845959	SOLANA BEACH	CA		04/10/2023				1,749			1,749		14,314	14,314			
6602675966	SAN FRANCISCO	CA		04/10/2023				3,236			3,236		17,469	17,469			
8022582496	LAKE WORTH	FL		07/14/2023				166			166		1,204	1,204			
6602717313	WIMBERLEY	TX		07/14/2023				2,757			2,757		25,513	25,513			
6600838665	LAKE BLUFF	IL		04/10/2023				1,114			1,114		10,421	10,421			
6602697952	IDAHO FALLS	ID		04/10/2023				3,402			3,402		34,859	34,859			
8198896005	WEST PALM BEACH	FL		07/14/2023				651			651		3,093	3,093			
6600852666	DRAPER	UT		07/14/2023				5,856			5,856		49,643	49,643			
6602695154	SAINT AUGUSTINE	FL		04/10/2023				117,026			117,026		704,495	704,495			
6602699941	LOS ANGELES	CA		04/10/2023				2,535			2,535		17,134	17,134			
6602690601	ALHAMBRA	CA		04/10/2023				1,968			1,968		12,925	12,925			
8199006733	ST PETERSBURG	FL		07/14/2023				436			436		2,160	2,160			
6602699412	HIGHLAND PARK	IL		04/10/2023				4,683			4,683		29,913	29,913			
6600441684	SCOTTSDALE	AZ		04/10/2023				3,791			3,791		43,175	43,175			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		18,831		22			22		18,853	18,853			
6601679761	STATEN ISLAND	NY		04/10/2023				3,236			3,236		34,024	34,024			
6601225177	JACKSONVILLE	FL		04/10/2023				918			918		2,310	2,310			
0838000	Austin	TX		05/11/2017		1,087,889							1,087,889	1,087,889			
505304805	OAKLAND PARK	FL		07/14/2023				302			302		1,714	1,714			
6601686998	NEW YORK	NY		04/10/2023				3,757			3,757		40,555	40,555			
6601709501	SAN DIEGO	CA		04/10/2023				2,981			2,981		19,041	19,041			
6601725788	RAMONA	CA		04/10/2023				2,439			2,439		15,580	15,580			
6602683192	GREENWOOD VILLAGE	CO		07/14/2023				2,345			2,345		12,361	12,361			
6602686625	CARLSBAD	CA		04/10/2023				3,301			3,301		19,318	19,318			
6602687664	GLENVIEW	IL		04/10/2023				1,855			1,855		11,851	11,851			
6602700848	TUCSON	AZ		04/10/2023				2,223			2,223		13,350	13,350			
6601821686	SAN ANTONIO	TX		07/14/2023				1,124			1,124		6,212	6,212			
6601743039	LIBERTY HILL	TX		07/14/2023				975			975		5,387	5,387			
3364940319	Clearwater	FL		07/14/2023				319			319		1,958	1,958			
6601685214	HEWLETT HARBOR	NY		04/10/2023				3,436			3,436		36,124	36,124			
6602688001	BELLEVUE	ID		04/10/2023				2,831			2,831		20,311	20,311			
8195596971	TAMARAC	FL		07/14/2023				287			287		1,362	1,362			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601817783	BETHESDA	MD		07/14/2023				871			871		4,814	4,814			
6601202085	ATLANTIC BEACH	FL		04/10/2023				1,018			1,018		2,562	2,562			
6602710623	PHOENIX	AZ		04/10/2023				2,267			2,267		14,888	14,888			
6600602483	DEL MAR	CA		04/10/2023				1,805			1,805		14,270	14,270			
8001947172	N MIAMI BCH	FL		07/14/2023				130			130		897	897			
6601483321	CHICAGO	IL		04/10/2023				2,966			2,966		31,190	31,190			
6600789702	LAGUNA BEACH	CA		04/10/2023				1,935			1,935		15,839	15,839			
6601203562	JACKSONVILLE	FL		04/10/2023				847			847		2,132	2,132			
6602680172	BAINBRIDGE IS	WA		07/14/2023				699			699		3,684	3,684			
6601383745	CHICAGO	IL		04/10/2023				1,103			1,103		22,243	22,243			
6601489344	DRAPER	UT		07/14/2023				1,913			1,913		19,122	19,122			
8199327199	JACKSONVILLE	FL		07/14/2023				530			530		2,517	2,517			
6601729889	NASHVILLE	TN		04/10/2023				2,091			2,091		12,590	12,590			
6602684141	WASHINGTON	DC		04/10/2023				4,058			4,058		23,748	23,748			
6602677806	HOUSTON	TX		07/14/2023				1,180			1,180		5,820	5,820			
8200628613	DEERFIELD BEACH	FL		07/14/2023				365			365		2,154	2,154			
3365464072	Naples	FL		07/14/2023				372			372		2,225	2,225			
6601224279	JACKSONVILLE	FL		04/10/2023				738			738		1,859	1,859			
6600722125	OAKLAND	CA		04/10/2023				1,672			1,672		11,639	11,639			
0694300	NEW YORK	NY		03/06/2013		687,894		(2,948)			(2,948)		684,946	684,946			
6600490137	LAGUNA NIGUEL	CA		04/10/2023				3,017			3,017		19,268	19,268			
6602677004	KELLER	TX		07/14/2023				3,460			3,460		30,619	30,619			
PH7132976726	GLENSIDE	PA		05/08/2015		17,365		(73)			(73)		17,292	17,292			
6602679208	LOS ALTOS	CA		04/10/2023				3,198			3,198		18,716	18,716			
6602702380	DANVILLE	CA		04/10/2023				3,686			3,686		21,569	21,569			
8198975817	LAKE WORTH	FL		07/14/2023				693			693		3,512	3,512			
6600830951	SANTA FE	NM		04/10/2023				1,197			1,197		9,504	9,504			
8201365183	CAPE CORAL	FL		07/14/2023				216			216		1,567	1,567			
6600681974	JACKSONVILLE	FL		04/10/2023				998			998		2,513	2,513			
6601682344	SOUTH BARRINGTON	IL		04/10/2023				11,190			11,190		69,358	69,358			
6600845629	BROOKLYN	NY		04/10/2023				2,990			2,990		20,809	20,809			
8195674074	WEST PALM BEACH	FL		07/14/2023				761			761		3,545	3,545			
PEB1540095141	VIRGINIA BEACH	VA		06/13/2017		7,561		(239)			(239)		7,323	7,323			
3379776227	LAUDERHILL	FL		07/14/2023				52			52		378	378			
6601489716	WELLESLEY	MA		04/10/2023				2,048			2,048		22,920	22,920			
6602701689	MORAGA	CA		04/10/2023				3,215			3,215		19,353	19,353			
6602698117	NEWPORT BEACH	CA		04/10/2023				2,471			2,471		15,786	15,786			
112925441	Pompano Beach	FL		07/14/2023				115			115		759	759			
6601225490	JACKSONVILLE	FL		04/10/2023				825			825		2,076	2,076			
EB1787003973	DUBLIN	CA		12/16/2016		15,122		81			81		15,203	15,203			
6601744433	FOLSOM	CA		04/10/2023				2,946			2,946		16,769	16,769			
6602689058	BIRMINGHAM	AL		07/14/2023				2,056			2,056		17,801	17,801			
6602682368	WHITTIER	CA		04/10/2023				2,890			2,890		17,398	17,398			
6601683375	AURORA	IL		04/10/2023				2,219			2,219		28,282	28,282			
6600679192	JACKSONVILLE	FL		04/10/2023				1,064			1,064		2,679	2,679			
3367115611	North Lauderdale	FL		07/14/2023				102			102		725	725			
6600273681	HERNDON	VA		04/10/2023				1,265			1,265		14,034	14,034			
6601703363	PARK CITY	UT		07/14/2023				1,265			1,265		6,827	6,827			
6600676107	JACKSONVILLE	FL		04/10/2023				748			748		1,883	1,883			
6602681600	POWELL BUTTE	OR		07/14/2023				1,348			1,348		7,613	7,613			
6601697813	OAKLAND	MI		04/10/2023				1,215			1,215		8,721	8,721			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602699586	OMAHA	NE		04/10/2023				1,681			1,681		11,041	11,041			
6601204776	JACKSONVILLE	FL		04/10/2023				641			641		1,613	1,613			
6600058546	HAPPY VALLEY	OR		07/14/2023				1,217			1,217		6,568	6,568			
6600676230	JACKSONVILLE	FL		04/10/2023				718			718		1,807	1,807			
6602700418	SCOTTSDALE	AZ		04/10/2023				2,520			2,520		16,096	16,096			
6602698950	POWAY	CA		04/10/2023				2,531			2,531		14,813	14,813			
6601822510	HENRICO	VA		04/10/2023				920			920		9,657	9,657			
6602699792	TRUSSVILLE	AL		07/14/2023				1,177			1,177		6,504	6,504			
6600772476	JERICHO	NY		04/10/2023				992			992		7,119	7,119			
6600425729	MELBOURNE	FL		04/10/2023				270			270		2,279	2,279			
FR125709076	SONOMA	CA		11/18/2016		17,891		(134)			(134)		17,756	17,756			
6601806083	LAKE FOREST	IL		04/10/2023				2,918			2,918		17,075	17,075			
6600689605	COLLEYVILLE	TX		07/14/2023				2,826			2,826		30,055	30,055			
6601685750	WEST HARRISON	NY		04/10/2023				4,518			4,518		27,196	27,196			
6602679562	PARKLAND	FL		04/10/2023				1,489			1,489		9,510	9,510			
6602699180	MOUNTAIN HOUSE	CA		04/10/2023				2,206			2,206		13,281	13,281			
6602700640	REDWOOD CITY	CA		04/10/2023				4,780			4,780		28,710	28,710			
6602712173	JOHNSON CITY	TN		04/10/2023				3,214			3,214		21,721	21,721			
6601702696	GLENVIEW	IL		04/10/2023				1,843			1,843		20,981	20,981			
EB1596053283	MALIBU	CA		10/12/2016		35,559		(265)			(265)		35,294	35,294			
6600682105	JACKSONVILLE	FL		04/10/2023				1,007			1,007		2,535	2,535			
6601729657	OREGON CITY	OR		07/14/2023				1,578			1,578		7,778	7,778			
8204127063	MIAMI SHORES	FL		07/14/2023				364			364		3,427	3,427			
6602686716	ENCINO	CA		04/10/2023				3,021			3,021		18,188	18,188			
6602690478	BROOMFIELD	CO		07/14/2023				928			928		5,240	5,240			
8195510531	CORAL SPRINGS	FL		07/14/2023				571			571		2,713	2,713			
6601679837	CLIFTON	VA		04/10/2023				2,329			2,329		25,837	25,837			
6602683333	OLYMPIA	WA		07/14/2023				1,475			1,475		7,957	7,957			
PEB1784004692	MILL VALLEY	CA		11/18/2016		21,567		212			212		21,779	21,779			
6602677095	REDMOND	WA		07/14/2023				2,371			2,371		12,214	12,214			
6602695428	LAMY	NM		04/10/2023				1,561			1,561		10,254	10,254			
8023047284	MIAMI	FL		07/14/2023				238			238		1,682	1,682			
6601752964	BROOKLYN	NY		04/10/2023				3,014			3,014		18,145	18,145			
108485657	Coral Springs	FL		07/14/2023				349			349		2,106	2,106			
8202115721	BOYNTON BEACH	FL		07/14/2023				191			191		1,421	1,421			
6601740209	FRANKLIN LAKES	NJ		07/14/2023				1,467			1,467		8,881	8,881			
6602684828	FLAGSTAFF	AZ		04/10/2023				5,427			5,427		51,677	51,677			
6601678250	DEALE	MD		07/14/2023				2,678			2,678		24,231	24,231			
6602710847	INDIAN SHORES	FL		04/10/2023				1,269			1,269		8,830	8,830			
6602705375	CALABASAS	CA		04/10/2023				2,109			2,109		14,252	14,252			
6602687995	STILLWATER	MN		04/10/2023				1,088			1,088		8,054	8,054			
6602704436	LUCAS	TX		07/14/2023				1,010			1,010		6,605	6,605			
PEB1353007729	MORRISTOWN	NJ		11/17/2017		20,996		6			6		21,002	21,002			
6601698126	BROOKLYN	NY		04/10/2023				1,629			1,629		11,687	11,687			
6602679182	DENVER	CO		07/14/2023				1,501			1,501		8,479	8,479			
6602687979	PROSPER	TX		07/14/2023				1,046			1,046		6,331	6,331			
6602678036	SAN FRANCISCO	CA		04/10/2023				4,111			4,111		24,748	24,748			
6602698349	OAKLAND	CA		04/10/2023				2,531			2,531		16,622	16,622			
6601706762	ISSAQUAH	WA		07/14/2023				1,508			1,508		7,770	7,770			
6600987389	SAN FRANCISCO	CA		04/10/2023				1,300			1,300		9,942	9,942			
6601224857	JACKSONVILLE	FL		04/10/2023				740			740		1,862	1,862			

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6601482794	HEATH	TX		07/14/2023				1,700			1,700		15,735	15,735			
6600682170	JACKSONVILLE	FL		04/10/2023				1,128			1,128		2,839	2,839			
6601827642	TEMECULA	CA		04/10/2023				2,084			2,084		13,685	13,685			
6600672478	UPPER BROOKVILLE	NY		04/10/2023				4,114			4,114		30,460	30,460			
EB1540094649	CARROLLTON	TX		12/16/2016		7,945		(122)			(122)		7,823	7,823			
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023				740			740		3,814	3,814			
8200919288	HIALEAH	FL		07/14/2023				309			309		1,826	1,826			
6602682988	ARLINGTON	VA		04/10/2023				3,474			3,474		20,916	20,916			
6601687004	NEW YORK	NY		04/10/2023				7,229			7,229		74,080	74,080			
6602684224	HOUSTON	TX		07/14/2023				1,135			1,135		6,269	6,269			
6602673540	DANVILLE	CA		04/10/2023				4,599			4,599		25,489	25,489			
6600783051	GREAT FALLS	VA		04/10/2023				2,771			2,771		17,178	17,178			
6601810176	LAS VEGAS	NV		04/10/2023				1,171			1,171		7,477	7,477			
6600490822	CHESTNUT HILL	MA		04/10/2023				2,872			2,872		18,342	18,342			
6602698323	BEND	OR		07/14/2023				1,180			1,180		6,081	6,081			
6600779018	FLUSHING	NY		04/10/2023				847			847		6,700	6,700			
6601735233	EL SEGUNDO	CA		04/10/2023				2,300			2,300		13,815	13,815			
6602702638	FOSTER CITY	CA		04/10/2023				3,269			3,269		19,132	19,132			
6601700054	CAMPBELL	CA		04/10/2023				2,461			2,461		16,633	16,633			
6601684464	AUSTIN	TX		07/14/2023				2,083			2,083		20,618	20,618			
6600746694	RINGGOLD	VA		04/10/2023				95			95		1,241	1,241			
6601681890	AUSTIN	TX		07/14/2023				2,908			2,908		29,463	29,463			
6601709006	HEATHROW	FL		04/10/2023				4,293			4,293		29,010	29,010			
6600921867	TIGARD	OR		07/14/2023				1,460			1,460		11,041	11,041			
6602675339	CHICAGO	IL		04/10/2023				1,179			1,179		9,359	9,359			
8023814678	FLORIDA CITY	FL		07/14/2023				205			205		1,289	1,289			
6602676329	NEWTON	MA		04/10/2023				3,000			3,000		16,626	16,626			
6601742817	KIRKLAND	WA		07/14/2023				1,941			1,941		10,727	10,727			
8198767923	DORAL	FL		07/14/2023				2,553			2,553		13,207	13,207			
6601687269	NEW YORK	NY		04/10/2023				2,105			2,105		12,672	12,672			
6602681170	MISSION VIEJO	CA		04/10/2023				3,315			3,315		20,547	20,547			
6600572447	SPARTA	NJ		07/14/2023				860			860		5,457	5,457			
6601481382	NEW YORK	NY		04/10/2023				562			562		6,155	6,155			
6600681784	JACKSONVILLE	FL		04/10/2023				1,099			1,099		2,766	2,766			
PEB1382003168	CLOVIS	CA		11/18/2016		37,856		76			76		37,931	37,931			
6601747352	BOCA RATON	FL		04/10/2023				6,095			6,095		42,422	42,422			
6601735217	ELLICOTT CITY	MD		07/14/2023				1,528			1,528		7,873	7,873			
6602676055	CULVER CITY	CA		04/10/2023				2,673			2,673		15,215	15,215			
105822464	North Miami	FL		07/14/2023				304			304		1,918	1,918			
8190964683	MIRAMAR	FL		07/14/2023				732			732		3,341	3,341			
6602710656	REDMOND	OR		07/14/2023				877			877		5,183	5,183			
8196851525	MIRAMAR	FL		07/14/2023				1,065			1,065		5,169	5,169			
PEB1171015499	BELLEVUE	WA		11/18/2016		29,471		61			61		29,532	29,532			
6601804021	MILL VALLEY	CA		04/10/2023				2,181			2,181		13,518	13,518			
6600683608	GREENACRES	FL		04/10/2023				2,871			2,871		5,774	5,774			
8201206591	HOLLYWOOD	FL		07/14/2023				460			460		2,716	2,716			
EB1393008998	BROOKLYN	NY		06/24/2016		17,810		13			13		17,823	17,823			
6600935743	MILTON	MA		04/10/2023				3,287			3,287		19,745	19,745			
6600011438	JACKSONVILLE	FL		04/10/2023				710			710		1,787	1,787			
6602688100	OAKDALE	CA		04/10/2023				2,618			2,618		17,192	17,192			
6600985656	ALEXANDRIA	VA		04/10/2023				463			463		4,332	4,332			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601699926	BETHESDA	MD		07/14/2023				2,695			2,695		25,488	25,488			
6602689017	MILL VALLEY	CA		04/10/2023				4,055			4,055		24,412	24,412			
6602688621	SAN ANTONIO	TX		07/14/2023				1,091			1,091		6,162	6,162			
6602699313	HOUSTON	TX		07/14/2023				2,787			2,787		15,397	15,397			
6601482588	LEXINGTON	MA		04/10/2023				2,722			2,722		29,379	29,379			
PEB1393010534	FOREST HILLS	NY		11/17/2017		19,845		(244)			(244)		19,601	19,601			
6602673821	SANTA BARBARA	CA		04/10/2023				3,472			3,472		19,240	19,240			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		28,619		(51)			(51)		28,568	28,568			
6601684209	NEW PROVIDENCE	NJ		07/14/2023				3,364			3,364		33,292	33,292			
6602684539	SEATTLE	WA		07/14/2023				1,815			1,815		9,351	9,351			
6601744656	SAN DIEGO	CA		04/10/2023				3,063			3,063		20,700	20,700			
6601819854	BRENTWOOD	TN		04/10/2023				2,380			2,380		15,199	15,199			
6602680107	PORTLAND	OR		07/14/2023				891			891		5,032	5,032			
6602687391	DAMASCUS	MD		07/14/2023				2,352			2,352		12,397	12,397			
6602690072	CENTENNIAL	CO		07/14/2023				986			986		5,567	5,567			
6602674605	WOODWAY	WA		07/14/2023				4,001			4,001		19,660	19,660			
6601733022	COUPEVILLE	WA		07/14/2023				1,203			1,203		6,793	6,793			
6601202135	ATLANTIC BEACH	FL		04/10/2023				822			822		2,070	2,070			
6602695923	PARADISE VLY	AZ		04/10/2023				3,329			3,329		20,042	20,042			
6601677872	SMITHTOWN	NY		04/10/2023				2,269			2,269		13,657	13,657			
EB1541039289	KATY	TX		08/07/2015		16,859		(37)			(37)		16,822	16,822			
8199277586	CAPE CORAL	FL		07/14/2023				309			309		1,599	1,599			
PEB1351006877	HOLMDEL	NJ		11/17/2017		24,403		234			234		24,637	24,637			
6600732769	PASADENA	CA		04/10/2023				3,211			3,211		23,040	23,040			
6602702257	DAVIE	FL		04/10/2023				4,434			4,434		26,165	26,165			
6601734483	RANCHO MIRAGE	CA		04/10/2023				1,958			1,958		12,859	12,859			
0834300	Charlotte	NC		03/01/2017		2,629,898							2,629,898	2,629,898			
6602700558	JAMUL	CA		04/10/2023				2,542			2,542		15,266	15,266			
6601740761	NAPERVILLE	IL		04/10/2023				1,773			1,773		11,647	11,647			
6601698381	NEWTON	MA		04/10/2023				1,455			1,455		10,772	10,772			
6602676196	BETHESDA	MD		07/14/2023				2,203			2,203		11,350	11,350			
6602674894	CHATHAM	NJ		07/14/2023				1,805			1,805		9,739	9,739			
8197163477	FORT LAUDERDALE	FL		07/14/2023				385			385		1,990	1,990			
8195448486	BOCA RATON	FL		07/14/2023				662			662		3,493	3,493			
6602686096	BERKELEY	CA		04/10/2023				2,307			2,307		13,501	13,501			
505352797	BOCA RATON	FL		07/14/2023				423			423		2,168	2,168			
6602682582	HENDERSON	NV		04/10/2023				2,270			2,270		14,908	14,908			
6602687235	CAMANO ISLAND	WA		07/14/2023				1,973			1,973		10,401	10,401			
8195200997	RIVIERA BEACH	FL		07/14/2023				1,248			1,248		2,508	2,508			
6601716753	LONG GROVE	IL		04/10/2023				1,698			1,698		10,524	10,524			
6601202382	ATLANTIC BEACH	FL		04/10/2023				883			883		2,222	2,222			
6602699024	AUSTIN	TX		07/14/2023				1,215			1,215		6,863	6,863			
6602702497	CAMAS	WA		07/14/2023				1,488			1,488		7,664	7,664			
0717000	Bellevue	WA		09/24/2015		3,929,098							3,929,098	3,929,098			
0721000	Seattle	WA		01/20/2016		1,005,632							1,005,632	1,005,632			
6600849217	TIMNATH	CO		07/14/2023				1,721			1,721		9,941	9,941			
6600026113	JACKSONVILLE	FL		04/10/2023				619			619		1,557	1,557			
EB1351003930	NEW YORK	NY		11/20/2015		98,897		285			285		99,182	99,182			
6602673219	MOUNTAIN HOUSE	CA		04/10/2023				2,634			2,634		25,685	25,685			
6601286716	SAINT LOUIS	MO		04/10/2023				114			114		998	998			
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023				1,624			1,624		8,365	8,365			

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	2	3					8	9	10	11	12	13					
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6601204651	JACKSONVILLE	FL		04/10/2023				829			829		2,087	2,087			
8201348356	CAPE CORAL	FL		07/14/2023				282			282		1,627	1,627			
6602690460	CORONA	CA		04/10/2023				2,854			2,854		17,688	17,688			
6601684357	BARRINGTON	IL		04/10/2023				5,911			5,911		35,582	35,582			
EB1369003522	SARASOTA	FL		12/16/2016		12,104		(137)			(137)		11,967	11,967			
6600010521	JACKSONVILLE	FL		04/10/2023				590			590		1,485	1,485			
6602676931	EDEN	UT		07/14/2023				2,292			2,292		11,548	11,548			
6600011453	JACKSONVILLE	FL		04/10/2023				835			835		2,102	2,102			
EB1795001038	STATEN ISLAND	NY		12/18/2015		5,080		(49)			(49)		5,031	5,031			
6601700070	SAN DIEGO	CA		04/10/2023				2,232			2,232		15,535	15,535			
6602679489	MCCALL	ID		04/10/2023				3,329			3,329		20,636	20,636			
6602671544	HOMEWOOD	CA		04/10/2023				2,159			2,159		15,986	15,986			
6601708511	SARATOGA	CA		04/10/2023				5,491			5,491		53,553	53,553			
108639444	Naples	FL		07/14/2023				167			167		1,098	1,098			
6600680927	JACKSONVILLE	FL		04/10/2023				959			959		2,414	2,414			
6602676246	SAMMAMISH	WA		07/14/2023				1,650			1,650		8,503	8,503			
6600065152	GOLETA	CA		04/10/2023				2,187			2,187		12,796	12,796			
6601736132	LAKE MARY	FL		04/10/2023				2,266			2,266		12,902	12,902			
6602704485	SAN ANTONIO	TX		07/14/2023				1,776			1,776		8,916	8,916			
8202291796	JACKSONVILLE	FL		07/14/2023				196			196		1,463	1,463			
6601691931	OAKLAND	CA		04/10/2023				3,397			3,397		39,745	39,745			
6601683698	CHESTERFIELD	MO		04/10/2023				5,498			5,498		59,348	59,348			
6601383042	JACKSONVILLE	FL		04/10/2023				873			873		2,198	2,198			
6602677079	LAKE FOREST PARK	WA		07/14/2023				1,736			1,736		8,745	8,745			
6602685734	VENTURA	CA		04/10/2023				2,937			2,937		18,762	18,762			
6602677202	HOUSTON	TX		07/14/2023				1,868			1,868		8,828	8,828			
8200640754	CAPE CORAL	FL		07/14/2023				444			444		2,297	2,297			
6600447012	FLOWER MOUND	TX		07/14/2023				427			427		3,619	3,619			
6601471482	NEWTON	MA		04/10/2023				3,450			3,450		37,240	37,240			
6601725325	LONG GROVE	IL		04/10/2023				2,636			2,636		25,708	25,708			
6601717017	SAN FRANCISCO	CA		04/10/2023				1,749			1,749		10,507	10,507			
6600680372	JACKSONVILLE	FL		04/10/2023				628			628		1,582	1,582			
6602698794	ALPINE	CA		04/10/2023				2,234			2,234		14,671	14,671			
6602674498	DENVER	CO		07/14/2023				2,281			2,281		11,492	11,492			
8201302796	DEERFIELD BEACH	FL		07/14/2023				531			531		2,989	2,989			
6601827410	GEORGETOWN	KY		04/10/2023				2,784			2,784		28,528	28,528			
6602700343	CHINO HILLS	CA		04/10/2023				2,566			2,566		15,414	15,414			
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023				2,052			2,052		13,105	13,105			
EB1540094366	AVON	NC		08/19/2016		16,957		(133)			(133)		16,824	16,824			
6601745828	NEW YORK	NY		04/10/2023				12,475			12,475		124,668	124,668			
6601748939	PHOENIX	AZ		04/10/2023				2,635			2,635		27,005	27,005			
EB1259002723	NAPERVILLE	IL		12/16/2016		11,096		159			159		11,255	11,255			
6602688233	WASHINGTON	DC		04/10/2023				2,190			2,190		14,800	14,800			
6602678994	PITTSBURG	TX		07/14/2023				2,034			2,034		11,748	11,748			
6600851858	DRAPER	UT		07/14/2023				1,407			1,407		7,775	7,775			
PEB1215003457	LIGHTHOUSE POINT	FL		08/14/2017		15,105		(228)			(228)		14,877	14,877			
6601224477	JACKSONVILLE	FL		04/10/2023				1,297			1,297		2,609	2,609			
6600480708	LAKEWOOD	CO		07/14/2023				1,066			1,066		6,299	6,299			
PEB1541042433	LIBERTYVILLE	IL		11/17/2017		14,437		(78)			(78)		14,358	14,358			
6602678416	LEWISVILLE	TX		07/14/2023				1,473			1,473		8,320	8,320			
0715200	KEARNY	NJ		10/21/2015		1,045,961							1,045,961	1,045,961			

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6601821850	MILL VALLEY	CA		04/10/2023				1,883			1,883		11,674	11,674			
6602695105	SAN JOSE	CA		04/10/2023				2,299			2,299		14,247	14,247			
8203971101	SUNRISE	FL		07/14/2023				123			123		1,332	1,332			
6602679968	FRUIT HEIGHTS	UT		07/14/2023				1,427			1,427		8,060	8,060			
6602687227	MORRO BAY	CA		04/10/2023				1,913			1,913		12,220	12,220			
6602681352	CHENEY	WA		07/14/2023				881			881		5,465	5,465			
6601809590	CORAL GABLES	FL		04/10/2023				6,460			6,460		43,660	43,660			
6601203869	JACKSONVILLE	FL		04/10/2023				692			692		1,741	1,741			
6600011891	JACKSONVILLE	FL		04/10/2023				867			867		1,744	1,744			
6600604315	SAN DIEGO	CA		04/10/2023				3,310			3,310		20,513	20,513			
6602697986	VENICE	CA		04/10/2023				4,337			4,337		26,106	26,106			
6600636689	LAKE FOREST	CA		04/10/2023				1,859			1,859		12,212	12,212			
6602684745	HOUSTON	TX		07/14/2023				2,180			2,180		18,484	18,484			
6601483388	CHICAGO	IL		04/10/2023				2,487			2,487		27,590	27,590			
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023				1,518			1,518		8,192	8,192			
6602681071	HOUSTON	TX		07/14/2023				1,374			1,374		7,935	7,935			
6601709071	SANTA FE	NM		04/10/2023				2,450			2,450		16,557	16,557			
6600838954	DOWNEY	CA		04/10/2023				1,558			1,558		14,072	14,072			
PEB1259003719	WELLESLEY	MA		11/17/2017		14,433		9			9		14,442	14,442			
6601677997	SEATTLE	WA		07/14/2023				3,168			3,168		36,814	36,814			
6601690149	DALLAS	TX		07/14/2023				1,196			1,196		7,603	7,603			
6601679209	NAVARRE BEACH	FL		04/10/2023				1,524			1,524		11,284	11,284			
6602700400	ORINDA	CA		04/10/2023				4,323			4,323		26,796	26,796			
6600846122	HOLMES BEACH	FL		04/10/2023				5,042			5,042		62,400	62,400			
6602694553	OAK VIEW	CA		04/10/2023				3,354			3,354		21,422	21,422			
8197656140	CAPE CORAL	FL		07/14/2023				253			253		1,224	1,224			
6601679571	CAMBRIDGE	MA		04/10/2023				3,128			3,128		33,764	33,764			
6601708792	KELLER	TX		07/14/2023				1,233			1,233		6,811	6,811			
6601726067	MERCER ISLAND	WA		07/14/2023				3,145			3,145		17,376	17,376			
0704700	STAMFORD	CT		06/19/2014		1,414,058							1,414,058	1,414,058			
6601010835	SCOTTSDALE	AZ		04/10/2023				1,458			1,458		9,038	9,038			
8191624867	SUNRISE	FL		07/14/2023				573			573		2,724	2,724			
6602711142	FREMONT	CA		04/10/2023				1,023			1,023		6,915	6,915			
6602705508	SCOTTSDALE	AZ		04/10/2023				1,652			1,652		12,229	12,229			
6602678424	DENVER	CO		07/14/2023				1,155			1,155		6,383	6,383			
PEB1540095063	FRISCO	TX		11/17/2017		10,017		(133)			(133)		9,883	9,883			
EB1351005922	PLAINVIEW	NY		12/16/2016		11,062		178			178		11,240	11,240			
6601678094	BROOKLINE	MA		04/10/2023				3,261			3,261		36,171	36,171			
6601715482	HERMOSA BEACH	CA		04/10/2023				5,277			5,277		30,041	30,041			
6601746925	CHESAPEAKE	VA		04/10/2023				3,082			3,082		21,453	21,453			
6601475806	SAINT LOUIS	MO		04/10/2023				592			592		4,381	4,381			
6602690114	SILVERTHORNE	CO		07/14/2023				950			950		5,250	5,250			
6600676180	JACKSONVILLE	FL		04/10/2023				816			816		2,055	2,055			
6601477257	SMITHTON	IL		04/10/2023				314			314		2,256	2,256			
6602687714	MIRAMAR BEACH	FL		04/10/2023				2,363			2,363		15,091	15,091			
0663700	NEW YORK	NY		04/01/2008		2,234,939							2,234,939	2,234,939			
0719500	Woodland Hills	CA		11/18/2015		871,271							871,271	871,271			
8023014619	MIAMI	FL		07/14/2023				231			231		1,523	1,523			
8204030106	POMPANO BEACH	FL		07/14/2023				128			128		1,168	1,168			
6600564816	NEW YORK	NY		04/10/2023				1,899			1,899		12,837	12,837			
6600795378	NAPLES	FL		04/10/2023				1,340			1,340		9,920	9,920			

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6601685842	BEAUX ARTS	WA		07/14/2023				4,727			4,727		41,825	41,825			
6601808972	AUSTIN	TX		07/14/2023				1,320			1,320		7,623	7,623			
6602696525	LINCOLNSHIRE	IL		04/10/2023				1,623			1,623		9,768	9,768			
8195323651	HOLLYWOOD	FL		07/14/2023				511			511		2,533	2,533			
8201365354	HOMESTEAD	FL		07/14/2023				365			365		2,149	2,149			
6602698059	LAWRENCE	NY		04/10/2023				5,067			5,067		30,435	30,435			
6601202010	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
6600121831	BEND	OR		07/14/2023				953			953		6,211	6,211			
6602698257	SCOTTSDALE	AZ		04/10/2023				1,476			1,476		8,887	8,887			
6602691096	FRANKLIN	TN		04/10/2023				5,206			5,206		49,574	49,574			
6601693010	AUSTIN	TX		07/14/2023				937			937		5,412	5,412			
8195331421	ST PETERSBURG	FL		07/14/2023				409			409		1,904	1,904			
6601730531	ENCINO	CA		04/10/2023				1,994			1,994		13,097	13,097			
PEB1596055586	SAN DIEGO	CA		01/11/2018		19,019		(238)			(238)		18,781	18,781			
6601685164	SHERBORN	MA		04/10/2023				5,895			5,895		61,980	61,980			
6602696582	SAN RAMON	CA		04/10/2023				2,268			2,268		14,486	14,486			
6600675935	JACKSONVILLE	FL		04/10/2023				698			698		1,757	1,757			
6602691617	DANVILLE	CA		04/10/2023				4,076			4,076		40,733	40,733			
6602695246	INDIAN RIVER SHORES	FL		04/10/2023				1,550			1,550		9,897	9,897			
6600847492	SCOTTSDALE	AZ		04/10/2023				2,005			2,005		13,959	13,959			
6601724880	WALNUT CREEK	CA		04/10/2023				1,904			1,904		12,507	12,507			
6601478479	MARYLAND HEIGHTS	MO		04/10/2023				188			188		1,351	1,351			
6602701671	FAIR OAKS	CA		04/10/2023				2,378			2,378		13,918	13,918			
6601686949	NEW YORK	NY		04/10/2023				2,087			2,087		26,594	26,594			
6600059312	PORTLAND	OR		07/14/2023				967			967		5,089	5,089			
6602681030	BRADENTON	FL		04/10/2023				1,650			1,650		11,151	11,151			
6601488411	BAYSIDE	NY		04/10/2023				2,192			2,192		24,318	24,318			
6602675271	CLYDE HILL	WA		07/14/2023				1,034			1,034		5,451	5,451			
6601204461	JACKSONVILLE	FL		04/10/2023				708			708		1,781	1,781			
6602691526	BOSTON	MA		04/10/2023				4,236			4,236		42,335	42,335			
6601692723	BALTIMORE	MD		07/14/2023				811			811		5,026	5,026			
6601683789	SAINT LOUIS	MO		04/10/2023				3,173			3,173		36,130	36,130			
6600056870	SAN MATEO	CA		04/10/2023				1,743			1,743		10,491	10,491			
6602698398	BOULDER	CO		07/14/2023				2,759			2,759		14,540	14,540			
6602702174	WINNETKA	IL		04/10/2023				2,235			2,235		13,080	13,080			
6601679670	BROOKLYN	NY		04/10/2023				5,410			5,410		56,880	56,880			
6601744615	SAINT LOUIS	MO		04/10/2023				2,374			2,374		15,164	15,164			
6601724310	VIRGINIA BEACH	VA		04/10/2023				1,622			1,622		10,361	10,361			
6602688993	DENVER	CO		07/14/2023				1,736			1,736		8,748	8,748			
6600477266	DENVER	CO		07/14/2023				944			944		5,851	5,851			
6601716829	LAKE OSWEGO	OR		07/14/2023				1,312			1,312		6,914	6,914			
6601708271	NEWPORT BEACH	CA		04/10/2023				5,216			5,216		52,126	52,126			
6601477844	GREAT FALLS	VA		04/10/2023				3,615			3,615		37,933	37,933			
6602699347	DENVER	CO		07/14/2023				2,127			2,127		11,209	11,209			
6600852468	NASHVILLE	TN		04/10/2023				1,456			1,456		10,132	10,132			
0843600	Mt Arlington	NJ		09/19/2017		1,338,890							1,338,890	1,338,890			
6601682799	NEW YORK	NY		04/10/2023				2,108			2,108		12,338	12,338			
6600127234	DEERFIELD BEACH	FL		04/10/2023				1,680			1,680		18,635	18,635			
6602676808	LINDON	UT		07/14/2023				1,517			1,517		7,479	7,479			
6600676016	JACKSONVILLE	FL		04/10/2023				2,087			2,087		5,106	5,106			
6600852203	FRANKLIN	TN		04/10/2023				1,659			1,659		11,901	11,901			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601383463	NAPLES	FL		04/10/2023				171			171		1,789	1,789			
0851900	Houston	TX		02/16/2018		501,002							501,002	501,002			
6600861014	CHICAGO	IL		04/10/2023				1,985			1,985		31,143	31,143			
6601203877	JACKSONVILLE	FL		04/10/2023				940			940		2,365	2,365			
6601685933	WELLESLEY	MA		04/10/2023				3,131			3,131		32,916	32,916			
6601681833	NASHVILLE	TN		04/10/2023				6,162			6,162		74,123	74,123			
3367202889	Jacksonville	FL		07/14/2023				263			263		1,871	1,871			
6600680638	JACKSONVILLE	FL		04/10/2023				726			726		1,828	1,828			
6600011735	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
6601699090	CORTE MADERA	CA		04/10/2023				1,814			1,814		13,429	13,429			
6600676701	JACKSONVILLE	FL		04/10/2023				726			726		1,829	1,829			
6602705052	LOS ANGELES	CA		04/10/2023				2,342			2,342		16,304	16,304			
8194950931	HOLLYWOOD	FL		07/14/2023				497			497		2,466	2,466			
6601682815	NEW YORK	NY		04/10/2023				4,059			4,059		25,926	25,926			
6602675263	DALLAS	TX		07/14/2023				1,669			1,669		9,867	9,867			
6602700301	DALLAS	TX		07/14/2023				2,278			2,278		11,984	11,984			
8195004426	LAKE WORTH	FL		07/14/2023				507			507		2,411	2,411			
EB1247002667	DELRAY BEACH	FL		07/17/2015		10,977		(41)			(41)		10,936	10,936			
EB1596052367	SEATTLE	WA		12/18/2015		14,473		(172)			(172)		14,301	14,301			
6601740134	AURORA	CO		07/14/2023				1,808			1,808		9,991	9,991			
6600839721	SAINT PETERSBURG	FL		04/10/2023				1,449			1,449		13,554	13,554			
6600852005	CENTENNIAL	CO		07/14/2023				1,477			1,477		8,341	8,341			
6601697045	LAGUNA NIGUEL	CA		04/10/2023				2,699			2,699		16,729	16,729			
6602702505	DEL MAR	CA		04/10/2023				3,549			3,549		20,769	20,769			
6601470856	ATLANTIC BEACH	FL		04/10/2023				1,302			1,302		3,278	3,278			
6602682897	REDMOND	WA		07/14/2023				2,911			2,911		15,705	15,705			
6602689684	NEW YORK	NY		04/10/2023				2,278			2,278		14,963	14,963			
8201890933	HOMESTEAD	FL		07/14/2023				431			431		3,054	3,054			
6601819706	MANHATTAN BEACH	CA		04/10/2023				2,313			2,313		14,777	14,777			
6602701143	SAN JOSE	CA		04/10/2023				3,235			3,235		19,473	19,473			
6602695949	LOS ANGELES	CA		04/10/2023				2,812			2,812		17,430	17,430			
0838500	Frederick	MD		05/11/2017		2,494,528							2,494,528	2,494,528			
6600478371	JACKSONVILLE	FL		04/10/2023				1,661			1,661		11,561	11,561			
6602700715	NEW ROCHELLE	NY		04/10/2023				2,274			2,274		13,659	13,659			
EB1541040459	SUGAR LAND	TX		08/19/2016		11,066		(41)			(41)		11,025	11,025			
6600676776	JACKSONVILLE	FL		04/10/2023				1,013			1,013		2,549	2,549			
6601811836	SAN DIEGO	CA		04/10/2023				2,343			2,343		15,386	15,386			
6600934258	ORINDA	CA		04/10/2023				1,751			1,751		12,961	12,961			
6600876889	SAN LEANDRO	CA		04/10/2023				1,859			1,859		20,286	20,286			
0584501	Seattle	WA		12/29/2011		1,753,560							1,753,560	1,753,560			
6602674415	VALLEY GLEN	CA		04/10/2023				3,584			3,584		19,862	19,862			
8198982494	JACKSONVILLE	FL		07/14/2023				407			407		1,975	1,975			
6602676352	BURR RIDGE	IL		04/10/2023				157,073			157,073		894,167	894,167			
6600025966	JACKSONVILLE	FL		04/10/2023				630			630		1,586	1,586			
6601673814	BOERNE	TX		07/14/2023				1,998			1,998		18,900	18,900			
6601472241	PORTLAND	OR		07/14/2023				2,478			2,478		22,421	22,421			
6602701093	LA MESA	CA		04/10/2023				3,084			3,084		19,116	19,116			
3357215058	Lake Worth	FL		07/14/2023				107			107		697	697			
6601700567	BREWSTER	NY		04/10/2023				905			905		11,201	11,201			
108685850	Clearwater	FL		07/14/2023				188			188		1,240	1,240			
6601225375	JACKSONVILLE	FL		04/10/2023				805			805		2,027	2,027			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602700210	SONOMA	CA		04/10/2023				1,836			1,836		11,026	11,026			
8201111539	CAPE CORAL	FL		07/14/2023				566			566		2,743	2,743			
6601733436	SAN BRUNO	CA		04/10/2023				2,514			2,514		15,585	15,585			
6601690115	HOUSTON	TX		07/14/2023				1,559			1,559		10,188	10,188			
6601482463	OAKLAND	CA		04/10/2023				4,973			4,973		50,957	50,957			
PEB1541041994	LAKE ZURICH	IL		11/17/2017		10,037		(195)			(195)		9,842	9,842			
6600024316	JACKSONVILLE	FL		04/10/2023				500			500		1,258	1,258			
0717300	Coppell	TX		08/28/2015		1,244,726							1,244,726	1,244,726			
6602681543	PROSPER	TX		07/14/2023				1,149			1,149		6,350	6,350			
PH7135056070	TRAFFORD	PA		04/22/2016		31,958		(133)			(133)		31,826	31,826			
8191129986	PEMBROKE PINES	FL		07/14/2023				562			562		2,618	2,618			
6600011420	JACKSONVILLE	FL		04/10/2023				838			838		2,110	2,110			
6600669656	JACKSONVILLE	FL		04/10/2023				2,586			2,586		5,200	5,200			
6600679580	JACKSONVILLE	FL		04/10/2023				935			935		2,355	2,355			
PH7132732681	BEDFORD	NY		01/29/2015		13,493		(86)			(86)		13,407	13,407			
6601708958	PORT ARANSAS	TX		07/14/2023				1,704			1,704		9,415	9,415			
PEB1221074267	SAINT AUGUSTINE	FL		03/21/2018		36,919		1,562			1,562		38,481	38,481			
6600935164	EL CAJON	CA		04/10/2023				3,355			3,355		22,034	22,034			
6602691518	TUSTIN	CA		04/10/2023				8,080			8,080		80,748	80,748			
6600489980	SALINAS	CA		04/10/2023				1,455			1,455		10,438	10,438			
6602697010	ODESSA	FL		04/10/2023				1,547			1,547		9,050	9,050			
6602671148	SAN DIEGO	CA		04/10/2023				8,948			8,948		93,880	93,880			
6600021858	JACKSONVILLE	FL		04/10/2023				117			117		3,064	3,064			
6601681205	NEW YORK	NY		04/10/2023				7,041			7,041		74,026	74,026			
6600677113	JACKSONVILLE	FL		04/10/2023				926			926		2,330	2,330			
0703700	MCLEAN	VA		04/29/2014		2,470,764							2,470,764	2,470,764			
8201877670	DELRAY BEACH	FL		07/14/2023				198			198		1,399	1,399			
6601717157	NEWARK	CA		04/10/2023				2,983			2,983		18,487	18,487			
6602679711	EL DORADO HILLS	CA		04/10/2023				1,730			1,730		11,050	11,050			
6601809087	TEMECULA	CA		04/10/2023				1,823			1,823		12,321	12,321			
8200678538	MARCO ISLAND	FL		07/14/2023				313			313		1,762	1,762			
6601680033	NOKESVILLE	VA		04/10/2023				2,666			2,666		20,383	20,383			
6602676006	CHICAGO	IL		04/10/2023				1,830			1,830		10,416	10,416			
8195224556	HIALEAH	FL		07/14/2023				543			543		791	791			
6602685510	FERNANDINA BEACH	FL		04/10/2023				2,218			2,218		14,169	14,169			
6602684927	MOORPARK	CA		04/10/2023				4,537			4,537		48,976	48,976			
6601811653	RIVIERA BEACH	FL		04/10/2023				3,633			3,633		24,554	24,554			
6600852534	SOUTH LAKE	TX		07/14/2023				13,676			13,676		126,555	126,555			
6602676345	SAN FRANCISCO	CA		04/10/2023				3,131			3,131		17,352	17,352			
6602684430	SAN ANSELMO	CA		04/10/2023				2,502			2,502		14,643	14,643			
6602697762	NEWPORT BEACH	CA		04/10/2023				7,527			7,527		75,218	75,218			
6601683276	DEERFIELD	IL		04/10/2023				2,475			2,475		28,953	28,953			
6602691799	HAMPSTEAD	MD		07/14/2023				379			379		3,504	3,504			
6602700475	FRANKLIN	TN		04/10/2023				3,535			3,535		21,911	21,911			
6602705797	WASHINGTON	DC		04/10/2023				2,093			2,093		14,147	14,147			
EB1541039088	DEERFIELD	IL		08/19/2016		22,716		(178)			(178)		22,538	22,538			
6601699173	ROBBINSVILLE	NJ		07/14/2023				967			967		5,586	5,586			
3366359396	Jacksonville	FL		07/14/2023				125			125		828	828			
6602694587	PROVO	UT		07/14/2023				3,054			3,054		16,873	16,873			
6601747261	NAPLES	FL		04/10/2023				3,066			3,066		18,415	18,415			
6600678277	JACKSONVILLE	FL		04/10/2023				1,080			1,080		2,720	2,720			

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	2	3					8	9	10	11	12	13					
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6602687136	WESTWOOD	CA		04/10/2023				3,088			3,088		17,580	17,580			
0582814	San Bernardino	CA		06/03/2014		1,110,924							1,110,924	1,110,924			
6601678763	BOULDER	CO		07/14/2023				2,176			2,176		21,535	21,535			
6602680248	OAKLAND	CA		04/10/2023				2,436			2,436		14,255	14,255			
6601746875	LOS GATOS	CA		04/10/2023				2,891			2,891		26,890	26,890			
6601684670	LARCHMONT	NY		04/10/2023				4,477			4,477		27,751	27,751			
8202837341	FORT MYERS	FL		07/14/2023				301			301		2,299	2,299			
6601744482	DIX HILLS	NY		04/10/2023				2,853			2,853		16,694	16,694			
6600822933	CHICAGO	IL		04/10/2023				1,710			1,710		13,572	13,572			
6602695873	DENVER	CO		07/14/2023				2,019			2,019		10,892	10,892			
3363131004	Delray Beach	FL		07/14/2023				335			335		2,055	2,055			
6602685130	WASHINGTON	DC		04/10/2023				3,760			3,760		38,526	38,526			
6602696541	MORAGA	CA		04/10/2023				2,920			2,920		20,325	20,325			
6602691591	TEMPLETON	CA		04/10/2023				6,891			6,891		72,456	72,456			
6600676347	JACKSONVILLE	FL		04/10/2023				586			586		1,475	1,475			
6601753194	CAMAS	WA		07/14/2023				858			858		5,195	5,195			
6601696286	ESTES PARK	CO		07/14/2023				4,958			4,958		49,065	49,065			
6602700384	SAN JOSE	CA		04/10/2023				4,676			4,676		30,712	30,712			
6601245753	ORLANDO	FL		04/10/2023				285			285		2,670	2,670			
6602672617	MCKINNEY	TX		07/14/2023				519			519		3,394	3,394			
EB1793000960	ARLINGTON	VA		07/17/2015		19,162		(111)			(111)		19,051	19,051			
6602678523	SANTA FE	NM		04/10/2023				1,804			1,804		11,184	11,184			
98657935	WEST PALM BEACH	FL		07/14/2023				167			167		988	988			
6602677830	VIRGINIA BEACH	VA		04/10/2023				2,157			2,157		12,623	12,623			
6602676824	CAMPBELL	CA		04/10/2023				3,276			3,276		18,157	18,157			
8201904312	NAPLES	FL		07/14/2023				244			244		1,611	1,611			
6601709675	MARCO ISLAND	FL		04/10/2023				2,666			2,666		28,028	28,028			
6600796673	DUARTE	CA		04/10/2023				466			466		4,694	4,694			
6601681809	WEST LAKE HILLS	TX		07/14/2023				3,699			3,699		33,804	33,804			
6602674167	BOSTON	MA		04/10/2023				2,400			2,400		14,043	14,043			
6600771122	EAST ELMHURST	NY		04/10/2023				2,702			2,702		19,390	19,390			
6600037060	CHASKA	MN		04/10/2023				1,561			1,561		10,548	10,548			
6601823070	RENO	NV		04/10/2023				2,791			2,791		29,348	29,348			
6601680991	SAINT LOUIS	MO		04/10/2023				2,495			2,495		27,675	27,675			
8202642913	JACKSONVILLE	FL		07/14/2023				179			179		1,337	1,337			
6602705755	SANTA ROSA BEACH	FL		04/10/2023				2,750			2,750		18,587	18,587			
6601204453	JACKSONVILLE	FL		04/10/2023				370			370		932	932			
8202126821	JACKSONVILLE	FL		07/14/2023				182			182		1,229	1,229			
6602698687	ORINDA	CA		04/10/2023				3,576			3,576		24,894	24,894			
6601697870	BROOKLYN	NY		04/10/2023				1,235			1,235		8,861	8,861			
6600680893	JACKSONVILLE	FL		04/10/2023				1,157			1,157		2,912	2,912			
6601699587	FORT LAUDERDALE	FL		04/10/2023				1,584			1,584		11,728	11,728			
6602711431	MIRAMAR BEACH	FL		04/10/2023				1,635			1,635		11,735	11,735			
6602705250	SAN TAN VALLEY	AZ		04/10/2023				61,709			61,709		382,483	382,483			
6601678961	OLD TAPPAN	NJ		07/14/2023				1,454			1,454		13,157	13,157			
6602676139	DUBLIN	CA		04/10/2023				2,840			2,840		16,167	16,167			
6600934175	BURLINGAME	CA		04/10/2023				9,165			9,165		107,217	107,217			
6601713636	SOLVANG	CA		04/10/2023				1,171			1,171		7,481	7,481			
6602674340	SAN FRANCISCO	CA		04/10/2023				3,309			3,309		18,340	18,340			
6601746289	AUSTIN	TX		07/14/2023				1,352			1,352		7,468	7,468			
6602685916	LOS ANGELES	CA		04/10/2023				4,931			4,931		28,070	28,070			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8204239945	MIRAMAR	FL		07/14/2023				134			134		1,399	1,399			
6602684448	VALLEY VILLAGE	CA		04/10/2023				3,016			3,016		17,651	17,651			
6601204479	JACKSONVILLE	FL		04/10/2023				997			997		2,511	2,511			
6600011396	JACKSONVILLE	FL		04/10/2023				859			859		2,161	2,161			
6601721365	CARLSBAD	CA		04/10/2023				1,999			1,999		12,033	12,033			
8017141702	MIAMI GARDENS	FL		07/14/2023				314			314		1,849	1,849			
6601482497	SEATTLE	WA		07/14/2023				2,498			2,498		20,743	20,743			
6601750455	LOS ALAMITOS	CA		04/10/2023				2,173			2,173		14,689	14,689			
8201299664	MIAMI BEACH	FL		07/14/2023				254			254		1,600	1,600			
8199108134	NAPLES	FL		07/14/2023				250			250		1,240	1,240			
3367459445	POMPANO BEACH	FL		07/14/2023				881			881		6,574	6,574			
6601480301	ANN ARBOR	MI		04/10/2023				746			746		8,489	8,489			
6601201996	ATLANTIC BEACH	FL		04/10/2023				882			882		2,220	2,220			
3368955525	Delray Beach	FL		07/14/2023				74			74		512	512			
6601475137	ORO VALLEY	AZ		04/10/2023				2,820			2,820		30,444	30,444			
6600845223	TUCSON	AZ		04/10/2023				2,779			2,779		33,431	33,431			
6602683044	CLAYTON	CA		04/10/2023				1,764			1,764		10,936	10,936			
EB1784003927	SAN JOSE	CA		06/24/2016		24,908		288			288		25,196	25,196			
EB1351005094	NEW YORK	NY		06/24/2016		23,930		17			17		23,947	23,947			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		14,521		108			108		14,630	14,630			
PH7132483319	KELLER	TX		01/16/2015		20,865		(202)			(202)		20,663	20,663			
6602684364	SEATTLE	WA		07/14/2023				1,668			1,668		8,790	8,790			
6602699321	EUGENE	OR		07/14/2023				1,688			1,688		9,107	9,107			
6601225524	JACKSONVILLE	FL		04/10/2023				957			957		2,408	2,408			
6602685346	CHICAGO	IL		04/10/2023				3,294			3,294		19,832	19,832			
0870600	Maplewood	NJ		04/16/2019		525,416							525,416	525,416			
6600026485	JACKSONVILLE	FL		04/10/2023				752			752		1,892	1,892			
6602687599	DENVER	CO		07/14/2023				979			979		5,408	5,408			
6602679018	BEND	OR		07/14/2023				1,263			1,263		6,814	6,814			
8200999063	JACKSONVILLE	FL		07/14/2023				358			358		1,971	1,971			
6602675909	PARKLAND	FL		04/10/2023				2,784			2,784		15,846	15,846			
6601274407	BRENTWOOD	CA		04/10/2023				2,389			2,389		12,901	12,901			
PH7131930971	PHILADELPHIA	PA		10/24/2014		10,955		(11)			(11)		10,943	10,943			
6602696632	SAN RAMON	CA		04/10/2023				3,740			3,740		22,517	22,517			
6602701168	GLEN RIDGE	NJ		07/14/2023				1,672			1,672		8,812	8,812			
6601827501	BOULDER	CO		07/14/2023				3,296			3,296		16,983	16,983			
PEB1785004746	SAN JOSE	CA		11/18/2016		15,092		(152)			(152)		14,941	14,941			
6601696815	REDWOOD CITY	CA		04/10/2023				3,424			3,424		22,486	22,486			
6600985284	GILBERT	AZ		04/10/2023				1,491			1,491		11,402	11,402			
6600025479	JACKSONVILLE	FL		04/10/2023				551			551		1,387	1,387			
6601720391	HOLMES BEACH	FL		04/10/2023				1,752			1,752		11,844	11,844			
8198767220	MIAMI	FL		07/14/2023				590			590		2,990	2,990			
6601487223	KATONAH	NY		04/10/2023				2,641			2,641		29,288	29,288			
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023				2,035			2,035		22,572	22,572			
8022668278	CAPE CORAL	FL		07/14/2023				236			236		1,553	1,553			
8201121397	HIALEAH	FL		07/14/2023				535			535		3,226	3,226			
6602705417	COPPER MOUNTAIN	CO		07/14/2023				1,049			1,049		6,503	6,503			
6601224345	JACKSONVILLE	FL		04/10/2023				784			784		1,973	1,973			
6600865122	AUSTIN	TX		07/14/2023				211			211		1,250	1,250			
6601204032	JACKSONVILLE	FL		04/10/2023				969			969		2,439	2,439			
6602684299	CEDAR PARK	TX		07/14/2023				658			658		3,388	3,388			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602696061	PARK CITY	UT		07/14/2023				1,431			1,431		7,905	7,905			
6600591447	ATLANTIC BEACH	FL		04/10/2023				2,644			2,644		33,694	33,694			
PH7133827191	MANHASSET	NY		08/07/2015		23,006		(97)			(97)		22,909	22,909			
6601819912	SANTA FE	NM		04/10/2023				3,600			3,600		22,994	22,994			
300000023	NORTH FORT MYERS	FL		07/14/2023				422			422		1,063	1,063			
6601816777	OXNARD	CA		04/10/2023				2,543			2,543		16,702	16,702			
PH7134275929	FREMONT	CA		10/29/2015		12,446		(37)			(37)		12,409	12,409			
6602705920	EDEN PRAIRIE	MN		04/10/2023				2,509			2,509		16,027	16,027			
6602671494	PLANO	TX		07/14/2023				1,375			1,375		12,143	12,143			
6602695600	LOS ANGELES	CA		04/10/2023				4,664			4,664		30,632	30,632			
6600793803	CAMBRIDGE	MA		04/10/2023				4,609			4,609		32,082	32,082			
6601698332	IRVINGTON	NY		04/10/2023				1,553			1,553		11,494	11,494			
PEB1789005670	LOS ALTOS	CA		03/21/2018		15,016		156			156		15,171	15,171			
PEB1596053852	FORT LAUDERDALE	FL		11/18/2016		30,636		(605)			(605)		30,031	30,031			
6602672708	LAKEHILLS	TX		07/14/2023				501			501		3,275	3,275			
8198828035	MIAMI	FL		07/14/2023				572			572		2,900	2,900			
8198982510	SAINT PETERSBURG	FL		07/14/2023				386			386		1,997	1,997			
PH7134162812	REDMOND	WA		08/21/2015		14,159		(12)			(12)		14,147	14,147			
6601742932	NEW YORK	NY		04/10/2023				3,562			3,562		22,075	22,075			
6602710839	LONG BEACH	CA		04/10/2023				2,109			2,109		13,848	13,848			
6601825356	SCOTTSDALE	AZ		04/10/2023				1,543			1,543		10,133	10,133			
6602672807	HIGHLAND PARK	TX		07/14/2023				2,008			2,008		18,170	18,170			
6602711852	SCOTTSDALE	AZ		04/10/2023				1,330			1,330		9,844	9,844			
6602705706	LONG GROVE	IL		04/10/2023				1,959			1,959		16,031	16,031			
6602695808	RIVER FOREST	IL		04/10/2023				1,576			1,576		9,487	9,487			
6602680842	ALEXANDRIA	VA		04/10/2023				5,421			5,421		31,721	31,721			
3373136660	LEHIGH ACRES	FL		07/14/2023				89			89		574	574			
6601286419	BOWIE	MD		07/14/2023				2,920			2,920		5,869	5,869			
505413008	BOYNTON BEACH	FL		07/14/2023				205			205		1,046	1,046			
8198919266	MIAMI	FL		07/14/2023				627			627		3,309	3,309			
6601472191	FORT WORTH	TX		07/14/2023				1,620			1,620		16,034	16,034			
6602692318	DAPHNE	AL		07/14/2023				2,454			2,454		20,804	20,804			
6602699339	QUOGUE	NY		04/10/2023				3,304			3,304		21,101	21,101			
8201217955	FORT MYERS	FL		07/14/2023				449			449		2,473	2,473			
6601488346	CAMBRIDGE	MA		04/10/2023				1,140			1,140		12,302	12,302			
6601482752	TIMNATH	CO		07/14/2023				2,681			2,681		24,253	24,253			
6600722786	LA QUINTA	CA		04/10/2023				795			795		5,376	5,376			
6600792557	MOUNTAIN HOUSE	CA		04/10/2023				2,370			2,370		29,337	29,337			
6601486514	GERMANTOWN	TN		04/10/2023				3,876			3,876		40,671	40,671			
6601204149	JACKSONVILLE	FL		04/10/2023				945			945		2,353	2,353			
6600026923	JACKSONVILLE	FL		04/10/2023				709			709		1,785	1,785			
6601686238	SUDBURY	MA		04/10/2023				2,607			2,607		29,691	29,691			
6602692086	HILLSBORO	OR		07/14/2023				613			613		5,411	5,411			
6601805887	SAN MATEO	CA		04/10/2023				1,526			1,526		9,744	9,744			
6602678465	PORT ARANSAS	TX		07/14/2023				1,544			1,544		7,956	7,956			
6601733428	BEDFORD	NY		04/10/2023				2,600			2,600		26,639	26,639			
6600934555	DALLAS	TX		07/14/2023				1,160			1,160		7,191	7,191			
6602678903	SAN MATEO	CA		04/10/2023				2,414			2,414		14,962	14,962			
6601681080	BARDONIA	NY		04/10/2023				1,358			1,358		12,637	12,637			
6601471185	BETHESDA	MD		07/14/2023				2,371			2,371		11,441	11,441			
6602678374	HOUSTON	TX		07/14/2023				1,562			1,562		8,233	8,233			

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6601685198	GREAT NECK	NY		04/10/2023				4,720			4,720		62,011	62,011			
6600681347	ORANGE PARK	FL		04/10/2023				310			310		2,901	2,901			
6601469221	ATLANTIC BEACH	FL		04/10/2023				748			748		1,882	1,882			
6600606336	SAN DIEGO	CA		04/10/2023				2,026			2,026		12,557	12,557			
6602696772	POMPANO BEACH	FL		04/10/2023				2,958			2,958		18,892	18,892			
6600092446	LOCUST VALLEY	NY		04/10/2023				7,531			7,531		40,664	40,664			
6602685494	BOULDER	CO		07/14/2023				1,651			1,651		9,327	9,327			
8195320871	PEMBROKE PINES	FL		07/14/2023				592			592		2,813	2,813			
505339788	HOLLYWOOD	FL		07/14/2023				424			424		3,785	3,785			
6602686187	LOS ANGELES	CA		04/10/2023				2,606			2,606		15,250	15,250			
6601224881	JACKSONVILLE	FL		04/10/2023				912			912		2,294	2,294			
108705898	Plantation	FL		07/14/2023				520			520		3,511	3,511			
8202139909	RIVIERA BEACH	FL		07/14/2023				341			341		2,417	2,417			
6601745794	HARRISON	NY		04/10/2023				3,209			3,209		19,888	19,888			
6602702687	OAKLAND	CA		04/10/2023				2,531			2,531		14,812	14,812			
6601204511	JACKSONVILLE	FL		04/10/2023				713			713		1,794	1,794			
6602682954	NEWARK	CA		04/10/2023				3,213			3,213		20,522	20,522			
PEB1789004768	MENLO PARK	CA		11/18/2016		22,434		(104)			(104)		22,330	22,330			
6600729443	JACKSONVILLE	FL		04/10/2023				844			844		6,673	6,673			
6602702331	LOS ANGELES	CA		04/10/2023				2,490			2,490		17,332	17,332			
6602676121	CHICAGO	IL		04/10/2023				3,952			3,952		21,903	21,903			
504670316	FORT LAUDERDALE	FL		07/14/2023				153			153		1,087	1,087			
6600542291	TELLURIDE	CO		07/14/2023				794			794		4,807	4,807			
6602677301	AUSTIN	TX		07/14/2023				1,555			1,555		7,642	7,642			
6600926981	SAN JOSE	CA		04/10/2023				974			974		7,449	7,449			
6601713370	WASHINGTON	DC		04/10/2023				2,177			2,177		14,710	14,710			
6600490632	MIAMI	FL		04/10/2023				1,703			1,703		10,877	10,877			
8195099383	FORT LAUDERDALE	FL		07/14/2023				582			582		2,764	2,764			
6602673953	OLMOS PARK	TX		07/14/2023				2,211			2,211		18,359	18,359			
505167640	RIVIERA BEACH	FL		07/14/2023				183			183		1,308	1,308			
6602683952	BONSALL	CA		04/10/2023				3,277			3,277		19,728	19,728			
6602694967	SANTA ANA	CA		04/10/2023				2,609			2,609		15,703	15,703			
6600676446	JACKSONVILLE	FL		04/10/2023				723			723		1,819	1,819			
6600915349	GLENDALE	CA		04/10/2023				1,261			1,261		10,651	10,651			
8195005206	MIAMI	FL		07/14/2023				829			829		4,017	4,017			
6601680496	HOWARD BEACH	NY		04/10/2023				1,244			1,244		14,961	14,961			
6601681015	NEW YORK	NY		04/10/2023				745			745		8,483	8,483			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		26,719		(657)			(657)		26,062	26,062			
6600935099	CHINO HILLS	CA		04/10/2023				1,849			1,849		12,144	12,144			
6600569930	OAKLAND GARDENS	NY		04/10/2023				1,436			1,436		11,401	11,401			
6601816702	SPRING	TX		07/14/2023				2,044			2,044		11,292	11,292			
3371374714	Bonita Springs	FL		07/14/2023				320			320		3,106	3,106			
6601485318	LAKE FOREST	IL		04/10/2023				2,674			2,674		31,284	31,284			
6602704626	CENTENNIAL	CO		07/14/2023				1,095			1,095		6,053	6,053			
EB1400003749	CAVE CREEK	AZ		08/19/2016		12,898		14			14		12,913	12,913			
6602684349	SEATTLE	WA		07/14/2023				1,783			1,783		9,620	9,620			
6601486712	SCOTTSDALE	AZ		04/10/2023				3,492			3,492		35,787	35,787			
6601825372	EDMOND	OK		04/10/2023				5,502			5,502		37,184	37,184			
6601483735	SEATTLE	WA		07/14/2023				3,077			3,077		27,224	27,224			
PEB1540095376	COOPER CITY	FL		08/14/2017		18,947		(159)			(159)		18,788	18,788			
6602696954	PASADENA	CA		04/10/2023				1,767			1,767		10,639	10,639			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602685536	TUCSON	AZ		04/10/2023				2,612			2,612		14,867	14,867			
6602692201	MONROE	WA		07/14/2023				404			404		3,654	3,654			
6602698695	HAYWARD	CA		04/10/2023				3,519			3,519		21,137	21,137			
6601473272	PARKLAND	FL		04/10/2023				3,303			3,303		37,607	37,607			
6602692599	SAN MATEO	CA		04/10/2023				5,311			5,311		54,426	54,426			
6601825091	BOULDER	CO		07/14/2023				2,007			2,007		10,559	10,559			
PH7133741137	MEDFORD	NJ		08/21/2015		11,122		(67)			(67)		11,055	11,055			
EB1541039282	ARCADIA	OK		10/09/2015		37,589		(440)			(440)		37,149	37,149			
3375659718	JACKSONVILLE	FL		07/14/2023				318			318		1,991	1,991			
6602675743	FORT WORTH	TX		07/14/2023				946			946		4,985	4,985			
6602704741	CAPE CORAL	FL		04/10/2023				1,638			1,638		11,754	11,754			
6600582164	MORRIS PLAINS	NJ		07/14/2023				777			777		4,818	4,818			
6600795493	SARASOTA	FL		04/10/2023				2,468			2,468		17,176	17,176			
6601711143	VANCOUVER	WA		07/14/2023				1,115			1,115		5,865	5,865			
6601687384	BROOKLINE	MA		04/10/2023				3,794			3,794		40,955	40,955			
6601018135	LOS ANGELES	CA		04/10/2023				2,871			2,871		19,985	19,985			
6601698043	NEW YORK	NY		04/10/2023				1,832			1,832		13,146	13,146			
504674232	BOYNTON BEACH	FL		07/14/2023				111			111		735	735			
EB1789004889	REDWOOD CITY	CA		12/16/2016		7,599		12			12		7,611	7,611			
6601752709	BROOKLYN	NY		04/10/2023				2,129			2,129		13,197	13,197			
6600839135	PROSPECT	KY		04/10/2023				1,624			1,624		22,015	22,015			
3362440544	Boca Raton	FL		07/14/2023				94			94		624	624			
6601699645	AUSTIN	TX		07/14/2023				914			914		5,050	5,050			
6601485045	RENO	NV		04/10/2023				3,816			3,816		45,904	45,904			
PEB1540095676	BROOKLYN	NY		11/17/2017		26,161		(185)			(185)		25,976	25,976			
6602681212	SAINT LOUIS	MO		04/10/2023				1,751			1,751		11,500	11,500			
6602695378	LITTLETON	CO		07/14/2023				1,171			1,171		6,473	6,473			
6601483636	LAFAYETTE	CA		04/10/2023				5,504			5,504		57,866	57,866			
PEB1369003269	LONGBOAT KEY	FL		11/18/2016		15,257		(154)			(154)		15,103	15,103			
6602702067	NOVATO	CA		04/10/2023				2,444			2,444		16,515	16,515			
6600847922	ST PETERSBURG	FL		04/10/2023				1,104			1,104		8,728	8,728			
6600871468	WALPOLE	MA		04/10/2023				511			511		6,089	6,089			
6602681139	WESTLAKE VILLAGE	CA		04/10/2023				2,224			2,224		13,389	13,389			
6602684836	BAY SHORE	NY		04/10/2023				5,181			5,181		49,330	49,330			
6601747063	SHERMAN OAKS	CA		04/10/2023				3,220			3,220		21,147	21,147			
6602701648	MILPITAS	CA		04/10/2023				3,054			3,054		18,929	18,929			
6601709550	GLEN HEAD	NY		04/10/2023				2,575			2,575		15,960	15,960			
3359796248	Boca Raton	FL		07/14/2023				301			301		2,667	2,667			
6601673459	SAN ANTONIO	TX		07/14/2023				1,709			1,709		17,732	17,732			
8196740794	HOLLYWOOD	FL		07/14/2023				520			520		2,639	2,639			
6601699876	OCEAN CITY	NJ		07/14/2023				1,321			1,321		7,997	7,997			
6601204164	JACKSONVILLE	FL		04/10/2023				1,285			1,285		3,235	3,235			
8195330605	ROYAL PALM BEACH	FL		07/14/2023				240			240		1,166	1,166			
EB1400003619	CAVE CREEK	AZ		08/19/2016		7,530		(61)			(61)		7,469	7,469			
6601719336	SAN DIEGO	CA		04/10/2023				2,259			2,259		13,568	13,568			
6601679506	ENGLEWOOD	CO		07/14/2023				1,723			1,723		17,454	17,454			
6602699131	FRIDAY HARBOR	WA		07/14/2023				1,620			1,620		8,540	8,540			
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023				2,793			2,793		16,906	16,906			
EB1367014513	VISTA	CA		10/12/2016		14,314		180			180		14,494	14,494			
6602677160	BOERNE	TX		07/14/2023				1,054			1,054		5,432	5,432			
6602691765	CLARKSBORO	NJ		07/14/2023				316			316		3,280	3,280			

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	2	3					8	9	10	11	12	13					
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6601469346	ATLANTIC BEACH	FL		04/10/2023				898			898		2,260	2,260			
6602698356	SAN FRANCISCO	CA		04/10/2023				3,666			3,666		21,454	21,454			
6602681253	BEND	OR		07/14/2023				1,218			1,218		6,571	6,571			
6602684190	CLE ELUM	WA		07/14/2023				1,736			1,736		9,593	9,593			
8195247893	PINELLAS PARK	FL		07/14/2023				429			429		1,918	1,918			
6602711423	SANTA CRUZ	CA		04/10/2023				1,637			1,637		11,394	11,394			
6602687102	SAN JOSE	CA		04/10/2023				1,631			1,631		12,073	12,073			
6600849746	AURORA	CO		07/14/2023				1,062			1,062		6,426	6,426			
6600011180	JACKSONVILLE	FL		04/10/2023				416			416		1,047	1,047			
6600598053	NEWTON	MA		04/10/2023				843			843		6,897	6,897			
6601725259	NEW YORK	NY		04/10/2023				3,120			3,120		21,085	21,085			
6601816835	KIRKLAND	WA		07/14/2023				6,861			6,861		38,755	38,755			
6601693325	KINGSTON	WA		07/14/2023				909			909		5,251	5,251			
6601818435	GREAT FALLS	MT		04/10/2023				1,986			1,986		22,615	22,615			
6601286732	LEHIGH ACRES	FL		04/10/2023				409			409		3,966	3,966			
6602687029	ENCINITAS	CA		04/10/2023				2,783			2,783		17,776	17,776			
6601827444	BROOKLYN	NY		04/10/2023				2,234			2,234		14,266	14,266			
6602705128	FLOWER MOUND	TX		07/14/2023				922			922		5,207	5,207			
6602688936	HIGHLAND PARK	IL		04/10/2023				2,207			2,207		12,912	12,912			
6601482174	SYOSSET	NY		04/10/2023				6,691			6,691		70,345	70,345			
6601204297	JACKSONVILLE	FL		04/10/2023				843			843		2,122	2,122			
98539935	NAPLES	FL		07/14/2023				168			168		1,038	1,038			
6602698307	MOUNTAIN HOUSE	CA		04/10/2023				2,012			2,012		12,852	12,852			
6602687060	NEWPORT BEACH	CA		04/10/2023				3,225			3,225		20,596	20,596			
6601224410	JACKSONVILLE	FL		04/10/2023				742			742		1,868	1,868			
6601680579	NEW YORK	NY		04/10/2023				5,750			5,750		58,921	58,921			
8195351207	DEERFIELD BEACH	FL		07/14/2023				809			809		4,011	4,011			
PH7134457956	RALEIGH	NC		09/18/2015			13,692	(20)			(20)		13,673	13,673			
8202925826	GREENACRES	FL		07/14/2023				208			208		1,590	1,590			
6602686021	JERSEY CITY	NJ		07/14/2023				2,696			2,696		13,585	13,585			
6600581117	AVENEL	NJ		07/14/2023				367			367		2,334	2,334			
6601679407	NEW YORK	NY		04/10/2023				3,672			3,672		38,612	38,612			
6602696368	OAKLAND	CA		04/10/2023				2,717			2,717		16,358	16,358			
6602678358	CENTENNIAL	CO		07/14/2023				1,466			1,466		7,910	7,910			
8199155907	WEST PALM BCH	FL		07/14/2023				619			619		3,139	3,139			
6602689405	BOULDER	CO		07/14/2023				1,194			1,194		6,296	6,296			
8201100840	JACKSONVILLE	FL		07/14/2023				267			267		1,612	1,612			
6602699966	GOLDEN	CO		07/14/2023				2,009			2,009		10,348	10,348			
6601682351	HOUSTON	TX		07/14/2023				2,725			2,725		28,978	28,978			
6602694793	DALLAS	TX		07/14/2023				1,408			1,408		7,782	7,782			
6600026949	JACKSONVILLE	FL		04/10/2023				789			789		1,986	1,986			
6600026626	JACKSONVILLE	FL		04/10/2023				790			790		1,990	1,990			
6601685891	WELLESLEY HILLS	MA		04/10/2023				3,603			3,603		38,894	38,894			
6600849886	SOUTHLAKE	TX		07/14/2023				2,302			2,302		13,301	13,301			
PEB1540094529	COROLLA	NC		11/18/2016			20,200	(328)			(328)		19,872	19,872			
6601492215	PORTLAND	OR		07/14/2023				272			272		2,626	2,626			
105836936	Lantana	FL		07/14/2023				187			187		1,126	1,126			
8197122991	WEST PALM BEACH	FL		07/14/2023				272			272		1,468	1,468			
8202611899	SUNRISE	FL		07/14/2023				70			70		496	496			
6601481895	STUDIO CITY	CA		04/10/2023				7,762			7,762		83,790	83,790			
3372804289	Saint Petersburg	FL		07/14/2023				171			171		1,874	1,874			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8199509757	SEMINOLE	FL		07/14/2023				643			643		3,328	3,328			
8195224693	DAVIE	FL		07/14/2023				471			471		2,282	2,282			
6602700806	PORT ORCHARD	WA		07/14/2023				1,108			1,108		6,120	6,120			
6601022756	FULLERTON	CA		04/10/2023				775			775		6,770	6,770			
6601486019	NEW YORK	NY		04/10/2023				700			700		8,190	8,190			
8190795822	JACKSONVILLE	FL		07/14/2023				615			615		2,925	2,925			
PEB1541040558	OKLAHOMA CITY	OK		11/18/2016		26,615		(185)			(185)		26,430	26,430			
6602693738	LOS ANGELES	CA		04/10/2023				2,199			2,199		14,045	14,045			
3364381030	Lee	FL		07/14/2023				90			90		598	598			
8198902879	FORT MYERS	FL		07/14/2023				555			555		2,993	2,993			
8195536336	NAPLES	FL		07/14/2023				516			516		2,452	2,452			
6601682278	NASHVILLE	TN		04/10/2023				3,114			3,114		42,921	42,921			
6601725390	FRANKLIN	TN		04/10/2023				2,242			2,242		13,494	13,494			
6601684126	KINGS POINT	NY		04/10/2023				3,012			3,012		35,241	35,241			
PEB1541042494	SEATTLE	WA		01/11/2018		19,615		(115)			(115)		19,500	19,500			
6601809210	TUCSON	AZ		04/10/2023				4,867			4,867		48,638	48,638			
6601204644	JACKSONVILLE	FL		04/10/2023				1,408			1,408		2,831	2,831			
6601724187	NASHVILLE	TN		04/10/2023				1,689			1,689		10,168	10,168			
6600852062	PRESCOTT	AZ		04/10/2023				1,651			1,651		11,160	11,160			
8202239430	BOYNTON BEACH	FL		07/14/2023				291			291		1,916	1,916			
6601685396	LEXINGTON	MA		04/10/2023				3,214			3,214		35,653	35,653			
6601725333	LAGUNA NIGUEL	CA		04/10/2023				1,610			1,610		9,980	9,980			
PEB1541042840	DAVIDSON	NC		03/21/2018		15,265		(197)			(197)		15,068	15,068			
6601748046	ARVADA	CO		07/14/2023				1,919			1,919		10,842	10,842			
6601687228	NEW YORK	NY		04/10/2023				7,721			7,721		50,706	50,706			
6602691187	KEYSTONE	CO		07/14/2023				2,604			2,604		21,189	21,189			
6602710524	BAKERSFIELD	CA		04/10/2023				603			603		4,195	4,195			
6601718460	FORT LAUDERDALE	FL		04/10/2023				4,855			4,855		28,411	28,411			
6600846379	WINDSOR	CO		07/14/2023				1,321			1,321		14,407	14,407			
EB1540092407	NEW YORK	NY		10/09/2015		24,272		(194)			(194)		24,078	24,078			
6601077297	JESSUP	MD		07/14/2023				505			505		3,632	3,632			
6600793910	WOODMERE	NY		04/10/2023				1,648			1,648		11,826	11,826			
108530049	Cape Coral	FL		07/14/2023				299			299		1,927	1,927			
6601727917	BELLAIRE	TX		07/14/2023				1,927			1,927		15,999	15,999			
6602700442	LAS VEGAS	NV		04/10/2023				1,489			1,489		9,778	9,778			
6601715318	BOCA RATON	FL		04/10/2023				4,426			4,426		29,070	29,070			
505419732	DUNEDIN	FL		07/14/2023				515			515		2,573	2,573			
EB1222516505	SAN GABRIEL	CA		12/18/2015		16,802		(116)			(116)		16,686	16,686			
6602691831	KNOXVILLE	TN		04/10/2023				813			813		8,547	8,547			
6602688985	ARCADIA	CA		04/10/2023				2,234			2,234		12,715	12,715			
6600028788	JACKSONVILLE	FL		04/10/2023				612			612		1,540	1,540			
6601753400	SCOTTSDALE	AZ		04/10/2023				1,786			1,786		13,624	13,624			
8194775921	RIVIERA BEACH	FL		07/14/2023				382			382		1,781	1,781			
6600773524	COLLEGE POINT	NY		04/10/2023				650			650		4,811	4,811			
8194950891	MIAMI GARDENS	FL		07/14/2023				627			627		3,041	3,041			
6601735340	LULING	TX		07/14/2023				862			862		7,308	7,308			
6602683762	PORTLAND	OR		07/14/2023				1,167			1,167		6,294	6,294			
EB1541039760	PITTSBURGH	PA		12/18/2015		13,896		(102)			(102)		13,794	13,794			
6602704675	CHELAN	WA		07/14/2023				1,069			1,069		5,633	5,633			
6602702117	EL CERRITO	CA		04/10/2023				2,549			2,549		15,343	15,343			
6600849373	REDMOND	WA		07/14/2023				2,682			2,682		24,818	24,818			

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6601383984	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
6602690056	CAMBRIDGE	MA		04/10/2023				2,321			2,321		13,584	13,584			
6601492199	SPRINGFIELD	OR		07/14/2023				1,998			1,998		19,328	19,328			
EB1789003711	SANTA CRUZ	CA		10/12/2016		16,504		(119)			(119)		16,385	16,385			
6601823138	BROOKLYN	NY		04/10/2023				2,512			2,512		16,044	16,044			
8016946779	HOMESTEAD	FL		07/14/2023				355			355		2,190	2,190			
6601024992	HUNTINGTON BEACH	CA		04/10/2023				2,327			2,327		17,745	17,745			
6601682088	NEW YORK	NY		04/10/2023				624			624		7,500	7,500			
6601822866	EDMOND	OK		04/10/2023				1,403			1,403		8,959	8,959			
6601703140	PALM SPRINGS	CA		04/10/2023				2,866			2,866		29,364	29,364			
FR125722053	DANVILLE	CA		11/04/2016		15,529		53			53		15,582	15,582			
8200764207	LEHIGH ACRES	FL		07/14/2023				599			599		2,910	2,910			
6602674399	STILLWATER	MN		04/10/2023				2,385			2,385		13,575	13,575			
6602680040	HOUSTON	TX		07/14/2023				1,274			1,274		6,417	6,417			
6602689835	BRECKENRIDGE	CO		07/14/2023				3,320			3,320		17,913	17,913			
8201817157	SOUTH PASADENA	FL		07/14/2023				142			142		980	980			
FR125692496	SAN FRANCISCO	CA		10/07/2016		7,680		22			22		7,702	7,702			
8007320285	HOLLYWOOD	FL		07/14/2023				147			147		888	888			
6601737239	SNOQUALMIE	WA		07/14/2023				1,735			1,735		9,803	9,803			
8201830641	HOMESTEAD	FL		07/14/2023				1,461			1,461		7,247	7,247			
6601716068	NEWTON	MA		04/10/2023				1,387			1,387		8,595	8,595			
6601722538	CHICAGO	IL		04/10/2023				4,011			4,011		24,860	24,860			
6602692839	GALVESTON	TX		07/14/2023				1,861			1,861		15,451	15,451			
6601709691	BOULDER	CO		07/14/2023				1,799			1,799		9,267	9,267			
6600925819	DALLAS	TX		07/14/2023				1,579			1,579		9,792	9,792			
6601822593	GRANITE BAY	CA		04/10/2023				1,556			1,556		9,647	9,647			
505360414	LARGO	FL		07/14/2023				221			221		1,301	1,301			
6602674225	KENTFIELD	CA		04/10/2023				3,055			3,055		17,388	17,388			
EB1596050604	SAN RAMON	CA		10/09/2015		31,267		(364)			(364)		30,903	30,903			
8195148790	MIAMI	FL		07/14/2023				687			687		3,334	3,334			
6601816892	LONG LAKE	MN		04/10/2023				4,278			4,278		27,327	27,327			
8190468463	ST PETERSBURG	FL		07/14/2023				382			382		1,741	1,741			
6602679588	RICE	MN		04/10/2023				2,796			2,796		17,857	17,857			
6602690122	SAN FRANCISCO	CA		04/10/2023				2,115			2,115		12,734	12,734			
6601679183	BROOKLYN	NY		04/10/2023				6,153			6,153		64,697	64,697			
6600011677	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
0802800	YORK	PA		12/14/2016		72,939,365							72,939,365	72,939,365			
108622077	West Palm Beach	FL		07/14/2023				3,341			3,341		22,017	22,017			
6602710490	LENEXA	KS		07/14/2023				933			933		5,782	5,782			
6601714907	EL SEGUNDO	CA		04/10/2023				2,574			2,574		16,439	16,439			
6602689157	GLENDORA	CA		04/10/2023				2,232			2,232		14,255	14,255			
6602684125	SAN CARLOS	CA		04/10/2023				2,928			2,928		17,628	17,628			
6602702653	LA MESA	CA		04/10/2023				2,261			2,261		14,013	14,013			
8201051681	LEHIGH ACRES	FL		07/14/2023				341			341		1,962	1,962			
EB1171013474	SEATTLE	WA		03/24/2016		13,689		(247)			(247)		13,443	13,443			
6601678060	BRADENTON	FL		04/10/2023				3,779			3,779		22,111	22,111			
6602679554	CENTENNIAL	CO		07/14/2023				917			917		5,300	5,300			
6601680454	BROOKLYN	NY		04/10/2023				1,516			1,516		13,786	13,786			
EB1540093412	CHANTILLY	VA		11/20/2015		33,022		(274)			(274)		32,748	32,748			
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023				1,077			1,077		14,598	14,598			
6600852526	SANTA FE	NM		04/10/2023				2,380			2,380		27,101	27,101			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600039066	CHANTILLY	VA		04/10/2023				1,756			1,756		11,533	11,533			
6600849787	NASHVILLE	TN		04/10/2023				1,757			1,757		11,541	11,541			
6602676428	MARBLEHEAD	MA		04/10/2023				2,244			2,244		12,773	12,773			
6602690544	WESTLAKE VILLAGE	CA		04/10/2023				9,261			9,261		50,000	50,000			
6601240929	DETROIT	MI		04/10/2023				2,363			2,363		(3,690)	(3,690)			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		13,088		(115)			(115)		12,973	12,973			
6602695337	LA QUINTA	CA		04/10/2023				3,581			3,581		23,519	23,519			
6601471623	SOMERVILLE	MA		04/10/2023				3,191			3,191		33,554	33,554			
6601681007	ALEXANDRIA	VA		04/10/2023				2,954			2,954		34,563	34,563			
6601483230	DALLAS	TX		07/14/2023				5,236			5,236		45,337	45,337			
6602696343	PARKER	TX		07/14/2023				1,663			1,663		9,191	9,191			
6602683119	APACHE JCT	AZ		04/10/2023				2,464			2,464		15,271	15,271			
8204276908	DEERFIELD BEACH	FL		07/14/2023				305			305		2,466	2,466			
8200370372	NORTH LAUDERDALE	FL		07/14/2023				428			428		2,123	2,123			
8025140134	BOYNTON BEACH	FL		07/14/2023				316			316		1,861	1,861			
6601742650	MONTE SERENO	CA		04/10/2023				3,503			3,503		21,711	21,711			
6601818906	MILLSBORO	DE		04/10/2023				3,273			3,273		20,286	20,286			
6601203463	JACKSONVILLE	FL		04/10/2023				651			651		1,638	1,638			
6601821827	FALLS CHURCH	VA		04/10/2023				3,428			3,428		33,429	33,429			
6602673664	LOS ANGELES	CA		04/10/2023				4,727			4,727		26,197	26,197			
8194028285	BOYNTON BEACH	FL		07/14/2023				209			209		953	953			
6602705144	SANTA CRUZ	CA		04/10/2023				1,490			1,490		9,234	9,234			
6602678119	DENVER	CO		07/14/2023				1,609			1,609		8,287	8,287			
505414381	WEST PALM BEACH	FL		07/14/2023				566			566		3,094	3,094			
6602700079	WESTLAKE VILLAGE	CA		04/10/2023				2,206			2,206		14,093	14,093			
6601488213	NEDERLAND	CO		07/14/2023				422			422		3,903	3,903			
0719900	Cerritos	CA		10/30/2015		3,218,063							3,218,063	3,218,063			
6600542374	DEWEY BEACH	DE		04/10/2023				2,777			2,777		32,489	32,489			
6600504846	GRANT VALKARIA	FL		04/10/2023				2,383			2,383		17,646	17,646			
8190687577	ST PETERSBURG	FL		07/14/2023				791			791		3,609	3,609			
8194955733	FORT MYERS	FL		07/14/2023				630			630		2,936	2,936			
6601483982	SEATTLE	WA		07/14/2023				2,215			2,215		20,500	20,500			
6602702323	PLAYA DEL REY	CA		04/10/2023				4,054			4,054		23,722	23,722			
6601488254	ONEONTA	NY		04/10/2023				593			593		6,583	6,583			
6601697367	MIDLAND	TX		07/14/2023				1,083			1,083		6,714	6,714			
PH7134723019	WESTPORT	CT		12/23/2015		15,898		76			76		15,973	15,973			
6602678473	AUSTIN	TX		07/14/2023				3,027			3,027		16,329	16,329			
8197118257	MIAMI	FL		07/14/2023				488			488		2,476	2,476			
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023				3,353			3,353		33,972	33,972			
8196288502	WEST PALM BEACH	FL		07/14/2023				232			232		1,252	1,252			
6601715102	BROOKLYN	NY		04/10/2023				2,582			2,582		16,489	16,489			
6602692136	BELLEVUE	NE		04/10/2023				762			762		8,009	8,009			
6601675629	ANN ARBOR	MI		04/10/2023				2,110			2,110		14,686	14,686			
EB1541040757	FAIRFIELD	CT		12/16/2016		20,400		(219)			(219)		20,181	20,181			
6601738179	AUSTIN	TX		07/14/2023				1,386			1,386		7,830	7,830			
8201254626	WEST PALM BEACH	FL		07/14/2023				229			229		1,236	1,236			
EB1216002934	CORAL GABLES	FL		06/24/2016		10,815		8			8		10,823	10,823			
6601224782	JACKSONVILLE	FL		04/10/2023				903			903		2,273	2,273			
6600679200	JACKSONVILLE	FL		04/10/2023				1,092			1,092		2,748	2,748			
FR125727854	NEEDHAM	MA		11/04/2016		67,468		182			182		67,650	67,650			
6601696401	SHERMAN OAKS AREA	CA		04/10/2023				3,313			3,313		23,775	23,775			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602700905	MORGAN HILL	CA		04/10/2023				2,140			2,140		12,854	12,854			
6601223958	JACKSONVILLE	FL		04/10/2023				661			661		1,663	1,663			
6602698091	SEATTLE	WA		07/14/2023				2,517			2,517		12,967	12,967			
6601725218	EDWARDS	CO		07/14/2023				2,009			2,009		10,839	10,839			
EB1541039816	TELLURIDE	CO		12/18/2015		32,788		(370)			(370)		32,418	32,418			
6601749440	BRENTWOOD	TN		04/10/2023				1,679			1,679		11,027	11,027			
PH7132968541	COLUMBUS	OH		02/26/2015		4,672		25			25		4,696	4,696			
6601680546	BROOKLYN	NY		04/10/2023				2,895			2,895		39,237	39,237			
8201218066	FORT MYERS	FL		07/14/2023				479			479		2,641	2,641			
6602673797	SAN DIEGO	CA		04/10/2023				3,212			3,212		18,284	18,284			
6601468892	JACKSONVILLE	FL		04/10/2023				712			712		1,791	1,791			
6601680348	BROOKLYN	NY		04/10/2023				2,564			2,564		27,681	27,681			
6601811760	OAK PARK	IL		04/10/2023				1,998			1,998		12,386	12,386			
6602679224	AVALON	NJ		07/14/2023				1,880			1,880		10,386	10,386			
8202417267	JACKSONVILLE	FL		07/14/2023				527			527		1,060	1,060			
6601488767	NEW YORK	NY		04/10/2023				4,259			4,259		47,240	47,240			
113046908	Coconut Creek	FL		07/14/2023				113			113		817	817			
6601679639	LIVINGSTON	NJ		07/14/2023				1,080			1,080		9,775	9,775			
6602691906	ROUND ROCK	TX		07/14/2023				605			605		5,126	5,126			
6602695774	SAN DIEGO	CA		04/10/2023				2,003			2,003		14,828	14,828			
6601203844	JACKSONVILLE	FL		04/10/2023				894			894		2,250	2,250			
8201598548	PALM SPRINGS	FL		07/14/2023				485			485		2,989	2,989			
6602705748	ZIONSVILLE	IN		04/10/2023				1,894			1,894		15,031	15,031			
6600107806	DOBBS FERRY	NY		04/10/2023				3,011			3,011		19,230	19,230			
8195239607	OAKLAND PARK	FL		07/14/2023				838			838		3,823	3,823			
6600026360	JACKSONVILLE	FL		04/10/2023				632			632		1,591	1,591			
6601673327	CHICAGO	IL		04/10/2023				2,051			2,051		23,352	23,352			
8201207124	JACKSONVILLE	FL		07/14/2023				431			431		2,427	2,427			
6601708594	FAIRVIEW	TX		07/14/2023				2,422			2,422		20,975	20,975			
6601009845	CAPE GIRARDEAU	MO		04/10/2023				5,688			5,688		37,354	37,354			
6601754119	BROOKLYN	NY		04/10/2023				2,743			2,743		17,522	17,522			
6602696160	LAGUNA HILLS	CA		04/10/2023				3,532			3,532		21,262	21,262			
6602701218	EASTVALE	CA		04/10/2023				1,864			1,864		10,910	10,910			
6602698737	HENDERSON	NV		04/10/2023				1,685			1,685		10,765	10,765			
6602696459	SUNNYVALE	CA		04/10/2023				3,695			3,695		22,246	22,246			
6602674175	DALLAS	TX		07/14/2023				2,047			2,047		10,090	10,090			
6600107194	BROOKLYN	NY		04/10/2023				1,220			1,220		9,983	9,983			
6601483362	CHEVY CHASE	MD		07/14/2023				2,428			2,428		21,024	21,024			
6601245720	PITTSFIELD	MA		04/10/2023				402			402		809	809			
6602687862	RIVERSIDE	CA		04/10/2023				1,552			1,552		10,491	10,491			
6602676030	FREMONT	CA		04/10/2023				3,061			3,061		17,424	17,424			
6600667726	SCOTTSDALE	AZ		04/10/2023				504			504		3,734	3,734			
6602701739	CLAYTON	CA		04/10/2023				2,361			2,361		15,080	15,080			
6601482802	DALLAS	TX		07/14/2023				6,455			6,455		59,731	59,731			
6601804690	SEATTLE	WA		07/14/2023				984			984		5,683	5,683			
6601286310	POCATELLO	ID		04/10/2023				66			66		1,562	1,562			
6601823435	DENVER	CO		07/14/2023				1,460			1,460		8,066	8,066			
6601224717	JACKSONVILLE	FL		04/10/2023				928			928		2,335	2,335			
6600851817	SCOTTSDALE	AZ		04/10/2023				2,243			2,243		15,157	15,157			
6602682020	REDMOND	WA		07/14/2023				1,984			1,984		10,961	10,961			
3367203593	Lake Worth	FL		07/14/2023				181			181		1,252	1,252			

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6601726133	WEST LINN	OR		07/14/2023				1,208			1,208		6,674	6,674			
6602688902	EAGLE	ID		04/10/2023				4,512			4,512		25,003	25,003			
6600032608	HUMBLE	TX		07/14/2023				5,042			5,042		10,132	10,132			
6602704865	PORTLAND	OR		07/14/2023				997			997		5,634	5,634			
6600679606	JACKSONVILLE	FL		04/10/2023				955			955		2,404	2,404			
6602677020	TALLAHASSEE	FL		04/10/2023				5,466			5,466		54,628	54,628			
6600838293	SEGUIN	TX		07/14/2023				454			454		2,882	2,882			
6601487827	CORONA	CA		04/10/2023				3,116			3,116		36,460	36,460			
6602671445	PLEASANTON	CA		04/10/2023				5,668			5,668		58,084	58,084			
6602695725	PRINCETON	NJ		07/14/2023				1,499			1,499		8,466	8,466			
6602706506	LITTLETON	CO		07/14/2023				2,571			2,571		22,753	22,753			
6601746446	GOLETA	CA		04/10/2023				2,565			2,565		18,406	18,406			
6602698992	POWAY	CA		04/10/2023				2,774			2,774		16,700	16,700			
PEB1216003388	DAVIE	FL		11/18/2016		12,375		36			36		12,411	12,411			
6602696798	AUSTIN	TX		07/14/2023				1,906			1,906		10,046	10,046			
6602675453	POWAY	CA		04/10/2023				1,745			1,745		12,919	12,919			
8197374544	HOMESTEAD	FL		07/14/2023				575			575		2,680	2,680			
6602701721	GRANITE BAY	CA		04/10/2023				5,801			5,801		38,098	38,098			
EB1351003676	NEW YORK	NY		11/20/2015		10,451		75			75		10,526	10,526			
6602683572	SAN JOSE	CA		04/10/2023				2,493			2,493		16,374	16,374			
PEB1215003188	AVENTURA	FL		11/18/2016		10,898		(51)			(51)		10,847	10,847			
6601483651	SACRAMENTO	CA		04/10/2023				4,176			4,176		45,076	45,076			
6602683887	SANTA CRUZ	CA		04/10/2023				2,942			2,942		17,710	17,710			
8200989153	LAUDERHILL	FL		07/14/2023				266			266		1,570	1,570			
6602252345	PHOENIX	AZ		04/10/2023				5,585			5,585		65,343	65,343			
6602679521	OLYMPIA	WA		07/14/2023				1,297			1,297		7,493	7,493			
6602704287	TAMPA	FL		04/10/2023				2,991			2,991		19,644	19,644			
2522161761	WEST PALM BEACH	FL		07/14/2023				618			618		1,556	1,556			
6601681411	NEW YORK	NY		04/10/2023				5,749			5,749		65,466	65,466			
6601697052	SALT LAKE CITY	UT		07/14/2023				946			946		5,467	5,467			
6600795618	SAN MARTIN	CA		04/10/2023				3,233			3,233		20,648	20,648			
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023				2,229			2,229		22,844	22,844			
6601729848	AUSTIN	TX		07/14/2023				3,432			3,432		18,090	18,090			
6602710698	TUCSON	AZ		04/10/2023				1,332			1,332		11,254	11,254			
6601697227	DALLAS	TX		07/14/2023				1,502			1,502		8,297	8,297			
6601698829	HOUSTON	TX		07/14/2023				1,455			1,455		8,599	8,599			
8023855697	MIAMI	FL		07/14/2023				261			261		1,470	1,470			
6601686816	NEPONSIT	NY		04/10/2023				1,507			1,507		18,124	18,124			
6601204495	JACKSONVILLE	FL		04/10/2023				631			631		1,589	1,589			
6601479675	VESTAVIA	AL		07/14/2023				1,466			1,466		15,594	15,594			
6601808394	CHICAGO	IL		04/10/2023				1,862			1,862		12,960	12,960			
505117893	FORT LAUDERDALE	FL		07/14/2023				540			540		5,520	5,520			
6600011826	JACKSONVILLE	FL		04/10/2023				643			643		1,618	1,618			
PEB1351006742	STATEN ISLAND	NY		11/17/2017		11,019		102			102		11,121	11,121			
0708401	San Juan Capistrano	CA		08/19/2014		51,739							51,739	51,739			
6601203174	JACKSONVILLE	FL		04/10/2023				783			783		1,970	1,970			
6601681437	AUSTIN	TX		07/14/2023				3,511			3,511		32,489	32,489			
6600778366	BROOKLYN	NY		04/10/2023				941			941		8,497	8,497			
6602688027	PLYMOUTH	MN		04/10/2023				1,445			1,445		9,764	9,764			
6601679159	NIWOT	CO		07/14/2023				2,332			2,332		23,622	23,622			
6601684738	WELLESLEY	MA		04/10/2023				4,735			4,735		51,114	51,114			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601696179	SACRAMENTO	CA		04/10/2023				3,007			3,007		34,246	34,246			
6600107764	NEW YORK	NY		04/10/2023				1,162			1,162		8,339	8,339			
6600024324	JACKSONVILLE	FL		04/10/2023				599			599		1,508	1,508			
6600028820	JACKSONVILLE	FL		04/10/2023				536			536		1,350	1,350			
EB1789003454	APTOS	CA		06/24/2016		17,011		(65)			(65)		16,947	16,947			
6602710797	LOS ANGELES	CA		04/10/2023				2,472			2,472		17,736	17,736			
6602701374	CARLSBAD	CA		04/10/2023				1,830			1,830		11,687	11,687			
6600848508	KANSAS CITY	MO		04/10/2023				2,780			2,780		19,348	19,348			
6601747931	LOS ANGELES	CA		04/10/2023				2,723			2,723		17,886	17,886			
6600681610	JACKSONVILLE	FL		04/10/2023				913			913		2,299	2,299			
6601697805	SEA ISLE CITY	NJ		07/14/2023				1,038			1,038		6,285	6,285			
6600676123	JACKSONVILLE	FL		04/10/2023				807			807		2,032	2,032			
6600488230	VESTAVIA	AL		07/14/2023				1,226			1,226		6,927	6,927			
6600194374	BAY SHORE	NY		04/10/2023				3,126			3,126		39,842	39,842			
6600011784	JACKSONVILLE	FL		04/10/2023				643			643		1,617	1,617			
6602678507	BOISE	ID		04/10/2023				2,180			2,180		13,922	13,922			
6601821389	LONGBOAT KEY	FL		04/10/2023				1,468			1,468		9,640	9,640			
6600850926	PORTLAND	OR		07/14/2023				962			962		5,967	5,967			
EB1787004002	PENNGROVE	CA		12/16/2016		16,759		90			90		16,848	16,848			
6602680586	AUSTIN	TX		07/14/2023				2,505			2,505		13,513	13,513			
6601692384	JUPITER	FL		04/10/2023				2,055			2,055		27,002	27,002			
6601818211	LOS ANGELES	CA		04/10/2023				4,175			4,175		39,750	39,750			
6602675677	LA JOLLA AREA	CA		04/10/2023				3,832			3,832		24,475	24,475			
0860800	Philadelphia	PA		07/10/2018		1,479,855							1,479,855	1,479,855			
6601203489	JACKSONVILLE	FL		04/10/2023				801			801		2,015	2,015			
6601225185	JACKSONVILLE	FL		04/10/2023				788			788		1,983	1,983			
FR125769161	EL CERRITO	CA		12/02/2016		16,369		53			53		16,421	16,421			
6601692871	MANHATTAN BEACH	CA		04/10/2023				2,011			2,011		13,591	13,591			
6601478735	DALLAS	TX		07/14/2023				1,750			1,750		17,733	17,733			
6601821900	ALBUQUERQUE	NM		04/10/2023				1,709			1,709		10,002	10,002			
6601675934	HERMOSA BEACH	CA		04/10/2023				1,740			1,740		13,755	13,755			
6602700517	POWAY	CA		04/10/2023				5,102			5,102		30,646	30,646			
6601049254	SONOMA	CA		04/10/2023				1,265			1,265		10,036	10,036			
6600011925	JACKSONVILLE	FL		04/10/2023				688			688		1,732	1,732			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		100,109		(433)			(433)		99,676	99,676			
6602671262	GILROY	CA		04/10/2023				3,643			3,643		41,478	41,478			
3369104682	Pinellas	FL		07/14/2023				263			263		1,867	1,867			
6601716670	MILPITAS	CA		04/10/2023				2,517			2,517		15,150	15,150			
6602683085	FORT COLLINS	CO		07/14/2023				1,204			1,204		6,802	6,802			
6601485961	LANEXA	VA		04/10/2023				1,927			1,927		20,513	20,513			
6602710714	KENT	WA		07/14/2023				215			215		1,242	1,242			
6601816959	PEORIA	AZ		04/10/2023				3,592			3,592		22,946	22,946			
6602712157	LOUISVILLE	KY		04/10/2023				1,246			1,246		7,726	7,726			
PEB1540096030	REISTERSTOWN	MD		03/21/2018		12,232		337			337		12,569	12,569			
6602685908	PACIFIC PALISADES	CA		04/10/2023				7,283			7,283		42,618	42,618			
6602673334	DRAPER	UT		07/14/2023				2,136			2,136		18,110	18,110			
6601471052	ATLANTIC BEACH	FL		04/10/2023				1,227			1,227		3,089	3,089			
6602677152	SALT LAKE CITY	UT		07/14/2023				2,178			2,178		10,737	10,737			
6600768961	FRESH MEADOWS	NY		04/10/2023				1,002			1,002		7,188	7,188			
6602692094	WOODBRIDGE	VA		04/10/2023				883			883		8,821	8,821			
8200449741	JACKSONVILLE	FL		07/14/2023				731			731		3,780	3,780			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602688183	GALLATIN	TN		04/10/2023				2,388			2,388		15,254	15,254			
6600025743	JACKSONVILLE	FL		04/10/2023				559			559		1,408	1,408			
6601680280	NEW YORK	NY		04/10/2023				1,151			1,151		6,930	6,930			
6601823245	AUSTIN	TX		07/14/2023				3,064			3,064		17,307	17,307			
8195541264	MIAMI	FL		07/14/2023				833			833		4,310	4,310			
6601745075	HENDERSON	NV		04/10/2023				1,602			1,602		9,642	9,642			
6600817693	HIGHLAND	IN		04/10/2023				547			547		5,755	5,755			
6601723437	NORTH FALMOUTH	MA		04/10/2023				3,793			3,793		24,228	24,228			
EB1171012482	BELLEVUE	WA		12/18/2015		19,152		(38)			(38)		19,114	19,114			
6601482307	CHESTNUT HILL	MA		04/10/2023				4,502			4,502		46,129	46,129			
6601479790	SHILOH	IL		04/10/2023				946			946		7,505	7,505			
6601483461	NORTHPORT	NY		04/10/2023				5,751			5,751		71,172	71,172			
6601679563	BOULDER	CO		07/14/2023				798			798		7,899	7,899			
6600784109	GREAT NECK	NY		04/10/2023				4,470			4,470		28,551	28,551			
6602704790	PORTLAND	OR		07/14/2023				1,160			1,160		6,550	6,550			
6602685411	SCOTTSDALE	AZ		04/10/2023				2,018			2,018		12,505	12,505			
6602699529	NORCO	CA		04/10/2023				1,228			1,228		8,299	8,299			
6602685486	FORT MYERS	FL		04/10/2023				2,251			2,251		13,518	13,518			
PH7133829791	FLOWER MOUND	TX		07/10/2015		10,912		(16)			(16)		10,895	10,895			
6602687623	WEST LAKE HILLS	TX		07/14/2023				2,187			2,187		11,268	11,268			
6601487397	SAN LUIS OBISPO	CA		04/10/2023				2,713			2,713		30,096	30,096			
6600471400	HUNTINGTON	NY		04/10/2023				1,218			1,218		9,629	9,629			
6600846577	ALBUQUERQUE	NM		04/10/2023				2,490			2,490		18,435	18,435			
6601741728	LAKE STEVENS	WA		07/14/2023				1,248			1,248		6,896	6,896			
6601708677	MERRICK	NY		04/10/2023				2,079			2,079		13,277	13,277			
6602684794	SAN DIEGO	CA		04/10/2023				5,805			5,805		59,480	59,480			
8201638409	MARGATE	FL		07/14/2023				257			257		1,730	1,730			
6602696384	CHATSWORTH	CA		04/10/2023				3,333			3,333		19,505	19,505			
6602711464	LUCAS	TX		07/14/2023				960			960		6,277	6,277			
6601752550	SAN CARLOS	CA		04/10/2023				3,888			3,888		37,912	37,912			
6602689215	SIMI VALLEY	CA		04/10/2023				2,355			2,355		13,784	13,784			
3374033161	JACKSONVILLE	FL		07/14/2023				264			264		1,657	1,657			
8201816673	GREENACRES	FL		07/14/2023				173			173		1,227	1,227			
6600024795	JACKSONVILLE	FL		04/10/2023				595			595		1,499	1,499			
6600679176	JACKSONVILLE	FL		04/10/2023				1,018			1,018		2,562	2,562			
6601821454	ARLINGTON	VA		04/10/2023				6,367			6,367		60,626	60,626			
6602681691	LA JOLLA	CA		04/10/2023				4,484			4,484		26,996	26,996			
6601683342	BROOKVILLE	NY		04/10/2023				5,464			5,464		60,602	60,602			
0708402	Los Angeles	CA		08/19/2014		66,123							66,123	66,123			
6601477067	GLENVIEW	IL		04/10/2023				3,558			3,558		39,463	39,463			
6601478990	SCOTTSDALE	AZ		04/10/2023				1,901			1,901		21,642	21,642			
6600675919	JACKSONVILLE	FL		04/10/2023				616			616		1,550	1,550			
EB1725002836	LOS ANGELES	CA		06/24/2016		20,133		15			15		20,148	20,148			
6601487710	WASHOE VALLEY	NV		04/10/2023				2,897			2,897		33,895	33,895			
6601211672	BEAR	DE		04/10/2023				228			228		3,983	3,983			
6602674563	CHICAGO	IL		04/10/2023				6,601			6,601		35,640	35,640			
6602682525	HOUSTON	TX		07/14/2023				1,312			1,312		7,077	7,077			
6601690016	SAN ANTONIO	TX		07/14/2023				1,115			1,115		6,751	6,751			
6601752220	SPOKANE	WA		07/14/2023				1,669			1,669		10,100	10,100			
6602692391	SANTA CLARA	CA		04/10/2023				2,350			2,350		23,483	23,483			
EB1144000089	NEW YORK	NY		08/07/2015		26,629		122			122		26,751	26,751			

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6601816785	WOODINVILLE	WA		07/14/2023				1,888			1,888		10,185	10,185			
6601812065	EL CERRITO	CA		04/10/2023				3,266			3,266		19,109	19,109			
6601485763	BLOOMINGDALE	NJ		07/14/2023				419			419		3,873	3,873			
6602710813	ROSEVILLE	CA		04/10/2023				1,052			1,052		6,519	6,519			
6602676659	SAN DIEGO	CA		04/10/2023				2,342			2,342		13,331	13,331			
8201250455	LEHIGH ACRES	FL		07/14/2023				303			303		1,792	1,792			
PEB1596053362	KINGS BEACH	CA		11/18/2016		17,244		(134)			(134)		17,110	17,110			
5512159414	NAPLES	FL		07/14/2023				566			566		1,423	1,423			
6601688572	LITTLETON	CO		07/14/2023				3,939			3,939		40,876	40,876			
6601685479	CLARKSVILLE	MD		07/14/2023				2,896			2,896		25,076	25,076			
6601201723	ATLANTIC BEACH	FL		04/10/2023				648			648		1,632	1,632			
6601741512	BURLINGAME	CA		04/10/2023				3,383			3,383		22,860	22,860			
6601805879	NORTH CALDWELL	NJ		07/14/2023				1,909			1,909		10,044	10,044			
6601718486	NEWPORT BEACH	CA		04/10/2023				2,397			2,397		14,029	14,029			
6601684779	GLENWOOD	MD		07/14/2023				3,297			3,297		31,891	31,891			
0837800	Oklahoma City	OK		05/11/2017		964,298							964,298	964,298			
6602686948	CHICAGO	IL		04/10/2023				2,507			2,507		14,669	14,669			
6601725291	EASTCHESTER	NY		04/10/2023				3,443			3,443		20,149	20,149			
6600934340	FORT LAUDERDALE	FL		04/10/2023				2,496			2,496		16,866	16,866			
6600026287	JACKSONVILLE	FL		04/10/2023				633			633		1,593	1,593			
6601224360	JACKSONVILLE	FL		04/10/2023				730			730		1,837	1,837			
6601680702	ASTORIA	NY		04/10/2023				742			742		7,608	7,608			
EB1367014476	SAN DIEGO	CA		08/17/2016		17,238		(83)			(83)		17,155	17,155			
6601481622	SAMMAMISH	WA		07/14/2023				2,281			2,281		21,113	21,113			
6600675844	JACKSONVILLE	FL		04/10/2023				703			703		1,769	1,769			
6602676840	NEWTON	MA		04/10/2023				3,145			3,145		17,901	17,901			
6601696302	SARATOGA	CA		04/10/2023				6,300			6,300		75,773	75,773			
PH7118677595	MINNETONKA	MN		02/26/2015		30,231		(188)			(188)		30,043	30,043			
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023				1,358			1,358		7,505	7,505			
505250674	DELRAY BEACH	FL		07/14/2023				321			321		1,843	1,843			
6601224949	JACKSONVILLE	FL		04/10/2023				939			939		2,363	2,363			
8027207477	CORAL SPRINGS	FL		07/14/2023				1,237			1,237		2,486	2,486			
6602689256	MONUMENT	CO		07/14/2023				1,006			1,006		5,304	5,304			
6601719088	NAPLES	FL		04/10/2023				1,742			1,742		10,797	10,797			
6601818500	HOLLYWOOD	FL		04/10/2023				1,621			1,621		10,953	10,953			
6600852609	JUPITER	FL		04/10/2023				2,670			2,670		17,536	17,536			
6602695113	FAIR OAKS	CA		04/10/2023				2,070			2,070		13,596	13,596			
6600720228	SUFFOLK	VA		04/10/2023				702			702		4,885	4,885			
6601751446	RUSHVILLE	NY		04/10/2023				2,452			2,452		23,916	23,916			
6602685817	STUDIO CITY	CA		04/10/2023				2,835			2,835		18,105	18,105			
6602679372	HILLSBORO	OR		07/14/2023				1,877			1,877		9,457	9,457			
10801866	Lehigh Acres	FL		07/14/2023				857			857		2,155	2,155			
6601224105	JACKSONVILLE	FL		04/10/2023				514			514		1,294	1,294			
6600669698	JACKSONVILLE	FL		04/10/2023				276			276		3,812	3,812			
PEB1785005454	SANTA CRUZ	CA		08/14/2017		19,925		(137)			(137)		19,788	19,788			
6601482687	BURR RIDGE	IL		04/10/2023				2,738			2,738		31,176	31,176			
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023				6,409			6,409		71,083	71,083			
6602678325	PARRISH	FL		04/10/2023				1,874			1,874		11,971	11,971			
6601740357	SAN CARLOS	CA		04/10/2023				2,342			2,342		14,519	14,519			
6602686856	AUSTIN	TX		07/14/2023				1,915			1,915		9,864	9,864			
6601682831	GREAT NECK	NY		04/10/2023				3,070			3,070		22,028	22,028			

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6602696251	WALNUT CREEK	CA		04/10/2023				3,697			3,697		23,615	23,615			
6602696756	CORTE MADERA	CA		04/10/2023				3,259			3,259		21,405	21,405			
6602705946	WHITE SALMON	WA		07/14/2023				986			986		5,571	5,571			
6601812164	CARMICHAEL	CA		04/10/2023				2,890			2,890		19,529	19,529			
6601383810	PHILLIPSBURG	NJ		07/14/2023				91			91		1,093	1,093			
6602705003	DENVER	CO		07/14/2023				995			995		5,498	5,498			
6601483685	CUPERTINO	CA		04/10/2023				4,811			4,811		53,368	53,368			
6602696517	WILMETTE	IL		04/10/2023				1,828			1,828		11,328	11,328			
6601733063	ALPINE	CA		04/10/2023				2,312			2,312		16,591	16,591			
EB1221066985	JACKSONVILLE	FL		06/24/2016		14,279		(56)			(56)		14,223	14,223			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		43,164		(835)			(835)		42,329	42,329			
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023				15,379			15,379		166,018	166,018			
6602705979	VERNAL	UT		07/14/2023				1,469			1,469		8,115	8,115			
6601719682	LAS VEGAS	NV		04/10/2023				1,710			1,710		11,232	11,232			
6602712926	LEAGUE CITY	TX		07/14/2023				2,261			2,261		20,920	20,920			
6601744607	LOS GATOS	CA		04/10/2023				5,276			5,276		32,704	32,704			
6601203836	JACKSONVILLE	FL		04/10/2023				313			313		789	789			
6602679158	HOUSTON	TX		07/14/2023				1,044			1,044		5,769	5,769			
6601722256	SEATTLE	WA		07/14/2023				1,496			1,496		7,887	7,887			
6602687748	BIG SKY	MT		04/10/2023				1,056			1,056		9,221	9,221			
6601714642	AUSTIN	TX		07/14/2023				1,967			1,967		10,347	10,347			
6600795527	SPOTSYLVANIA	VA		04/10/2023				2,876			2,876		19,439	19,439			
FR125694955	WELLESLEY	MA		09/23/2016		30,120		24			24		30,144	30,144			
6601482323	HOUSTON	TX		07/14/2023				3,442			3,442		29,808	29,808			
6602694645	GURLEY	AL		07/14/2023				1,060			1,060		5,857	5,857			
6601823278	CHICAGO	IL		04/10/2023				2,486			2,486		26,084	26,084			
6602698885	SAN JOSE	CA		04/10/2023				3,405			3,405		21,751	21,751			
6600915471	PHOENIX	AZ		04/10/2023				1,296			1,296		10,610	10,610			
6602696467	MOUNTAIN VIEW	CA		04/10/2023				2,895			2,895		17,427	17,427			
6602685007	FORT WORTH	TX		07/14/2023				2,863			2,863		24,792	24,792			
6602702042	CHUALAR	CA		04/10/2023				4,644			4,644		27,178	27,178			
0700300	ANDOVER	MA		12/20/2013		814,814							814,814	814,814			
8202987102	HOLLYWOOD	FL		07/14/2023				429			429		2,829	2,829			
6600848425	BRIGHTON	CO		07/14/2023				788			788		4,770	4,770			
PEB1541041914	AUSTIN	TX		11/17/2017		10,159		(247)			(247)		9,912	9,912			
6601679092	EDGARTOWN	MA		04/10/2023				3,145			3,145		37,825	37,825			
EB1353005061	SUMMIT	NJ		07/17/2015		28,237		128			128		28,365	28,365			
6601811489	NEW YORK	NY		04/10/2023				2,836			2,836		18,116	18,116			
6602696228	SANTA BARBARA	CA		04/10/2023				2,051			2,051		13,471	13,471			
6601808733	WILLIAMSBURG	VA		04/10/2023				3,405			3,405		20,499	20,499			
8195184861	WEST PALM BEACH	FL		07/14/2023				491			491		2,381	2,381			
6600484510	ANNA MARIA	FL		04/10/2023				2,014			2,014		22,338	22,338			
8198844541	MIAMI	FL		07/14/2023				724			724		3,591	3,591			
6602680776	MERIDIAN	ID		04/10/2023				2,495			2,495		15,018	15,018			
6602704501	SANTA BARBARA	CA		04/10/2023				1,698			1,698		11,474	11,474			
6602678820	DALLAS	TX		07/14/2023				1,874			1,874		9,876	9,876			
6601723056	NEW YORK	NY		04/10/2023				2,782			2,782		17,242	17,242			
6601724468	SAN RAMON	CA		04/10/2023				3,998			3,998		38,993	38,993			
505408359	POMPANO BEACH	FL		07/14/2023				394			394		2,069	2,069			
6601482745	AUSTIN	TX		07/14/2023				1,887			1,887		17,847	17,847			
8198829612	LANTANA	FL		07/14/2023				500			500		2,480	2,480			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600676503	JACKSONVILLE	FL		04/10/2023				622			622		1,565	1,565			
6601724872	REHOBOTH BEACH	DE		04/10/2023				2,419			2,419		13,771	13,771			
8199229506	CAPE CORAL	FL		07/14/2023				534			534		2,590	2,590			
6601719542	SARASOTA	FL		04/10/2023				1,636			1,636		10,744	10,744			
8204288663	MIAMI	FL		07/14/2023				172			172		1,350	1,350			
8197637406	LAKE WORTH	FL		07/14/2023				387			387		2,042	2,042			
6600681685	JACKSONVILLE	FL		04/10/2023				848			848		2,135	2,135			
6601683839	PURCHASE	NY		04/10/2023				1,030			1,030		16,739	16,739			
6601225482	JACKSONVILLE	FL		04/10/2023				646			646		1,626	1,626			
6600852617	LAKEWAY	TX		07/14/2023				1,031			1,031		5,695	5,695			
8202026361	WEST PALM BEACH	FL		07/14/2023				268			268		1,810	1,810			
6602676105	BROOKLINE	MA		04/10/2023				4,631			4,631		45,157	45,157			
EB1382002872	SAN DIEGO	CA		03/24/2016		15,711		(100)			(100)		15,611	15,611			
8198830729	ESTERO	FL		07/14/2023				1,095			1,095		5,315	5,315			
6602682715	CARLSBAD	CA		04/10/2023				3,649			3,649		21,969	21,969			
PEB1540093538	PONTE VEDRA	FL		11/18/2016		21,139		(66)			(66)		21,072	21,072			
6601225292	JACKSONVILLE	FL		04/10/2023				947			947		2,384	2,384			
8201277037	HIALEAH	FL		07/14/2023				648			648		3,572	3,572			
6601808576	RIVERSIDE	CA		04/10/2023				4,154			4,154		44,841	44,841			
6602701796	VAIL	CO		07/14/2023				2,172			2,172		11,450	11,450			
PEB1540095581	TAMPA	FL		11/17/2017		230,592		(1,715)			(1,715)		228,878	228,878			
6601686667	NORWELL	MA		04/10/2023				2,979			2,979		33,044	33,044			
6602689223	LAKE FOREST	CA		04/10/2023				2,281			2,281		14,571	14,571			
6601827253	VALLEY VIEW	TX		07/14/2023				1,426			1,426		8,056	8,056			
6602673383	HOUSTON	TX		07/14/2023				2,928			2,928		26,491	26,491			
6602683549	GOLDEN	CO		07/14/2023				1,112			1,112		6,146	6,146			
6602679380	EXCELSIOR	MN		04/10/2023				2,252			2,252		14,791	14,791			
8010271570	TAMARAC	FL		07/14/2023				166			166		979	979			
6601673467	LADERA RANCH	CA		04/10/2023				5,284			5,284		61,820	61,820			
6601482448	KELLER	TX		07/14/2023				2,159			2,159		19,978	19,978			
6602675362	LAKE OSWEGO	OR		07/14/2023				832			832		5,160	5,160			
6602701457	CHULA VISTA	CA		04/10/2023				1,472			1,472		8,864	8,864			
6602685544	PEORIA	AZ		04/10/2023				791			791		5,198	5,198			
6600026543	JACKSONVILLE	FL		04/10/2023				1,236			1,236		2,174	2,174			
6602683002	WOODBINE	MD		07/14/2023				1,106			1,106		5,827	5,827			
6601821504	SATELLITE BEACH	FL		04/10/2023				1,368			1,368		9,248	9,248			
6601686972	NEW YORK	NY		04/10/2023				3,357			3,357		35,300	35,300			
6601808642	LATHROP	CA		04/10/2023				1,590			1,590		10,444	10,444			
6601825778	KEMAH	TX		07/14/2023				947			947		5,870	5,870			
6602701572	TOPANGA	CA		04/10/2023				3,177			3,177		19,124	19,124			
6602692169	LINDALE	TX		07/14/2023				409			409		3,696	3,696			
6602251206	SANTA ANA	CA		04/10/2023				4,816			4,816		73,043	73,043			
6601473215	WESTMONT	IL		04/10/2023				1,988			1,988		22,052	22,052			
6600684408	LINDENHURST	NY		04/10/2023				596			596		6,250	6,250			
6601716936	NEW YORK	NY		04/10/2023				2,772			2,772		16,687	16,687			
6601683813	SCARSDALE	NY		04/10/2023				4,594			4,594		49,589	49,589			
6602671080	BELLEVUE	WA		07/14/2023				2,985			2,985		27,003	27,003			
6600847898	POMPANO BEACH	FL		04/10/2023				1,033			1,033		7,880	7,880			
6601746438	SUGAR LAND	TX		07/14/2023				4,752			4,752		26,840	26,840			
6600681305	JACKSONVILLE	FL		04/10/2023				908			908		2,284	2,284			
6602691013	FAIR OAKS	CA		04/10/2023				1,972			1,972		14,150	14,150			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600679481	JACKSONVILLE	FL		04/10/2023				1,226			1,226		1,802	1,802			
6600830738	LINCOLN	CA		04/10/2023				1,322			1,322		10,494	10,494			
8195162547	CAPE CORAL	FL		07/14/2023				481			481		2,241	2,241			
6601712844	HOUSTON	TX		07/14/2023				1,034			1,034		5,578	5,578			
6602680537	HOUSTON	TX		07/14/2023				2,069			2,069		11,433	11,433			
6600780727	BROOKLYN	NY		04/10/2023				1,709			1,709		15,436	15,436			
6601486746	WESTON	MA		04/10/2023				3,740			3,740		39,244	39,244			
6601224527	JACKSONVILLE	FL		04/10/2023				903			903		2,273	2,273			
PEB1382003283	TEMECULA	CA		11/18/2016		38,333		71			71		38,403	38,403			
6601273953	CHICAGO	IL		04/10/2023				1,185			1,185		6,398	6,398			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		13,406		(97)			(97)		13,308	13,308			
8202173752	CAPE CORAL	FL		07/14/2023				259			259		520	520			
6602690213	SAN FRANCISCO	CA		04/10/2023				2,846			2,846		16,654	16,654			
6600428418	TRUCKEE	CA		04/10/2023				1,854			1,854		21,116	21,116			
6602677954	WINCHESTER	MA		04/10/2023				2,306			2,306		12,448	12,448			
6601686352	CHESTNUT HILL	MA		04/10/2023				4,712			4,712		49,543	49,543			
6601686170	DEER PARK	IL		04/10/2023				3,398			3,398		21,705	21,705			
6601001966	SPARKS	NV		04/10/2023				1,174			1,174		14,118	14,118			
3374922486	N FORT MYERS	FL		07/14/2023				184			184		1,310	1,310			
6602674019	BELLEVUE	WA		07/14/2023				3,592			3,592		18,504	18,504			
3365464459	Davie	FL		07/14/2023				147			147		922	922			
6602685288	NORTHBROOK	IL		04/10/2023				2,181			2,181		12,763	12,763			
6602717347	SOUTH PASADENA	CA		04/10/2023				4,762			4,762		54,227	54,227			
6602692409	CHICAGO	IL		04/10/2023				2,176			2,176		20,720	20,720			
6602671205	CUPERTINO	CA		04/10/2023				3,615			3,615		39,021	39,021			
6602697556	MIDLOTHIAN	TX		07/14/2023				2,560			2,560		22,612	22,612			
EB1795001933	ROCKAWAY	NJ		12/16/2016		16,268		1			1		16,269	16,269			
8202496295	MIRAMAR	FL		07/14/2023				139			139		1,190	1,190			
6600935222	WEST LINN	OR		07/14/2023				1,373			1,373		7,929	7,929			
6602698943	SAFETY HARBOR	FL		04/10/2023				1,720			1,720		10,352	10,352			
6600428772	LOS ANGELES	CA		04/10/2023				1,721			1,721		11,981	11,981			
6602692383	BIG BEAR LAKE	CA		04/10/2023				1,197			1,197		11,957	11,957			
6602683820	OLYMPIC VLY	CA		04/10/2023				1,656			1,656		10,878	10,878			
6600011552	JACKSONVILLE	FL		04/10/2023				632			632		1,591	1,591			
6601679076	ROCKVILLE CENTRE	NY		04/10/2023				1,610			1,610		15,335	15,335			
6602671502	ORINDA	CA		04/10/2023				3,056			3,056		32,065	32,065			
6602674837	WINCHESTER	MA		04/10/2023				4,334			4,334		24,018	24,018			
6600852096	HENDERSON	NV		04/10/2023				3,413			3,413		22,413	22,413			
6602677525	STUART	FL		04/10/2023				1,978			1,978		11,910	11,910			
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023				1,454			1,454		7,846	7,846			
6602698554	WILDWOOD	MO		04/10/2023				1,964			1,964		11,825	11,825			
6601752485	NEW YORK	NY		04/10/2023				2,602			2,602		16,129	16,129			
6602704758	KESWICK	VA		04/10/2023				1,319			1,319		9,467	9,467			
6600681859	JACKSONVILLE	FL		04/10/2023				956			956		2,407	2,407			
8023512193	POMPANO BEACH	FL		07/14/2023				82			82		631	631			
6600675125	JACKSONVILLE	FL		04/10/2023				864			864		2,174	2,174			
6600935560	HUNTINGTON BEACH	CA		04/10/2023				4,632			4,632		31,305	31,305			
6601486399	WILMINGTON	DE		04/10/2023				5,799			5,799		62,605	62,605			
6601680231	WHITESTONE	NY		04/10/2023				2,143			2,143		22,529	22,529			
6602682319	SACRAMENTO	CA		04/10/2023				1,500			1,500		9,849	9,849			
6601680249	SOUTH OZONE PARK	NY		04/10/2023				2,098			2,098		22,063	22,063			

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6602704683	ASTORIA	NY		04/10/2023				1,702			1,702		11,501	11,501			
8023552321	JACKSONVILLE	FL		07/14/2023				201			201		1,213	1,213			
6601750901	EAGLE	CO		07/14/2023				1,685			1,685		8,683	8,683			
6602701408	SAN FRANCISCO	CA		04/10/2023				4,212			4,212		24,646	24,646			
6600506056	LIGHTHOUSE POINT	FL		04/10/2023				2,977			2,977		33,016	33,016			
6601689992	LOS ANGELES	CA		04/10/2023				3,471			3,471		24,904	24,904			
6600927674	RENO	NV		04/10/2023				1,333			1,333		11,641	11,641			
8201714680	FORT LAUDERDALE	FL		07/14/2023				325			325		1,963	1,963			
6601825851	CLOVIS	CA		04/10/2023				2,956			2,956		18,878	18,878			
6601754044	MONTGOMERY	TX		07/14/2023				1,982			1,982		17,542	17,542			
PEB1221068700	SAINT AUGUSTINE	FL		11/18/2016		14,278		11			11		14,289	14,289			
504694156	PEMBROKE PINES	FL		07/14/2023				275			275		1,907	1,907			
0708404	San Diego	CA		08/19/2014		37,107							37,107	37,107			
505388968	SAINT PETERSBURG	FL		07/14/2023				349			349		1,986	1,986			
6602704998	SEATTLE	WA		07/14/2023				1,105			1,105		6,106	6,106			
EB1787003938	SAN JOSE	CA		12/16/2016		328,737		(1,741)			(1,741)		326,996	326,996			
6601716423	AUSTIN	TX		07/14/2023				2,315			2,315		20,939	20,939			
6602683051	COLDSPRING	TX		07/14/2023				3,745			3,745		20,208	20,208			
6601684811	GLENWOOD	MD		07/14/2023				989			989		5,096	5,096			
6602680925	ALLEN	TX		07/14/2023				1,907			1,907		10,050	10,050			
6602681634	COVINGTON	WA		07/14/2023				2,990			2,990		15,402	15,402			
6600063678	KNOXVILLE	TN		04/10/2023				1,124			1,124		7,597	7,597			
8011882831	HALLANDALE BEACH	FL		07/14/2023				236			236		1,487	1,487			
0691300	HOUSTON	TX		02/21/2013		1,293,783							1,293,783	1,293,783			
6602673656	WALNUT CREEK	CA		04/10/2023				3,172			3,172		18,057	18,057			
6600795717	CYPRESS	TX		07/14/2023				1,318			1,318		6,789	6,789			
6602676485	REDONDO BEACH	CA		04/10/2023				4,072			4,072		23,183	23,183			
6601678367	SHERBORN	MA		04/10/2023				2,337			2,337		24,572	24,572			
6600923707	LIVERMORE	CA		04/10/2023				2,513			2,513		34,641	34,641			
6602699925	PORT SAINT LUCIE	FL		04/10/2023				1,438			1,438		10,009	10,009			
PH7119133564	LA JOLLA	CA		09/18/2015		43,506							43,506	43,506			
6602704303	NAPLES	FL		04/10/2023				1,411			1,411		10,442	10,442			
6602689520	ELLICOTT CITY	MD		07/14/2023				1,263			1,263		6,506	6,506			
6602695394	FREMONT	CA		04/10/2023				4,411			4,411		28,173	28,173			
6602672849	CLE ELUM	WA		07/14/2023				845			845		5,523	5,523			
8199390528	DELRAY BEACH	FL		07/14/2023				551			551		2,672	2,672			
6600457094	SANTA FE	NM		04/10/2023				1,915			1,915		21,805	21,805			
8201886836	SAINT PETERSBURG	FL		07/14/2023				447			447		3,089	3,089			
8200011263	PINELLAS PARK	FL		07/14/2023				224			224		1,320	1,320			
6602684844	SAN DIEGO	CA		04/10/2023				5,651			5,651		57,908	57,908			
6602702240	LEANDER	TX		07/14/2023				1,204			1,204		6,347	6,347			
6601680843	PITTSFORD	NY		04/10/2023				3,083			3,083		33,277	33,277			
6600681867	JACKSONVILLE	FL		04/10/2023				756			756		1,903	1,903			
6601750794	LOUISVILLE	KY		04/10/2023				3,994			3,994		41,997	41,997			
6600679598	JACKSONVILLE	FL		04/10/2023				754			754		1,899	1,899			
6602685759	DOVER	MA		04/10/2023				3,314			3,314		19,948	19,948			
6600934316	FREMONT	CA		04/10/2023				3,073			3,073		20,768	20,768			
6602688456	PLEASANT HILL	CA		04/10/2023				2,192			2,192		15,254	15,254			
EB1784004775	BELMONT	CA		12/16/2016		44,656		(42)			(42)		44,614	44,614			
6601711135	KIRKLAND	WA		07/14/2023				4,580			4,580		38,825	38,825			
FR125774310	SAN FRANCISCO	CA		12/02/2016		18,649		63			63		18,713	18,713			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601708289	SANTA BARBARA	CA		04/10/2023				7,437			7,437		44,771	44,771			
6602681931	AUSTIN	TX		07/14/2023				1,890			1,890		10,198	10,198			
6602694496	CORONA	CA		04/10/2023				1,467			1,467		9,371	9,371			
6600793894	BROOKLYN	NY		04/10/2023				1,361			1,361		10,074	10,074			
6600932625	GLEN ELLYN	IL		04/10/2023				2,226			2,226		25,344	25,344			
6601821421	SANIBEL	FL		04/10/2023				4,060			4,060		42,690	42,690			
6600654450	BRONXVILLE	NY		04/10/2023				1,607			1,607		11,898	11,898			
6602693191	ABILENE	TX		07/14/2023				1,817			1,817		16,076	16,076			
6600675190	JACKSONVILLE	FL		04/10/2023				726			726		1,828	1,828			
8197197325	HOMESTEAD	FL		07/14/2023				727			727		3,605	3,605			
6601224899	JACKSONVILLE	FL		04/10/2023				940			940		2,367	2,367			
6601682138	CHICAGO	IL		04/10/2023				4,439			4,439		54,941	54,941			
6602688662	COTATI	CA		04/10/2023				1,973			1,973		14,610	14,610			
6602694447	BRIGHTON	MI		04/10/2023				2,174			2,174		15,131	15,131			
6601827493	GREAT FALLS	VA		04/10/2023				4,112			4,112		23,410	23,410			
6602705490	PARK CITY	UT		07/14/2023				1,803			1,803		9,960	9,960			
6600055534	DALLAS	TX		07/14/2023				1,070			1,070		6,323	6,323			
6601043372	PALO ALTO	CA		04/10/2023				4,853			4,853		26,203	26,203			
6601707018	SARASOTA	FL		04/10/2023				1,580			1,580		9,487	9,487			
0545702	SAN DIEGO	CA		02/11/2013		1,935,816							1,935,816	1,935,816			
6602679042	KINGSTON SPRINGS	TN		04/10/2023				2,118			2,118		13,908	13,908			
6602682913	BELLAIRE	TX		07/14/2023				1,033			1,033		5,707	5,707			
6601733790	BRENTWOOD	TN		04/10/2023				2,103			2,103		11,974	11,974			
6602697473	ST AUGUSTINE	FL		04/10/2023				2,371			2,371		28,517	28,517			
6601720516	NASHVILLE	TN		04/10/2023				2,854			2,854		17,183	17,183			
6600025941	JACKSONVILLE	FL		04/10/2023				375			375		945	945			
6602687888	SAN FRANCISCO	CA		04/10/2023				1,640			1,640		12,138	12,138			
6601479485	CHICAGO	IL		04/10/2023				2,294			2,294		26,835	26,835			
6602702620	SALINAS	CA		04/10/2023				2,637			2,637		15,430	15,430			
6602705540	FENTON	MI		04/10/2023				1,729			1,729		11,353	11,353			
6602701630	KANSAS CITY	MO		04/10/2023				2,495			2,495		14,600	14,600			
6600027566	JACKSONVILLE	FL		04/10/2023				773			773		1,945	1,945			
6600933482	PHOENIX	AZ		04/10/2023				1,233			1,233		8,585	8,585			
6602673680	SAN MARINO	CA		04/10/2023				3,410			3,410		18,900	18,900			
505304320	WILTON MANORS	FL		07/14/2023				1,270			1,270		10,868	10,868			
6602700632	IRVINE	CA		04/10/2023				4,017			4,017		24,126	24,126			
6601681569	NORTHFIELD	IL		04/10/2023				4,206			4,206		46,655	46,655			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		19,780		22			22		19,802	19,802			
6601684753	BROOKLINE	MA		04/10/2023				4,241			4,241		43,456	43,456			
6600493263	FALLS CHURCH	VA		04/10/2023				1,953			1,953		11,427	11,427			
6601223974	JACKSONVILLE	FL		04/10/2023				750			750		1,888	1,888			
6600676271	JACKSONVILLE	FL		04/10/2023				841			841		2,116	2,116			
6600676461	JACKSONVILLE	FL		04/10/2023				774			774		1,947	1,947			
6601821520	DIX HILLS	NY		04/10/2023				2,208			2,208		13,290	13,290			
6601706424	ST AUGUSTINE	FL		04/10/2023				1,737			1,737		10,763	10,763			
6601748624	BOTHELL	WA		07/14/2023				2,815			2,815		23,867	23,867			
6602705045	CYPRESS	TX		07/14/2023				194			194		1,233	1,233			
6602689272	CAVE CREEK	AZ		04/10/2023				668			668		4,515	4,515			
6600721184	DRAPER	UT		07/14/2023				2,658			2,658		16,086	16,086			
6601204305	JACKSONVILLE	FL		04/10/2023				710			710		1,787	1,787			
6602678226	SANTA BARBARA	CA		04/10/2023				2,000			2,000		12,040	12,040			

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	2	3					8	9	10	11	12	13					
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6601224725	JACKSONVILLE	FL		04/10/2023				563			563		1,418	1,418			
6602711761	EAGLE	ID		04/10/2023				1,917			1,917		13,341	13,341			
6600011412	JACKSONVILLE	FL		04/10/2023				626			626		1,576	1,576			
6601709337	DANVILLE	CA		04/10/2023				2,785			2,785		17,786	17,786			
0552701	NEW YORK	NY		09/13/2013		1,046,918							1,046,918	1,046,918			
PEB1564001298	PARKER	CO		11/17/2017		24,447		403			403		24,851	24,851			
0717900	Austin	TX		08/11/2015		612,095							612,095	612,095			
EB1223010541	MELBOURNE	FL		06/24/2016		49,634		(293)			(293)		49,341	49,341			
6602691807	HARRISONBURG	VA		04/10/2023				355			355		4,265	4,265			
6601809194	VISTA	CA		04/10/2023				2,150			2,150		14,527	14,527			
6602700749	MISSION VIEJO	CA		04/10/2023				3,906			3,906		23,460	23,460			
8022180961	LARGO	FL		07/14/2023				173			173		1,115	1,115			
6600675950	JACKSONVILLE	FL		04/10/2023				648			648		1,631	1,631			
6601486357	ALTADENA	CA		04/10/2023				2,649			2,649		30,161	30,161			
6601744532	GREENWOOD VILLAGE	CO		07/14/2023				1,077			1,077		5,809	5,809			
6601479550	WASHINGTON	DC		04/10/2023				4,504			4,504		47,254	47,254			
6600842295	WATERTOWN	MA		04/10/2023				702			702		8,942	8,942			
6601681031	BELLAIRE	TX		07/14/2023				2,336			2,336		20,227	20,227			
6600088881	CHICAGO	IL		04/10/2023				1,594			1,594		14,392	14,392			
6602682459	CENTENNIAL	CO		07/14/2023				1,361			1,361		7,173	7,173			
6601476952	MILTON	MA		04/10/2023				2,475			2,475		28,186	28,186			
50015429	OMAK	WA		07/14/2023				188			188		1,290	1,290			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023				2,105			2,105		22,719	22,719			
6601204727	JACKSONVILLE	FL		04/10/2023				824			824		1,778	1,778			
6602698471	DENVER	CO		07/14/2023				994			994		5,740	5,740			
6601827345	SHADOW HILLS	CA		04/10/2023				1,487			1,487		9,765	9,765			
6600852633	RANCHO PALOS VERDES	CA		04/10/2023				2,303			2,303		17,052	17,052			
6602689389	PHOENIX	AZ		04/10/2023				1,583			1,583		10,395	10,395			
6601718007	MEDFIELD	MA		04/10/2023				2,474			2,474		14,478	14,478			
6601804872	SEATTLE	WA		07/14/2023				2,424			2,424		13,079	13,079			
6602699545	SANDY	UT		07/14/2023				1,958			1,958		10,301	10,301			
6600994955	WASHINGTON	DC		04/10/2023				1,448			1,448		9,507	9,507			
6602685874	MARINA DEL REY	CA		04/10/2023				2,891			2,891		16,458	16,458			
8201732798	ROYAL PLM BCH	FL		07/14/2023				968			968		9,684	9,684			
6600606575	SAN DIEGO	CA		04/10/2023				6,484			6,484		39,034	39,034			
PEB1259002556	WASHINGTON	DC		11/18/2016		17,619		91			91		17,709	17,709			
102373404	LEHIGH ACRES	FL		07/14/2023				139			139		837	837			
6600852039	COUPEVILLE	WA		07/14/2023				765			765		4,631	4,631			
FR125727805	TIBURON	CA		11/04/2016		14,599		53			53		14,651	14,651			
6602680727	WILLIAMSBURG	VA		04/10/2023				2,233			2,233		13,066	13,066			
6601737015	AUSTIN	TX		07/14/2023				848			848		4,688	4,688			
6602686609	SUNNYVALE	CA		04/10/2023				2,700			2,700		15,800	15,800			
6601469304	GLENVIEW	IL		04/10/2023				1,918			1,918		12,253	12,253			
6602692870	IRVINE	CA		04/10/2023				1,400			1,400		13,995	13,995			
6602684166	SOUTHLAKE	TX		07/14/2023				1,735			1,735		9,147	9,147			
PEB1787004014	LIVERMORE	CA		11/18/2016		82,607		383			383		82,990	82,990			
8200937164	HIALEAH	FL		07/14/2023				145			145		953	953			
PH7118931331	FAIRFAX	VA		09/26/2014		14,704		(78)			(78)		14,627	14,627			
PEB1794004229	ARLINGTON	VA		11/17/2017		19,800		(132)			(132)		19,668	19,668			
3364271533	Gulfport	FL		07/14/2023				137			137		904	904			
6600024662	JACKSONVILLE	FL		04/10/2023				540			540		1,360	1,360			

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6601673376	FULLERTON	CA		04/10/2023				1,145			1,145		12,699	12,699			
6600129701	FORT LAUDERDALE	FL		04/10/2023				1,872			1,872		13,856	13,856			
6600932880	GENOA	NV		04/10/2023				3,974			3,974		44,077	44,077			
6601485037	SAINT AUGUSTINE	FL		04/10/2023				2,686			2,686		29,792	29,792			
6601204198	JACKSONVILLE	FL		04/10/2023				897			897		2,258	2,258			
6601225193	JACKSONVILLE	FL		04/10/2023				645			645		1,623	1,623			
6600564840	BROOKLYN	NY		04/10/2023				1,810			1,810		13,397	13,397			
6601383927	CONCORD	CA		04/10/2023				623			623		10,196	10,196			
6601721472	HOLLYWOOD	FL		04/10/2023				1,752			1,752		11,837	11,837			
6601045963	HALF MOON BAY	CA		04/10/2023				2,176			2,176		15,149	15,149			
6602679174	SOUTHLAKE	TX		07/14/2023				989			989		5,984	5,984			
8199390985	MIAMI	FL		07/14/2023				721			721		3,656	3,656			
6600792292	STUDIO CITY	CA		04/10/2023				2,555			2,555		18,917	18,917			
6602699883	SAINT JOHNS	FL		04/10/2023				1,530			1,530		10,045	10,045			
6601022764	FULLERTON	CA		04/10/2023				600			600		5,235	5,235			
6601686592	COMMACK	NY		04/10/2023				1,535			1,535		8,080	8,080			
6601753103	DENVER	CO		07/14/2023				1,673			1,673		9,451	9,451			
PH7134842876	ARLINGTON	VA		11/13/2015		15,209		24			24		15,233	15,233			
8200720423	MIAMI	FL		07/14/2023				526			526		2,838	2,838			
6601746420	CAREFREE	AZ		04/10/2023				1,719			1,719		10,060	10,060			
6600011008	JACKSONVILLE	FL		04/10/2023				711			711		1,790	1,790			
6601686394	SETAUKET	NY		04/10/2023				767			767		5,507	5,507			
6601697060	LAFAYETTE	CA		04/10/2023				2,204			2,204		14,472	14,472			
6601708420	BOTHELL	WA		07/14/2023				1,855			1,855		9,349	9,349			
6601479667	DRAPER	UT		07/14/2023				3,161			3,161		32,797	32,797			
6601698779	AUSTIN	TX		07/14/2023				781			781		4,962	4,962			
6600024290	JACKSONVILLE	FL		04/10/2023				538			538		1,354	1,354			
504895165	MIAMI	FL		07/14/2023				166			166		1,437	1,437			
6602679877	MILTON	MA		04/10/2023				2,305			2,305		15,141	15,141			
EB1540094368	INDIALANTIC	FL		08/19/2016		17,560		(210)			(210)		17,351	17,351			
PEB1540094504	PALM HARBOR	FL		11/18/2016		17,284		(424)			(424)		16,860	16,860			
6601286021	SCHERERVILLE	IN		04/10/2023				218			218		4,753	4,753			
6601488429	NEEDHAM	MA		04/10/2023				2,451			2,451		27,421	27,421			
6600024225	JACKSONVILLE	FL		04/10/2023				614			614		1,547	1,547			
6602689652	SEAL BEACH	CA		04/10/2023				2,499			2,499		14,622	14,622			
6602676618	SEATTLE	WA		07/14/2023				1,517			1,517		7,817	7,817			
6601808667	ROCKVILLE	MD		07/14/2023				1,773			1,773		10,243	10,243			
PEB1354016435	JERSEY CITY	NJ		06/13/2017		14,747		(42)			(42)		14,705	14,705			
8200460413	PALM BEACH GARDENS	FL		07/14/2023				513			513		2,602	2,602			
6601697862	CONCORD	MA		04/10/2023				2,052			2,052		14,726	14,726			
8201540766	FORT LAUDERDALE	FL		07/14/2023				884			884		4,285	4,285			
6600675729	JACKSONVILLE	FL		04/10/2023				544			544		1,370	1,370			
6601678219	SCARSDALE	NY		04/10/2023				1,094			1,094		9,244	9,244			
6602695907	ANDOVER	MA		04/10/2023				2,743			2,743		16,511	16,511			
6600852294	PARK CITY	UT		07/14/2023				1,629			1,629		9,410	9,410			
6601469049	ATLANTIC BEACH	FL		04/10/2023				757			757		1,905	1,905			
6601473611	SEATTLE	WA		07/14/2023				2,265			2,265		20,494	20,494			
6600850694	FORT LAUDERDALE	FL		04/10/2023				6,510			6,510		43,997	43,997			
6602698620	EL DORADO HILLS	CA		04/10/2023				2,580			2,580		15,097	15,097			
6600851015	MESILLA	NM		04/10/2023				1,876			1,876		14,307	14,307			
6601098368	HOUSTON	TX		07/14/2023				782			782		5,929	5,929			

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6601383752	CHATHAM TOWNSHIP	NJ		07/14/2023				481			481		5,341	5,341			
6602689637	TRABUCO CANYON	CA		04/10/2023				2,418			2,418		14,558	14,558			
6601487546	SAINT JAMES	NY		04/10/2023				4,095			4,095		46,636	46,636			
8199345129	TARPON SPRINGS	FL		07/14/2023				3,194			3,194		15,505	15,505			
6601709220	SAN JOSE	CA		04/10/2023				2,550			2,550		15,353	15,353			
6602676923	CHICAGO	IL		04/10/2023				2,809			2,809		16,438	16,438			
6602671650	REDDING	CA		04/10/2023				3,942			3,942		40,391	40,391			
6601687137	NEW YORK	NY		04/10/2023				5,254			5,254		31,627	31,627			
PEB1028559327	MOORPARK	CA		11/17/2017		9,202		(122)			(122)		9,080	9,080			
8022662706	MIAMI GARDENS	FL		07/14/2023				310			310		2,045	2,045			
6601819961	GILROY	CA		04/10/2023				2,648			2,648		16,915	16,915			
FR125716923	NEWTON	MA		11/18/2016		19,538		73			73		19,611	19,611			
PH7135399710	SUMMIT	NJ		01/15/2016		17,268		(4)			(4)		17,264	17,264			
6602680768	LIBERTYVILLE	IL		04/10/2023				1,525			1,525		10,015	10,015			
6601685131	NEWBURGH	NY		04/10/2023				2,855			2,855		32,514	32,514			
6601000745	FREDERICK	MD		07/14/2023				837			837		8,683	8,683			
6602686492	WASHINGTON	DC		04/10/2023				3,420			3,420		20,010	20,010			
6602705441	SPRING HILL	TN		04/10/2023				1,308			1,308		9,681	9,681			
6601737353	COTTONTOWN	TN		04/10/2023				1,069			1,069		6,623	6,623			
6601469072	ATLANTIC BEACH	FL		04/10/2023				850			850		2,139	2,139			
6601683284	BROOKVILLE	NY		04/10/2023				4,390			4,390		52,806	52,806			
6602676881	SAN FRANCISCO	CA		04/10/2023				4,106			4,106		22,756	22,756			
6602693803	MURRIETA	CA		04/10/2023				3,003			3,003		19,182	19,182			
6602677723	CARPINTERIA	CA		04/10/2023				3,604			3,604		20,519	20,519			
6601491902	WASHINGTON	DC		04/10/2023				2,746			2,746		32,668	32,668			
6602681782	DENVER	CO		07/14/2023				1,827			1,827		10,094	10,094			
6602698869	BLUFFDALE	UT		07/14/2023				1,018			1,018		5,882	5,882			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		14,369		(29)			(29)		14,340	14,340			
6601286005	HOFFMAN ESTATES	IL		04/10/2023				172			172		346	346			
6602704477	WESTON	FL		04/10/2023				1,468			1,468		9,919	9,919			
6601486894	CHINO HILLS	CA		04/10/2023				2,034			2,034		22,557	22,557			
6602688647	TOMS RIVER	NJ		07/14/2023				461			461		2,727	2,727			
PEB1540095405	SUGAR LAND	TX		11/17/2017		13,840		(70)			(70)		13,771	13,771			
505423164	POMPANO BEACH	FL		07/14/2023				209			209		1,533	1,533			
6600850868	PLANO	TX		07/14/2023				2,393			2,393		22,146	22,146			
PEB1784004556	SAN ANSELMO	CA		11/18/2016		17,618		41			41		17,659	17,659			
6602704410	SAMMAMISH	WA		07/14/2023				2,748			2,748		16,242	16,242			
6601685321	SWAMPSCOTT	MA		04/10/2023				6,064			6,064		72,936	72,936			
PEB1596053737	PINECREST	FL		11/18/2016		15,566		(314)			(314)		15,253	15,253			
6602693621	ARVADA	CO		07/14/2023				1,258			1,258		6,786	6,786			
6602699107	SEATTLE	WA		07/14/2023				2,792			2,792		16,503	16,503			
6601225094	JACKSONVILLE	FL		04/10/2023				832			832		2,094	2,094			
6602691732	FOREST HILLS	NY		04/10/2023				2,381			2,381		23,216	23,216			
6602681527	PLEASANTON	CA		04/10/2023				3,023			3,023		19,311	19,311			
6600851197	NASHVILLE	TN		04/10/2023				2,615			2,615		17,672	17,672			
6602700509	SAN FRANCISCO	CA		04/10/2023				2,117			2,117		13,519	13,519			
6602688928	LOS ANGELES	CA		04/10/2023				6,758			6,758		39,546	39,546			
6602680941	SANFORD	FL		04/10/2023				3,036			3,036		13,478	13,478			
6600931221	SANTA ROSA	CA		04/10/2023				3,594			3,594		40,929	40,929			
6601741967	LAKE ARROWHEAD	CA		04/10/2023				3,777			3,777		23,413	23,413			
PH7136100851	CAMBRIA	CA		04/08/2016		4,878		(14)			(14)		4,864	4,864			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
125062510	NAPLES	FL		07/14/2023				543			543		1,365	1,365			
6602696707	CHICAGO	IL		04/10/2023				1,850			1,850		11,468	11,468			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		12,916		(54)			(54)		12,862	12,862			
6602674506	DEDHAM	MA		04/10/2023				2,246			2,246		13,524	13,524			
6602673474	SAN FRANCISCO	CA		04/10/2023				2,627			2,627		14,956	14,956			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		77,537		486			486		78,023	78,023			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		13,591		(100)			(100)		13,491	13,491			
6602677558	CASTLE ROCK	WA		07/14/2023				1,645			1,645		7,936	7,936			
6600849332	SCOTTSDALE	AZ		04/10/2023				1,400			1,400		9,460	9,460			
6602700129	CHANDLER	AZ		04/10/2023				1,461			1,461		9,332	9,332			
6601809301	ARRINGTON	TN		04/10/2023				2,246			2,246		13,922	13,922			
8203209676	ROYAL PLM BCH	FL		07/14/2023				71			71		540	540			
6601678755	BELLEVUE	WA		07/14/2023				1,724			1,724		15,596	15,596			
6601477422	BELLEVUE	WA		07/14/2023				4,248			4,248		39,312	39,312			
6602677681	PENNGROVE	CA		04/10/2023				2,883			2,883		16,870	16,870			
10801833	Fort Myers	FL		07/14/2023				907			907		2,280	2,280			
6601728840	FORT WORTH	TX		07/14/2023				911			911		5,144	5,144			
6600848722	COLORADO SPRINGS	CO		07/14/2023				1,810			1,810		17,120	17,120			
6601673715	FRIENDSWOOD	TX		07/14/2023				1,911			1,911		20,320	20,320			
6602680750	DENVER	CO		07/14/2023				1,532			1,532		8,077	8,077			
6600991639	GRAND RAPIDS	MI		04/10/2023				787			787		8,963	8,963			
8024066850	SUNRISE	FL		07/14/2023				290			290		1,868	1,868			
EB1784004040	CORTE MADERA	CA		08/17/2016		13,863		(67)			(67)		13,796	13,796			
6600040684	BOTHELL	WA		07/14/2023				1,766			1,766		9,758	9,758			
6601204826	JACKSONVILLE	FL		04/10/2023				897			897		2,259	2,259			
6602693167	CLAREMONT	CA		04/10/2023				4,858			4,858		49,776	49,776			
6601679001	BROOKLYN	NY		04/10/2023				2,514			2,514		27,139	27,139			
7002372187	JACKSONVILLE	FL		07/14/2023				110			110		778	778			
6602683903	DENVER	CO		07/14/2023				1,162			1,162		6,564	6,564			
6600064643	NASHVILLE	TN		04/10/2023				2,645			2,645		18,411	18,411			
0713000	Alexandria	VA		02/17/2015		745,530							745,530	745,530			
6601719914	KENT	WA		07/14/2023				1,649			1,649		13,977	13,977			
6601482893	VIENNA	VA		04/10/2023				3,224			3,224		33,038	33,038			
6601723031	SAN BRUNO	CA		04/10/2023				4,463			4,463		25,409	25,409			
6602693712	NAPLES	FL		04/10/2023				3,333			3,333		32,504	32,504			
6601679902	DENVER	CO		07/14/2023				1,953			1,953		18,472	18,472			
6600839713	ALPINE	UT		07/14/2023				1,074			1,074		7,354	7,354			
8199520196	PLANTATION	FL		07/14/2023				476			476		2,306	2,306			
8201833883	POMPANO BEACH	FL		07/14/2023				172			172		1,246	1,246			
6601735365	CAVE CREEK	AZ		04/10/2023				5,410			5,410		37,655	37,655			
6600777921	BROOKLYN	NY		04/10/2023				975			975		8,513	8,513			
8198793188	HIALEAH	FL		07/14/2023				647			647		3,415	3,415			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		18,308		(121)			(121)		18,187	18,187			
6601752857	LAKE OSWEGO	OR		07/14/2023				1,010			1,010		5,447	5,447			
6602680479	DOUBLE OAK	TX		07/14/2023				829			829		4,900	4,900			
6602688472	SANTA CLARITA	CA		04/10/2023				2,332			2,332		17,267	17,267			
6601383653	SANTA ISABEL	PR		04/10/2023				107			107		2,551	2,551			
6600474354	REMSENBURG	NY		04/10/2023				2,672			2,672		18,058	18,058			
6602696442	ALAMEDA	CA		04/10/2023				2,287			2,287		14,610	14,610			
6601811471	ENGLEWOOD	CO		07/14/2023				1,238			1,238		6,991	6,991			
6600679333	JACKSONVILLE	FL		04/10/2023				1,091			1,091		2,745	2,745			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601204743	JACKSONVILLE	FL		04/10/2023				852			852		2,145	2,145			
6602679109	CLYDE HILL	WA		07/14/2023				2,420			2,420		13,373	13,373			
EB1596051978	SEATTLE	WA		12/18/2015		20,005		(236)			(236)		19,769	19,769			
6601727958	OWASSO	OK		04/10/2023				2,568			2,568		15,917	15,917			
6602684604	SOUTHAMPTON	NY		04/10/2023				2,885			2,885		18,946	18,946			
6601749911	SANTA FE	NM		04/10/2023				3,850			3,850		37,541	37,541			
6600425521	JUPITER	FL		04/10/2023				1,600			1,600		19,241	19,241			
6601728998	HOUSTON	TX		07/14/2023				2,201			2,201		11,338	11,338			
6601204107	JACKSONVILLE	FL		04/10/2023				749			749		1,885	1,885			
6600432402	PHOENIX	MD		07/14/2023				1,113			1,113		6,579	6,579			
6602679083	LAGUNA BEACH	CA		04/10/2023				2,330			2,330		16,715	16,715			
6602676394	MANHASSET	NY		04/10/2023				2,709			2,709		15,420	15,420			
6602674571	SAN DIEGO	CA		04/10/2023				2,614			2,614		14,883	14,883			
6602687946	BEND	OR		07/14/2023				1,243			1,243		8,127	8,127			
6601745620	LOS ANGELES	CA		04/10/2023				3,065			3,065		19,575	19,575			
6602671353	MCKINNEY	TX		07/14/2023				400			400		3,542	3,542			
6601682153	NEW YORK	NY		04/10/2023				5,240			5,240		63,028	63,028			
6601827220	RENO	NV		04/10/2023				2,644			2,644		17,869	17,869			
6601825562	NORCO	CA		04/10/2023				2,300			2,300		13,847	13,847			
6601682302	ARMONK	NY		04/10/2023				4,361			4,361		49,659	49,659			
PEB1789004772	REDWOOD CITY	CA		11/18/2016		20,564		(72)			(72)		20,492	20,492			
8195202563	PEMBROKE PNES	FL		07/14/2023				443			443		2,062	2,062			
6600935289	FRESNO	CA		04/10/2023				3,163			3,163		34,142	34,142			
6602684075	BENICIA	CA		04/10/2023				2,308			2,308		13,504	13,504			
6601673772	MARCO ISLAND	FL		04/10/2023				2,932			2,932		37,368	37,368			
6600676982	JACKSONVILLE	FL		04/10/2023				986			986		2,481	2,481			
6600871336	FEDERAL WAY	WA		07/14/2023				297			297		2,034	2,034			
6602680388	SAN DIEGO	CA		04/10/2023				1,586			1,586		9,831	9,831			
PEB1541041865	LOCUST GROVE	VA		11/17/2017		5,804		(105)			(105)		5,699	5,699			
6601486696	CARMICHAEL	CA		04/10/2023				1,940			1,940		22,088	22,088			
6602699271	MAMMOTH LAKES	CA		04/10/2023				1,587			1,587		11,752	11,752			
6601719625	DRIFTWOOD	TX		07/14/2023				1,956			1,956		10,809	10,809			
8017224399	HOLLYWOOD	FL		07/14/2023				326			326		2,146	2,146			
6602701283	NICHOLASVILLE	KY		04/10/2023				2,566			2,566		15,446	15,446			
PEB1567001879	FORT COLLINS	CO		11/18/2016		18,422		(175)			(175)		18,247	18,247			
8201648358	DEERFIELD BEACH	FL		07/14/2023				316			316		1,870	1,870			
6602699560	NICHOLASVILLE	KY		04/10/2023				1,864			1,864		11,909	11,909			
6602682335	CLE ELUM	WA		07/14/2023				1,621			1,621		5,816	5,816			
6600935552	INDIAN WELLS	CA		04/10/2023				2,701			2,701		17,738	17,738			
8199386218	FORT MYERS	FL		07/14/2023				785			785		3,734	3,734			
8199348594	LEHIGH ACRES	FL		07/14/2023				504			504		2,558	2,558			
6602683861	HAYWARD	CA		04/10/2023				2,634			2,634		15,859	15,859			
6600676586	JACKSONVILLE	FL		04/10/2023				936			936		2,357	2,357			
6601734137	BOSTON	MA		04/10/2023				3,149			3,149		18,428	18,428			
EB1223010671	COCOA BEACH	FL		12/18/2015		25,287		(159)			(159)		25,128	25,128			
6600921495	MAMMOTH LAKES	CA		04/10/2023				730			730		6,590	6,590			
6600026774	JACKSONVILLE	FL		04/10/2023				709			709		1,785	1,785			
6602688035	AUSTIN	TX		07/14/2023				906			906		5,482	5,482			
6601678227	JERSEY CITY	NJ		07/14/2023				1,401			1,401		14,188	14,188			
6601724864	SAN JOSE	CA		04/10/2023				2,146			2,146		12,921	12,921			
6600024522	JACKSONVILLE	FL		04/10/2023				717			717		1,806	1,806			

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6601472548	CHICAGO	IL		04/10/2023				2,060			2,060		24,103	24,103			
6600468224	SAN RAFAEL	CA		04/10/2023				4,404			4,404		56,138	56,138			
6601817130	HIGHLANDS RANCH	CO		07/14/2023				1,302			1,302		6,709	6,709			
6601753533	CYPRESS	TX		07/14/2023				2,268			2,268		18,086	18,086			
6602700970	DANVILLE	CA		04/10/2023				2,898			2,898		17,961	17,961			
6600025552	JACKSONVILLE	FL		04/10/2023				629			629		1,584	1,584			
6601699330	LAKESIDE	MT		04/10/2023				1,383			1,383		9,922	9,922			
8009999862	HOLLYWOOD	FL		07/14/2023				415			415		2,288	2,288			
6602686450	SAN JOSE	CA		04/10/2023				2,451			2,451		14,341	14,341			
6602674514	MORGAN HILL	CA		04/10/2023				3,357			3,357		19,112	19,112			
6601704981	TUCSON	AZ		04/10/2023				2,738			2,738		27,363	27,363			
6601683243	LIVINGSTON	NJ		07/14/2023				2,808			2,808		27,792	27,792			
6601826032	OAKLAND	CA		04/10/2023				1,775			1,775		10,659	10,659			
PEB1541042447	TOMS RIVER	NJ		01/11/2018		20,020		(115)			(115)		19,906	19,906			
6601727172	MCLEAN	VA		04/10/2023				2,742			2,742		18,531	18,531			
6602701937	LAGUNA BEACH	CA		04/10/2023				2,308			2,308		13,893	13,893			
6600025842	JACKSONVILLE	FL		04/10/2023				679			679		1,709	1,709			
6602696186	ROSLYN	NY		04/10/2023				3,046			3,046		18,334	18,334			
6601704676	RIVIERA BEACH	FL		04/10/2023				1,642			1,642		9,610	9,610			
6602674209	SAN JOSE	CA		04/10/2023				3,869			3,869		21,443	21,443			
6601204206	JACKSONVILLE	FL		04/10/2023				941			941		2,368	2,368			
6600786971	HOLLIS	NY		04/10/2023				1,451			1,451		11,476	11,476			
6601823369	LITTLETON	CO		07/14/2023				2,809			2,809		24,327	24,327			
6602682947	STONE HARBOR	NJ		07/14/2023				2,224			2,224		11,722	11,722			
6601712950	SCOTTSDALE	AZ		04/10/2023				1,562			1,562		10,554	10,554			
6601481374	NEW YORK	NY		04/10/2023				1,700			1,700		17,874	17,874			
504876211	HOLLYWOOD	FL		07/14/2023				246			246		1,717	1,717			
6601689554	PLEASANTON	CA		04/10/2023				4,004			4,004		27,058	27,058			
6602711001	CARMEL VALLEY	CA		04/10/2023				2,698			2,698		18,232	18,232			
6600938770	STATEN ISLAND	NY		04/10/2023				362			362		2,677	2,677			
6602687755	RICHARDSON	TX		07/14/2023				14,169			14,169		27,274	27,274			
6600011990	JACKSONVILLE	FL		04/10/2023				783			783		1,970	1,970			
6601383455	NAPLES	FL		04/10/2023				156			156		1,052	1,052			
6602673920	SAN DIEGO	CA		04/10/2023				2,597			2,597		14,784	14,784			
6602693795	BALTIMORE	MD		07/14/2023				484			484		4,375	4,375			
6601820209	SANTA CLARA	CA		04/10/2023				1,487			1,487		10,047	10,047			
PH7119108293	LAKE BLUFF	IL		01/29/2015		18,948		(104)			(104)		18,843	18,843			
6601031096	SAN FRANCISCO	CA		04/10/2023				1,652			1,652		11,857	11,857			
6601710046	CHEVY CHASE	MD		07/14/2023				3,332			3,332		17,977	17,977			
6602698422	LAS VEGAS	NV		04/10/2023				1,766			1,766		10,946	10,946			
505405588	CAPE CORAL	FL		07/14/2023				730			730		4,079	4,079			
6601713206	ARLINGTON	VA		04/10/2023				2,880			2,880		28,786	28,786			
6601698209	SPRINGFIELD	VA		04/10/2023				1,861			1,861		13,350	13,350			
6600848441	PACIFICA	CA		04/10/2023				3,293			3,293		22,922	22,922			
6602676584	KENSINGTON	CA		04/10/2023				4,446			4,446		42,337	42,337			
6600521774	LONGWOOD	FL		04/10/2023				1,138			1,138		10,646	10,646			
6602692060	SAN LEANDRO	CA		04/10/2023				951			951		9,480	9,480			
6600979170	BROOKLYN	NY		04/10/2023				2,618			2,618		29,034	29,034			
6601477372	GREAT FALLS	VA		04/10/2023				3,361			3,361		35,341	35,341			
6602710946	SEVERNA PARK	MD		07/14/2023				803			803		5,232	5,232			
6601029074	SAN FRANCISCO	CA		04/10/2023				1,396			1,396		10,674	10,674			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
504695446	NAPLES	FL		07/14/2023				273			273		1,986	1,986			
6601050096	DALY CITY	CA		04/10/2023				642			642		5,076	5,076			
6602682707	ALTADENA	CA		04/10/2023				2,299			2,299		14,681	14,681			
6602682053	NAMPA	ID		04/10/2023				891			891		5,692	5,692			
8202134768	MIAMI	FL		07/14/2023				372			372		2,704	2,704			
6602678234	WASHINGTON	DC		04/10/2023				2,820			2,820		16,500	16,500			
504894438	MIAMI	FL		07/14/2023				161			161		1,311	1,311			
6602690411	PARK CITY	UT		07/14/2023				2,387			2,387		13,190	13,190			
6602683911	HILLSBORO	OR		07/14/2023				2,296			2,296		12,385	12,385			
6601471706	DEERFIELD	IL		04/10/2023				6,038			6,038		68,762	68,762			
6601480285	VIRGINIA BEACH	VA		04/10/2023				3,111			3,111		35,421	35,421			
6600934704	BOW	WA		07/14/2023				988			988		5,840	5,840			
6602705243	DENVER	CO		07/14/2023				1,035			1,035		6,117	6,117			
6601819607	WATSONVILLE	CA		04/10/2023				2,982			2,982		30,553	30,553			
6600848995	CHICAGO	IL		04/10/2023				1,573			1,573		10,633	10,633			
0869600	Brooklyn Park	MN		01/31/2019		1,586,931							1,586,931	1,586,931			
6601741769	REMSENBURG	NY		04/10/2023				2,008			2,008		12,088	12,088			
6601737395	ORO VALLEY	AZ		04/10/2023				2,963			2,963		18,923	18,923			
6601745463	BOCA RATON	FL		04/10/2023				1,700			1,700		10,861	10,861			
6600679028	JACKSONVILLE	FL		04/10/2023				1,812			1,812		4,562	4,562			
6601483149	PIEDMONT	CA		04/10/2023				4,011			4,011		51,125	51,125			
6602682012	SAN FRANCISCO	CA		04/10/2023				2,967			2,967		18,391	18,391			
6601204768	JACKSONVILLE	FL		04/10/2023				622			622		1,566	1,566			
6602685726	CORAL GABLES	FL		04/10/2023				5,437			5,437		34,729	34,729			
6601492223	VANCOUVER	WA		07/14/2023				425			425		4,112	4,112			
6601225425	JACKSONVILLE	FL		04/10/2023				812			812		2,044	2,044			
6602681014	GRAND JUNCTION	CO		07/14/2023				1,381			1,381		8,164	8,164			
6601703611	TUSCALOOSA	AL		07/14/2023				1,550			1,550		8,756	8,756			
6602673862	LOS ANGELES	CA		04/10/2023				4,595			4,595		25,465	25,465			
6600011529	JACKSONVILLE	FL		04/10/2023				627			627		1,579	1,579			
6601737957	BLOOMFLD HLS	MI		04/10/2023				7,350			7,350		75,314	75,314			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		12,211		14			14		12,225	12,225			
6601693101	SAN ANSELMO	CA		04/10/2023				2,284			2,284		16,388	16,388			
6601729830	LLOYD HARBOR	NY		04/10/2023				2,621			2,621		26,189	26,189			
6601698217	BROOKLYN	NY		04/10/2023				2,425			2,425		17,398	17,398			
6601203182	JACKSONVILLE	FL		04/10/2023				956			956		2,408	2,408			
6602687912	LAKEWOOD	CO		07/14/2023				1,100			1,100		6,212	6,212			
PEB1367015141	SAN DIEGO	CA		11/18/2016		16,609		118			118		16,727	16,727			
6602696285	LOS ANGELES	CA		04/10/2023				4,697			4,697		30,000	30,000			
6602702612	GREAT NECK	NY		04/10/2023				2,603			2,603		15,667	15,667			
6602673730	CUPERTINO	CA		04/10/2023				3,461			3,461		19,180	19,180			
6602698984	AUSTIN	TX		07/14/2023				1,346			1,346		7,954	7,954			
6600675836	JACKSONVILLE	FL		04/10/2023				994			994		2,502	2,502			
6602677939	ARLINGTON	VA		04/10/2023				5,631			5,631		31,210	31,210			
PEB1784004135	WOODINVILLE	WA		11/18/2016		12,641		(94)			(94)		12,547	12,547			
8023076300	JACKSONVILLE	FL		07/14/2023				266			266		1,788	1,788			
6602694546	SPRING BRANCH	TX		07/14/2023				1,239			1,239		6,531	6,531			
6601819888	CARLSBAD	CA		04/10/2023				2,029			2,029		20,794	20,794			
6600793027	NEWPORT NEWS	VA		04/10/2023				5,767			5,767		38,975	38,975			
6601749010	NEW YORK	NY		04/10/2023				1,752			1,752		10,254	10,254			
PEB1785005793	REDWOOD CITY	CA		03/21/2018		14,351		389			389		14,741	14,741			

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	2	3					8	9	10	11	12	13					
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6602696764	LARCHMONT	NY		04/10/2023				2,938			2,938		18,208	18,208			
6602701002	MOUNTAIN HOUSE	CA		04/10/2023				2,933			2,933		17,166	17,166			
6600990375	RANCHO SANTA FE	CA		04/10/2023				1,681			1,681		11,360	11,360			
6600067687	JACKSONVILLE	FL		04/10/2023				1,466			1,466		9,906	9,906			
6601725952	PISMO BEACH	CA		04/10/2023				2,686			2,686		15,718	15,718			
6602698331	PETALUMA	CA		04/10/2023				3,303			3,303		21,096	21,096			
6600851262	ARGYLE	TX		07/14/2023				2,452			2,452		14,163	14,163			
6600011958	JACKSONVILLE	FL		04/10/2023				575			575		1,447	1,447			
8027175022	PLANTATION	FL		07/14/2023				334			334		1,879	1,879			
6600793852	WASHINGTON	DC		04/10/2023				2,497			2,497		17,383	17,383			
6602682145	GILBERT	AZ		04/10/2023				1,430			1,430		9,131	9,131			
3399888772	Lehigh Acres	FL		07/14/2023				204			204		1,610	1,610			
6602701176	LAKEWOOD RCH	FL		04/10/2023				3,427			3,427		21,239	21,239			
6600364415	GRAPEVINE	TX		07/14/2023				380			380		4,301	4,301			
3362203876	Clearwater	FL		07/14/2023				210			210		1,355	1,355			
6602673888	CUPERTINO	CA		04/10/2023				4,457			4,457		24,699	24,699			
6601687491	KENNEDYVILLE	MD		07/14/2023				1,576			1,576		14,911	14,911			
6602686484	ALPINE MEADOWS	CA		04/10/2023				2,262			2,262		13,584	13,584			
6602683960	TUALATIN	OR		07/14/2023				1,265			1,265		6,827	6,827			
6601040873	BURLINGAME	CA		04/10/2023				1,587			1,587		11,749	11,749			
6602691849	VALENCIA	CA		04/10/2023				665			665		6,646	6,646			
6602683895	ALAMEDA	CA		04/10/2023				2,323			2,323		14,398	14,398			
EB1352004398	HOBOKEN	NJ		06/24/2016		31,141		21			21		31,163	31,163			
6601677823	CONCORD	MA		04/10/2023				2,696			2,696		29,902	29,902			
6602688704	BERTHOUD	CO		07/14/2023				1,774			1,774		8,939	8,939			
6602693902	CAVE CREEK	AZ		04/10/2023				3,001			3,001		29,994	29,994			
6602685767	SAINT PETERSBURG	FL		04/10/2023				2,888			2,888		17,900	17,900			
6601675926	PARK CITY	UT		07/14/2023				984			984		6,098	6,098			
6602692912	NOVATO	CA		04/10/2023				1,922			1,922		19,210	19,210			
EB1787003346	DANVILLE	CA		06/24/2016		9,865		7			7		9,873	9,873			
6602675008	BEND	OR		07/14/2023				3,536			3,536		20,764	20,764			
6601678029	NEWTON	MA		04/10/2023				3,117			3,117		33,651	33,651			
6602705318	BROKEN BOW	OK		04/10/2023				1,693			1,693		11,117	11,117			
6601697904	NEW YORK	NY		04/10/2023				1,551			1,551		11,129	11,129			
6601684589	BROOKLINE	MA		04/10/2023				1,431			1,431		17,707	17,707			
0853300	Novi	MI		03/14/2018		1,825,884							1,825,884	1,825,884			
6600676024	JACKSONVILLE	FL		04/10/2023				830			830		2,090	2,090			
6602696434	VALLEY VILLAGE	CA		04/10/2023				3,556			3,556		22,044	22,044			
6601476721	SPRING BRANCH	TX		07/14/2023				2,343			2,343		20,694	20,694			
PEB1540095404	MOUNTAINSIDE	NJ		03/21/2018		19,799		198			198		19,997	19,997			
0857000	Hopkins	MN		06/26/2018		940,431							940,431	940,431			
6601684167	EASTON	MD		07/14/2023				3,028			3,028		31,421	31,421			
6600732249	CASTLE PINES	CO		07/14/2023				930			930		5,765	5,765			
0708800	Austin	TX		10/14/2014		1,962,759							1,962,759	1,962,759			
6602704774	RANCHO CUCAMONGA	CA		04/10/2023				2,853			2,853		18,734	18,734			
6601681783	HOUSTON	TX		07/14/2023				2,015			2,015		20,409	20,409			
6601708974	PHOENIX	AZ		04/10/2023				1,495			1,495		9,551	9,551			
6601486860	JACKSON	WY		04/10/2023				4,822			4,822		52,057	52,057			
6602682269	SAN FRANCISCO	CA		04/10/2023				2,534			2,534		15,254	15,254			
6602678960	PHOENIX	AZ		04/10/2023				1,633			1,633		10,120	10,120			
6601682187	AUSTIN	TX		07/14/2023				463			463		4,693	4,693			

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6602683275	DAVIS	CA		04/10/2023				2,316			2,316		13,945	13,945			
6602678093	BEND	OR		07/14/2023				1,614			1,614		8,133	8,133			
6601007898	SEDONA	AZ		04/10/2023				2,142			2,142		13,682	13,682			
6602674977	HUNTS POINT	WA		07/14/2023				3,979			3,979		19,615	19,615			
6602711357	RENO	NV		04/10/2023				1,876			1,876		14,344	14,344			
125046110	NAPLES	FL		07/14/2023				537			537		1,350	1,350			
3364974851	Palm Harbor	FL		07/14/2023				167			167		975	975			
EB1784002358	EMERALD HILLS	CA		07/17/2015		23,330		(20)			(20)		23,310	23,310			
6601808618	VIRGINIA BEACH	VA		04/10/2023				1,637			1,637		10,748	10,748			
6602671197	LOS ALTOS	CA		04/10/2023				4,215			4,215		45,504	45,504			
6602704899	KIRKLAND	WA		07/14/2023				1,973			1,973		10,163	10,163			
6602698802	FAIR OAKS	CA		04/10/2023				1,843			1,843		11,769	11,769			
6601729798	SANTA BARBARA	CA		04/10/2023				2,781			2,781		16,703	16,703			
EB1351002305	EAST MEADOW	NY		07/30/2015		13,274		(35)			(35)		13,239	13,239			
6600790015	PAEONIAN SPRINGS	VA		04/10/2023				1,930			1,930		18,054	18,054			
6601673616	SAN FRANCISCO	CA		04/10/2023				3,191			3,191		38,388	38,388			
6601679944	BROOKLYN	NY		04/10/2023				1,212			1,212		13,086	13,086			
6602689173	EL DORADO HILLS	CA		04/10/2023				1,812			1,812		11,234	11,234			
6601035816	SAN FRANCISCO	CA		04/10/2023				1,840			1,840		13,200	13,200			
8199411379	SUNRISE	FL		07/14/2023				524			524		2,659	2,659			
6602701259	AUSTIN	TX		07/14/2023				1,730			1,730		8,912	8,912			
6600677212	JACKSONVILLE	FL		04/10/2023				1,061			1,061		2,670	2,670			
6601823427	YARROW POINT	WA		07/14/2023				2,569			2,569		23,240	23,240			
6600533902	NAPLES	FL		04/10/2023				1,425			1,425		10,894	10,894			
6601483875	LIVERMORE	CA		04/10/2023				3,108			3,108		32,675	32,675			
EB1400000584	GILBERT	AZ		09/18/2015		19,006		(161)			(161)		18,846	18,846			
6601819755	DUBLIN	CA		04/10/2023				2,318			2,318		14,802	14,802			
0628401	SECAUCUS	NJ		11/12/2015		1,239,845							1,239,845	1,239,845			
8204121710	JACKSONVILLE	FL		07/14/2023				142			142		1,383	1,383			
8197557073	NAPLES	FL		07/14/2023				442			442		2,144	2,144			
6602688696	MANHATTAN BEACH	CA		04/10/2023				3,073			3,073		19,626	19,626			
6600655507	OLD BRIDGE	NJ		07/14/2023				1,631			1,631		7,258	7,258			
6601720052	PARKER	CO		07/14/2023				1,410			1,410		7,607	7,607			
6602700988	LOS ANGELES	CA		04/10/2023				3,008			3,008		17,125	17,125			
6602686641	WABAN	MA		04/10/2023				3,335			3,335		32,519	32,519			
6601712117	EL CAJON	CA		04/10/2023				3,586			3,586		35,833	35,833			
6602704709	LEESBURG	VA		04/10/2023				2,833			2,833		18,096	18,096			
6601816850	MESA	AZ		04/10/2023				2,821			2,821		19,068	19,068			
6602686732	MILPITAS	CA		04/10/2023				3,409			3,409		19,948	19,948			
6600010554	ATLANTIC BEACH	FL		04/10/2023				587			587		1,478	1,478			
8196522690	NAPLES	FL		07/14/2023				493			493		2,342	2,342			
6601748202	LOUISVILLE	KY		04/10/2023				827			827		5,433	5,433			
6602690510	PHOENIX	AZ		04/10/2023				1,114			1,114		6,519	6,519			
6601741645	REDWOOD CITY	CA		04/10/2023				3,844			3,844		25,245	25,245			
6602700228	ENCINO	CA		04/10/2023				5,138			5,138		31,847	31,847			
6602689298	WINCHESTER	MA		04/10/2023				3,025			3,025		19,322	19,322			
6602695501	TARZANA	CA		04/10/2023				3,128			3,128		21,140	21,140			
6600935149	HERMOSA BEACH	CA		04/10/2023				3,422			3,422		22,474	22,474			
EB1395005332	WALPOLE	MA		12/18/2015		10,576		(73)			(73)		10,503	10,503			
EB1216003667	MIAMI	FL		12/16/2016		26,015		214			214		26,229	26,229			
6601678631	WOODINVILLE	WA		07/14/2023				1,890			1,890		17,097	17,097			

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6600934563	GRASS VALLEY	CA		04/10/2023				1,150			1,150		8,002	8,002			
6601807693	DES MOINES	WA		07/14/2023				650			650		5,396	5,396			
6601728238	HOUSTON	TX		07/14/2023				1,769			1,769		10,220	10,220			
6602698893	WINDSOR	CA		04/10/2023				4,413			4,413		25,826	25,826			
6601693259	PALM DESERT	CA		04/10/2023				5,039			5,039		32,182	32,182			
6600024399	JACKSONVILLE	FL		04/10/2023				598			598		1,506	1,506			
6602692375	AVILA BEACH	CA		04/10/2023				2,239			2,239		22,942	22,942			
6601683425	GLENVIEW	IL		04/10/2023				3,365			3,365		37,324	37,324			
6602691898	HUMBLE	TX		07/14/2023				501			501		4,249	4,249			
6601812032	UNION CITY	CA		04/10/2023				2,163			2,163		13,410	13,410			
6600845355	JACKSONVILLE BEACH	FL		04/10/2023				1,575			1,575		10,644	10,644			
6602682889	AUBURN	CA		04/10/2023				173			173		1,203	1,203			
6602711621	EUGENE	OR		07/14/2023				1,437			1,437		8,911	8,911			
6600674045	WASHINGTON	DC		04/10/2023				2,731			2,731		21,596	21,596			
6602682509	EVERSON	WA		07/14/2023				3,106			3,106		17,161	17,161			
6602679869	DALLAS	TX		07/14/2023				1,560			1,560		8,620	8,620			
6602692482	MENLO PARK	CA		04/10/2023				4,480			4,480		42,660	42,660			
6601687277	NEW YORK	NY		04/10/2023				1,354			1,354		8,149	8,149			
6601744839	SOUTHLAKE	TX		07/14/2023				2,602			2,602		22,062	22,062			
6600846734	DALLAS	TX		07/14/2023				1,064			1,064		6,438	6,438			
6601698928	AUSTIN	TX		07/14/2023				1,490			1,490		8,361	8,361			
0699800	BLOOMFIELD	CT		01/13/2014		587,821							587,821	587,821			
6602673490	FORT LEE	NJ		07/14/2023				1,417			1,417		7,302	7,302			
6601698852	PARKER	CO		07/14/2023				1,068			1,068		6,032	6,032			
6601203257	JACKSONVILLE	FL		04/10/2023				713			713		1,795	1,795			
6600852021	IRVING	TX		07/14/2023				1,196			1,196		6,908	6,908			
6602705672	MOUNT JULIET	TN		04/10/2023				1,818			1,818		11,940	11,940			
6600831959	HUNTS POINT	WA		07/14/2023				2,643			2,643		15,995	15,995			
6602676568	WESTWOOD	MA		04/10/2023				3,355			3,355		32,714	32,714			
6601683979	SAINT LOUIS	MO		04/10/2023				3,600			3,600		38,857	38,857			
6601139089	TEMPE	AZ		04/10/2023				848			848		4,149	4,149			
PEB1786003653	PALO ALTO	CA		11/18/2016		17,004		(161)			(161)		16,843	16,843			
6601754143	BROOKLYN	NY		04/10/2023				1,553			1,553		9,625	9,625			
6601687020	NEW YORK	NY		04/10/2023				5,083			5,083		33,383	33,383			
6602710631	SUN VALLEY	NV		04/10/2023				584			584		4,062	4,062			
3365404480	Palm Harbor	FL		07/14/2023				207			207		1,237	1,237			
6602704600	BEND	OR		07/14/2023				1,659			1,659		9,585	9,585			
6601482299	MENLO PARK	CA		04/10/2023				6,999			6,999		73,585	73,585			
6602704493	CHARLOTTESVILLE	VA		04/10/2023				1,551			1,551		9,904	9,904			
6601020040	SCOTTSDALE	AZ		04/10/2023				1,244			1,244		9,207	9,207			
6600984006	JERSEY CITY	NJ		07/14/2023				990			990		5,720	5,720			
EB1027549259	CHARLOTTE	NC		12/16/2016		11,865		(98)			(98)		11,767	11,767			
6602701523	PORTLAND	OR		07/14/2023				1,311			1,311		7,573	7,573			
3380892745	SAINT PETERSBURG	FL		07/14/2023				246			246		1,543	1,543			
6602677459	DENVER	CO		07/14/2023				3,444			3,444		12,638	12,638			
6601681817	HOUSTON	TX		07/14/2023				2,212			2,212		22,413	22,413			
6602678283	PALOS VERDES ESTATES	CA		04/10/2023				2,813			2,813		16,014	16,014			
6601680645	CONCORD	MA		04/10/2023				3,315			3,315		41,033	41,033			
6602700681	SANTA ROSA	CA		04/10/2023				1,802			1,802		11,509	11,509			
6602705466	RIVERSIDE	CA		04/10/2023				2,133			2,133		15,304	15,304			
6602674480	PEORIA	AZ		04/10/2023				4,599			4,599		26,182	26,182			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601819789	LOS ALTOS	CA		04/10/2023				8,337			8,337		85,429	85,429			
6602676766	RAVENSDALE	WA		07/14/2023				2,211			2,211		11,390	11,390			
6601224402	JACKSONVILLE	FL		04/10/2023				912			912		2,296	2,296			
6602689546	SANTA BARBARA	CA		04/10/2023				2,758			2,758		17,619	17,619			
6601823534	NAPLES	FL		04/10/2023				5,785			5,785		39,097	39,097			
6600679002	JACKSONVILLE	FL		04/10/2023				844			844		2,124	2,124			
6601472019	MILL VALLEY	CA		04/10/2023				4,316			4,316		51,913	51,913			
6602701358	SAN RAMON	CA		04/10/2023				3,840			3,840		22,469	22,469			
8195341122	JACKSONVILLE	FL		07/14/2023				947			947		1,903	1,903			
6602674159	EDEN PRAIRIE	MN		04/10/2023				1,873			1,873		10,664	10,664			
8008268842	BOCA RATON	FL		07/14/2023				207			207		1,222	1,222			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		12,012		(63)			(63)		11,949	11,949			
6602693159	OCEAN CITY	NJ		07/14/2023				4,321			4,321		35,879	35,879			
6601679605	ELMHURST	NY		04/10/2023				1,538			1,538		16,166	16,166			
6601471136	JACKSONVILLE	FL		04/10/2023				971			971		2,443	2,443			
0695000	FORT WORTH	TX		04/08/2013		1,097,829							1,097,829	1,097,829			
PEB1784004521	SAN FRANCISCO	CA		11/18/2016		20,094		291			291		20,385	20,385			
6602699990	AUSTIN	TX		07/14/2023				1,152			1,152		6,073	6,073			
0851000	Metuchen	NJ		12/29/2017		1,351,462							1,351,462	1,351,462			
6601686881	NEW YORK	NY		04/10/2023				3,310			3,310		34,796	34,796			
6602710466	VACAVILLE	CA		04/10/2023				377			377		3,404	3,404			
6601571802	MONSEY	NY		04/10/2023				3,286			3,286		24,324	24,324			
6601305458	JACKSONVILLE	FL		04/10/2023				1,137			1,137		2,862	2,862			
6601473314	BLOOMINGTON	IN		04/10/2023				2,121			2,121		24,812	24,812			
6601224386	JACKSONVILLE	FL		04/10/2023				648			648		1,631	1,631			
8028530797	MIAMI	FL		07/14/2023				324			324		1,641	1,641			
6602688076	BURLINGAME	CA		04/10/2023				5,981			5,981		34,047	34,047			
6601693473	BRENTWOOD	TN		04/10/2023				1,288			1,288		9,244	9,244			
6601682765	NEW YORK	NY		04/10/2023				3,765			3,765		22,662	22,662			
6602711928	SAN FRANCISCO	CA		04/10/2023				2,933			2,933		19,265	19,265			
6601686790	GREAT FALLS	VA		04/10/2023				4,656			4,656		53,015	53,015			
6601693465	LOS ANGELES	CA		04/10/2023				1,628			1,628		10,999	10,999			
5512156539	N FT MYERS	FL		07/14/2023				762			762		1,917	1,917			
6600025321	JACKSONVILLE	FL		04/10/2023				542			542		1,364	1,364			
6601696708	LODI	CA		04/10/2023				2,526			2,526		17,583	17,583			
6602711910	SAN FRANCISCO	CA		04/10/2023				1,723			1,723		13,174	13,174			
8022588460	TAMARAC	FL		07/14/2023				252			252		1,587	1,587			
EB1352003934	SETAUKET	NY		11/20/2015		12,055		(106)			(106)		11,950	11,950			
6601713388	KEWADIN	MI		04/10/2023				1,096			1,096		10,431	10,431			
6601822965	PHOENIX	AZ		04/10/2023				4,268			4,268		47,337	47,337			
6602694413	REDONDO BEACH	CA		04/10/2023				1,909			1,909		12,191	12,191			
6602688498	PORTLAND	OR		07/14/2023				1,014			1,014		5,343	5,343			
6601677468	PLANO	TX		07/14/2023				1,650			1,650		17,123	17,123			
8195498832	ST. PETERSBURG	FL		07/14/2023				747			747		3,481	3,481			
8195761442	JACKSONVILLE	FL		07/14/2023				393			393		1,868	1,868			
6601001693	CAMBRIDGE	MA		04/10/2023				1,195			1,195		8,572	8,572			
6602677822	SAN DIEGO	CA		04/10/2023				2,658			2,658		15,130	15,130			
8196750504	FORT MYERS	FL		07/14/2023				482			482		2,547	2,547			
PEB1541042324	BODEGA BAY	CA		11/17/2017		19,015		(503)			(503)		18,511	18,511			
6601827600	LIVERMORE	CA		04/10/2023				1,661			1,661		9,977	9,977			
6601680520	BROOKLYN	NY		04/10/2023				4,436			4,436		49,200	49,200			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1793001664	DARIEN	CT		12/16/2016		15,363		82			82		15,445	15,445			
0708407	Van Nuys	CA		10/16/2014		109,264							109,264	109,264			
PEB1541043016	NASHVILLE	TN		03/21/2018		43,773		415			415		44,188	44,188			
6602696814	UPTON	MA		04/10/2023				1,748			1,748		10,837	10,837			
6601720235	LOS GATOS	CA		04/10/2023				3,129			3,129		18,835	18,835			
6601696088	AUSTIN	TX		07/14/2023				2,910			2,910		26,925	26,925			
6601703926	SANTA FE	NM		04/10/2023				1,596			1,596		9,588	9,588			
6601742221	PARK CITY	UT		07/14/2023				1,416			1,416		7,825	7,825			
6602702729	LAS VEGAS	NV		04/10/2023				865			865		5,523	5,523			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		16,419		(61)			(61)		16,358	16,358			
6602691955	CHATTANOOGA	TN		04/10/2023				484			484		5,513	5,513			
6602711449	PARKER	CO		07/14/2023				1,015			1,015		5,607	5,607			
6601699678	PROSPER	TX		07/14/2023				765			765		4,521	4,521			
6602683184	REDONDO BEACH	CA		04/10/2023				3,409			3,409		19,950	19,950			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		20,893		(164)			(164)		20,728	20,728			
6601469452	ATLANTIC BEACH	FL		04/10/2023				1,100			1,100		2,769	2,769			
6602684778	CHICAGO	IL		04/10/2023				3,322			3,322		32,395	32,395			
8201658657	BOYNTON BEACH	FL		07/14/2023				758			758		4,466	4,466			
6602684208	BOISE	ID		04/10/2023				3,252			3,252		20,770	20,770			
505385174	TAMARAC	FL		07/14/2023				403			403		2,157	2,157			
6602698315	PALM SPRINGS	CA		04/10/2023				1,414			1,414		9,284	9,284			
6600919317	ENCINITAS	CA		04/10/2023				2,717			2,717		22,237	22,237			
112921887	Bonita Springs	FL		07/14/2023				180			180		1,162	1,162			
6602697432	SAN JOSE	CA		04/10/2023				4,171			4,171		43,850	43,850			
6601678995	BROOKLYN	NY		04/10/2023				5,264			5,264		59,938	59,938			
6601731919	LOS ANGELES	CA		04/10/2023				1,779			1,779		10,411	10,411			
6602705599	HOUSTON	TX		07/14/2023				1,371			1,371		7,745	7,745			
6601820365	PALOS VERDES ESTATES	CA		04/10/2023				2,112			2,112		13,489	13,489			
6600441494	SCOTTS VALLEY	CA		04/10/2023				4,181			4,181		45,132	45,132			
6602701465	DENVER	CO		07/14/2023				1,108			1,108		5,708	5,708			
6600980822	CHICO	CA		04/10/2023				838			838		10,682	10,682			
6601682898	NEW YORK	NY		04/10/2023				747			747		4,372	4,372			
PH7132735130	WASHINGTON	DC		01/16/2015		17,649		(56)			(56)		17,593	17,593			
6600925223	REDWOOD CITY	CA		04/10/2023				1,974			1,974		23,750	23,750			
6602673813	LIVERMORE	CA		04/10/2023				2,783			2,783		15,843	15,843			
6600024894	JACKSONVILLE	FL		04/10/2023				220			220		5,242	5,242			
6602693878	RIALTO	CA		04/10/2023				707			707		7,420	7,420			
6601224626	JACKSONVILLE	FL		04/10/2023				826			826		2,078	2,078			
6602684612	GARDEN CITY	NY		04/10/2023				2,362			2,362		14,642	14,642			
6601733394	SAN JOSE	CA		04/10/2023				3,801			3,801		35,359	35,359			
6601486274	AUSTIN	TX		07/14/2023				2,308			2,308		20,654	20,654			
6601678805	BRONXVILLE	NY		04/10/2023				5,091			5,091		54,954	54,954			
6601383794	WAYLAND	MA		04/10/2023				853			853		18,639	18,639			
6602698125	WESTFIELD	NJ		07/14/2023				2,291			2,291		12,941	12,941			
6602694264	PALM CITY	FL		04/10/2023				3,171			3,171		31,687	31,687			
6602687219	SAN DIEGO	CA		04/10/2023				2,602			2,602		16,620	16,620			
PEB1400005055	CEDAR RAPIDS	IA		11/17/2017		11,179		121			121		11,300	11,300			
6601709162	SAN JOSE	CA		04/10/2023				2,204			2,204		13,659	13,659			
EB1171010808	SEATTLE	WA		07/17/2015		34,351		(38)			(38)		34,313	34,313			
6600025750	JACKSONVILLE	FL		04/10/2023				617			617		1,553	1,553			
6601685461	CONCORD	MA		04/10/2023				3,071			3,071		35,933	35,933			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602671122	KIRKLAND	WA		07/14/2023				1,958			1,958		19,381	19,381			
6600994872	ROCHESTER HILLS	MI		04/10/2023				1,969			1,969		11,853	11,853			
6602701119	DENVER	CO		07/14/2023				1,365			1,365		7,365	7,365			
6601383679	BARCELONETA	PR		04/10/2023				104			104		2,472	2,472			
6600789900	NORTHRIDGE	CA		04/10/2023				1,357			1,357		12,258	12,258			
PH7118593339	GROTON	MA		12/29/2014		12,041		(64)			(64)		11,977	11,977			
6601679548	GREAT FALLS	VA		04/10/2023				7,910			7,910		47,618	47,618			
6600011842	JACKSONVILLE	FL		04/10/2023				644			644		1,621	1,621			
8201613347	HOMESTEAD	FL		07/14/2023				413			413		2,441	2,441			
6601710616	BROOKLYN	NY		04/10/2023				3,285			3,285		20,984	20,984			
6602700947	OVERLAND PARK	KS		07/14/2023				1,413			1,413		7,281	7,281			
0624600	CHICAGO	IL		01/03/2006		1,937,313							1,937,313	1,937,313			
6601711911	GLENDALE	NY		04/10/2023				1,811			1,811		11,570	11,570			
6600555459	KEY LARGO	FL		04/10/2023				2,605			2,605		16,147	16,147			
6601224766	JACKSONVILLE	FL		04/10/2023				850			850		2,141	2,141			
6601272781	VERNON HILLS	IL		04/10/2023				500			500		4,092	4,092			
6602687813	LEHI	UT		07/14/2023				2,027			2,027		11,201	11,201			
6602679828	CYPRESS	TX		07/14/2023				825			825		4,765	4,765			
6601686923	NEW YORK	NY		04/10/2023				4,799			4,799		51,805	51,805			
6601697672	SHERMAN OAKS	CA		04/10/2023				1,734			1,734		12,835	12,835			
6601741355	SCOTTSDALE	AZ		04/10/2023				1,849			1,849		12,145	12,145			
6602681584	VICTORIA	TX		07/14/2023				1,362			1,362		7,871	7,871			
6602689660	MISSION VIEJO	CA		04/10/2023				3,021			3,021		17,680	17,680			
8199142252	HIALEAH	FL		07/14/2023				727			727		3,759	3,759			
6601693846	SACRAMENTO	CA		04/10/2023				2,133			2,133		17,460	17,460			
6602705524	SCOTTSDALE	AZ		04/10/2023				1,591			1,591		11,782	11,782			
6601735076	FALLBROOK	CA		04/10/2023				2,466			2,466		13,665	13,665			
PEB1221068567	FERNANDINA BEACH	FL		11/18/2016		15,000		15			15		15,015	15,015			
6601710715	KEY BISCAYNE	FL		04/10/2023				1,926			1,926		11,594	11,594			
PEB1564001096	DENVER	CO		11/18/2016		11,919		(116)			(116)		11,804	11,804			
6601682930	HOUSTON	TX		07/14/2023				1,752			1,752		17,506	17,506			
6602680057	LIVERMORE	CA		04/10/2023				2,044			2,044		14,669	14,669			
6601203406	JACKSONVILLE	FL		04/10/2023				712			712		1,792	1,792			
6602673755	SAN JOSE	CA		04/10/2023				3,161			3,161		17,520	17,520			
6601679225	GLEN COVE	NY		04/10/2023				1,392			1,392		16,744	16,744			
6602681865	SACRAMENTO	CA		04/10/2023				1,973			1,973		12,229	12,229			
6601204271	JACKSONVILLE	FL		04/10/2023				1,310			1,310		2,635	2,635			
6601695825	SOUTHWEST RANCHES	FL		04/10/2023				3,103			3,103		36,300	36,300			
6601702712	SANTA FE	NM		04/10/2023				4,043			4,043		44,847	44,847			
PEB1540093879	MARVIN	NC		11/18/2016		15,424		40			40		15,463	15,463			
PEB1596056279	FORESTHILL	CA		03/21/2018		34,546		85			85		34,631	34,631			
6601383968	ATLANTIC BEACH	FL		04/10/2023				1,091			1,091		2,747	2,747			
6602673425	GREENWOOD VLG	CO		07/14/2023				3,054			3,054		28,260	28,260			
6600795410	SAN MARINO	CA		04/10/2023				2,170			2,170		13,859	13,859			
6601225516	JACKSONVILLE	FL		04/10/2023				960			960		2,417	2,417			
6602684455	SEATTLE	WA		07/14/2023				1,717			1,717		8,653	8,653			
8191872696	JACKSONVILLE	FL		07/14/2023				460			460		2,144	2,144			
8196972877	WEST PALM BCH	FL		07/14/2023				680			680		3,297	3,297			
6600177726	SAINT AUGUSTINE	FL		04/10/2023				1,652			1,652		21,704	21,704			
6601680587	OAKLAND GARDENS	NY		04/10/2023				1,212			1,212		14,579	14,579			
6601713396	VALLEY VILLAGE	CA		04/10/2023				2,543			2,543		15,762	15,762			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602696723	SAN JOSE	CA		04/10/2023				3,025			3,025		20,446	20,446			
6600636366	NORWOOD	NJ		07/14/2023				1,212			1,212		7,164	7,164			
6601714485	LOGAN	UT		07/14/2023				1,408			1,408		7,253	7,253			
6601712331	PARK CITY	UT		07/14/2023				3,060			3,060		16,507	16,507			
6601818674	SAINT LOUIS	MO		04/10/2023				1,832			1,832		10,427	10,427			
6601225334	JACKSONVILLE	FL		04/10/2023				794			794		1,999	1,999			
6601805853	AUSTIN	TX		07/14/2023				1,409			1,409		7,100	7,100			
6601479600	SPICER	MN		04/10/2023				3,161			3,161		35,066	35,066			
6602681238	LINCOLN	CA		04/10/2023				3,629			3,629		21,237	21,237			
6600926064	HUNTINGTON BEACH	CA		04/10/2023				1,686			1,686		12,094	12,094			
6602681832	ALBUQUERQUE	NM		04/10/2023				1,853			1,853		12,526	12,526			
PEB1596055990	PHOENIX	AZ		03/21/2018		23,892		456			456		24,347	24,347			
6601729947	NEW YORK	NY		04/10/2023				2,473			2,473		14,078	14,078			
PEB1784006269	SANTA CLARA	CA		03/21/2018		11,459		225			225		11,684	11,684			
6601703348	MORGAN HILL	CA		04/10/2023				2,222			2,222		13,771	13,771			
8197517077	HIALEAH	FL		07/14/2023				474			474		2,209	2,209			
6602689124	DENVER	CO		07/14/2023				1,581			1,581		8,532	8,532			
6602701028	SPICER	MN		04/10/2023				4,274			4,274		25,011	25,011			
6602678804	SANTA BARBARA	CA		04/10/2023				3,678			3,678		22,795	22,795			
6601678797	SEATTLE	WA		07/14/2023				2,497			2,497		23,617	23,617			
6602702125	PACIFICA	CA		04/10/2023				3,394			3,394		19,862	19,862			
6600011867	JACKSONVILLE	FL		04/10/2023				785			785		1,975	1,975			
6601680165	BROOKLYN	NY		04/10/2023				676			676		4,437	4,437			
8023682872	NAPLES	FL		07/14/2023				305			305		1,964	1,964			
6601740217	BUMPASS	VA		04/10/2023				2,716			2,716		17,840	17,840			
8194872675	MIROMAR LAKES	FL		07/14/2023				607			607		2,886	2,886			
6602693829	EL MIRAGE	AZ		04/10/2023				616			616		7,017	7,017			
8200781593	MIAMI	FL		07/14/2023				609			609		3,430	3,430			
6601719286	PORT ST JOE	FL		04/10/2023				1,560			1,560		10,245	10,245			
6602683853	SEATTLE	WA		07/14/2023				1,201			1,201		5,923	5,923			
EB1541040460	VESTAVIA	AL		08/19/2016		3,103		(25)			(25)		3,078	3,078			
6602671536	BRECKENRIDGE	CO		07/14/2023				3,083			3,083		20,156	20,156			
EB1541040031	MAGNOLIA	TX		12/18/2015		12,901		(95)			(95)		12,805	12,805			
8195299728	FT LAUDERDALE	FL		07/14/2023				391			391		1,822	1,822			
6601823237	SALT LAKE CITY	UT		07/14/2023				993			993		5,607	5,607			
6602686294	PALM SPRINGS	CA		04/10/2023				4,484			4,484		25,526	25,526			
6602672674	SEATTLE	WA		07/14/2023				2,085			2,085		19,294	19,294			
6600846403	RANCHO CUCAMONGA	CA		04/10/2023				2,159			2,159		26,721	26,721			
6601733493	EAST MEADOW	NY		04/10/2023				1,770			1,770		10,358	10,358			
6602673946	FREMONT	CA		04/10/2023				2,995			2,995		16,600	16,600			
6602675750	DANVILLE	CA		04/10/2023				3,333			3,333		18,972	18,972			
6602677426	WEST LAKE HILLS	TX		07/14/2023				1,870			1,870		9,025	9,025			
6601472159	PORTLAND	OR		07/14/2023				1,489			1,489		14,080	14,080			
6602688555	TUCSON	AZ		04/10/2023				1,853			1,853		13,298	13,298			
6601474866	SAINT LOUIS	MO		04/10/2023				379			379		2,995	2,995			
FR125697446	WELLESLEY	MA		10/07/2016		17,884		69			69		17,952	17,952			
6601711754	SAN DIEGO	CA		04/10/2023				2,441			2,441		15,593	15,593			
6601821751	NEW SMYRNA BEACH	FL		04/10/2023				2,237			2,237		21,812	21,812			
8194828241	CAPE CORAL	FL		07/14/2023				314			314		1,464	1,464			
6601745877	MADEIRA BEACH	FL		04/10/2023				3,989			3,989		40,877	40,877			
8195744050	MIAMI	FL		07/14/2023				732			732		3,482	3,482			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602696236	NEW YORK	NY		04/10/2023				3,099			3,099		19,793	19,793			
6601686758	CORONA	NY		04/10/2023				591			591		6,558	6,558			
EB1596054080	SOLANA BEACH	CA		12/16/2016		21,492		(451)			(451)		21,041	21,041			
6601710004	RENO	NV		04/10/2023				3,440			3,440		33,548	33,548			
8198743665	FT LAUDERDALE	FL		07/14/2023				722			722		3,733	3,733			
6602677277	AUSTIN	TX		07/14/2023				1,435			1,435		7,076	7,076			
6601687566	SAN JOSE	CA		04/10/2023				1,759			1,759		23,113	23,113			
6601225227	JACKSONVILLE	FL		04/10/2023				754			754		1,897	1,897			
PEB1785005644	SOUTHAMPTON	NY		11/17/2017		20,661		14			14		20,675	20,675			
6601682781	AURORA	IL		04/10/2023				932			932		5,456	5,456			
6600676636	JACKSONVILLE	FL		04/10/2023				845			845		2,127	2,127			
6600646621	SAN FRANCISCO	CA		04/10/2023				1,930			1,930		15,257	15,257			
6601305482	JACKSONVILLE	FL		04/10/2023				1,037			1,037		2,610	2,610			
8201089156	MIAMI	FL		07/14/2023				543			543		2,926	2,926			
6602701184	EAGLEVILLE	TN		04/10/2023				1,739			1,739		12,106	12,106			
0534706	DALLAS	TX		10/15/2013		664,587							664,587	664,587			
EB1789004950	SAN JOSE	CA		12/16/2016		1,141		1			1		1,142	1,142			
8028289615	HOMESTEAD	FL		07/14/2023				229			229		1,511	1,511			
6600059205	PHOENIX	AZ		04/10/2023				1,541			1,541		9,276	9,276			
6602677574	GRASS VALLEY	CA		04/10/2023				3,013			3,013		17,155	17,155			
6602671718	SAN JOSE	CA		04/10/2023				2,922			2,922		32,416	32,416			
6602679687	VACAVILLE	CA		04/10/2023				1,911			1,911		11,185	11,185			
6600839101	BOULDER	CO		07/14/2023				1,988			1,988		14,302	14,302			
6602699768	FRANKLIN	TN		04/10/2023				2,104			2,104		13,820	13,820			
8196769679	MIAMI	FL		07/14/2023				285			285		1,384	1,384			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		24,546		(153)			(153)		24,393	24,393			
8201116490	SAINT PETERSBURG	FL		07/14/2023				254			254		1,370	1,370			
0849600	Scarsdale	NY		12/28/2017		3,595,042							3,595,042	3,595,042			
6601224089	JACKSONVILLE	FL		04/10/2023				918			918		2,312	2,312			
8202949969	FLORIDA CITY	FL		07/14/2023				318			318		2,139	2,139			
6601685503	RYE BROOK	NY		04/10/2023				4,152			4,152		54,550	54,550			
6602694017	SAN DIEGO	CA		04/10/2023				8,295			8,295		78,985	78,985			
6601062265	SAN JOSE	CA		04/10/2023				3,238			3,238		26,503	26,503			
PEB1541042729	SANTE FE	NM		03/21/2018		12,144		242			242		12,387	12,387			
505388248	OPA LOCKA	FL		07/14/2023				485			485		2,680	2,680			
8199450576	TAMARAC	FL		07/14/2023				433			433		2,196	2,196			
6602676022	SAN JOSE	CA		04/10/2023				3,004			3,004		17,102	17,102			
6602701200	BELLINGHAM	WA		07/14/2023				1,308			1,308		7,056	7,056			
8202685040	WESTON	FL		07/14/2023				143			143		1,039	1,039			
6602675826	DIABLO	CA		04/10/2023				4,205			4,205		24,604	24,604			
6600851965	NAPERVILLE	IL		04/10/2023				1,729			1,729		11,352	11,352			
6602699610	LOS GATOS	CA		04/10/2023				2,905			2,905		18,555	18,555			
6601709097	POULSBO	WA		07/14/2023				2,514			2,514		13,249	13,249			
6601681551	CHICAGO	IL		04/10/2023				3,664			3,664		41,719	41,719			
6600035247	PHOENIX	AZ		04/10/2023				1,315			1,315		8,885	8,885			
102032638	FORT LAUDERDALE	FL		07/14/2023				92			92		590	590			
8201063561	MIAMI	FL		07/14/2023				716			716		3,943	3,943			
6601722892	SAN JOSE	CA		04/10/2023				2,669			2,669		16,541	16,541			
6602683564	SARATOGA	CA		04/10/2023				3,914			3,914		24,263	24,263			
6602681519	BELLEVUE	WA		07/14/2023				790			790		4,368	4,368			
6601472217	GREENVILLE	DE		04/10/2023				805			805		9,161	9,161			

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6602690379	NASHVILLE	TN		04/10/2023				2,640			2,640		16,861	16,861			
505289697	MIAMI GARDENS	FL		07/14/2023				810			810		6,610	6,610			
6601696716	SAN JOSE	CA		04/10/2023				2,320			2,320		15,234	15,234			
6600484478	EDMOND	OK		04/10/2023				1,869			1,869		12,277	12,277			
6601750877	ESCONDIDO	CA		04/10/2023				2,127			2,127		13,584	13,584			
8201707792	KENNETH CITY	FL		07/14/2023				85			85		632	632			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		39,602		(3)			(3)		39,599	39,599			
6601479659	CHICAGO	IL		04/10/2023				1,783			1,783		21,447	21,447			
8197133858	WELLINGTON	FL		07/14/2023				522			522		2,592	2,592			
6600845157	DALLAS	TX		07/14/2023				1,317			1,317		12,739	12,739			
6601204610	JACKSONVILLE	FL		04/10/2023				820			820		2,064	2,064			
3362363207	Cape Coral	FL		07/14/2023				187			187		1,147	1,147			
6602673516	REDDING	CA		04/10/2023				2,599			2,599		26,628	26,628			
6602676311	CUPERTINO	CA		04/10/2023				2,980			2,980		16,963	16,963			
6601204370	JACKSONVILLE	FL		04/10/2023				966			966		2,432	2,432			
6600509936	SATELLITE BEACH	FL		04/10/2023				1,046			1,046		7,504	7,504			
6601743054	MARCO ISLAND	FL		04/10/2023				823			823		5,405	5,405			
6600637414	LOS ANGELES	CA		04/10/2023				3,044			3,044		23,217	23,217			
6601487991	FAIRFAX	VA		04/10/2023				396			396		4,163	4,163			
EB1351005791	ARLINGTON	VA		12/16/2016		15,592		(46)			(46)		15,546	15,546			
6602694686	MILLBRAE	CA		04/10/2023				3,894			3,894		24,135	24,135			
8198566925	HOMESTEAD	FL		07/14/2023				616			616		3,187	3,187			
6602698505	PORTLAND	OR		07/14/2023				1,632			1,632		8,409	8,409			
6600843467	OCEANSIDE	CA		04/10/2023				1,819			1,819		14,439	14,439			
6601809384	BRADENTON	FL		04/10/2023				1,376			1,376		8,529	8,529			
6601809657	BAINBRIDGE IS	WA		07/14/2023				2,970			2,970		16,026	16,026			
8200536241	TARPON SPRINGS	FL		07/14/2023				444			444		2,341	2,341			
PEB1540095771	STATEN ISLAND	NY		03/21/2018		25,877		748			748		26,624	26,624			
6600675521	JACKSONVILLE	FL		04/10/2023				872			872		2,195	2,195			
6600847732	OKLAHOMA CITY	OK		04/10/2023				1,568			1,568		19,985	19,985			
8030645219	HIALEAH	FL		07/14/2023				351			351		1,893	1,893			
6600679846	JACKSONVILLE	FL		04/10/2023				169			169		1,431	1,431			
6602700897	NORTH TUSTIN	CA		04/10/2023				2,077			2,077		13,268	13,268			
6602679000	SAN JOSE	CA		04/10/2023				1,690			1,690		11,419	11,419			
6600934597	PORTLAND	OR		07/14/2023				874			874		5,292	5,292			
6602676261	WINCHESTER	MA		04/10/2023				3,304			3,304		18,808	18,808			
6602673185	SEA ISLE CITY	NJ		07/14/2023				2,472			2,472		20,110	20,110			
8199560526	PINELLAS PARK	FL		07/14/2023				564			564		2,626	2,626			
8195099360	DAVIE	FL		07/14/2023				307			307		1,589	1,589			
6602687268	SAN JOSE	CA		04/10/2023				4,655			4,655		25,800	25,800			
PEB1541040724	HOUSTON	TX		11/18/2016		11,013		(149)			(149)		10,864	10,864			
6602687474	OWINGS MILLS	MD		07/14/2023				2,960			2,960		24,084	24,084			
6601008938	EUGENE	OR		07/14/2023				2,941			2,941		16,249	16,249			
6600681065	JACKSONVILLE	FL		04/10/2023				808			808		2,034	2,034			
6601721340	HALF MOON BAY	CA		04/10/2023				3,191			3,191		20,958	20,958			
6602679943	AUSTIN	TX		07/14/2023				1,354			1,354		7,483	7,483			
6600770934	OZONE PARK	NY		04/10/2023				839			839		9,814	9,814			
6601682377	RIVER FOREST	IL		04/10/2023				2,896			2,896		30,451	30,451			
6602682517	LOS ANGELES	CA		04/10/2023				2,168			2,168		13,053	13,053			
6602685775	EASTHAM	MA		04/10/2023				3,369			3,369		21,519	21,519			
6602698646	MOUNTAIN HOUSE	CA		04/10/2023				2,628			2,628		15,819	15,819			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602698786	HOUSTON	TX		07/14/2023				1,262			1,262		6,811	6,811			
6601734319	THE VILLAGES	FL		04/10/2023				3,431			3,431		32,667	32,667			
PEB1357001231	BOSTON	MA		11/18/2016		22,336		405			405		22,741	22,741			
6601224469	JACKSONVILLE	FL		04/10/2023				932			932		2,347	2,347			
PEB1027558076	MOUNT JULIET	TN		11/17/2017		13,957		(82)			(82)		13,875	13,875			
6602678648	SCOTTSDALE	AZ		04/10/2023				1,564			1,564		10,271	10,271			
6600943861	HYATTSVILLE	MD		07/14/2023				597			597		3,904	3,904			
6601673251	BENTON HARBOR	MI		04/10/2023				1,982			1,982		23,191	23,191			
6601820993	MARATHON	FL		04/10/2023				3,263			3,263		19,642	19,642			
6601694042	PARKLAND	FL		04/10/2023				1,716			1,716		21,233	21,233			
6601808550	MIAMI	FL		04/10/2023				1,574			1,574		10,335	10,335			
6600011479	JACKSONVILLE	FL		04/10/2023				685			685		1,723	1,723			
6602694462	MURFREESBORO	TN		04/10/2023				1,815			1,815		11,591	11,591			
6600026527	JACKSONVILLE	FL		04/10/2023				631			631		1,589	1,589			
6602681980	MIDDLEBURY	IN		04/10/2023				1,495			1,495		9,268	9,268			
6601721639	DENVER	CO		07/14/2023				1,275			1,275		6,571	6,571			
6600012113	JACKSONVILLE	FL		04/10/2023				712			712		1,793	1,793			
6601745612	WASHINGTON	DC		04/10/2023				2,669			2,669		17,049	17,049			
505332890	LAKE WORTH	FL		07/14/2023				925			925		4,849	4,849			
8201793164	MIAMI GARDENS	FL		07/14/2023				896			896		5,902	5,902			
6602689777	SAN FRANCISCO	CA		04/10/2023				2,228			2,228		13,413	13,413			
6600000308	CORAL SPRINGS	FL		04/10/2023				198			198		2,159	2,159			
6601825521	KNOXVILLE	TN		04/10/2023				2,081			2,081		13,292	13,292			
6600676479	JACKSONVILLE	FL		04/10/2023				846			846		2,131	2,131			
6602695733	GRANITE BAY	CA		04/10/2023				1,713			1,713		11,578	11,578			
6601710988	HOUSTON	TX		07/14/2023				2,616			2,616		22,655	22,655			
6602720838	EDINBURG	VA		04/10/2023				3,261			3,261		6,557	6,557			
PEB1596055708	HAYWARD	CA		01/11/2018		11,852		(62)			(62)		11,790	11,790			
6602675800	WARREN	NJ		07/14/2023				12,250			12,250		63,112	63,112			
6602699396	KILDEER	IL		04/10/2023				1,521			1,521		9,986	9,986			
6600912304	WEST HOLLYWOOD	CA		04/10/2023				1,532			1,532		11,718	11,718			
8201218282	POMPANO BEACH	FL		07/14/2023				699			699		4,311	4,311			
6601224592	JACKSONVILLE	FL		04/10/2023				853			853		1,821	1,821			
6602675891	SAN JOSE	CA		04/10/2023				2,566			2,566		14,606	14,606			
6601712505	SEATTLE	WA		07/14/2023				1,799			1,799		9,706	9,706			
6601699660	LUCAS	TX		07/14/2023				732			732		4,429	4,429			
6602692672	CHINO HILLS	CA		04/10/2023				3,950			3,950		43,812	43,812			
6600923699	CONCORD	CA		04/10/2023				970			970		13,151	13,151			
6602698596	SUGAR LAND	TX		07/14/2023				1,117			1,117		5,756	5,756			
6601676312	GOLDEN	CO		07/14/2023				537			537		3,728	3,728			
EB1171012511	SNOHOMISH	WA		12/18/2015		5,501		(38)		1,293	1,255		6,756	6,756			
6601724765	NAPLES	FL		04/10/2023				2,057			2,057		11,710	11,710			
6602689504	ROSLYN	NY		04/10/2023				3,140			3,140		18,377	18,377			
6600680661	JACKSONVILLE	FL		04/10/2023				736			736		1,852	1,852			
6602698265	MOUNTAIN HOUSE	CA		04/10/2023				1,514			1,514		9,668	9,668			
6601733907	SAN DIEGO	CA		04/10/2023				1,992			1,992		13,082	13,082			
6602676519	WEST LONG BRANCH	NJ		07/14/2023				2,149			2,149		10,828	10,828			
0606801	Willow Grove	PA		09/21/2015		2,017,361							2,017,361	2,017,361			
6602705110	LYNDEN	WA		07/14/2023				827			827		5,126	5,126			
6601485615	NAPLES	FL		04/10/2023				3,112			3,112		36,403	36,403			
6602699214	DALLAS	TX		07/14/2023				1,578			1,578		8,315	8,315			

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8194340700	MIAMI	FL		07/14/2023				539			539		2,562	2,562			
6602682343	ESCONDIDO	CA		04/10/2023				2,380			2,380		14,327	14,327			
6602710904	ERIE	CO		07/14/2023				673			673		4,397	4,397			
6602705185	WASHINGTON	DC		04/10/2023				2,054			2,054		14,737	14,737			
6601697250	PASADENA	CA		04/10/2023				2,366			2,366		15,990	15,990			
PEB1352005531	FIRE ISLAND PINES	NY		03/21/2018		14,935		580			580		15,514	15,514			
6601678672	JAMAICA PLAIN	MA		04/10/2023				1,129			1,129		13,214	13,214			
8202827672	JACKSONVILLE	FL		07/14/2023				117			117		829	829			
3361659622	Naples	FL		07/14/2023				85			85		551	551			
6600922790	LADERA RANCH AREA	CA		04/10/2023				921			921		12,702	12,702			
6600529041	BOCA RATON	FL		04/10/2023				1,665			1,665		11,592	11,592			
6602689926	PRESCOTT VALLEY	AZ		04/10/2023				1,539			1,539		10,403	10,403			
8201684428	MIAMI	FL		07/14/2023				396			396		2,948	2,948			
6602683846	ALBANY	CA		04/10/2023				3,380			3,380		21,591	21,591			
PH7119119472	LOS GATOS	CA		04/24/2015		24,613		(264)			(264)		24,349	24,349			
6602681329	BUCKEYE	AZ		04/10/2023				1,602			1,602		10,521	10,521			
8197087396	PALM HARBOR	FL		07/14/2023				289			289		1,526	1,526			
6601693135	LAGUNA NIGUEL	CA		04/10/2023				3,596			3,596		23,615	23,615			
6601204008	JACKSONVILLE	FL		04/10/2023				859			859		2,161	2,161			
6601690123	TERRELL HILLS	TX		07/14/2023				1,212			1,212		7,924	7,924			
6601825133	CARLSBAD	CA		04/10/2023				2,075			2,075		14,886	14,886			
6602695261	MOUNTAIN HOUSE	CA		04/10/2023				1,415			1,415		9,039	9,039			
8195952780	ATLANTIC BEACH	FL		07/14/2023				704			704		3,418	3,418			
6600053703	THOMPSONS STATION	TN		04/10/2023				1,501			1,501		10,141	10,141			
504693511	FORT LAUDERDALE	FL		07/14/2023				109			109		756	756			
6601696542	PLEASANTON	CA		04/10/2023				2,125			2,125		14,361	14,361			
6601482026	ELMHURST	IL		04/10/2023				2,604			2,604		28,885	28,885			
6601708784	GOLDEN	CO		07/14/2023				1,660			1,660		9,592	9,592			
6601682807	LAKE FOREST	IL		04/10/2023				3,136			3,136		20,596	20,596			
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023				1,325			1,325		9,224	9,224			
6601698605	AVALON	NJ		07/14/2023				806			806		4,996	4,996			
6602690106	HUNTINGTON BEACH	CA		04/10/2023				3,492			3,492		21,023	21,023			
6600026337	JACKSONVILLE	FL		04/10/2023				560			560		1,411	1,411			
6601677732	BAYSIDE	NY		04/10/2023				1,076			1,076		7,965	7,965			
6601471110	JACKSONVILLE	FL		04/10/2023				1,855			1,855		4,669	4,669			
6601703215	CORONA DEL MAR	CA		04/10/2023				5,984			5,984		56,977	56,977			
8198795120	NAPLES	FL		07/14/2023				419			419		2,126	2,126			
8191724780	MIAMI	FL		07/14/2023				403			403		2,126	2,126			
6601487801	EAST ISLIP	NY		04/10/2023				11,449			11,449		141,702	141,702			
PEB1221067205	JACKSONVILLE BEACH	FL		11/18/2016		21,772		65			65		21,837	21,837			
6602701655	SAN DIEGO	CA		04/10/2023				2,117			2,117		12,744	12,744			
6601698282	NEW YORK	NY		04/10/2023				2,587			2,587		19,153	19,153			
6601224675	JACKSONVILLE	FL		04/10/2023				814			814		2,048	2,048			
6602680636	SANTA BARBARA	CA		04/10/2023				2,526			2,526		15,207	15,207			
6600795303	SANTA ROSA BEACH	FL		04/10/2023				1,368			1,368		10,436	10,436			
6601808923	NEW BRAUNFELS	TX		07/14/2023				1,795			1,795		10,370	10,370			
6601715722	WEST HILLS	CA		04/10/2023				2,485			2,485		14,542	14,542			
6601737809	WESTBOROUGH	MA		04/10/2023				2,713			2,713		26,455	26,455			
6602712231	DEL MAR	CA		04/10/2023				5,098			5,098		31,600	31,600			
6601696906	LOS ANGELES	CA		04/10/2023				2,686			2,686		16,647	16,647			
FR125690953	LEXINGTON	MA		09/09/2016		14,362		41			41		14,403	14,403			

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6601225110	JACKSONVILLE	FL		04/10/2023				935			935		2,354	2,354			
6602695402	PONTE VEDRA	FL		04/10/2023				1,805			1,805		11,856	11,856			
6600425661	MONTGOMERY	TX		07/14/2023				900			900		9,335	9,335			
6602679539	EL DORADO HILLS	CA		04/10/2023				1,899			1,899		12,834	12,834			
6602691914	HOUSTON	TX		07/14/2023				575			575		4,878	4,878			
6601469338	ATLANTIC BEACH	FL		04/10/2023				973			973		2,450	2,450			
8202608399	CAPE CORAL	FL		07/14/2023				196			196		1,459	1,459			
6601704940	NEW YORK	NY		04/10/2023				2,447			2,447		14,319	14,319			
6601484287	MESA	AZ		04/10/2023				351			351		4,053	4,053			
6600542895	TELLURIDE	CO		07/14/2023				5,952			5,952		56,297	56,297			
6602701820	EAGLE	ID		04/10/2023				2,406			2,406		16,262	16,262			
6602698372	MOUNTAIN HOUSE	CA		04/10/2023				2,251			2,251		13,172	13,172			
6602694876	OAKLAND	MI		04/10/2023				1,365			1,365		8,463	8,463			
6601679282	WHITESTONE	NY		04/10/2023				1,702			1,702		18,879	18,879			
6602682277	GLEN ELLYN	IL		04/10/2023				1,747			1,747		10,520	10,520			
6600479056	CARMEL BY THE SEA	CA		04/10/2023				3,864			3,864		27,727	27,727			
6601474775	ARLINGTON	VA		04/10/2023				24,747			24,747		281,800	281,800			
6601743203	MAMMOTH LAKES	CA		04/10/2023				734			734		7,705	7,705			
EB1725002907	COSTA MESA	CA		03/24/2016		18,186		(197)			(197)		17,990	17,990			
6602676287	SUNNYVALE	CA		04/10/2023				5,554			5,554		31,620	31,620			
6601678052	NEWTON	MA		04/10/2023				3,134			3,134		38,789	38,789			
EB1786003970	SAN MATEO	CA		12/16/2016		22,107		(251)			(251)		21,856	21,856			
6602702406	CANYON COUNTRY	CA		04/10/2023				2,481			2,481		14,937	14,937			
6602674365	ALAMO	CA		04/10/2023				4,518			4,518		25,040	25,040			
8202744273	DEERFIELD BEACH	FL		07/14/2023				330			330		2,457	2,457			
6602700145	YORBA LINDA	CA		04/10/2023				2,127			2,127		12,777	12,777			
6601483073	ELMHURST	IL		04/10/2023				2,358			2,358		30,985	30,985			
6602702554	PARKLAND	FL		04/10/2023				2,804			2,804		17,912	17,912			
6601685990	PLAINVIEW	NY		04/10/2023				2,735			2,735		28,028	28,028			
6601204529	JACKSONVILLE	FL		04/10/2023				895			895		2,254	2,254			
6602690023	BEND	OR		07/14/2023				1,037			1,037		5,466	5,466			
6602705847	LOS ANGELES	CA		04/10/2023				1,855			1,855		13,730	13,730			
6600852674	NICHOLS HILLS	OK		04/10/2023				7,299			7,299		76,581	76,581			
6601683441	IRVINGTON	NY		04/10/2023				4,640			4,640		27,931	27,931			
6601818724	LAS VEGAS	NV		04/10/2023				1,755			1,755		10,542	10,542			
6600026840	JACKSONVILLE	FL		04/10/2023				942			942		2,371	2,371			
102063815	JACKSONVILLE	FL		07/14/2023				198			198		1,249	1,249			
6601712067	WELLFLEET	MA		04/10/2023				4,338			4,338		26,888	26,888			
6601476960	SAINT LOUIS	MO		04/10/2023				400			400		2,871	2,871			
0696500	NEW YORK	NY		07/31/2013		1,874,888							1,874,888	1,874,888			
6602695279	CARLSBAD	CA		04/10/2023				3,680			3,680		23,502	23,502			
6601692822	SEAL BEACH	CA		04/10/2023				1,720			1,720		11,970	11,970			
6601703231	CONCORD	CA		04/10/2023				1,768			1,768		11,292	11,292			
6601737619	DEWEY BEACH	DE		04/10/2023				2,568			2,568		17,357	17,357			
6602699552	LAGUNA HILLS	CA		04/10/2023				6,068			6,068		38,755	38,755			
6600794975	SAN JOSE	CA		04/10/2023				1,871			1,871		13,426	13,426			
6601214320	VIDOR	TX		07/14/2023				164			164		1,975	1,975			
6601678870	NEW YORK	NY		04/10/2023				3,407			3,407		36,775	36,775			
6601684928	ROCKVILLE CENTRE	NY		04/10/2023				3,741			3,741		45,004	45,004			
6600676214	JACKSONVILLE	FL		04/10/2023				738			738		1,857	1,857			
6601811919	FONTANA	CA		04/10/2023				1,127			1,127		7,613	7,613			

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6601811554	ANNAPOLIS	MD		07/14/2023				1,429			1,429		7,895	7,895			
8024066185	HOLLYWOOD	FL		07/14/2023				164			164		1,031	1,031			
6601685560	ROSLYN HEIGHTS	NY		04/10/2023				3,667			3,667		37,573	37,573			
6600026220	JACKSONVILLE	FL		04/10/2023				629			629		1,584	1,584			
6601686675	NEW YORK	NY		04/10/2023				9,298			9,298		103,133	103,133			
6602704352	CORONA	CA		04/10/2023				1,251			1,251		8,975	8,975			
6602684414	DALLAS	TX		07/14/2023				1,130			1,130		5,693	5,693			
EB1541040302	PLANO	TX		06/24/2016		33,387		(376)			(376)		33,012	33,012			
8017746123	MIRAMAR	FL		07/14/2023				283			283		1,822	1,822			
6601686873	MCLEAN	VA		04/10/2023				5,978			5,978		61,258	61,258			
6601475566	SANTA CLARA	CA		04/10/2023				3,598			3,598		39,912	39,912			
8195606829	MIAMI	FL		07/14/2023				243			243		1,111	1,111			
6601708305	BERTHOUD	CO		07/14/2023				1,992			1,992		11,005	11,005			
6602701895	PINECREST	FL		04/10/2023				6,417			6,417		43,366	43,366			
0839500	Boston	MA		05/22/2017		1,300,203							1,300,203	1,300,203			
6600680539	JACKSONVILLE	FL		04/10/2023				1,100			1,100		2,768	2,768			
6601749044	SEDONA	AZ		04/10/2023				2,363			2,363		15,093	15,093			
6601825422	PARKLAND	FL		04/10/2023				2,549			2,549		27,517	27,517			
6601487371	MANHATTAN BEACH	CA		04/10/2023				2,232			2,232		26,117	26,117			
6601697375	MCLEAN	VA		04/10/2023				1,576			1,576		12,050	12,050			
6600681628	JACKSONVILLE	FL		04/10/2023				876			876		2,204	2,204			
6600669763	JACKSONVILLE	FL		04/10/2023				110			110		1,605	1,605			
0972900	Sacramento	CA		05/11/2022		34,861,909							34,861,909	34,861,909			
6602698851	BLOOMFIELD HILLS	MI		04/10/2023				2,455			2,455		14,744	14,744			
8200213338	PINELLAS PARK	FL		07/14/2023				473			473		2,665	2,665			
6601692087	DAVIDSONVILLE	MD		07/14/2023				1,023			1,023		7,008	7,008			
6601703280	SACRAMENTO	CA		04/10/2023				2,418			2,418		24,165	24,165			
EB1540092773	MCKEES ROCK	PA		09/25/2015		45,273		(173)			(173)		45,100	45,100			
6602702489	SEATTLE	WA		07/14/2023				1,839			1,839		9,924	9,924			
6600039801	READING	MA		04/10/2023				4,230			4,230		43,342	43,342			
6602675396	SOLANA BEACH	CA		04/10/2023				1,240			1,240		8,378	8,378			
8195104919	BOYNTON BEACH	FL		07/14/2023				614			614		2,917	2,917			
6601684415	AUSTIN	TX		07/14/2023				5,434			5,434		54,304	54,304			
PEB1540095181	ALLENDALE	NJ		08/14/2017		15,023		(324)			(324)		14,699	14,699			
6601811851	BANNOCKBURN	IL		04/10/2023				1,978			1,978		13,365	13,365			
6600679184	JACKSONVILLE	FL		04/10/2023				868			868		2,184	2,184			
6601804989	PARADISE VALLEY	AZ		04/10/2023				3,449			3,449		22,653	22,653			
6600679416	JACKSONVILLE	FL		04/10/2023				935			935		2,353	2,353			
EB1144000106	NEW YORK	NY		06/24/2016		16,038		(104)			(104)		15,933	15,933			
6602690155	CHICAGO	IL		04/10/2023				1,651			1,651		9,937	9,937			
6602711035	FRANKLIN	TN		04/10/2023				3,075			3,075		21,406	21,406			
6602675875	OCEAN CITY	MD		07/14/2023				1,597			1,597		13,541	13,541			
6601682203	BROOKVILLE	NY		04/10/2023				4,975			4,975		50,983	50,983			
6600448044	LAKE FOREST PARK	WA		07/14/2023				1,512			1,512		7,970	7,970			
8198404675	ST PETERSBURG	FL		07/14/2023				76			76		393	393			
6601204446	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
6602711969	LOS ANGELES	CA		04/10/2023				1,430			1,430		10,260	10,260			
6602698448	TROPHY CLUB	TX		07/14/2023				1,288			1,288		6,635	6,635			
6602676642	SAN JOSE	CA		04/10/2023				4,823			4,823		27,459	27,459			
8025018849	NAPLES	FL		07/14/2023				362			362		2,181	2,181			
6602676410	BROOKLINE	MA		04/10/2023				3,664			3,664		20,861	20,861			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600434945	SAN DIEGO	CA		04/10/2023				1,367			1,367		9,237	9,237			
6601740951	NASHVILLE	TN		04/10/2023				3,410			3,410		22,394	22,394			
6601743278	SANTA FE	NM		04/10/2023				1,886			1,886		11,035	11,035			
6602671726	SCOTTSDALE	AZ		04/10/2023				2,821			2,821		28,904	28,904			
8202449212	TARPON SPRINGS	FL		07/14/2023				232			232		1,726	1,726			
6601740464	CHICAGO	IL		04/10/2023				3,982			3,982		23,304	23,304			
6601709105	CORONADO	CA		04/10/2023				5,436			5,436		51,761	51,761			
6601699157	FENTON	MO		04/10/2023				4,648			4,648		62,994	62,994			
6601724591	LONE TREE	CO		07/14/2023				2,576			2,576		13,271	13,271			
6602689470	RIVER FOREST	IL		04/10/2023				1,942			1,942		12,755	12,755			
6600849365	COLLEYVILLE	TX		07/14/2023				1,392			1,392		8,229	8,229			
6602696392	MISSION VIEJO	CA		04/10/2023				3,035			3,035		18,809	18,809			
6601696955	FAIRFIELD	CA		04/10/2023				1,178			1,178		9,004	9,004			
6601225219	JACKSONVILLE	FL		04/10/2023				1,029			1,029		2,591	2,591			
6601709964	CRESTED BUTTE	CO		07/14/2023				2,013			2,013		10,859	10,859			
6601482224	LONG BEACH	CA		04/10/2023				2,645			2,645		27,101	27,101			
6602675172	SCOTTSDALE	AZ		04/10/2023				2,382			2,382		14,338	14,338			
6600681271	JACKSONVILLE	FL		04/10/2023				1,079			1,079		2,717	2,717			
6601736199	LINCOLN	NE		04/10/2023				1,662			1,662		10,003	10,003			
6602672864	NAPERVILLE	IL		04/10/2023				1,593			1,593		12,146	12,146			
6601750133	TIJERAS	NM		04/10/2023				1,447			1,447		9,500	9,500			
6602680990	WOODINVILLE	WA		07/14/2023				2,116			2,116		11,419	11,419			
6602691278	LEXINGTON	KY		04/10/2023				3,588			3,588		34,169	34,169			
8201392230	PALM BEACH GARDENS	FL		07/14/2023				651			651		3,928	3,928			
6601708560	GLENDALE	CA		04/10/2023				2,934			2,934		17,663	17,663			
6602710706	VERNAL	UT		07/14/2023				456			456		2,970	2,970			
6600012022	JACKSONVILLE	FL		04/10/2023				781			781		1,965	1,965			
8195686819	MIAMI	FL		07/14/2023				393			393		1,903	1,903			
6602699511	LAS VEGAS	NV		04/10/2023				3,030			3,030		18,196	18,196			
6601752352	BELLAIRE	TX		07/14/2023				1,399			1,399		8,083	8,083			
6600675471	JACKSONVILLE	FL		04/10/2023				793			793		1,997	1,997			
6601684282	NORTHBROOK	IL		04/10/2023				7,770			7,770		46,773	46,773			
8024046416	MIAMI	FL		07/14/2023				189			189		1,168	1,168			
6600037292	TULSA	OK		04/10/2023				1,726			1,726		11,668	11,668			
125062410	NAPLES	FL		07/14/2023				512			512		1,287	1,287			
6600831488	FULSHEAR	TX		07/14/2023				2,529			2,529		16,485	16,485			
6602702513	CARLSBAD	CA		04/10/2023				3,614			3,614		21,756	21,756			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		6,385		16			16		6,402	6,402			
6602704832	SHORELINE	WA		07/14/2023				925			925		5,471	5,471			
6600694290	DEL MAR	CA		04/10/2023				3,611			3,611		20,011	20,011			
PEB1596054934	NORTHRIDGE	CA		08/14/2017		16,487		(433)			(433)		16,053	16,053			
6600038191	HALF MOON BAY	CA		04/10/2023				3,079			3,079		20,808	20,808			
6602694470	NAPLES	FL		04/10/2023				2,181			2,181		14,325	14,325			
6600934894	NEWCASTLE	CA		04/10/2023				2,778			2,778		29,207	29,207			
6602685296	QUEEN CREEK	AZ		04/10/2023				4,061			4,061		23,761	23,761			
6602682111	FRUITA	CO		07/14/2023				1,723			1,723		9,521	9,521			
6602699370	CLAREMONT	CA		04/10/2023				2,927			2,927		18,696	18,696			
6601709014	SARASOTA	FL		04/10/2023				2,623			2,623		17,227	17,227			
6601742015	VAIL	CO		07/14/2023				1,371			1,371		7,575	7,575			
6601203356	JACKSONVILLE	FL		04/10/2023				696			696		1,751	1,751			
6602696327	SAN BRUNO	CA		04/10/2023				3,012			3,012		18,135	18,135			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601679845	BROOKLYN	NY		04/10/2023				3,240			3,240		19,507	19,507			
6601751115	VALLEJO	CA		04/10/2023				1,748			1,748		9,688	9,688			
6602689603	SAN JOSE	CA		04/10/2023				3,091			3,091		18,086	18,086			
6601749481	PORTLAND	OR		07/14/2023				2,079			2,079		17,259	17,259			
8202219123	FORT MYERS	FL		07/14/2023				390			390		2,633	2,633			
6600935024	BLACK DIAMOND	WA		07/14/2023				2,314			2,314		12,707	12,707			
6602682434	LAKE BARRINGTON	IL		04/10/2023				1,578			1,578		9,783	9,783			
505295916	WEST PALM BEACH	FL		07/14/2023				168			168		1,009	1,009			
PEB1216003634	MIAMI	FL		11/18/2016		17,258		(122)			(122)		17,137	17,137			
6601728907	KATY	TX		07/14/2023				1,700			1,700		8,959	8,959			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		15,987		(66)			(66)		15,921	15,921			
6601823203	SAN FRANCISCO	CA		04/10/2023				2,370			2,370		14,266	14,266			
6602699198	LAS VEGAS	NV		04/10/2023				3,558			3,558		20,822	20,822			
6601686956	NEW YORK	NY		04/10/2023				3,695			3,695		44,450	44,450			
8027775518	LANTANA	FL		07/14/2023				283			283		1,863	1,863			
6601486621	LAKE MARY	FL		04/10/2023				2,444			2,444		25,647	25,647			
6600028770	JACKSONVILLE	FL		04/10/2023				634			634		1,597	1,597			
6600028853	JACKSONVILLE	FL		04/10/2023				538			538		1,355	1,355			
6601485789	TETON VILLAGE	WY		04/10/2023				4,462			4,462		52,199	52,199			
6602678853	SAN JOSE	CA		04/10/2023				1,780			1,780		11,693	11,693			
EB1369002397	SARASOTA	FL		07/17/2015		13,531		57			57		13,588	13,588			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		10,822		13			13		10,835	10,835			
EB1352004188	QUIOGUE	NY		12/18/2015		23,123		(46)			(46)		23,078	23,078			
6601818484	SANTA CLARA	CA		04/10/2023				2,788			2,788		16,781	16,781			
505382421	CAPE CORAL	FL		07/14/2023				482			482		2,531	2,531			
6602696673	MARBLEHEAD	MA		04/10/2023				2,623			2,623		16,255	16,255			
6602702588	SAN JOSE	CA		04/10/2023				2,618			2,618		15,319	15,319			
6600793274	BELLEVUE	WA		07/14/2023				6,486			6,486		40,214	40,214			
PEB1541042455	BRENTWOOD	TN		01/11/2018		11,079		(63)			(63)		11,015	11,015			
8191396248	WEST PALM BCH	FL		07/14/2023				635			635		2,897	2,897			
6601739102	JUPITER	FL		04/10/2023				3,235			3,235		18,930	18,930			
6601726828	SANIBEL	FL		04/10/2023				2,200			2,200		14,451	14,451			
8197451387	BOCA RATON	FL		07/14/2023				850			850		4,308	4,308			
6601723650	MESA	AZ		04/10/2023				3,193			3,193		20,393	20,393			
6601688077	PLANO	TX		07/14/2023				1,878			1,878		20,485	20,485			
6602710607	ROUND ROCK	TX		07/14/2023				541			541		2,992	2,992			
6601811893	SAN DIEGO	CA		04/10/2023				3,504			3,504		22,382	22,382			
6601097907	COLLEYVILLE	TX		07/14/2023				1,099			1,099		7,906	7,906			
6601815688	EAST MARION	NY		04/10/2023				1,997			1,997		13,114	13,114			
6601686626	FRANKLIN SQUARE	NY		04/10/2023				632			632		6,472	6,472			
6601473058	DALLAS	TX		07/14/2023				2,753			2,753		27,891	27,891			
8195184733	HOMESTEAD	FL		07/14/2023				1,753			1,753		8,333	8,333			
6601708396	OKLAHOMA CITY	OK		04/10/2023				1,928			1,928		12,315	12,315			
6602676477	CHICAGO	IL		04/10/2023				2,259			2,259		12,858	12,858			
6602688209	GUNNISON	CO		07/14/2023				910			910		5,380	5,380			
6601680389	BROOKLYN	NY		04/10/2023				3,978			3,978		44,128	44,128			
6602683739	SALT LAKE CITY	UT		07/14/2023				1,736			1,736		9,367	9,367			
PEB1540093740	COHASSET	MA		11/18/2016		27,014		(456)			(456)		26,559	26,559			
6601472936	SANTA ANA	CA		04/10/2023				4,284			4,284		48,782	48,782			
6602687870	SCOTTSDALE	AZ		04/10/2023				1,873			1,873		12,301	12,301			
6601679142	NEW YORK	NY		04/10/2023				5,728			5,728		77,639	77,639			

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6600482415	SAN DIEGO	CA		04/10/2023				1,988			1,988		13,432	13,432			
6600011727	JACKSONVILLE	FL		04/10/2023				712			712		1,792	1,792			
8202161985	MARGATE	FL		07/14/2023				188			188		1,329	1,329			
6602696475	MALIBU	CA		04/10/2023				2,643			2,643		16,383	16,383			
6601687236	NEW YORK	NY		04/10/2023				2,404			2,404		24,633	24,633			
6600841586	AUSTIN	TX		07/14/2023				2,673			2,673		20,209	20,209			
6601476853	ELLISVILLE	MO		04/10/2023				397			397		2,845	2,845			
6601468983	ATLANTIC BEACH	FL		04/10/2023				989			989		2,490	2,490			
6601827246	PHOENIX	AZ		04/10/2023				1,467			1,467		9,915	9,915			
EB1785003246	LOS ANGELES	CA		03/24/2016		13,677		(141)			(141)		13,537	13,537			
6601225243	JACKSONVILLE	FL		04/10/2023				880			880		2,216	2,216			
6601481754	WESTWOOD	MA		04/10/2023				3,538			3,538		36,254	36,254			
6602699164	PORTLAND	OR		07/14/2023				1,331			1,331		7,015	7,015			
6601489807	SAN BERNARDINO	CA		04/10/2023				592			592		6,737	6,737			
6602675081	ADA	MI		04/10/2023				3,045			3,045		17,816	17,816			
6601224816	JACKSONVILLE	FL		04/10/2023				734			734		1,848	1,848			
6602688241	WESTCHESTER	CA		04/10/2023				3,153			3,153		21,308	21,308			
6600012006	JACKSONVILLE	FL		04/10/2023				715			715		1,799	1,799			
6601742510	WESTLAKE	TX		07/14/2023				2,960			2,960		16,353	16,353			
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023				3,101			3,101		16,690	16,690			
6601682872	NEW YORK	NY		04/10/2023				2,333			2,333		15,319	15,319			
6601731547	PASADENA	CA		04/10/2023				4,347			4,347		29,379	29,379			
6600911785	SANTA MONICA	CA		04/10/2023				4,808			4,808		54,751	54,751			
8200873055	WEST PALM BEACH	FL		07/14/2023				664			664		3,368	3,368			
6601682294	NEW YORK	NY		04/10/2023				5,662			5,662		36,166	36,166			
6602687243	EL SEGUNDO	CA		04/10/2023				3,928			3,928		22,358	22,358			
6601685081	WILDWOOD	MO		04/10/2023				2,899			2,899		35,878	35,878			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		25,486		166			166		25,652	25,652			
6600023060	JACKSONVILLE	FL		04/10/2023				1,731			1,731		(13,118)	(13,118)			
6601058347	MORGAN HILL	CA		04/10/2023				1,595			1,595		11,811	11,811			
6600064452	LAKE FOREST PARK	WA		07/14/2023				1,386			1,386		7,831	7,831			
PH7118585004	HARVARD	MA		10/10/2014		12,738		(87)			(87)		12,651	12,651			
6602682814	SALT LAKE CITY	UT		07/14/2023				2,513			2,513		13,887	13,887			
6602693787	MURRAY	UT		07/14/2023				1,245			1,245		10,555	10,555			
6601721928	SAN RAFAEL	CA		04/10/2023				1,693			1,693		11,121	11,121			
6601686204	HARVARD	MA		04/10/2023				3,232			3,232		33,123	33,123			
6601687145	SAINT CHARLES	IL		04/10/2023				1,990			1,990		26,967	26,967			
6600040551	INDIANAPOLIS	IN		04/10/2023				2,566			2,566		15,413	15,413			
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023				390			390		2,546	2,546			
6600477829	LAS VEGAS	NV		04/10/2023				2,000			2,000		12,777	12,777			
6601682757	BROOKLYN	NY		04/10/2023				555			555		3,248	3,248			
6602676527	WINCHESTER	MA		04/10/2023				2,882			2,882		16,407	16,407			
6602679273	DAVIS	CA		04/10/2023				2,670			2,670		16,551	16,551			
6602687839	RANCHO MIRAGE	CA		04/10/2023				845			845		7,137	7,137			
6600932054	MOUNTAIN HOUSE	CA		04/10/2023				814			814		9,523	9,523			
6602673326	WHITEFISH	MT		04/10/2023				3,018			3,018		30,164	30,164			
6602676758	SARATOGA	CA		04/10/2023				4,187			4,187		23,207	23,207			
6602702141	SAN DIEGO	CA		04/10/2023				3,168			3,168		18,538	18,538			
8001782573	NORTH MIAMI BEACH	FL		07/14/2023				146			146		1,063	1,063			
6602687144	SAN DIEGO	CA		04/10/2023				2,846			2,846		16,653	16,653			
6602685569	POWAY	CA		04/10/2023				2,056			2,056		13,131	13,131			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
505373854	HOLLYWOOD	FL		07/14/2023				914			914		4,792	4,792			
6602712892	BROOKLYN	NY		04/10/2023				10,457			10,457		99,570	99,570			
6602681790	PHOENIX	AZ		04/10/2023				3,116			3,116		18,760	18,760			
6602700046	SAN DIEGO	CA		04/10/2023				3,404			3,404		20,491	20,491			
6602674522	WALNUT CREEK	CA		04/10/2023				4,024			4,024		22,302	22,302			
6601823286	NASHVILLE	TN		04/10/2023				1,354			1,354		9,151	9,151			
6602683929	PLEASANTON	CA		04/10/2023				3,152			3,152		20,134	20,134			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		13,195		(154)			(154)		13,040	13,040			
6600061169	LONG GROVE	IL		04/10/2023				4,456			4,456		29,264	29,264			
505268377	HIALEAH	FL		07/14/2023				336			336		2,357	2,357			
6601203794	JACKSONVILLE	FL		04/10/2023				689			689		1,735	1,735			
8198836907	OAKLAND PARK	FL		07/14/2023				535			535		2,652	2,652			
6601678946	MERCER ISLAND	WA		07/14/2023				2,340			2,340		20,263	20,263			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		27,413		(233)			(233)		27,180	27,180			
6602672559	ROYSE CITY	TX		07/14/2023				179			179		1,617	1,617			
6600984741	NEWPORT BEACH	CA		04/10/2023				2,855			2,855		17,697	17,697			
6601686071	WESTON	MA		04/10/2023				4,300			4,300		48,961	48,961			
6600851619	FAIR OAKS RANCH	TX		07/14/2023				4,202			4,202		38,884	38,884			
6600562760	LONG ISLAND CITY	NY		04/10/2023				1,775			1,775		12,355	12,355			
PEB1249003049	NORTH VENICE	FL		11/18/2016		56,879		(99)			(99)		56,780	56,780			
6601204131	JACKSONVILLE	FL		04/10/2023				755			755		1,900	1,900			
6602700665	EAGLE	ID		04/10/2023				4,799			4,799		28,822	28,822			
6602677715	TAMPA	FL		04/10/2023				2,152			2,152		12,593	12,593			
3358763768	Miami	FL		07/14/2023				319			319		2,110	2,110			
8204306189	LAKE WORTH	FL		07/14/2023				117			117		1,134	1,134			
6600991001	SAN DIEGO	CA		04/10/2023				1,309			1,309		9,112	9,112			
6601741496	SEATTLE	WA		07/14/2023				2,947			2,947		17,025	17,025			
6602695006	ENGLEWOOD	CO		07/14/2023				1,317			1,317		6,941	6,941			
8201061928	CAPE CORAL	FL		07/14/2023				430			430		2,544	2,544			
6602682467	HURRICANE	UT		07/14/2023				1,044			1,044		5,900	5,900			
6602696921	SANTA BARBARA	CA		04/10/2023				2,335			2,335		14,057	14,057			
8198806197	MIAMI	FL		07/14/2023				586			586		3,096	3,096			
EB1222530332	CEDAR HILL	TX		07/17/2015		5,435		(20)			(20)		5,414	5,414			
6601014837	CARDIFF BY THE SEA	CA		04/10/2023				1,703			1,703		12,608	12,608			
6602700111	SANTA MARIA	CA		04/10/2023				2,040			2,040		12,253	12,253			
6600850918	BRENTWOOD	TN		04/10/2023				2,376			2,376		16,061	16,061			
0713700	New York	NY		02/05/2015		1,068,207							1,068,207	1,068,207			
6600026246	JACKSONVILLE	FL		04/10/2023				647			647		1,629	1,629			
6601696732	ENCINITAS	CA		04/10/2023				1,765			1,765		11,592	11,592			
6601204289	JACKSONVILLE	FL		04/10/2023				1,524			1,524		3,064	3,064			
6601726851	BAINBRIDGE IS	WA		07/14/2023				2,444			2,444		12,858	12,858			
6602710433	FORT MYERS BEACH	FL		04/10/2023				843			843		6,897	6,897			
6601477646	CLARKSVILLE	MD		07/14/2023				2,353			2,353		20,781	20,781			
PEB1596053567	LA SELVA BEACH	CA		11/18/2016		26,611		(218)			(218)		26,393	26,393			
6601469312	ATLANTIC BEACH	FL		04/10/2023				742			742		1,867	1,867			
6600794553	VIRGINIA BEACH	VA		04/10/2023				2,889			2,889		32,901	32,901			
6601214692	BROOKLYN	NY		04/10/2023				505			505		4,006	4,006			
EB1564000618	DENVER	CO		08/07/2015		18,942		(42)			(42)		18,901	18,901			
8200919345	LAKE WORTH	FL		07/14/2023				492			492		2,339	2,339			
3371274298	Lehigh Acres	FL		07/14/2023				152			152		1,104	1,104			
6601696989	ELK GROVE	CA		04/10/2023				1,778			1,778		12,758	12,758			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1725003797	SAN MARINO	CA		11/17/2017		79,478		(2,317)			(2,317)		77,160	77,160			
6601726935	NEWPORT BEACH	CA		04/10/2023				3,559			3,559		21,425	21,425			
6601681304	NAPERVILLE	IL		04/10/2023				4,339			4,339		45,624	45,624			
6601817999	KELLER	TX		07/14/2023				1,621			1,621		8,955	8,955			
6602671171	HUNTINGTON BEACH	CA		04/10/2023				4,256			4,256		47,212	47,212			
8201732523	LEHIGH ACRES	FL		07/14/2023				357			357		2,247	2,247			
6602687953	MORGAN HILL	CA		04/10/2023				1,905			1,905		13,256	13,256			
6601681999	WILMETTE	IL		04/10/2023				2,452			2,452		30,343	30,343			
8203148562	BELLE GLADE	FL		07/14/2023				174			174		1,491	1,491			
6601679803	BROOKLYN	NY		04/10/2023				1,790			1,790		15,916	15,916			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		11,663		(59)			(59)		11,603	11,603			
6602681295	FRESNO	CA		04/10/2023				1,466			1,466		10,518	10,518			
6600482019	JACKSONVILLE	FL		04/10/2023				808			808		5,463	5,463			
6601749754	SANTA BARBARA	CA		04/10/2023				1,964			1,964		12,176	12,176			
6602671460	AUSTIN	TX		07/14/2023				1,873			1,873		17,715	17,715			
6600662115	GREAT FALLS	VA		04/10/2023				2,738			2,738		38,933	38,933			
6600845835	SAN RAMON	CA		04/10/2023				2,023			2,023		13,674	13,674			
6601684266	GLENCOE	IL		04/10/2023				5,429			5,429		35,654	35,654			
FR125718754	SAN JOSE	CA		10/21/2016		29,990		108			108		30,097	30,097			
PEB1596056115	SAN RAFAEL	CA		03/21/2018		11,229		31			31		11,260	11,260			
6602677343	ELMHURST	IL		04/10/2023				3,474			3,474		19,778	19,778			
6601685867	LEXINGTON	MA		04/10/2023				4,233			4,233		48,205	48,205			
6600012048	JACKSONVILLE	FL		04/10/2023				723			723		1,821	1,821			
6600441536	SCOTTSDALE	AZ		04/10/2023				2,176			2,176		13,896	13,896			
3393269491	Lehigh Acres	FL		07/14/2023				185			185		1,198	1,198			
6602699677	BOERNE	TX		07/14/2023				1,882			1,882		9,903	9,903			
PH7134020176	TROPHY CLUB	TX		07/24/2015		11,737		(45)			(45)		11,691	11,691			
6602710789	MADISON	TN		04/10/2023				1,855			1,855		12,182	12,182			
6602696053	KINGSLAND	TX		07/14/2023				1,193			1,193		6,592	6,592			
EB1564000716	FRASER	CO		12/18/2015		16,325		(28)			(28)		16,297	16,297			
6602682137	GOLDEN	CO		07/14/2023				1,690			1,690		8,906	8,906			
6602701713	WASHOUGAL	WA		07/14/2023				1,019			1,019		5,633	5,633			
6601469296	BROOKLYN	NY		04/10/2023				1,907			1,907		14,586	14,586			
6601809228	SANTA ANA	CA		04/10/2023				2,598			2,598		16,100	16,100			
6601678284	SOUTHBOROUGH	MA		04/10/2023				2,975			2,975		29,730	29,730			
6601482935	HOUSTON	TX		07/14/2023				3,791			3,791		35,080	35,080			
8195489260	DORAL	FL		07/14/2023				553			553		2,681	2,681			
6602676279	SCOTTSDALE	AZ		04/10/2023				4,171			4,171		23,742	23,742			
6601479071	NORTHBROOK	IL		04/10/2023				3,076			3,076		38,073	38,073			
6602685981	SAN MATEO	CA		04/10/2023				2,885			2,885		16,881	16,881			
6601724336	NEW YORK	NY		04/10/2023				1,362			1,362		14,702	14,702			
8199174154	RIVIERA BEACH	FL		07/14/2023				628			628		3,317	3,317			
6600849423	DALLAS	TX		07/14/2023				2,125			2,125		19,668	19,668			
6602701705	BLOOMINGTON	MN		04/10/2023				1,748			1,748		10,521	10,521			
6602711878	VIRGINIA BEACH	VA		04/10/2023				1,584			1,584		11,363	11,363			
6601711036	ALBUQUERQUE	NM		04/10/2023				4,368			4,368		27,070	27,070			
EB1541040473	LEAGUE CITY	TX		08/19/2016		18,539		(77)			(77)		18,462	18,462			
6602705912	SAN CLEMENTE	CA		04/10/2023				2,403			2,403		18,373	18,373			
6601750604	PASADENA	CA		04/10/2023				4,109			4,109		43,117	43,117			
6600592742	CHAPPAQUA	NY		04/10/2023				4,184			4,184		29,121	29,121			
6600058769	ENCINITAS	CA		04/10/2023				3,504			3,504		22,382	22,382			

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6600679093	JACKSONVILLE	FL		04/10/2023				934			934		2,351	2,351			
PEB1171015052	SAMMAMISH	WA		11/18/2016		16,035		(216)			(216)		15,820	15,820			
0703900	Glenview	IL		07/01/2014		2,444,785							2,444,785	2,444,785			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		18,596		(38)			(38)		18,558	18,558			
EB1784002309	LAFAYETTE	CA		10/12/2016		32,204		(233)			(233)		31,970	31,970			
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023				2,560			2,560		15,412	15,412			
6602711373	GILBERT	AZ		04/10/2023				1,145			1,145		9,055	9,055			
6602693407	PORTERVILLE	CA		04/10/2023				2,880			2,880		30,279	30,279			
EB1357000907	BEDFORD	MA		12/18/2015		12,626		120			120		12,745	12,745			
6602701929	SAN JOSE	CA		04/10/2023				2,598			2,598		15,206	15,206			
6602691500	BRENTWOOD	TN		04/10/2023				48,826			48,826		487,942	487,942			
0850500	Charlotte	NC		12/22/2017		895,989							895,989	895,989			
6601483917	GARDEN CITY	NY		04/10/2023				1,858			1,858		19,039	19,039			
6601680744	LOS ANGELES	CA		04/10/2023				3,996			3,996		43,133	43,133			
6602683093	MILL VALLEY	CA		04/10/2023				5,087			5,087		29,766	29,766			
6601285908	SOUTHFIELD	MI		04/10/2023				313			313		2,830	2,830			
6601489096	MOUNTAIN LAKES	NJ		07/14/2023				2,900			2,900		26,840	26,840			
6602685213	GILBERT	AZ		04/10/2023				2,417			2,417		26,812	26,812			
3365282370	Palm Beach	FL		07/14/2023				124			124		757	757			
6602674282	SAN JOSE	CA		04/10/2023				3,374			3,374		18,702	18,702			
6601471391	MARINA DEL REY	CA		04/10/2023				3,041			3,041		32,827	32,827			
6602671213	ROGERS	MN		04/10/2023				4,488			4,488		49,785	49,785			
6601753616	DALLAS	TX		07/14/2023				1,785			1,785		10,805	10,805			
6601290064	MATTESON	IL		04/10/2023				425			425		2,960	2,960			
8194409972	JACKSONVILLE	FL		07/14/2023				566			566		2,636	2,636			
6601483545	SAMMAMISH	WA		07/14/2023				2,093			2,093		20,245	20,245			
0491204	DALLAS	TX		09/06/2012		4,446,773							4,446,773	4,446,773			
PEB1352005431	ROCKVILLE CENTRE	NY		11/17/2017		11,355		105			105		11,460	11,460			
6600263963	UTICA	IL		04/10/2023				982			982		7,049	7,049			
6602694884	CLOVIS	CA		04/10/2023				3,234			3,234		20,659	20,659			
PEB1222602001	MAGNOLIA	TX		11/18/2016		29,711		(101)			(101)		29,610	29,610			
504890172	TAMARAC	FL		07/14/2023				276			276		2,075	2,075			
8030853189	HOLLYWOOD	FL		07/14/2023				519			519		5,804	5,804			
6601482125	BOULDER	CO		07/14/2023				2,164			2,164		18,740	18,740			
6602692342	YUCAIPA	CA		04/10/2023				1,230			1,230		13,277	13,277			
EB1357000849	MARSHFIELD	MA		12/18/2015		18,522		66			66		18,588	18,588			
6602698836	CAPE CORAL	FL		04/10/2023				1,669			1,669		10,026	10,026			
6601028571	MILL VALLEY	CA		04/10/2023				1,159			1,159		7,611	7,611			
8200720869	PALM HARBOR	FL		07/14/2023				288			288		1,695	1,695			
6601722579	GILBERT	AZ		04/10/2023				1,446			1,446		9,495	9,495			
6601816694	BRECKENRIDGE	CO		07/14/2023				1,212			1,212		6,844	6,844			
6601714634	LAKEWAY	TX		07/14/2023				2,240			2,240		19,174	19,174			
8195472099	HOLLYWOOD	FL		07/14/2023				274			274		1,359	1,359			
6601483487	FORT COLLINS	CO		07/14/2023				1,419			1,419		15,089	15,089			
6601699728	HOUSTON	TX		07/14/2023				1,284			1,284		7,255	7,255			
6601704064	NEW YORK	NY		04/10/2023				4,972			4,972		49,689	49,689			
6602683440	ALLEN	TX		07/14/2023				1,104			1,104		6,102	6,102			
6600934761	MONMOUTH	OR		07/14/2023				822			822		5,096	5,096			
8201313933	GREENACRES	FL		07/14/2023				290			290		1,870	1,870			
8195447491	WEST PALM BEACH	FL		07/14/2023				592			592		2,813	2,813			
6601482711	BROOKLINE	MA		04/10/2023				4,092			4,092		46,600	46,600			

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8200985205	BOCA RATON	FL		07/14/2023				347			347		1,871	1,871			
8026819804	NAPLES	FL		07/14/2023				339			339		2,089	2,089			
3393629912	Jacksonville	FL		07/14/2023				350			350		3,476	3,476			
6601750646	NEW YORK	NY		04/10/2023				2,378			2,378		15,190	15,190			
PEB1540095253	SAN RAMON	CA		08/14/2017		13,449		(289)			(289)		13,161	13,161			
8200848004	HIALEAH	FL		07/14/2023				429			429		2,418	2,418			
6602678556	BRENTWOOD	TN		04/10/2023				4,870			4,870		31,107	31,107			
6600676362	JACKSONVILLE	FL		04/10/2023				703			703		1,769	1,769			
6602679695	BLOOMFLD HLS	MI		04/10/2023				2,087			2,087		14,104	14,104			
6602681972	LA GRANGE PARK	IL		04/10/2023				1,511			1,511		9,926	9,926			
EB1794003388	ANNANDALE	VA		08/07/2015		17,398		44			44		17,443	17,443			
6601678987	BROOKLYN	NY		04/10/2023				2,911			2,911		17,033	17,033			
6601697029	PACIFICA	CA		04/10/2023				1,460			1,460		10,164	10,164			
EB1541040767	FRANKLIN	TN		12/16/2016		11,151		(181)			(181)		10,970	10,970			
6602690346	PALMETTO BAY	FL		04/10/2023				1,696			1,696		10,511	10,511			
6602688043	CARLSBAD	CA		04/10/2023				2,904			2,904		20,213	20,213			
6601471953	CHICAGO	IL		04/10/2023				5,431			5,431		63,532	63,532			
6602694306	PONTE VEDRA BEACH	FL		04/10/2023				1,851			1,851		11,825	11,825			
0611500	LAS VEGAS	NV		09/27/2005		1,326,550							1,326,550	1,326,550			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		16,817		179			179		16,996	16,996			
6602674274	PIEDMONT	CA		04/10/2023				2,608			2,608		14,847	14,847			
6601811869	ELMHURST	IL		04/10/2023				1,322			1,322		8,685	8,685			
6600040403	BRENTWOOD	CA		04/10/2023				1,696			1,696		10,833	10,833			
6600717588	CHANDLER	AZ		04/10/2023				1,068			1,068		8,443	8,443			
8195565808	SUNRISE	FL		07/14/2023				1,052			1,052		5,002	5,002			
6602699263	LAKEVILLE	MN		04/10/2023				1,997			1,997		12,020	12,020			
6600679325	JACKSONVILLE	FL		04/10/2023				844			844		2,125	2,125			
6602674126	SEATTLE	WA		07/14/2023				2,445			2,445		12,052	12,052			
6600454927	LYNNWOOD	WA		07/14/2023				419			419		2,730	2,730			
6602678440	PEOA	UT		07/14/2023				5,016			5,016		24,725	24,725			
6600025859	JACKSONVILLE	FL		04/10/2023				632			632		1,590	1,590			
8026520440	LAKE WORTH	FL		07/14/2023				436			436		2,403	2,403			
8196791533	HOLLYWOOD	FL		07/14/2023				1,008			1,008		5,000	5,000			
6600525585	DORAL	FL		04/10/2023				1,156			1,156		8,294	8,294			
0848500	Newport Beach	CA		01/19/2018		1,773,760							1,773,760	1,773,760			
6601682559	BRONX	NY		04/10/2023				1,220			1,220		19,833	19,833			
6601685859	ROSLYN HARBOR	NY		04/10/2023				2,787			2,787		30,082	30,082			
6601680975	AUSTIN	TX		07/14/2023				2,547			2,547		24,635	24,635			
505135061	PINELLAS PARK	FL		07/14/2023				278			278		1,803	1,803			
6602704642	BELLE ISLE	FL		04/10/2023				1,750			1,750		10,849	10,849			
6602690734	SHORT HILLS	NJ		07/14/2023				2,096			2,096		10,558	10,558			
6602687763	MISSOURI CITY	TX		07/14/2023				1,401			1,401		8,095	8,095			
6600735283	LINWOOD	NJ		07/14/2023				2,722			2,722		13,137	13,137			
6600011214	JACKSONVILLE	FL		04/10/2023				710			710		1,788	1,788			
8191770907	JACKSONVILLE	FL		07/14/2023				661			661		3,017	3,017			
6601734129	NASHVILLE	TN		04/10/2023				3,544			3,544		23,278	23,278			
6601825174	PORTER RANCH	CA		04/10/2023				2,601			2,601		16,122	16,122			
3372100120	Lehigh Acres	FL		07/14/2023				114			114		1,210	1,210			
6600677816	JACKSONVILLE	FL		04/10/2023				649			649		1,633	1,633			
PEB1382003271	SAN DIEGO	CA		11/18/2016		14,739		(61)			(61)		14,678	14,678			
6601685339	WINCHESTER	MA		04/10/2023				3,885			3,885		43,091	43,091			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602682392	NOLENSVILLE	TN		04/10/2023				2,189			2,189		13,981	13,981			
8030572746	HIALEAH	FL		07/14/2023				399			399		2,154	2,154			
6602677483	SAINT LOUIS	MO		04/10/2023				2,099			2,099		11,635	11,635			
6601720110	AUSTIN	TX		07/14/2023				1,730			1,730		9,117	9,117			
6602684810	BLOOMFLD HLS	MI		04/10/2023				5,445			5,445		53,103	53,103			
6601472126	DALLAS	TX		07/14/2023				2,178			2,178		20,599	20,599			
6602673607	CARLSBAD	CA		04/10/2023				3,450			3,450		19,638	19,638			
6601693192	LAND O LAKES	FL		04/10/2023				1,558			1,558		9,952	9,952			
8201338905	LEHIGH ACRES	FL		07/14/2023				347			347		1,872	1,872			
6601728188	SAN FRANCISCO	CA		04/10/2023				4,018			4,018		23,515	23,515			
6600914888	SARATOGA	CA		04/10/2023				2,535			2,535		17,646	17,646			
6602677897	DALLAS	TX		07/14/2023				2,929			2,929		14,440	14,440			
6602673482	CORONADO	CA		04/10/2023				3,713			3,713		36,207	36,207			
6602691856	SANTA CLARITA	CA		04/10/2023				682			682		6,990	6,990			
6601683128	FAR HILLS	NJ		07/14/2023				2,897			2,897		26,212	26,212			
6601486910	SANDY	UT		07/14/2023				6,369			6,369		58,937	58,937			
6601711952	SEATTLE	WA		07/14/2023				2,081			2,081		18,410	18,410			
8195097882	MARGATE	FL		07/14/2023				704			704		3,280	3,280			
8202837694	NAPLES	FL		07/14/2023				279			279		1,879	1,879			
6602672716	ESCONDIDO	CA		04/10/2023				864			864		5,671	5,671			
6601203430	JACKSONVILLE	FL		04/10/2023				763			763		1,920	1,920			
8199159415	ESTERO	FL		07/14/2023				1,039			1,039		5,270	5,270			
6602679166	LEEDS	UT		07/14/2023				1,779			1,779		10,519	10,519			
8008437482	OLDSMAR	FL		07/14/2023				225			225		1,267	1,267			
6601680132	REGO PARK	NY		04/10/2023				1,901			1,901		19,477	19,477			
6602682251	FULSHEAR	TX		07/14/2023				1,008			1,008		5,568	5,568			
6600023052	RENO	NV		04/10/2023				(16)			(16)		4,156	4,156			
6601820811	PARK CITY	UT		07/14/2023				975			975		5,635	5,635			
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023				2,788			2,788		17,811	17,811			
6602685106	CHICAGO	IL		04/10/2023				3,761			3,761		35,814	35,814			
6601473207	BETHANY BEACH	DE		04/10/2023				6,125			6,125		69,750	69,750			
6602702224	PORTLAND	OR		07/14/2023				1,305			1,305		7,043	7,043			
6601723676	WEST PALM BEACH	FL		04/10/2023				1,649			1,649		11,835	11,835			
6601718973	SARATOGA	CA		04/10/2023				5,745			5,745		56,024	56,024			
6601734699	WASHINGTON	DC		04/10/2023				2,623			2,623		26,212	26,212			
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023				1,489			1,489		11,027	11,027			
8191500740	DELRAY BEACH	FL		07/14/2023				1,028			1,028		4,691	4,691			
6602688514	COPPELL	TX		07/14/2023				842			842		5,223	5,223			
6602683473	PORTLAND	OR		07/14/2023				957			957		5,163	5,163			
8202207315	BOCA RATON	FL		07/14/2023				629			629		5,624	5,624			
6602696681	DUBLIN	CA		04/10/2023				2,710			2,710		16,317	16,317			
6602682780	SAN ANSELMO	CA		04/10/2023				2,369			2,369		15,132	15,132			
6601821876	LAFAYETTE	CA		04/10/2023				3,370			3,370		20,887	20,887			
6601472274	BOULDER	CO		07/14/2023				1,881			1,881		18,192	18,192			
108632225	Lehigh Acres	FL		07/14/2023				234			234		1,473	1,473			
6600930975	MAGNOLIA	TX		07/14/2023				987			987		5,833	5,833			
6601692327	TRUCKEE	CA		04/10/2023				2,259			2,259		30,620	30,620			
6600794074	LIVINGSTON	NJ		07/14/2023				941			941		5,694	5,694			
EB1786002424	LOS ALTOS	CA		09/25/2015		42,854		(178)			(178)		42,677	42,677			
6602676667	NAPLES	FL		04/10/2023				3,352			3,352		36,180	36,180			
6601202242	JACKSONVILLE	FL		04/10/2023				930			930		2,340	2,340			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601683615	WASHINGTON	DC		04/10/2023				5,360			5,360		64,466	64,466			
8197142012	LAKE WORTH	FL		07/14/2023				417			417		2,250	2,250			
6600022872	ARROWBEAR PARK	CA		04/10/2023				47			47		1,536	1,536			
6601685222	SEATTLE	WA		07/14/2023				3,333			3,333		32,987	32,987			
PEB1357001972	SEATTLE	WA		03/21/2018		14,969		726			726		15,695	15,695			
6600852484	MORRISON	CO		07/14/2023				1,665			1,665		9,846	9,846			
6601698787	DRAPER	UT		07/14/2023				1,148			1,148		6,950	6,950			
6601818534	GAITHERSBURG	MD		07/14/2023				1,338			1,338		7,393	7,393			
PH7132279568	SOUTHLAKE	TX		11/07/2014		27,966		(90)			(90)		27,876	27,876			
6601681239	LOCUST VALLEY	NY		04/10/2023				3,012			3,012		32,519	32,519			
6600055286	WALNUT CREEK	CA		04/10/2023				1,424			1,424		9,911	9,911			
6601224220	JACKSONVILLE	FL		04/10/2023				765			765		1,926	1,926			
6601203422	JACKSONVILLE	FL		04/10/2023				781			781		1,967	1,967			
PH7131736733	MAHWAH	NJ		06/19/2015		18,674		(53)			(53)		18,622	18,622			
8195062599	JACKSONVILLE	FL		07/14/2023				274			274		1,301	1,301			
6602677442	REDINGTON SHORES	FL		04/10/2023				2,617			2,617		14,898	14,898			
6601730663	BELMONT	CA		04/10/2023				3,461			3,461		19,178	19,178			
6601727677	BEND	OR		07/14/2023				948			948		5,355	5,355			
0848100	Chicago	IL		12/15/2017		983,964							983,964	983,964			
6602689371	BLUE RIVER	CO		07/14/2023				1,281			1,281		6,910	6,910			
6601490201	ROCKAWAY PARK	NY		04/10/2023				2,085			2,085		23,125	23,125			
6601202150	ATLANTIC BEACH	FL		04/10/2023				840			840		2,115	2,115			
EB1222545020	SAN DIEGO	CA		08/17/2016		14,761		(71)			(71)		14,690	14,690			
PH7131264066	HOUSTON	TX		08/01/2014		28,044		(100)			(100)		27,944	27,944			
6602678101	SARASOTA	FL		04/10/2023				3,297			3,297		19,294	19,294			
6602673367	KELLER	TX		07/14/2023				1,568			1,568		14,183	14,183			
8022367534	WEST PALM BEACH	FL		07/14/2023				154			154		1,014	1,014			
8200460476	LAKE WORTH	FL		07/14/2023				820			820		4,157	4,157			
6602674407	NEWPORT BEACH	CA		04/10/2023				3,606			3,606		19,984	19,984			
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023				3,742			3,742		22,526	22,526			
6600794835	WASHINGTON	DC		04/10/2023				1,340			1,340		10,634	10,634			
8012047991	BOCA RATON	FL		07/14/2023				491			491		2,823	2,823			
6602680677	CAMPBELL	CA		04/10/2023				3,705			3,705		22,967	22,967			
6602698588	VENICE	CA		04/10/2023				5,165			5,165		32,014	32,014			
6601485714	NASHVILLE	TN		04/10/2023				883			883		7,049	7,049			
6602683309	BROOMFIELD	CO		07/14/2023				1,289			1,289		6,954	6,954			
6602683481	YORKTOWN	VA		04/10/2023				1,700			1,700		11,487	11,487			
6601687467	GOLDENS BRIDGE	NY		04/10/2023				1,788			1,788		10,765	10,765			
6600681743	JACKSONVILLE	FL		04/10/2023				1,053			1,053		2,650	2,650			
6600010539	JACKSONVILLE	FL		04/10/2023				526			526		1,324	1,324			
6602700483	AURORA	CO		07/14/2023				1,141			1,141		6,154	6,154			
6602675503	SEATTLE	WA		07/14/2023				900			900		5,445	5,445			
6601006445	ESCONDIDO	CA		04/10/2023				1,089			1,089		7,359	7,359			
6602680735	ATHOL	ID		04/10/2023				1,977			1,977		12,987	12,987			
EB1789004398	REDWOOD CITY	CA		06/24/2016		24,936		6			6		24,942	24,942			
6602705938	LAKEVILLE	MN		04/10/2023				2,974			2,974		17,903	17,903			
6602690858	SALT LAKE CTY	UT		07/14/2023				1,970			1,970		9,710	9,710			
6602705284	ROCKPORT	MA		04/10/2023				2,338			2,338		14,492	14,492			
6600028911	JACKSONVILLE	FL		04/10/2023				537			537		1,352	1,352			
6601203547	JACKSONVILLE	FL		04/10/2023				837			837		2,107	2,107			
6600849308	NEEDHAM	MA		04/10/2023				2,446			2,446		16,062	16,062			

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	2	3					8	9	10	11	12	13					
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6602694314	DRAPER	UT		07/14/2023				1,370			1,370		7,568	7,568			
6602699727	NASHVILLE	TN		04/10/2023				2,028			2,028		12,183	12,183			
6601714337	MURFREESBORO	TN		04/10/2023				725			725		4,356	4,356			
6602695170	VALLEJO	CA		04/10/2023				1,552			1,552		10,486	10,486			
6600829599	LAKE OSWEGO	OR		07/14/2023				1,831			1,831		11,615	11,615			
6601699066	TIGARD	OR		07/14/2023				974			974		6,513	6,513			
8201717797	BOCA RATON	FL		07/14/2023				1,297			1,297		8,745	8,745			
6601678573	ANDOVER	MA		04/10/2023				2,293			2,293		26,112	26,112			
6601489492	COLORADO SPRINGS	CO		07/14/2023				2,031			2,031		20,101	20,101			
6602674381	WASHINGTON	DC		04/10/2023				2,655			2,655		14,716	14,716			
6602702364	PHOENIX	AZ		04/10/2023				3,216			3,216		19,362	19,362			
6602690304	WILMETTE	IL		04/10/2023				1,671			1,671		10,060	10,060			
6602675107	WOODLAND HILLS	CA		04/10/2023				2,429			2,429		18,571	18,571			
6602677566	JACKSONVILLE	FL		04/10/2023				1,965			1,965		11,497	11,497			
PEB1541041609	NICHOLS HILLS	OK		08/14/2017		55,132		(1,512)			(1,512)		53,620	53,620			
6601735324	FORT MYERS	FL		04/10/2023				4,482			4,482		30,288	30,288			
8201018355	JACKSONVILLE	FL		07/14/2023				508			508		3,132	3,132			
PEB1540095886	BROOKLYN	NY		01/11/2018		14,672		(61)			(61)		14,610	14,610			
6601717942	SAINT PETERSBURG	FL		04/10/2023				5,230			5,230		32,416	32,416			
6601747717	CRYSTAL BEACH	FL		04/10/2023				1,851			1,851		12,157	12,157			
6602673615	DALY CITY	CA		04/10/2023				3,139			3,139		17,871	17,871			
6602705383	ROCKLIN	CA		04/10/2023				387			387		3,072	3,072			
6601714261	NANTUCKET	MA		04/10/2023				3,030			3,030		18,779	18,779			
6600941113	BROOKLYN	NY		04/10/2023				1,389			1,389		7,909	7,909			
6602683077	CULVER CITY	CA		04/10/2023				2,356			2,356		15,047	15,047			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		12,549		9			9		12,558	12,558			
8198764085	HIALEAH	FL		07/14/2023				869			869		4,495	4,495			
8201522052	DELRAY BEACH	FL		07/14/2023				231			231		1,636	1,636			
6601684241	BUZZARDS BAY	MA		04/10/2023				4,337			4,337		48,104	48,104			
6602678127	RIVERSIDE	CA		04/10/2023				3,345			3,345		19,575	19,575			
6602675438	LITCHFIELD PARK	AZ		04/10/2023				2,515			2,515		16,994	16,994			
8198341517	MIAMI	FL		07/14/2023				668			668		3,385	3,385			
6601487553	TRAVERSE CITY	MI		04/10/2023				2,773			2,773		28,418	28,418			
6600843806	AFTON	OK		04/10/2023				968			968		12,340	12,340			
PEB1596055531	ISSAQUAH	WA		11/17/2017		13,327		(267)			(267)		13,060	13,060			
6602704444	AUSTIN	TX		07/14/2023				1,353			1,353		8,841	8,841			
6602685254	WILMETTE	IL		04/10/2023				2,465			2,465		14,425	14,425			
6600011941	JACKSONVILLE	FL		04/10/2023				837			837		2,108	2,108			
6601204636	JACKSONVILLE	FL		04/10/2023				819			819		2,061	2,061			
6600830910	SUMMERDALE	AL		07/14/2023				936			936		5,803	5,803			
6601807529	CHASKA	MN		04/10/2023				1,396			1,396		8,387	8,387			
6602678564	NASHVILLE	TN		04/10/2023				3,309			3,309		20,509	20,509			
504684220	BOYNTON BEACH	FL		07/14/2023				126			126		915	915			
6601822148	BOTHELL	WA		07/14/2023				1,434			1,434		7,923	7,923			
6601698795	BOULDER	CO		07/14/2023				1,779			1,779		18,459	18,459			
6602682152	NORTH READING	MA		04/10/2023				2,785			2,785		16,768	16,768			
8199110069	LK WORTH BCH	FL		07/14/2023				521			521		2,583	2,583			
6601818526	CYPRESS	TX		07/14/2023				1,587			1,587		8,176	8,176			
6601383786	HARTSEL	CO		07/14/2023				184			184		1,742	1,742			
6601679472	JAMAICA PLAIN	MA		04/10/2023				838			838		9,293	9,293			
6602692268	FULLERTON	CA		04/10/2023				1,092			1,092		12,439	12,439			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600435058	KESWICK	VA		04/10/2023				1,268			1,268		8,567	8,567			
6601699595	BOYNTON BEACH	FL		04/10/2023				2,518			2,518		18,068	18,068			
6601285957	TOMS RIVER	NJ		07/14/2023				144			144		1,034	1,034			
6600935511	EDEN	UT		07/14/2023				4,020			4,020		23,609	23,609			
6600568544	NEW YORK	NY		04/10/2023				3,968			3,968		47,734	47,734			
6601713941	AUSTIN	TX		07/14/2023				2,039			2,039		11,517	11,517			
6600119967	POULSBO	WA		07/14/2023				1,102			1,102		6,516	6,516			
6601737973	CHEVY CHASE	MD		07/14/2023				2,240			2,240		12,378	12,378			
6602711555	SHERMAN OAKS	CA		04/10/2023				2,306			2,306		18,305	18,305			
EB1786002720	EL GRANADA	CA		11/20/2015		25,151		36			36		25,188	25,188			
8197187137	FORT MYERS	FL		07/14/2023				580			580		2,809	2,809			
6601749879	FLEMING ISLAND	FL		04/10/2023				2,899			2,899		28,270	28,270			
6602699453	CORPUS CHRISTI	TX		07/14/2023				1,348			1,348		7,270	7,270			
6602710458	ORLANDO	FL		04/10/2023				348			348		3,254	3,254			
6602695683	GLENDALE	AZ		04/10/2023				1,954			1,954		12,483	12,483			
6601678516	BROOKLINE	MA		04/10/2023				3,964			3,964		43,973	43,973			
6602705359	QUEEN CREEK	AZ		04/10/2023				2,350			2,350		15,011	15,011			
505340309	ROYAL PALM BEACH	FL		07/14/2023				517			517		4,420	4,420			
EB1341001773	DAVIE	FL		12/18/2015		14,458		(100)			(100)		14,358	14,358			
EB1786003598	FOSTER CITY	CA		08/17/2016		44,837		(13)			(13)		44,824	44,824			
3358896230	Hialeah	FL		07/14/2023				87			87		572	572			
6601687368	CAMBRIDGE	MA		04/10/2023				3,666			3,666		44,099	44,099			
6601673608	GLEN HEAD	NY		04/10/2023				5,142			5,142		60,157	60,157			
3362463526	Fort Myers	FL		07/14/2023				87			87		569	569			
6602684422	PLEASANTON	CA		04/10/2023				3,070			3,070		17,964	17,964			
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023				2,297			2,297		14,674	14,674			
EB1787003434	UNION CITY	CA		10/12/2016		16,398		(34)			(34)		16,365	16,365			
6601686543	NEEDHAM	MA		04/10/2023				3,295			3,295		35,573	35,573			
6601729178	SCOTTSDALE	AZ		04/10/2023				8,042			8,042		80,372	80,372			
6602685205	HOLLADAY	UT		07/14/2023				2,732			2,732		22,226	22,226			
6601819060	CHATSWORTH	CA		04/10/2023				4,419			4,419		44,165	44,165			
6601717041	WEST PALM BEACH	FL		04/10/2023				2,717			2,717		17,351	17,351			
6601488320	WELLESLEY	MA		04/10/2023				3,324			3,324		37,857	37,857			
6601827238	MCKINNEY	TX		07/14/2023				954			954		5,273	5,273			
6602700194	GLENDALE	CA		04/10/2023				2,192			2,192		14,003	14,003			
6600841032	LOS ANGELES	CA		04/10/2023				1,777			1,777		12,747	12,747			
8031052007	WEST PALM BEACH	FL		07/14/2023				70			70		404	404			
6602701697	LOS GATOS	CA		04/10/2023				2,368			2,368		14,256	14,256			
6601750711	DANVILLE	CA		04/10/2023				2,756			2,756		18,101	18,101			
6601203299	JACKSONVILLE	FL		04/10/2023				847			847		2,131	2,131			
6602701960	BOULDER CITY	NV		04/10/2023				2,770			2,770		16,208	16,208			
8199310899	FORT MYERS	FL		07/14/2023				539			539		2,675	2,675			
6601753764	AUSTIN	TX		07/14/2023				895			895		5,414	5,414			
6602705086	KALISPELL	MT		04/10/2023				2,713			2,713		18,886	18,886			
6600794918	ARLINGTON	VA		04/10/2023				222			222		1,763	1,763			
6602676451	DOVER	ID		04/10/2023				2,016			2,016		11,478	11,478			
6602678192	LONG GROVE	IL		04/10/2023				1,655			1,655		10,871	10,871			
6602679133	SOQUEL	CA		04/10/2023				2,782			2,782		15,834	15,834			
6601679886	ASTORIA	NY		04/10/2023				859			859		8,580	8,580			
PH7119111347	CALABASAS	CA		03/13/2015		69,218		(173)			(173)		69,044	69,044			
6601224568	JACKSONVILLE	FL		04/10/2023				739			739		1,859	1,859			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600012071	JACKSONVILLE	FL		04/10/2023				2,911			2,911		5,854	5,854			
0802801	YORK	PA		09/26/2019		21,141,845							21,141,845	21,141,845			
6600848177	HOUSTON	TX		07/14/2023				1,138			1,138		7,230	7,230			
6602676253	BOSTON	MA		04/10/2023				3,087			3,087		17,573	17,573			
8023535251	JACKSONVILLE	FL		07/14/2023				48			48		380	380			
6602673292	ARROYO GRANDE	CA		04/10/2023				5,823			5,823		61,219	61,219			
6601686725	CAMBRIDGE	MA		04/10/2023				2,554			2,554		27,568	27,568			
6601719419	ROSLYN	NY		04/10/2023				2,628			2,628		15,377	15,377			
6601710723	BRENTWOOD	TN		04/10/2023				4,542			4,542		26,577	26,577			
PEB1541042368	NASHVILLE	TN		11/17/2017		14,212		(186)			(186)		14,027	14,027			
6601684498	HOBOKEN	NJ		07/14/2023				2,433			2,433		13,442	13,442			
6600557711	NEW YORK	NY		04/10/2023				3,499			3,499		24,353	24,353			
6601684712	SETAUKET	NY		04/10/2023				4,724			4,724		53,794	53,794			
6602680867	AURORA	CO		07/14/2023				1,171			1,171		6,319	6,319			
6601723072	TUPPER LAKE	NY		04/10/2023				2,071			2,071		12,119	12,119			
6600935578	AUBURN	WA		07/14/2023				1,324			1,324		7,316	7,316			
6602679026	HUNTSVILLE	AL		07/14/2023				1,142			1,142		6,161	6,161			
0837700	Raleigh	NC		05/01/2017		2,725,580							2,725,580	2,725,580			
6600921370	ORLANDO	FL		04/10/2023				7,626			7,626		68,873	68,873			
6600680786	JACKSONVILLE	FL		04/10/2023				924			924		2,325	2,325			
6602704428	BELLEVUE	ID		04/10/2023				2,172			2,172		12,038	12,038			
8195876623	DEERFIELD BEACH	FL		07/14/2023				354			354		1,757	1,757			
8195663585	WEST PALM BCH	FL		07/14/2023				737			737		3,574	3,574			
6600913260	OJAI	CA		04/10/2023				6,069			6,069		12,205	12,205			
6601693572	SAMMAMISH	WA		07/14/2023				1,706			1,706		9,636	9,636			
6601745083	CHINO HILLS	CA		04/10/2023				2,854			2,854		28,523	28,523			
6601203992	JACKSONVILLE	FL		04/10/2023				314			314		789	789			
6602678143	BELLEVUE	WA		07/14/2023				1,711			1,711		8,621	8,621			
6601719773	LOS ANGELES	CA		04/10/2023				2,617			2,617		15,316	15,316			
6602695030	SEATTLE	WA		07/14/2023				1,924			1,924		10,138	10,138			
6601820050	WEST HILLS	CA		04/10/2023				3,482			3,482		20,375	20,375			
6600733411	SAINT JAMES	NY		04/10/2023				813			813		5,662	5,662			
6602696624	LIGHTHOUSE PT	FL		04/10/2023				2,882			2,882		17,864	17,864			
6601683219	SANDS POINT	NY		04/10/2023				921			921		6,414	6,414			
6602695048	SANDY	UT		07/14/2023				1,234			1,234		6,971	6,971			
6601165225	SMYRNA	TN		04/10/2023				1,012			1,012		5,759	5,759			
6601708636	LITTLETON	CO		07/14/2023				4,971			4,971		43,040	43,040			
6602696038	SAN FRANCISCO	CA		04/10/2023				2,974			2,974		18,993	18,993			
6601684449	BROOKLYN	NY		04/10/2023				5,573			5,573		57,111	57,111			
6601204354	JACKSONVILLE	FL		04/10/2023				844			844		2,124	2,124			
6601692848	PORTLAND	OR		07/14/2023				1,017			1,017		5,873	5,873			
6601482562	EDINA	MN		04/10/2023				3,040			3,040		31,960	31,960			
EB1382003273	PHOENIX	AZ		12/16/2016		13,098		96			96		13,194	13,194			
6600675141	JACKSONVILLE	FL		04/10/2023				954			954		2,401	2,401			
8195812932	NAPLES	FL		07/14/2023				379			379		1,963	1,963			
6602676709	ALAMO	CA		04/10/2023				4,209			4,209		22,727	22,727			
6602711514	SAMMAMISH	WA		07/14/2023				967			967		5,855	5,855			
6601684605	UPPER BROOKVILLE	NY		04/10/2023				5,044			5,044		53,034	53,034			
8201624198	MIAMI	FL		07/14/2023				161			161		1,172	1,172			
6602696376	FORT COLLINS	CO		07/14/2023				1,113			1,113		5,866	5,866			
6601726372	SAINT JOHNS	FL		04/10/2023				2,161			2,161		12,648	12,648			

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6602691666	OREM	UT		07/14/2023				2,211			2,211		19,143	19,143			
6601685644	MOORESTOWN	NJ		07/14/2023				2,490			2,490		23,550	23,550			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		18,358		21			21		18,379	18,379			
PEB1596053483	LAKE STEVENS	WA		11/18/2016		17,771		(442)			(442)		17,329	17,329			
6601717074	HOUSTON	TX		07/14/2023				1,067			1,067		5,894	5,894			
6601690024	FORT WORTH	TX		07/14/2023				988			988		6,281	6,281			
6600479072	REGO PARK	NY		04/10/2023				1,231			1,231		8,831	8,831			
PEB1027558435	WEDDINGTON	NC		11/17/2017		11,807		33			33		11,840	11,840			
6602700319	IRVINE	CA		04/10/2023				4,303			4,303		27,485	27,485			
6600675992	JACKSONVILLE	FL		04/10/2023				649			649		1,635	1,635			
6602682939	AUSTIN	TX		07/14/2023				1,427			1,427		8,246	8,246			
6601686931	NEW YORK	NY		04/10/2023				1,894			1,894		19,911	19,911			
6601823088	DEWEY BEACH	DE		04/10/2023				2,543			2,543		17,188	17,188			
6601683011	HIGHLAND PARK	IL		04/10/2023				6,670			6,670		56,356	56,356			
0839300	San Diego	CA		06/29/2017		1,743,874							1,743,874	1,743,874			
6601486845	HOPKINS	MN		04/10/2023				2,561			2,561		26,873	26,873			
EB1351003915	NEW YORK	NY		12/18/2015		26,424		96			96		26,519	26,519			
6601488395	BAYSIDE	NY		04/10/2023				1,977			1,977		23,553	23,553			
6602685643	FAIRFIELD	CA		04/10/2023				1,991			1,991		12,715	12,715			
6600011982	JACKSONVILLE	FL		04/10/2023				3,049			3,049		6,132	6,132			
6600677196	JACKSONVILLE	FL		04/10/2023				1,051			1,051		2,646	2,646			
6601074047	ARLINGTON	VA		04/10/2023				1,072			1,072		7,695	7,695			
6601687780	CORSICANA	TX		07/14/2023				1,926			1,926		19,982	19,982			
0719000	San Antonio	TX		09/30/2015		590,621							590,621	590,621			
6602705151	COLLEGE GROVE	TN		04/10/2023				2,589			2,589		17,002	17,002			
6602675958	PLEASANTON	CA		04/10/2023				4,304			4,304		23,854	23,854			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		20,537		(173)			(173)		20,364	20,364			
6600876459	BEND	OR		07/14/2023				218			218		1,742	1,742			
6600838848	HOLMDEL	NJ		07/14/2023				555			555		4,194	4,194			
6601473587	LYON TOWNSHIP	MI		04/10/2023				2,661			2,661		29,516	29,516			
PH7135362676	FLEMINGTON	NJ		04/08/2016		20,706		(25)			(25)		20,681	20,681			
6601383232	FT MYERS BEACH	FL		04/10/2023				4,763			4,763		9,579	9,579			
6602704584	JERSEY CITY	NJ		07/14/2023				1,940			1,940		10,956	10,956			
105868319	West Palm Beach	FL		07/14/2023				157			157		1,010	1,010			
8191823575	MIAMI	FL		07/14/2023				588			588		2,855	2,855			
6601680009	BROOKLYN	NY		04/10/2023				8,950			8,950		96,622	96,622			
6601483511	CHELAN	WA		07/14/2023				2,296			2,296		22,213	22,213			
6602699719	BRIGHTON	CO		07/14/2023				1,055			1,055		5,552	5,552			
6601688762	LAGO VISTA	TX		07/14/2023				3,293			3,293		37,311	37,311			
6601740837	SEAL BEACH	CA		04/10/2023				4,145			4,145		24,894	24,894			
6601729822	WESTLAKE VILLAGE	CA		04/10/2023				1,652			1,652		11,502	11,502			
6602686351	SAN FRANCISCO	CA		04/10/2023				5,323			5,323		53,190	53,190			
6602699065	TRUCKEE	CA		04/10/2023				3,984			3,984		23,986	23,986			
6600677014	JACKSONVILLE	FL		04/10/2023				927			927		2,333	2,333			
6601224287	JACKSONVILLE	FL		04/10/2023				738			738		1,859	1,859			
6601809533	GILBERT	AZ		04/10/2023				2,953			2,953		32,758	32,758			
6600681677	JACKSONVILLE	FL		04/10/2023				1,098			1,098		2,764	2,764			
6602674241	DANVILLE	CA		04/10/2023				2,732			2,732		15,550	15,550			
6602681717	SEATTLE	WA		07/14/2023				1,423			1,423		7,678	7,678			
6601203471	JACKSONVILLE	FL		04/10/2023				792			792		1,992	1,992			
6602701127	ERIE	CO		07/14/2023				1,079			1,079		5,685	5,685			

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6602702208	OAKLAND	CA		04/10/2023				3,195			3,195		18,699	18,699			
6600053000	PHOENIX	AZ		04/10/2023				1,653			1,653		11,175	11,175			
3365737025	Tamarac	FL		07/14/2023				140			140		860	860			
6601693226	ENGLEWOOD	CO		07/14/2023				1,350			1,350		7,801	7,801			
6602681162	DALLAS	TX		07/14/2023				994			994		5,617	5,617			
6600676529	JACKSONVILLE	FL		04/10/2023				855			855		2,152	2,152			
EB1540093290	SWARTHMORE	PA		08/07/2015		16,018		(71)			(71)		15,947	15,947			
6601739391	PHOENIX	AZ		04/10/2023				2,119			2,119		13,534	13,534			
PEB1596055295	DAVIE	FL		11/17/2017		2,473		(44)			(44)		2,429	2,429			
6600107749	NEW YORK	NY		04/10/2023				1,876			1,876		13,457	13,457			
6602677418	GOLF	IL		04/10/2023				2,676			2,676		16,111	16,111			
6602671437	MT CRESTED BUTTE	CO		07/14/2023				1,522			1,522		14,089	14,089			
3368065569	Palm Beach	FL		07/14/2023				155			155		1,157	1,157			
6602683259	BOZEMAN	MT		04/10/2023				2,900			2,900		18,521	18,521			
EB1784003436	SANTA ROSA	CA		06/24/2016		11,669		(140)			(140)		11,530	11,530			
6601690255	TOMBALL	TX		07/14/2023				1,366			1,366		9,356	9,356			
PEB1795002131	SEASIDE HEIGHTS	NJ		06/13/2017		10,124		(23)			(23)		10,101	10,101			
6600681909	JACKSONVILLE	FL		04/10/2023				968			968		2,438	2,438			
6602693852	RESTON	VA		04/10/2023				1,030			1,030		11,115	11,115			
6601678615	LEXINGTON	MA		04/10/2023				2,735			2,735		31,146	31,146			
PEB1027606900	POTOMAC	MD		11/17/2017		22,605		(147)			(147)		22,458	22,458			
6601711812	SOUTHAMPTON	NY		04/10/2023				3,759			3,759		24,009	24,009			
6601696633	CHULA VISTA	CA		04/10/2023				2,275			2,275		13,693	13,693			
6602671528	LOS ANGELES	CA		04/10/2023				792			792		7,150	7,150			
6600011230	JACKSONVILLE	FL		04/10/2023				773			773		1,945	1,945			
6601807479	COSTA MESA	CA		04/10/2023				1,768			1,768		11,294	11,294			
6602675974	BURLINGAME	CA		04/10/2023				5,258			5,258		29,141	29,141			
8030849517	FLORIDA CITY	FL		07/14/2023				394			394		2,323	2,323			
6600046400	FORT LAUDERDALE	FL		04/10/2023				2,504			2,504		31,914	31,914			
8203895682	ST PETERSBURG	FL		07/14/2023				175			175		1,453	1,453			
6602674878	LONE TREE	CO		07/14/2023				1,820			1,820		9,594	9,594			
6602676535	SANTA CLARA	CA		04/10/2023				2,754			2,754		15,679	15,679			
FR125709688	PASADENA	CA		11/18/2016		16,373		(159)			(159)		16,214	16,214			
6601697326	LEAWOOD	KS		07/14/2023				1,044			1,044		6,319	6,319			
6602697002	PAYSON	UT		07/14/2023				1,825			1,825		9,619	9,619			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		15,801		(65)			(65)		15,736	15,736			
6601680769	BOSTON	MA		04/10/2023				4,607			4,607		47,209	47,209			
8201610594	HALLANDALE BEACH	FL		07/14/2023				406			406		2,453	2,453			
6602680461	POST FALLS	ID		04/10/2023				8,088			8,088		53,121	53,121			
6600544693	PARK CITY	UT		07/14/2023				1,706			1,706		16,879	16,879			
6601487728	BEAVERTON	OR		07/14/2023				2,522			2,522		22,820	22,820			
EB1789003549	SAN MATEO	CA		06/24/2016		30,493		(140)			(140)		30,353	30,353			
6601271668	LEXINGTON	KY		04/10/2023				104			104		792	792			
6602683721	DENVER	CO		07/14/2023				1,219			1,219		6,577	6,577			
6601691881	DEALE	MD		07/14/2023				2,077			2,077		20,087	20,087			
6602702059	CHICAGO	IL		04/10/2023				1,833			1,833		10,725	10,725			
6601570606	CANOGA PARK	CA		04/10/2023				1,003			1,003		7,429	7,429			
505369125	Lake Worth	FL		07/14/2023				544			544		3,026	3,026			
6601679258	RYE	NY		04/10/2023				3,770			3,770		38,628	38,628			
6600932518	SAN LUIS OBISPO	CA		04/10/2023				4,264			4,264		48,559	48,559			
6602683523	SUNNYVALE	CA		04/10/2023				3,284			3,284		19,769	19,769			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600056045	ALLEN	TX		07/14/2023				904			904		5,344	5,344			
6601480582	BOSTON	MA		04/10/2023				4,354			4,354		49,576	49,576			
6601709386	SACRAMENTO	CA		04/10/2023				1,815			1,815		11,590	11,590			
6602702075	SAN JOSE	CA		04/10/2023				3,211			3,211		19,905	19,905			
6602682616	PORT JEFFERSON	NY		04/10/2023				2,588			2,588		14,733	14,733			
6602676360	SAN FRANCISCO	CA		04/10/2023				2,944			2,944		16,762	16,762			
6600428970	RIVERDALE	MD		07/14/2023				194			194		1,435	1,435			
6602682558	SANDY	UT		07/14/2023				1,583			1,583		8,343	8,343			
6601679977	BOULDER	CO		07/14/2023				1,743			1,743		16,488	16,488			
6602711787	OCEAN CITY	NJ		07/14/2023				1,306			1,306		8,299	8,299			
6601739482	SEATTLE	WA		07/14/2023				4,244			4,244		39,271	39,271			
EB1794003584	ANNANDALE	VA		06/24/2016		20,803		26			26		20,829	20,829			
6602711100	BREMERTON	WA		07/14/2023				1,776			1,776		11,013	11,013			
8200742762	MARGATE	FL		07/14/2023				1,273			1,273		7,013	7,013			
6601724237	OLYMPIA	WA		07/14/2023				1,085			1,085		5,719	5,719			
6601470823	ATLANTIC BEACH	FL		04/10/2023				1,049			1,049		2,641	2,641			
PEB1785004743	MONTEREY	CA		11/18/2016		15,727		293			293		16,020	16,020			
6600793258	BROOKLYN	NY		04/10/2023				1,829			1,829		13,544	13,544			
6601480590	QUEEN CREEK	AZ		04/10/2023				7,067			7,067		85,006	85,006			
6600669755	JACKSONVILLE	FL		04/10/2023				148			148		2,422	2,422			
6602677228	SUNNYVALE	CA		04/10/2023				3,732			3,732		20,148	20,148			
6600927096	PORTLAND	OR		07/14/2023				357			357		3,618	3,618			
8027061472	NAPLES	FL		07/14/2023				333			333		1,920	1,920			
8199230087	BONITA SPRINGS	FL		07/14/2023				726			726		3,603	3,603			
6602680826	BOISE	ID		04/10/2023				2,459			2,459		14,388	14,388			
108611138	Seminole	FL		07/14/2023				124			124		767	767			
6601684787	SCARSDALE	NY		04/10/2023				3,839			3,839		38,362	38,362			
6600852427	DALLAS	TX		07/14/2023				2,554			2,554		14,425	14,425			
6601708032	AVALON	NJ		07/14/2023				4,108			4,108		34,105	34,105			
8195246863	MIAMI	FL		07/14/2023				653			653		3,039	3,039			
6601817627	LAMY	NM		04/10/2023				1,773			1,773		10,992	10,992			
6602700244	ALBUQUERQUE	NM		04/10/2023				1,565			1,565		9,401	9,401			
6601684076	JERICHO	NY		04/10/2023				1,741			1,741		20,365	20,365			
6601204396	JACKSONVILLE	FL		04/10/2023				807			807		2,031	2,031			
6602681659	CARMICHAEL	CA		04/10/2023				2,429			2,429		13,826	13,826			
6602701432	SCOTTSDALE	AZ		04/10/2023				3,231			3,231		19,453	19,453			
6602694728	KNOXVILLE	TN		04/10/2023				2,065			2,065		12,432	12,432			
6601709311	SANTA FE	NM		04/10/2023				6,121			6,121		39,096	39,096			
6602710854	SAN JOSE	CA		04/10/2023				954			954		7,063	7,063			
6600476425	TULSA	OK		04/10/2023				2,337			2,337		15,794	15,794			
6600935438	PALM DESERT	CA		04/10/2023				2,874			2,874		20,618	20,618			
6601721522	ALDIE	VA		04/10/2023				6,728			6,728		45,466	45,466			
6601819094	SAN JOSE	CA		04/10/2023				2,573			2,573		15,946	15,946			
6600999897	BUFFALO	NY		04/10/2023				1,443			1,443		13,034	13,034			
505381736	HOLLYWOOD	FL		07/14/2023				369			369		2,070	2,070			
6601823211	JACKSONVILLE	FL		04/10/2023				2,492			2,492		24,908	24,908			
8195287836	MIAMI	FL		07/14/2023				693			693		3,293	3,293			
6600850900	HOUSTON	TX		07/14/2023				1,825			1,825		11,046	11,046			
6602711571	KISSIMMEE	FL		04/10/2023				1,353			1,353		10,017	10,017			
6600064973	WEST HOLLYWOOD	CA		04/10/2023				5,817			5,817		56,725	56,725			
6600028838	JACKSONVILLE	FL		04/10/2023				656			656		1,651	1,651			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602694561	SAN JOSE	CA		04/10/2023				3,386			3,386		20,988	20,988			
6602684547	SEATTLE	WA		07/14/2023				2,318			2,318		11,943	11,943			
6600026444	JACKSONVILLE	FL		04/10/2023				721			721		1,816	1,816			
6601693044	REDMOND	WA		07/14/2023				2,357			2,357		13,933	13,933			
8195495897	FORT MYERS	FL		07/14/2023				608			608		2,829	2,829			
6602695089	DENVER	CO		07/14/2023				1,839			1,839		9,693	9,693			
6600871344	RENTON	WA		07/14/2023				519			519		4,829	4,829			
6602250182	BURLESON	TX		07/14/2023				1,921			1,921		22,905	22,905			
6601477224	BRENTWOOD	TN		04/10/2023				2,423			2,423		27,586	27,586			
0721300	THE COLONY	TX		03/15/2016		1,259,789							1,259,789	1,259,789			
6600669649	JACKSONVILLE	FL		04/10/2023				226			226		2,960	2,960			
6601811505	MERCER ISLAND	WA		07/14/2023				2,140			2,140		11,823	11,823			
6601679167	LYNBROOK	NY		04/10/2023				555			555		5,685	5,685			
8198733792	MIAMI	FL		07/14/2023				946			946		4,498	4,498			
6602684786	MERCER ISLAND	WA		07/14/2023				3,112			3,112		26,379	26,379			
6601684977	CHEVY CHASE	MD		07/14/2023				3,044			3,044		28,173	28,173			
112982897	Bonita Springs	FL		07/14/2023				327			327		2,108	2,108			
6601204693	JACKSONVILLE	FL		04/10/2023				624			624		1,570	1,570			
6600927831	DENVER	CO		07/14/2023				2,092			2,092		20,705	20,705			
6602693209	LAUREL	MD		07/14/2023				1,892			1,892		15,393	15,393			
8200642240	DORAL	FL		07/14/2023				382			382		1,849	1,849			
6601224865	JACKSONVILLE	FL		04/10/2023				739			739		1,859	1,859			
6602688506	OAKLAND	CA		04/10/2023				2,737			2,737		19,049	19,049			
6602681022	FRASER	CO		07/14/2023				943			943		5,090	5,090			
PEB1249004719	NAPLES	FL		11/17/2017		10,953		(45)			(45)		10,908	10,908			
8202403654	LEHIGH ACRES	FL		07/14/2023				173			173		1,322	1,322			
6602676576	DENVER	CO		07/14/2023				1,964			1,964		9,895	9,895			
6601028381	MILL VALLEY	CA		04/10/2023				2,832			2,832		20,323	20,323			
6601714055	EDINA	MN		04/10/2023				4,524			4,524		31,487	31,487			
8023932317	LAKE WORTH	FL		07/14/2023				299			299		1,843	1,843			
6602710938	BROKEN BOW	OK		04/10/2023				1,444			1,444		10,048	10,048			
8197416078	DEERFIELD BEACH	FL		07/14/2023				380			380		2,946	2,946			
6602672179	DALLAS	TX		07/14/2023				2,285			2,285		21,610	21,610			
6601742999	RENTON	WA		07/14/2023				2,189			2,189		11,536	11,536			
6602681568	DANVILLE	CA		04/10/2023				2,752			2,752		17,581	17,581			
6601714204	SAN DIEGO	CA		04/10/2023				2,577			2,577		16,458	16,458			
6602679570	TEMECULA	CA		04/10/2023				1,663			1,663		10,624	10,624			
6601686659	JERICHO	NY		04/10/2023				2,404			2,404		28,910	28,910			
6601744771	BROOKLYN	NY		04/10/2023				3,074			3,074		21,393	21,393			
6602249804	NASHVILLE	TN		04/10/2023				1,930			1,930		28,329	28,329			
6601725739	CEDAR KNOLLS	NJ		07/14/2023				993			993		5,225	5,225			
6601751842	JACKSONVILLE	FL		04/10/2023				2,378			2,378		13,918	13,918			
108609124	Boca Raton	FL		07/14/2023				189			189		1,220	1,220			
8201771022	LEHIGH ACRES	FL		07/14/2023				280			280		1,845	1,845			
6601817874	PETALUMA	CA		04/10/2023				3,120			3,120		18,741	18,741			
6601203380	JACKSONVILLE	FL		04/10/2023				722			722		1,817	1,817			
6601678003	KATONAH	NY		04/10/2023				3,816			3,816		41,191	41,191			
6602696244	BELMONT	MA		04/10/2023				4,147			4,147		25,703	25,703			
6601698100	NEW YORK	NY		04/10/2023				1,378			1,378		9,890	9,890			
6602689330	REDWOOD CITY	CA		04/10/2023				2,818			2,818		17,467	17,467			
6602702414	PASO ROBLES	CA		04/10/2023				3,535			3,535		21,281	21,281			

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	2	3					8	9	10	11	12	13					
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6601808519	MIRAMAR	FL		04/10/2023				8,006			8,006		51,134	51,134			
0847000	Marlton	NJ		11/15/2017		674,790							674,790	674,790			
6600432279	WASHINGTON	DC		04/10/2023				2,417			2,417		16,821	16,821			
6602706761	LITTLETON	CO		07/14/2023				2,400			2,400		21,237	21,237			
8022806914	NORTH LAUDERDALE	FL		07/14/2023				171			171		1,104	1,104			
8201832263	MARGATE	FL		07/14/2023				112			112		831	831			
EB1144000435	NEW YORK	NY		06/24/2016		12,238		(48)			(48)		12,190	12,190			
6600027285	JACKSONVILLE	FL		04/10/2023				709			709		1,784	1,784			
6601696393	OAK PARK	CA		04/10/2023				2,056			2,056		13,897	13,897			
6601474940	SAINT LOUIS	MO		04/10/2023				507			507		5,469	5,469			
505393906	LAKE PARK	FL		07/14/2023				414			414		2,113	2,113			
EB1221066003	JACKSONVILLE	FL		06/24/2016		8,419		(30)			(30)		8,389	8,389			
6601686212	VIRGINIA BEACH	VA		04/10/2023				5,796			5,796		71,740	71,740			
6600849126	FORT LEE	NJ		07/14/2023				2,071			2,071		18,738	18,738			
6602710649	EDMONDS	WA		07/14/2023				884			884		5,478	5,478			
8200903877	SAINT PETERSBURG	FL		07/14/2023				482			482		2,545	2,545			
8195124991	PEMBROKE PINES	FL		07/14/2023				360			360		1,676	1,676			
PEB1723001568	PACIFIC PALISADES	CA		11/17/2017		11,353		100			100		11,452	11,452			
8201174067	LAUDERHILL	FL		07/14/2023				97			97		510	510			
6601825547	SAN FRANCISCO	CA		04/10/2023				2,125			2,125		12,793	12,793			
6601678599	BROOKLINE	MA		04/10/2023				4,345			4,345		44,527	44,527			
6602680263	RANCHO CUCAMONGA	CA		04/10/2023				2,168			2,168		13,845	13,845			
PEB1351005612	GREAT NECK	NY		11/18/2016		19,464		(85)			(85)		19,379	19,379			
6602673698	MORAGA	CA		04/10/2023				3,704			3,704		20,527	20,527			
6601202432	JACKSONVILLE	FL		04/10/2023				590			590		1,485	1,485			
6601737429	PLEASANTON	CA		04/10/2023				2,005			2,005		11,734	11,734			
EB1596052956	NAPLES	FL		06/24/2016		25,774		19			19		25,793	25,793			
6602699404	SAN DIEGO	CA		04/10/2023				3,965			3,965		23,812	23,812			
PEB1541042245	AUSTIN	TX		11/17/2017		11,375		(68)			(68)		11,307	11,307			
6601732941	PUNTA GORDA	FL		04/10/2023				2,270			2,270		14,908	14,908			
6600922717	PHOENIX	AZ		04/10/2023				6,102			6,102		77,769	77,769			
PEB1540095082	NEW YORK	NY		11/17/2017		14,560		(273)			(273)		14,287	14,287			
6602679091	REDMOND	WA		07/14/2023				2,022			2,022		10,911	10,911			
8194565969	LANTANA	FL		07/14/2023				402			402		1,870	1,870			
6602710557	BARTLETT	TN		04/10/2023				399			399		2,622	2,622			
8200741196	HOLLYWOOD	FL		07/14/2023				556			556		2,999	2,999			
6600927823	CAVE CREEK	AZ		04/10/2023				2,349			2,349		29,074	29,074			
6601224485	JACKSONVILLE	FL		04/10/2023				909			909		2,288	2,288			
8001833128	COOPER CITY	FL		07/14/2023				245			245		1,576	1,576			
6601286146	LAS VEGAS	NV		04/10/2023				297			297		2,681	2,681			
FR125768932	POUND RIDGE	NY		12/22/2016		16,597		82			82		16,679	16,679			
6600138280	JACKSONVILLE	FL		04/10/2023				3,675			3,675		52,248	52,248			
6602691609	CORONADO	CA		04/10/2023				8,334			8,334		79,360	79,360			
6602682608	SAN FRANCISCO	CA		04/10/2023				2,331			2,331		14,450	14,450			
6601275099	MISSION	TX		07/14/2023				140			140		1,558	1,558			
6601810267	HAPPY VALLEY	OR		07/14/2023				1,991			1,991		10,999	10,999			
6601679134	BALDWIN	NY		04/10/2023				1,119			1,119		13,850	13,850			
6600679168	JACKSONVILLE	FL		04/10/2023				910			910		2,291	2,291			
6601492181	SHAVANO PARK	TX		07/14/2023				1,682			1,682		15,909	15,909			
6600679242	JACKSONVILLE	FL		04/10/2023				1,017			1,017		2,561	2,561			
6601807339	SANTA FE	NM		04/10/2023				1,459			1,459		10,158	10,158			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1785005440	LIVERMORE	CA		08/14/2017		1,399		(21)		289	268		1,667	1,667			
6601718858	ELLICOTT CITY	MD		07/14/2023				998			998		5,250	5,250			
6600935255	HAYWARD	CA		04/10/2023				2,498			2,498		15,956	15,956			
6600851536	MIRAMAR BEACH	FL		04/10/2023				2,019			2,019		15,961	15,961			
505362926	MIAMI	FL		07/14/2023				433			433		2,321	2,321			
6600017997	BROOKLYN	NY		04/10/2023				(105)			(105)		3,037	3,037			
6602702091	HUNTINGTON BEACH	CA		04/10/2023				3,800			3,800		22,877	22,877			
6600851841	LAS VEGAS	NV		04/10/2023				2,626			2,626		17,244	17,244			
6602674548	SAN ANSELMO	CA		04/10/2023				3,077			3,077		17,515	17,515			
6600851213	VACAVILLE	CA		04/10/2023				1,244			1,244		8,923	8,923			
6601806273	SAN DIEGO	CA		04/10/2023				2,660			2,660		15,977	15,977			
PEB1353007772	FAIRFIELD	NJ		11/17/2017		10,136		96			96		10,232	10,232			
6601744888	LAS VEGAS	NV		04/10/2023				1,574			1,574		9,455	9,455			
6601702969	GREAT BARRINGTON	MA		04/10/2023				2,215			2,215		13,303	13,303			
6601730564	NEW YORK	NY		04/10/2023				5,197			5,197		34,128	34,128			
8200669118	LARGO	FL		07/14/2023				229			229		1,134	1,134			
6602680933	SPRING	TX		07/14/2023				1,295			1,295		7,654	7,654			
6602702711	TIBURON	CA		04/10/2023				3,991			3,991		24,029	24,029			
6601477711	GREENWOOD VILLAGE	CO		07/14/2023				3,115			3,115		27,512	27,512			
6600677477	JACKSONVILLE	FL		04/10/2023				1,238			1,238		3,117	3,117			
6601818518	PACIFIC BEACH	WA		07/14/2023				1,906			1,906		10,768	10,768			
6602698158	MESA	AZ		04/10/2023				1,823			1,823		12,318	12,318			
6602695436	HUNTSVILLE	AL		07/14/2023				1,214			1,214		6,549	6,549			
6602705789	SAN DIEGO	CA		04/10/2023				1,528			1,528		10,330	10,330			
6602702190	OAKLAND	CA		04/10/2023				2,874			2,874		16,816	16,816			
6600735986	JAMAICA	NY		04/10/2023				463			463		4,489	4,489			
6602699651	LA MESA	CA		04/10/2023				2,058			2,058		13,513	13,513			
6601709618	LIGHTHOUSE POINT	FL		04/10/2023				2,722			2,722		17,874	17,874			
6602681493	AUSTIN	TX		07/14/2023				4,737			4,737		25,556	25,556			
6602686377	DAVIS	CA		04/10/2023				2,860			2,860		27,236	27,236			
6601748384	LOS ANGELES	CA		04/10/2023				3,992			3,992		41,887	41,887			
6602698075	PORTLAND	OR		07/14/2023				935			935		5,401	5,401			
8195310195	OAKLAND PARK	FL		07/14/2023				420			420		1,998	1,998			
6600179177	PONTE VEDRA BEACH	FL		04/10/2023				1,310			1,310		10,725	10,725			
6600993346	SANTA FE	NM		04/10/2023				1,159			1,159		8,316	8,316			
6601031781	REDWOOD CITY	CA		04/10/2023				1,237			1,237		8,876	8,876			
6602705342	PHOENIX	AZ		04/10/2023				2,050			2,050		13,466	13,466			
6601704437	MERCER ISLAND	WA		07/14/2023				1,649			1,649		8,895	8,895			
6601487694	PRINCETON	NJ		07/14/2023				1,459			1,459		12,632	12,632			
6601751701	SALINAS	CA		04/10/2023				3,200			3,200		31,976	31,976			
6602680958	ROCHESTER	MI		04/10/2023				1,890			1,890		12,411	12,411			
8202131187	NORTH PALM BEACH	FL		07/14/2023				267			267		1,795	1,795			
6602698455	SCOTTSDALE	AZ		04/10/2023				2,681			2,681		18,122	18,122			
6601486035	NEW YORK	NY		04/10/2023				801			801		8,536	8,536			
6601722215	VIRGINIA BEACH	VA		04/10/2023				2,443			2,443		14,673	14,673			
6601468710	ATLANTIC BEACH	FL		04/10/2023				1,021			1,021		2,570	2,570			
6601709584	DUBLIN	CA		04/10/2023				2,426			2,426		15,039	15,039			
6601165167	PHOENIX	AZ		04/10/2023				934			934		5,319	5,319			
FR125751169	BOSTON	MA		11/18/2016		95,300		163			163		95,463	95,463			
125062310	NAPLES	FL		07/14/2023				550			550		1,383	1,383			
6601225151	JACKSONVILLE	FL		04/10/2023				1,042			1,042		2,622	2,622			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602706605	CAPE CORAL	FL		04/10/2023				3,414			3,414		19,978	19,978			
8198077051	DELRAY BEACH	FL		07/14/2023				974			974		4,447	4,447			
6600676289	JACKSONVILLE	FL		04/10/2023				1,006			1,006		2,531	2,531			
EB1369002572	SARASOTA	FL		12/18/2015		12,317		(146)			(146)		12,170	12,170			
6601686469	COMMACK	NY		04/10/2023				2,485			2,485		26,829	26,829			
8009952630	HALLANDALE BEACH	FL		07/14/2023				199			199		1,252	1,252			
6600025826	JACKSONVILLE	FL		04/10/2023				633			633		1,593	1,593			
6601729731	CARNATION	WA		07/14/2023				978			978		5,152	5,152			
6602691005	SCOTTSDALE	AZ		04/10/2023				5,480			5,480		33,966	33,966			
6601806521	MADERA	CA		04/10/2023				479			479		2,966	2,966			
6600934043	FRISCO	TX		07/14/2023				2,455			2,455		16,005	16,005			
6602694066	COLLEYVILLE	TX		07/14/2023				1,994			1,994		16,224	16,224			
6602672666	AUSTIN	TX		07/14/2023				1,716			1,716		15,878	15,878			
6601290528	EAST BOSTON	MA		04/10/2023				2,016			2,016		13,626	13,626			
6602689710	HAYWARD	CA		04/10/2023				3,267			3,267		20,870	20,870			
6602695220	EUGENE	OR		07/14/2023				1,128			1,128		5,947	5,947			
3383162682	Boynton Beach	FL		07/14/2023				180			180		1,127	1,127			
6601686220	BETHESDA	MD		07/14/2023				2,340			2,340		23,161	23,161			
6601745257	GREENBRAE	CA		04/10/2023				4,498			4,498		28,731	28,731			
6601721167	QUEEN CREEK	AZ		04/10/2023				1,511			1,511		10,839	10,839			
6602706746	NISSWA	MN		04/10/2023				4,765			4,765		50,103	50,103			
6602686153	SEATTLE	WA		07/14/2023				2,816			2,816		13,587	13,587			
6601726620	LAGUNA BEACH	CA		04/10/2023				1,645			1,645		9,881	9,881			
6602698000	LONG BEACH	CA		04/10/2023				2,988			2,988		17,487	17,487			
6601746644	HIDDEN HILLS	CA		04/10/2023				5,683			5,683		33,254	33,254			
8201613816	ST. PETERSBURG	FL		07/14/2023				787			787		7,694	7,694			
6600672593	SHERMAN OAKS	CA		04/10/2023				3,470			3,470		24,896	24,896			
6601718429	CLAYTON	CA		04/10/2023				2,485			2,485		16,796	16,796			
EB1596053910	DENVER	CO		12/16/2016		27,139		(440)			(440)		26,699	26,699			
PEB1171016677	SEATTLE	WA		08/14/2017		12,002		(8)			(8)		11,994	11,994			
PEB1787005042	PLEASANTON	CA		01/11/2018		27,711		530			530		28,241	28,241			
6602699172	WHITTIER	CA		04/10/2023				2,005			2,005		13,552	13,552			
6601048660	FREDERICKSBURG	VA		04/10/2023				963			963		7,881	7,881			
8201636523	POMPANO BEACH	FL		07/14/2023				438			438		2,581	2,581			
PEB1541042600	EDMOND	OK		01/11/2018		3,853		(48)			(48)		3,805	3,805			
8199472818	HOLLYWOOD	FL		07/14/2023				595			595		2,890	2,890			
6602691179	HACKENSACK	MN		04/10/2023				3,415			3,415		33,299	33,299			
8001965450	PLANTATION	FL		07/14/2023				235			235		1,516	1,516			
6601677252	MONTAGUE	MI		04/10/2023				2,166			2,166		29,365	29,365			
6600677154	JACKSONVILLE	FL		04/10/2023				1,155			1,155		2,907	2,907			
8200459777	POMPANO BEACH	FL		07/14/2023				375			375		1,982	1,982			
6602676634	PORTLAND	OR		07/14/2023				2,183			2,183		19,751	19,751			
6601678896	BROOKLYN	NY		04/10/2023				3,023			3,023		17,692	17,692			
6601750497	WYCKOFF	NJ		07/14/2023				1,802			1,802		10,176	10,176			
6602705680	NORTH EASTON	MA		04/10/2023				1,171			1,171		9,297	9,297			
6602699578	IRVINE	CA		04/10/2023				2,430			2,430		15,519	15,519			
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023				3,605			3,605		43,115	43,115			
6602674829	HARRISON	NY		04/10/2023				2,607			2,607		15,696	15,696			
6602689199	SAN DIEGO	CA		04/10/2023				2,175			2,175		13,481	13,481			
6601809079	SPRING	TX		07/14/2023				1,850			1,850		16,341	16,341			
6600092677	YONKERS	NY		04/10/2023				3,237			3,237		17,942	17,942			

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6601682286	WOODCLIFF LAKE	NJ		07/14/2023				2,590			2,590		28,240	28,240			
6600108143	LONG ISLAND CITY	NY		04/10/2023				3,882			3,882		27,024	27,024			
EB1351002030	NEW YORK	NY		07/30/2015		19,944		(53)			(53)		19,891	19,891			
8194947404	HOMESTEAD	FL		07/14/2023				449			449		2,321	2,321			
6602682442	WHEAT RIDGE	CO		07/14/2023				733			733		3,612	3,612			
0698000	Annapolis	MD		10/01/2013		1,653,760							1,653,760	1,653,760			
6602693340	WESTLAKE VILLAGE	CA		04/10/2023				3,659			3,659		35,678	35,678			
6602701812	SAN FRANCISCO	CA		04/10/2023				2,608			2,608		15,264	15,264			
6601747170	ORO VALLEY	AZ		04/10/2023				1,576			1,576		10,973	10,973			
6600025644	JACKSONVILLE	FL		04/10/2023				629			629		1,583	1,583			
6600795634	SUGAR LAND	TX		07/14/2023				2,030			2,030		10,458	10,458			
6600012030	JACKSONVILLE	FL		04/10/2023				843			843		2,122	2,122			
6601471656	NORFOLK	VA		04/10/2023				5,215			5,215		57,842	57,842			
6600735184	UPPER MARLBORO	MD		07/14/2023				329			329		2,152	2,152			
6601710848	MARATHON	FL		04/10/2023				1,868			1,868		11,931	11,931			
6602687052	LOS ANGELES	CA		04/10/2023				2,997			2,997		17,061	17,061			
EB1222541566	SEATTLE	WA		08/19/2016		11,087		(89)			(89)		10,997	10,997			
6601751941	VIRGINIA BEACH	VA		04/10/2023				4,149			4,149		40,459	40,459			
6600675406	JACKSONVILLE	FL		04/10/2023				965			965		2,428	2,428			
6601203661	JACKSONVILLE	FL		04/10/2023				880			880		2,215	2,215			
8024286213	SAINT PETERSBURG	FL		07/14/2023				272			272		1,716	1,716			
6602677178	KNOXVILLE	TN		04/10/2023				1,837			1,837		9,920	9,920			
6601482109	CHICAGO	IL		04/10/2023				2,837			2,837		29,072	29,072			
6600681578	JACKSONVILLE	FL		04/10/2023				752			752		1,892	1,892			
6601741421	MIAMI	FL		04/10/2023				717			717		7,958	7,958			
6601688580	VERADALE	WA		07/14/2023				1,273			1,273		13,213	13,213			
6600930819	SAN FRANCISCO	CA		04/10/2023				1,638			1,638		21,517	21,517			
8201365311	NAPLES	FL		07/14/2023				395			395		2,330	2,330			
6601476119	WILMETTE	IL		04/10/2023				6,416			6,416		69,264	69,264			
6602686690	UPLAND	CA		04/10/2023				2,364			2,364		13,458	13,458			
6602690171	PALM DESERT	CA		04/10/2023				1,847			1,847		11,120	11,120			
6600681727	JACKSONVILLE	FL		04/10/2023				828			828		2,083	2,083			
6601024315	RIVERSIDE	CA		04/10/2023				2,283			2,283		15,889	15,889			
6601678326	HINGHAM	MA		04/10/2023				5,371			5,371		57,980	57,980			
6601482505	SEATTLE	WA		07/14/2023				3,538			3,538		29,996	29,996			
PEB1540095152	BROOKLYN	NY		08/14/2017		10,770		(353)			(353)		10,417	10,417			
6601720524	DENVER	CO		07/14/2023				1,265			1,265		6,826	6,826			
6600677246	JACKSONVILLE	FL		04/10/2023				993			993		2,499	2,499			
6601682237	BRIARCLIFF MANOR	NY		04/10/2023				4,120			4,120		46,911	46,911			
6602675933	FREMONT	CA		04/10/2023				2,822			2,822		16,064	16,064			
10801782	Fort Myers	FL		07/14/2023				1,093			1,093		2,749	2,749			
6601202176	JACKSONVILLE	FL		04/10/2023				822			822		2,070	2,070			
6602691948	GLENDALE	CA		04/10/2023				1,283			1,283		14,611	14,611			
6601698845	FLAGSTAFF	AZ		04/10/2023				1,348			1,348		9,381	9,381			
6601700526	SHREWSBURY	MA		04/10/2023				3,368			3,368		35,411	35,411			
3374922234	JUPITER	FL		07/14/2023				129			129		1,314	1,314			
6602702521	PARKER	CO		07/14/2023				1,221			1,221		6,436	6,436			
6602688654	PHOENIX	AZ		04/10/2023				1,750			1,750		12,953	12,953			
6602677269	SAN JOSE	CA		04/10/2023				3,455			3,455		19,147	19,147			
6601684092	SANDS POINT	NY		04/10/2023				6,143			6,143		62,952	62,952			
6602684646	AUSTIN	TX		07/14/2023				3,857			3,857		19,016	19,016			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601468884	ATLANTIC BEACH	FL		04/10/2023				1,863			1,863		3,746	3,746			
6601692269	TALLAHASSEE	FL		04/10/2023				2,471			2,471		28,907	28,907			
6600353343	FRESNO	CA		04/10/2023				280			280		2,525	2,525			
6601717926	HADLEY	MA		04/10/2023				723			723		4,884	4,884			
6601751156	VIENNA	VA		04/10/2023				1,722			1,722		11,306	11,306			
6601225011	JACKSONVILLE	FL		04/10/2023				718			718		1,807	1,807			
3367574072	Fort Lauderdale	FL		07/14/2023				165			165		1,092	1,092			
6600841388	SEATTLE	WA		07/14/2023				1,794			1,794		12,001	12,001			
6601203919	JACKSONVILLE	FL		04/10/2023				943			943		2,373	2,373			
6601749531	CHICAGO	IL		04/10/2023				1,446			1,446		9,238	9,238			
6602675768	CUPERTINO	CA		04/10/2023				2,541			2,541		14,463	14,463			
6602679414	ESCONDIDO	CA		04/10/2023				1,836			1,836		12,409	12,409			
6601819144	LAFAYETTE	CA		04/10/2023				1,920			1,920		11,898	11,898			
6600679150	JACKSONVILLE	FL		04/10/2023				518			518		1,304	1,304			
PEB1541042536	SOLON	OH		01/11/2018		113,132		221			221		113,354	113,354			
6601709287	SAN CARLOS	CA		04/10/2023				8,420			8,420		49,273	49,273			
6601734251	LAS VEGAS	NV		04/10/2023				4,294			4,294		29,886	29,886			
8200512806	JACKSONVILLE	FL		07/14/2023				445			445		1,951	1,951			
6600681966	JACKSONVILLE	FL		04/10/2023				1,022			1,022		2,572	2,572			
6602683317	BEVERLY HILLS	CA		04/10/2023				5,982			5,982		34,054	34,054			
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023				514			514		3,476	3,476			
6602684760	PLEASANTON	CA		04/10/2023				4,293			4,293		40,882	40,882			
6602675180	DALLAS	TX		07/14/2023				849			849		5,264	5,264			
6601729327	CLIFTON	NJ		07/14/2023				1,753			1,753		15,175	15,175			
PEB1596055947	PALM CITY	FL		03/21/2018		12,726		257			257		12,983	12,983			
6600392374	PHARR	TX		07/14/2023				1,053			1,053		10,183	10,183			
6602695451	LAGUNA BEACH	CA		04/10/2023				4,495			4,495		27,860	27,860			
6602673995	SCOTTSDALE	AZ		04/10/2023				1,459			1,459		8,535	8,535			
6602698042	CARLSBAD	CA		04/10/2023				2,185			2,185		13,155	13,155			
6601742957	COLUMBIA	IL		04/10/2023				1,689			1,689		10,466	10,466			
6600840133	HAMMONTON	NJ		07/14/2023				782			782		5,233	5,233			
6601698340	BROOKLYN	NY		04/10/2023				1,879			1,879		13,478	13,478			
6600679101	JACKSONVILLE	FL		04/10/2023				893			893		2,247	2,247			
6602672591	DALLAS	TX		07/14/2023				4,778			4,778		52,822	52,822			
0849902	Bakersfield	CA		06/12/2018		3,867,256							3,867,256	3,867,256			
6602696509	WILMETTE	IL		04/10/2023				1,997			1,997		13,113	13,113			
6602684307	CAMAS	WA		07/14/2023				808			808		4,565	4,565			
6602677103	SOUTHLAKE	TX		07/14/2023				2,891			2,891		14,567	14,567			
6601806133	HOBOKEN	NJ		07/14/2023				1,692			1,692		8,719	8,719			
6600025586	JACKSONVILLE	FL		04/10/2023				631			631		1,589	1,589			
6600795626	RIDGEWOOD	NJ		07/14/2023				4,146			4,146		22,911	22,911			
6602677814	VIENNA	VA		04/10/2023				2,923			2,923		16,200	16,200			
6601681254	PARK RIDGE	IL		04/10/2023				4,164			4,164		43,776	43,776			
6602710730	BURLINGAME	CA		04/10/2023				2,645			2,645		20,995	20,995			
6601479386	EDINA	MN		04/10/2023				4,620			4,620		52,604	52,604			
6601811356	MEDFORD	OR		07/14/2023				8,409			8,409		79,534	79,534			
6600994518	SUMMERLAND	CA		04/10/2023				1,756			1,756		10,885	10,885			
505374611	BOCA RATON	FL		07/14/2023				395			395		2,173	2,173			
6601674945	PLANO	TX		07/14/2023				1,218			1,218		7,372	7,372			
6601713032	HAYWARD	CA		04/10/2023				3,966			3,966		23,207	23,207			
6601225052	JACKSONVILLE	FL		04/10/2023				747			747		1,880	1,880			

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	2	3					8	9	10	11	12	13					
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EB1596051197	DALLAS	TX		10/09/2015		43,547		(350)			(350)		43,197	43,197			
6601680801	FALLS CHURCH	VA		04/10/2023				3,495			3,495		36,745	36,745			
8201304614	CAPE CORAL	FL		07/14/2023				715			715		4,117	4,117			
6602688019	SEATTLE	WA		07/14/2023				1,357			1,357		7,663	7,663			
6602678879	HOUSTON	TX		07/14/2023				1,344			1,344		7,427	7,427			
6601684704	POTOMAC	MD		07/14/2023				2,185			2,185		25,388	25,388			
6601724286	ASPEN	CO		07/14/2023				2,676			2,676		23,638	23,638			
6600676297	JACKSONVILLE	FL		04/10/2023				957			957		2,410	2,410			
0582815	San Bernardino	CA		06/03/2014		1,015,261							1,015,261	1,015,261			
8200833807	WEST PALM BEACH	FL		07/14/2023				406			406		2,012	2,012			
6601028324	SAN FRANCISCO	CA		04/10/2023				3,968			3,968		45,183	45,183			
6600872706	LONGMONT	CO		07/14/2023				808			808		9,893	9,893			
6602690163	MILL VALLEY	CA		04/10/2023				3,512			3,512		21,769	21,769			
6601732453	HERRIMAN	UT		07/14/2023				1,035			1,035		5,446	5,446			
6602701747	WOODWAY	WA		07/14/2023				2,707			2,707		13,948	13,948			
6600681891	JACKSONVILLE	FL		04/10/2023				1,107			1,107		2,786	2,786			
3372088994	Jupiter	FL		07/14/2023				375			375		2,540	2,540			
6602710771	DESTIN	FL		04/10/2023				1,616			1,616		11,596	11,596			
6602682731	PORTLAND	OR		07/14/2023				1,705			1,705		9,196	9,196			
6600560533	NEW YORK	NY		04/10/2023				1,194			1,194		9,107	9,107			
6602671254	MINDEN	NV		04/10/2023				2,964			2,964		33,751	33,751			
6601751479	BROOKLYN	NY		04/10/2023				3,329			3,329		23,171	23,171			
6602695915	MILL VALLEY	CA		04/10/2023				3,884			3,884		24,073	24,073			
6601697078	BARRINGTON	IL		04/10/2023				1,167			1,167		8,121	8,121			
6601487934	AZUSA	CA		04/10/2023				1,015			1,015		10,667	10,667			
6601715144	WHEATON	IL		04/10/2023				1,650			1,650		9,912	9,912			
6602702372	SAN CARLOS	CA		04/10/2023				4,312			4,312		25,232	25,232			
6601687871	PASCO	WA		07/14/2023				1,199			1,199		12,755	12,755			
6602710516	RICHLAND	WA		07/14/2023				578			578		3,417	3,417			
6602677764	LAYTON	UT		07/14/2023				826			826		4,254	4,254			
108643701	Jacksonville	FL		07/14/2023				209			209		1,376	1,376			
6600847948	LOS ANGELES	CA		04/10/2023				2,033			2,033		15,053	15,053			
PEB1541042295	HOUSTON	TX		11/17/2017		27,431		(387)			(387)		27,044	27,044			
98735210	HIALEAH	FL		07/14/2023				87			87		571	571			
6601383661	LAS PIEDRAS	PR		04/10/2023				110			110		2,626	2,626			
6601482919	DUXBURY	MA		04/10/2023				3,369			3,369		37,366	37,366			
6600935115	CANYON LAKE	CA		04/10/2023				1,466			1,466		10,518	10,518			
6600989039	CORAL SPRINGS	FL		04/10/2023				6,017			6,017		40,662	40,662			
6601806471	PLEASANTON	CA		04/10/2023				2,772			2,772		16,688	16,688			
6602710664	SAN FRANCISCO	CA		04/10/2023				3,406			3,406		24,438	24,438			
PEB1540094569	ORMOND BEACH	FL		11/18/2016		13,830		(181)			(181)		13,650	13,650			
6602711902	MESA	AZ		04/10/2023				1,441			1,441		12,172	12,172			
6602674688	LA QUINTA	CA		04/10/2023				2,349			2,349		14,562	14,562			
PEB1541042506	AUSTIN	TX		01/11/2018		10,991		(57)			(57)		10,934	10,934			
6602674035	DALLAS	TX		07/14/2023				3,169			3,169		15,623	15,623			
6602685247	ORO VALLEY	AZ		04/10/2023				2,164			2,164		13,413	13,413			
8201407887	LAKE WORTH	FL		07/14/2023				356			356		2,348	2,348			
6600786195	JACKSONVILLE	FL		04/10/2023				1,888			1,888		22,715	22,715			
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023				2,509			2,509		15,550	15,550			
8195201117	DELRAY BEACH	FL		07/14/2023				782			782		3,791	3,791			
8195470636	DORAL	FL		07/14/2023				851			851		4,405	4,405			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602674589	SAN JOSE	CA		04/10/2023				4,198			4,198		23,268	23,268			
6601730838	SEDONA	AZ		04/10/2023				3,893			3,893		26,312	26,312			
6600851437	EASTVALE	CA		04/10/2023				1,384			1,384		9,633	9,633			
6601709485	VAIL	CO		07/14/2023				2,388			2,388		13,488	13,488			
6602688977	GRANITE BAY	CA		04/10/2023				2,149			2,149		13,728	13,728			
8202385077	JACKSONVILLE	FL		07/14/2023				171			171		1,342	1,342			
6602694512	LOS ANGELES	CA		04/10/2023				4,188			4,188		26,751	26,751			
6601383109	ATLANTIC BEACH	FL		04/10/2023				833			833		2,096	2,096			
6602675487	AROMAS	CA		04/10/2023				1,903			1,903		15,049	15,049			
6601745950	SAN CLEMENTE	CA		04/10/2023				3,894			3,894		24,135	24,135			
3360569523	Boca Raton	FL		07/14/2023				368			368		2,016	2,016			
8201245052	HOLLYWOOD	FL		07/14/2023				458			458		2,764	2,764			
6601749671	ALBUQUERQUE	NM		04/10/2023				1,770			1,770		11,303	11,303			
8200672138	PALM SPRINGS	FL		07/14/2023				638			638		3,367	3,367			
PEB1596054803	MIAMI	FL		08/14/2017		47,060		(1,179)			(1,179)		45,881	45,881			
8199123101	MIAMI GARDENS	FL		07/14/2023				380			380		1,964	1,964			
8200919509	ESTERO	FL		07/14/2023				448			448		1,772	1,772			
6601727586	LAKEWOOD RANCH	FL		04/10/2023				2,495			2,495		17,363	17,363			
6601685602	MEDFIELD	MA		04/10/2023				1,961			1,961		20,095	20,095			
6601003202	PORTLAND	OR		07/14/2023				1,142			1,142		6,752	6,752			
8197281692	WEST PALM BEACH	FL		07/14/2023				321			321		1,590	1,590			
6601478370	SAINT PETERS	MO		04/10/2023				463			463		4,745	4,745			
112900956	Deerfield Beach	FL		07/14/2023				161			161		1,064	1,064			
6602701135	BIRMINGHAM	AL		07/14/2023				1,107			1,107		6,252	6,252			
6600851429	FORT WORTH	TX		07/14/2023				1,077			1,077		6,325	6,325			
8198833124	LAKE WORTH	FL		07/14/2023				806			806		3,752	3,752			
6601687376	PLANDOME	NY		04/10/2023				3,288			3,288		37,444	37,444			
6601485417	HAYMARKET	VA		04/10/2023				3,020			3,020		35,336	35,336			
6601719781	EXCELSIOR	MN		04/10/2023				1,987			1,987		13,430	13,430			
6602687250	SAN JOSE	CA		04/10/2023				3,265			3,265		19,106	19,106			
6600213232	JACKSONVILLE	FL		04/10/2023				223			223		2,607	2,607			
EB1351003905	NEW YORK	NY		08/07/2015		13,461		(1)			(1)		13,460	13,460			
6602704402	NASHVILLE	TN		04/10/2023				2,405			2,405		14,476	14,476			
PH7131438264	PALMETTO BAY	FL		08/28/2014		13,102		8			8		13,110	13,110			
6600720095	ORLANDO	FL		04/10/2023				3,701			3,701		25,013	25,013			
6600830878	AVENTURA	FL		04/10/2023				2,223			2,223		15,953	15,953			
6602680719	COLORADO SPRINGS	CO		07/14/2023				2,055			2,055		10,832	10,832			
6600935636	SAN JOSE	CA		04/10/2023				2,176			2,176		13,097	13,097			
6601476788	PONTE VEDRA BEACH	FL		04/10/2023				3,604			3,604		37,817	37,817			
6601682856	NEW YORK	NY		04/10/2023				1,142			1,142		6,683	6,683			
0722700	Atlanta	GA		06/29/2016		660,600							660,600	660,600			
6600841271	SNOQUALMIE	WA		07/14/2023				1,232			1,232		7,636	7,636			
6602674936	CHATHAM	NJ		07/14/2023				1,857			1,857		9,568	9,568			
6600851155	AUSTIN	TX		07/14/2023				1,062			1,062		6,585	6,585			
6601675900	CULVER CITY	CA		04/10/2023				449			449		3,549	3,549			
6602696269	TOPANGA	CA		04/10/2023				4,756			4,756		29,481	29,481			
6602694322	OAKLAND	CA		04/10/2023				4,228			4,228		27,003	27,003			
6601470948	ATLANTIC BEACH	FL		04/10/2023				1,330			1,330		3,349	3,349			
8199235779	NORTH FORT MYERS	FL		07/14/2023				389			389		1,886	1,886			
8201791226	LEHIGH ACRES	FL		07/14/2023				187			187		1,323	1,323			
PEB1596055412	THOUSAND OAKS	CA		11/17/2017		30,367		(600)			(600)		29,767	29,767			

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6600845025	CEDAR HILL	TX		07/14/2023				3,551			3,551		21,351	21,351			
6602699099	LITTLETON	CO		07/14/2023				1,273			1,273		6,709	6,709			
6600025388	JACKSONVILLE	FL		04/10/2023				486			486		1,223	1,223			
6601679662	NEW YORK	NY		04/10/2023				4,320			4,320		63,410	63,410			
6601471227	DALLAS	TX		07/14/2023				9,913			9,913		98,099	98,099			
6602689306	BELLEVUE	WA		07/14/2023				2,775			2,775		14,970	14,970			
6602696178	RIDGEFIELD	WA		07/14/2023				1,109			1,109		5,845	5,845			
6601681247	WASHINGTON	DC		04/10/2023				6,519			6,519		68,540	68,540			
6601817619	WASHINGTON	DC		04/10/2023				2,059			2,059		12,761	12,761			
6601486282	WHITTIER	CA		04/10/2023				2,395			2,395		26,203	26,203			
6602682376	SEATTLE	WA		07/14/2023				3,230			3,230		17,848	17,848			
6602695345	PRIOR LAKE	MN		04/10/2023				3,227			3,227		20,610	20,610			
EB1784004870	SAN RAFAEL	CA		12/16/2016		28,035		150			150		28,185	28,185			
6601224774	JACKSONVILLE	FL		04/10/2023				721			721		1,814	1,814			
6600026782	JACKSONVILLE	FL		04/10/2023				552			552		1,389	1,389			
6601684720	GLENCOE	IL		04/10/2023				2,414			2,414		26,057	26,057			
6600555004	MIAMI BEACH	FL		04/10/2023				1,168			1,168		7,671	7,671			
6601674093	ENCINITAS	CA		04/10/2023				2,692			2,692		33,809	33,809			
6602711415	DANA POINT	CA		04/10/2023				2,004			2,004		13,946	13,946			
6602681733	HUNTINGTON BEACH	CA		04/10/2023				2,478			2,478		15,829	15,829			
6601704601	NEW YORK	NY		04/10/2023				1,777			1,777		10,676	10,676			
6602677350	FREMONT	CA		04/10/2023				4,138			4,138		24,215	24,215			
6600011347	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
505306709	CLEARWATER	FL		07/14/2023				347			347		2,090	2,090			
6602676725	MANHATTAN BEACH	CA		04/10/2023				4,614			4,614		26,267	26,267			
6601737320	MINNEAPOLIS	MN		04/10/2023				3,748			3,748		25,329	25,329			
8201189892	GREENACRES	FL		07/14/2023				383			383		2,201	2,201			
6601384131	ATLANTIC BEACH	FL		04/10/2023				833			833		2,097	2,097			
6601683805	RYE	NY		04/10/2023				556			556		6,327	6,327			
8201009867	JACKSONVILLE	FL		07/14/2023				144			144		851	851			
6602682046	SAMMAMISH	WA		07/14/2023				1,469			1,469		7,928	7,928			
8201513743	TARPON SPRINGS	FL		07/14/2023				250			250		1,608	1,608			
6600849415	AUSTIN	TX		07/14/2023				1,970			1,970		18,631	18,631			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		12,189		(32)			(32)		12,157	12,157			
6601733402	EL DORADO HILLS	CA		04/10/2023				2,444			2,444		15,608	15,608			
6601693408	SAN FRANCISCO	CA		04/10/2023				1,366			1,366		10,117	10,117			
6600669706	JACKSONVILLE	FL		04/10/2023				169			169		2,456	2,456			
6602689322	LIVERMORE	CA		04/10/2023				2,331			2,331		14,886	14,886			
6602695238	HELENA	MT		04/10/2023				1,692			1,692		11,114	11,114			
PEB1786003594	SUNNYVALE	CA		11/18/2016		31,485		57			57		31,542	31,542			
3358476259	Pinellas Park	FL		07/14/2023				87			87		587	587			
EB1171014557	BELLEVUE	WA		08/19/2016		14,141		103			103		14,244	14,244			
6601712075	MIAMI	FL		04/10/2023				1,574			1,574		9,755	9,755			
6602680909	ANAHEIM	CA		04/10/2023				2,505			2,505		16,003	16,003			
6601712612	BEACH HAVEN	NJ		07/14/2023				2,488			2,488		13,089	13,089			
6600842030	BOERNE	TX		07/14/2023				2,023			2,023		20,990	20,990			
6601384768	PORTLAND	OR		07/14/2023				2,427			2,427		11,713	11,713			
8197083961	LEHIGH ACRES	FL		07/14/2023				333			333		1,757	1,757			
6600762535	PASADENA	MD		07/14/2023				687			687		4,262	4,262			
6602689041	ASHTON	MD		07/14/2023				1,875			1,875		10,116	10,116			
6602699503	SPOKANE	WA		07/14/2023				2,457			2,457		12,924	12,924			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602717339	PAYSON	AZ		04/10/2023				3,455			3,455		39,346	39,346			
6601471003	ATLANTIC BEACH	FL		04/10/2023				995			995		(2,290)	(2,290)			
6601737650	NASHVILLE	TN		04/10/2023				2,182			2,182		14,327	14,327			
6602679505	BEND	OR		07/14/2023				993			993		5,235	5,235			
EB1540093368	PLYMOUTH	MN		11/20/2015		32,367		(98)			(98)		32,270	32,270			
6602700137	FAIR OAKS RANCH	TX		07/14/2023				1,104			1,104		5,810	5,810			
6600429069	BOSTON	MA		04/10/2023				1,866			1,866		12,255	12,255			
6602711324	DENVER	CO		07/14/2023				995			995		5,882	5,882			
6601685685	SHORT HILLS	NJ		07/14/2023				3,980			3,980		37,642	37,642			
8197002571	BOCA RATON	FL		07/14/2023				495			495		2,561	2,561			
6601699934	MERCER ISLAND	WA		07/14/2023				1,826			1,826		10,792	10,792			
505412400	CAPE CORAL	FL		07/14/2023				398			398		2,133	2,133			
8195518995	BOYNTON BEACH	FL		07/14/2023				619			619		2,945	2,945			
6602699495	CARMEL	CA		04/10/2023				3,047			3,047		20,590	20,590			
6601037325	SANTA CRUZ	CA		04/10/2023				3,487			3,487		31,491	31,491			
6602671700	ORANGE	CA		04/10/2023				4,337			4,337		45,506	45,506			
6601734798	SANTA BARBARA	CA		04/10/2023				3,133			3,133		21,176	21,176			
6601687335	NEWTON HIGHLANDS	MA		04/10/2023				6,057			6,057		65,389	65,389			
EB1771000666	SANTA ANA	CA		09/18/2015		16,878		(142)			(142)		16,736	16,736			
6602692920	TUCSON	AZ		04/10/2023				136			136		1,592	1,592			
6600851080	AUSTIN	TX		07/14/2023				2,704			2,704		15,272	15,272			
6600039090	ENGLEWOOD	CO		07/14/2023				1,800			1,800		10,638	10,638			
8201795125	DUNEDIN	FL		07/14/2023				563			563		3,243	3,243			
6600840059	PALOS PARK	IL		04/10/2023				1,778			1,778		24,104	24,104			
6601709246	CLE ELUM	WA		07/14/2023				1,016			1,016		5,872	5,872			
6602705433	RIVERSIDE	CA		04/10/2023				1,784			1,784		12,802	12,802			
6602681501	LAKE FOREST	CA		04/10/2023				1,468			1,468		9,639	9,639			
PEB1786003751	SAN JOSE	CA		11/18/2016		22,504		(128)			(128)		22,376	22,376			
6601490045	PASADENA	CA		04/10/2023				2,600			2,600		33,464	33,464			
6600678152	JACKSONVILLE	FL		04/10/2023				1,251			1,251		3,148	3,148			
EB1216003655	COCONUT GROVE	FL		12/16/2016		10,616		(77)			(77)		10,539	10,539			
6602677863	FOX ISLAND	WA		07/14/2023				11,573			11,573		55,846	55,846			
6602681311	SAN JOSE	CA		04/10/2023				3,175			3,175		19,111	19,111			
6600850819	PLACIDA	FL		04/10/2023				967			967		7,647	7,647			
6601469098	ATLANTIC BEACH	FL		04/10/2023				753			753		1,897	1,897			
6602690932	EASTON	MD		07/14/2023				3,193			3,193		25,980	25,980			
6601483834	HOLLADAY	UT		07/14/2023				2,677			2,677		24,216	24,216			
6601483354	BRENTWOOD	TN		04/10/2023				6,571			6,571		69,091	69,091			
EB1787002772	NOVATO	CA		07/17/2015		15,508		(90)			(90)		15,419	15,419			
8195495178	FORT MYERS	FL		07/14/2023				552			552		2,626	2,626			
6602700608	SAINT AUGUSTINE	FL		04/10/2023				1,673			1,673		10,049	10,049			
6602695899	RIVER FOREST	IL		04/10/2023				2,709			2,709		16,309	16,309			
6601712893	MILL VALLEY	CA		04/10/2023				2,891			2,891		17,921	17,921			
6602698638	INDIANAPOLIS	IN		04/10/2023				1,683			1,683		10,132	10,132			
6602684091	DRIPPING SPRINGS	TX		07/14/2023				878			878		5,072	5,072			
8190308327	FORT LAUDERDALE	FL		07/14/2023				618			618		4,981	4,981			
PEB1259003608	BOYDS	MD		11/17/2017		10,879		(44)			(44)		10,835	10,835			
6601752949	CHINO HILLS	CA		04/10/2023				1,691			1,691		11,103	11,103			
6600068602	REDDICK	FL		04/10/2023				236			236		4,421	4,421			
6601738963	DENVER	CO		07/14/2023				1,045			1,045		5,506	5,506			
6602705607	DRAPER	UT		07/14/2023				1,476			1,476		8,339	8,339			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1786003928	SAN FRANCISCO	CA		12/16/2016		15,698		(130)			(130)		15,568	15,568			
6602680883	ENCINITAS	CA		04/10/2023				2,433			2,433		14,644	14,644			
6601686444	PLEASANTVILLE	NY		04/10/2023				3,032			3,032		33,630	33,630			
6601204545	JACKSONVILLE	FL		04/10/2023				715			715		1,800	1,800			
6600775933	BROOKLYN	NY		04/10/2023				3,338			3,338		26,394	26,394			
6602702232	HOUSTON	TX		07/14/2023				1,152			1,152		5,935	5,935			
6602701994	BONITA SPGS	FL		04/10/2023				3,394			3,394		19,862	19,862			
6602678481	NASHVILLE	TN		04/10/2023				1,450			1,450		9,264	9,264			
6601749325	SAN ANTONIO	TX		07/14/2023				2,312			2,312		19,601	19,601			
6601274266	BRAINTREE	MA		04/10/2023				2,739			2,739		13,408	13,408			
6600933631	LONGMONT	CO		07/14/2023				3,361			3,361		19,869	19,869			
6602682806	FREELAND	WA		07/14/2023				1,150			1,150		6,353	6,353			
6602702570	LAKE FOREST	IL		04/10/2023				1,678			1,678		10,099	10,099			
PEB1789004833	SAN ANSELMO	CA		11/18/2016		32,804		(161)			(161)		32,644	32,644			
6600970997	KIRKLAND	WA		07/14/2023				7,401			7,401		77,588	77,588			
6600676545	JACKSONVILLE	FL		04/10/2023				717			717		1,805	1,805			
112910351	Cape Coral	FL		07/14/2023				251			251		1,777	1,777			
6602681097	BOISE	ID		04/10/2023				2,506			2,506		16,007	16,007			
6602695592	SANTA ROSA	CA		04/10/2023				2,761			2,761		17,633	17,633			
6601708586	DEL MAR	CA		04/10/2023				3,271			3,271		19,139	19,139			
8201680263	CORAL SPRINGS	FL		07/14/2023				537			537		3,381	3,381			
EB1596053391	BLUFFDALE	UT		08/17/2016		11,349		(139)			(139)		11,210	11,210			
6601020628	NEWPORT BEACH	CA		04/10/2023				6,364			6,364		45,664	45,664			
6601749473	NOLENSVILLE	TN		04/10/2023				4,359			4,359		44,667	44,667			
6601716282	FALLS CHURCH	VA		04/10/2023				3,140			3,140		19,460	19,460			
6601708388	RANCHO CUCAMONGA	CA		04/10/2023				1,772			1,772		11,636	11,636			
6602695568	WESTON	FL		04/10/2023				3,401			3,401		21,078	21,078			
6602674373	SEATTLE	WA		07/14/2023				1,787			1,787		9,208	9,208			
6601693697	BREMERTON	WA		07/14/2023				904			904		5,604	5,604			
6600682154	JACKSONVILLE	FL		04/10/2023				945			945		2,379	2,379			
6600984196	CHICAGO	IL		04/10/2023				2,879			2,879		18,388	18,388			
6601685149	EAST NORTHPORT	NY		04/10/2023				3,154			3,154		26,644	26,644			
6601681684	SEATTLE	WA		07/14/2023				4,269			4,269		37,774	37,774			
6600678715	JACKSONVILLE	FL		04/10/2023				1,095			1,095		2,756	2,756			
6600681461	JACKSONVILLE	FL		04/10/2023				217			217		2,108	2,108			
6600675737	JACKSONVILLE	FL		04/10/2023				835			835		2,103	2,103			
6602699230	RENO	NV		04/10/2023				1,721			1,721		10,069	10,069			
6600849076	KIRKWOOD	MO		04/10/2023				4,139			4,139		44,684	44,684			
6601679993	FLUSHING	NY		04/10/2023				1,415			1,415		12,587	12,587			
6601818542	GAINESVILLE	FL		04/10/2023				1,832			1,832		11,358	11,358			
8201677449	BOCA RATON	FL		07/14/2023				427			427		2,817	2,817			
6601809731	PHOENIX	AZ		04/10/2023				1,498			1,498		9,286	9,286			
6601713461	MARBLE FALLS	TX		07/14/2023				2,107			2,107		18,646	18,646			
6601708545	GOSHEN	KY		04/10/2023				1,644			1,644		11,110	11,110			
505392786	NAPLES	FL		07/14/2023				387			387		2,011	2,011			
6602705201	BEAVERTON	OR		07/14/2023				819			819		5,078	5,078			
6601224667	JACKSONVILLE	FL		04/10/2023				768			768		1,934	1,934			
6602674803	BOSTON	MA		04/10/2023				3,847			3,847		21,900	21,900			
6601673400	BENICIA	CA		04/10/2023				2,618			2,618		32,405	32,405			
6601687574	BETHESDA	MD		07/14/2023				2,879			2,879		30,616	30,616			
8202872864	JACKSONVILLE	FL		07/14/2023				111			111		785	785			

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6600932161	FOSTER CITY	CA		04/10/2023				1,775			1,775		20,217	20,217			
6601733931	SAN FRANCISCO	CA		04/10/2023				2,703			2,703		16,757	16,757			
8195696467	JACKSONVILLE	FL		07/14/2023				321			321		1,526	1,526			
6601029777	SAN FRANCISCO	CA		04/10/2023				3,147			3,147		17,442	17,442			
6602690361	MANITOU SPRINGS	CO		07/14/2023				1,019			1,019		5,628	5,628			
6601475640	PALM HARBOR	FL		04/10/2023				4,069			4,069		48,948	48,948			
6602680412	SCOTTSDALE	AZ		04/10/2023				2,685			2,685		16,162	16,162			
PEB1596055415	CARBONDALE	CO		11/17/2017		18,886		(375)			(375)		18,512	18,512			
6602680982	TIGARD	OR		07/14/2023				1,031			1,031		5,560	5,560			
6601825299	WEST NEWTON	MA		04/10/2023				2,082			2,082		13,297	13,297			
6602681816	SAN LUIS OBISPO	CA		04/10/2023				2,055			2,055		13,124	13,124			
8200922957	BOCA RATON	FL		07/14/2023				205			205		1,182	1,182			
6602700327	WALNUT CREEK	CA		04/10/2023				3,642			3,642		22,571	22,571			
6600024332	JACKSONVILLE	FL		04/10/2023				337			337		848	848			
PH7118595441	ACTON	MA		12/29/2014		11,290		(60)			(60)		11,230	11,230			
6601818666	OAKLAND	CA		04/10/2023				2,553			2,553		14,941	14,941			
6601204099	JACKSONVILLE	FL		04/10/2023				777			777		1,955	1,955			
8197608276	HOMESTEAD	FL		07/14/2023				554			554		2,683	2,683			
EB1249003388	NAPLES	FL		12/16/2016		22,904		43			43		22,947	22,947			
505402545	POMPANO BEACH	FL		07/14/2023				291			291		1,701	1,701			
6602678713	LAKEWOOD RANCH	FL		04/10/2023				2,733			2,733		17,459	17,459			
6602698166	HOBOKEN	NJ		07/14/2023				1,916			1,916		10,588	10,588			
6602673417	SCOTTSDALE	AZ		04/10/2023				5,129			5,129		53,921	53,921			
505362813	DELRAY BEACH	FL		07/14/2023				383			383		2,006	2,006			
6601736314	PONTE VEDRA BEACH	FL		04/10/2023				1,672			1,672		9,783	9,783			
6601010611	OXNARD	CA		04/10/2023				1,625			1,625		10,673	10,673			
6601713149	GOLD CANYON	AZ		04/10/2023				2,200			2,200		14,053	14,053			
6600680794	JACKSONVILLE	FL		04/10/2023				1,422			1,422		3,579	3,579			
8200892676	WEST PALM BEACH	FL		07/14/2023				417			417		2,348	2,348			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		25,176		(89)			(89)		25,087	25,087			
6601744151	CAMARILLO	CA		04/10/2023				3,712			3,712		23,712	23,712			
6600724568	FERNANDINA BEACH	FL		04/10/2023				1,002			1,002		7,418	7,418			
6601203240	JACKSONVILLE	FL		04/10/2023				649			649		1,634	1,634			
505329422	DELRAY BEACH	FL		07/14/2023				246			246		1,321	1,321			
6600676909	JACKSONVILLE	FL		04/10/2023				1,117			1,117		2,812	2,812			
6600681263	JACKSONVILLE	FL		04/10/2023				924			924		2,326	2,326			
6602698661	MOUNTAIN HOUSE	CA		04/10/2023				1,695			1,695		10,827	10,827			
6601203729	JACKSONVILLE	FL		04/10/2023				1,394			1,394		2,804	2,804			
6601744813	FORT LAUDERDALE	FL		04/10/2023				3,457			3,457		21,427	21,427			
6601224394	JACKSONVILLE	FL		04/10/2023				770			770		1,939	1,939			
6601710822	NEWCASTLE	WA		07/14/2023				3,322			3,322		16,377	16,377			
6602675404	SCOTTSDALE	AZ		04/10/2023				1,768			1,768		13,518	13,518			
3367689766	West Palm Beach	FL		07/14/2023				340			340		2,131	2,131			
6602685262	ELMHURST	IL		04/10/2023				2,538			2,538		14,850	14,850			
6601733212	BRENTWOOD	TN		04/10/2023				2,829			2,829		17,028	17,028			
6601686436	WASHINGTON	DC		04/10/2023				3,448			3,448		37,223	37,223			
505302488	HOMESTEAD	FL		07/14/2023				344			344		2,234	2,234			
8023328085	CAPE CORAL	FL		07/14/2023				205			205		1,354	1,354			
6602696640	LAKE FOREST	CA		04/10/2023				2,356			2,356		15,051	15,051			
6602682202	RENTON	WA		07/14/2023				1,741			1,741		9,179	9,179			
6601683599	MUTTONTOWN	NY		04/10/2023				6,645			6,645		75,666	75,666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601740100	BROOKLYN	NY		04/10/2023				2,417			2,417		14,982	14,982			
6602683747	LOS ANGELES	CA		04/10/2023				2,596			2,596		16,090	16,090			
6601805507	ARLINGTON	VA		04/10/2023				2,330			2,330		13,995	13,995			
6602701531	MERCER ISLAND	WA		07/14/2023				2,457			2,457		12,950	12,950			
EB1791002786	MCLEAN	VA		08/07/2015		21,265		(2)			(2)		21,264	21,264			
6601021246	LAGUNA BEACH	CA		04/10/2023				6,932			6,932		46,849	46,849			
6601685099	ARMONK	NY		04/10/2023				3,305			3,305		33,864	33,864			
6602710870	LOS ANGELES	CA		04/10/2023				3,017			3,017		20,390	20,390			
6602696103	HINSDALE	IL		04/10/2023				3,081			3,081		21,448	21,448			
0714201	Charlotte	NC		07/10/2017		1,847,499							1,847,499	1,847,499			
8199015305	NORTH LAUDERDALE	FL		07/14/2023				551			551		2,853	2,853			
6600680760	JACKSONVILLE	FL		04/10/2023				954			954		2,402	2,402			
6602706613	ELMHURST	IL		04/10/2023				2,636			2,636		28,451	28,451			
PEB1540095842	SPRINGFIELD	VA		01/11/2018		13,938		(85)			(85)		13,853	13,853			
6600132895	KEY BISCAYNE	FL		04/10/2023				10,657			10,657		21,430	21,430			
8202494610	LEHIGH ACRES	FL		07/14/2023				319			319		2,054	2,054			
6601473223	PARADISE VLY	AZ		04/10/2023				2,417			2,417		26,094	26,094			
6602683416	SEATTLE	WA		07/14/2023				2,465			2,465		13,299	13,299			
6600010455	JACKSONVILLE	FL		04/10/2023				521			521		1,312	1,312			
6602704378	MEDFORD	NJ		07/14/2023				957			957		5,931	5,931			
6601692699	PHOENIX	AZ		04/10/2023				3,030			3,030		35,452	35,452			
6600935396	AUSTIN	TX		07/14/2023				1,135			1,135		6,126	6,126			
6601383521	NAPLES	FL		04/10/2023				160			160		1,817	1,817			
6601686386	WELLESLEY	MA		04/10/2023				3,614			3,614		43,469	43,469			
8199264082	FORT MYERS	FL		07/14/2023				1,061			1,061		5,044	5,044			
EB1564001105	DENVER	CO		12/16/2016		48,308		(319)			(319)		47,989	47,989			
8027978657	POMPANO BEACH	FL		07/14/2023				370			370		2,178	2,178			
6601742049	INLET BEACH	FL		04/10/2023				1,659			1,659		10,285	10,285			
6600981994	ENGLEWOOD	CO		07/14/2023				1,454			1,454		8,214	8,214			
8195319217	FORT MYERS	FL		07/14/2023				564			564		2,625	2,625			
6601685172	DALLAS	TX		07/14/2023				1,477			1,477		14,615	14,615			
6602255264	HOLMES BEACH	FL		04/10/2023				7,198			7,198		93,412	93,412			
6600679408	JACKSONVILLE	FL		04/10/2023				679			679		1,710	1,710			
8002038912	MARGATE	FL		07/14/2023				47			47		297	297			
6601002311	GERMANTOWN	TN		04/10/2023				1,546			1,546		10,447	10,447			
6602694942	DALLAS	TX		07/14/2023				1,446			1,446		7,992	7,992			
6601728394	SNOHOMISH	WA		07/14/2023				1,342			1,342		6,913	6,913			
6601469122	ATLANTIC BEACH	FL		04/10/2023				1,061			1,061		2,671	2,671			
8200872655	HIALEAH	FL		07/14/2023				415			415		2,506	2,506			
6602689090	CHATSWORTH	CA		04/10/2023				3,295			3,295		20,423	20,423			
6602681857	WOODINVILLE	WA		07/14/2023				1,225			1,225		6,921	6,921			
6601711242	INLET BEACH	FL		04/10/2023				4,774			4,774		29,588	29,588			
6600108101	NEW YORK	NY		04/10/2023				2,725			2,725		20,171	20,171			
6602686633	SCOTTSDALE	AZ		04/10/2023				2,623			2,623		14,933	14,933			
6602701549	CHICAGO	IL		04/10/2023				2,114			2,114		12,728	12,728			
6601823583	PARK CITY	UT		07/14/2023				3,479			3,479		18,337	18,337			
6600787128	SANTA MONICA	CA		04/10/2023				1,374			1,374		12,412	12,412			
6600027558	JACKSONVILLE	FL		04/10/2023				837			837		2,108	2,108			
6601709931	ALLEN	TX		07/14/2023				1,079			1,079		5,685	5,685			
6601682963	FALLS CHURCH	VA		04/10/2023				3,326			3,326		35,905	35,905			
8202179462	FLORIDA CITY	FL		07/14/2023				1,016			1,016		6,265	6,265			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601679712	STATEN ISLAND	NY		04/10/2023				4,469			4,469		55,313	55,313			
8027695640	CAPE CORAL	FL		07/14/2023				127			127		644	644			
6602694330	CENTENNIAL	CO		07/14/2023				5,683			5,683		32,099	32,099			
8196718260	SAINT PETERSBURG	FL		07/14/2023				435			435		2,188	2,188			
6601680314	STATEN ISLAND	NY		04/10/2023				1,732			1,732		18,701	18,701			
6602674050	ALBUQUERQUE	NM		04/10/2023				2,247			2,247		12,455	12,455			
6602684935	DANVILLE	CA		04/10/2023				46,148			46,148		472,885	472,885			
6601744714	LAGUNA BEACH	CA		04/10/2023				4,577			4,577		44,632	44,632			
6602674464	LOS ANGELES	CA		04/10/2023				2,671			2,671		15,206	15,206			
6601820613	NORTH FORT MYERS	FL		04/10/2023				4,053			4,053		38,596	38,596			
8026880529	CAPE CORAL	FL		07/14/2023				344			344		1,936	1,936			
6602688613	CHANDLER	AZ		04/10/2023				1,564			1,564		11,222	11,222			
6601698860	SEATTLE	WA		07/14/2023				1,466			1,466		8,279	8,279			
6602697382	WEST OLIVE	MI		04/10/2023				3,606			3,606		34,333	34,333			
EB1222534409	MORRISTOWN	NJ		12/18/2015		14,133		(98)			(98)		14,035	14,035			
8030320592	WEST PALM BEACH	FL		07/14/2023				293			293		1,727	1,727			
6602717115	BENICIA	CA		04/10/2023				3,189			3,189		33,524	33,524			
8202097423	MIAMI	FL		07/14/2023				510			510		5,565	5,565			
EB1541040778	MALVERN	PA		12/16/2016		14,300		179			179		14,479	14,479			
6602678606	PASADENA	CA		04/10/2023				3,232			3,232		19,456	19,456			
6602693571	PORT ORCHARD	WA		07/14/2023				2,562			2,562		21,716	21,716			
8027058234	HIALEAH	FL		07/14/2023				378			378		2,225	2,225			
6601682708	MONTE SERENO	CA		04/10/2023				5,148			5,148		38,112	38,112			
6600849845	SOMERVILLE	MA		04/10/2023				1,938			1,938		12,725	12,725			
6602684463	SEATTLE	WA		07/14/2023				2,723			2,723		13,425	13,425			
6602671288	SACRAMENTO	CA		04/10/2023				2,031			2,031		24,430	24,430			
6602696566	FORT COLLINS	CO		07/14/2023				962			962		5,557	5,557			
6601753590	LUCAS	TX		07/14/2023				2,154			2,154		19,027	19,027			
6600025354	JACKSONVILLE	FL		04/10/2023				624			624		1,572	1,572			
6601225078	JACKSONVILLE	FL		04/10/2023				722			722		1,818	1,818			
6602692011	CLERMONT	FL		04/10/2023				561			561		5,885	5,885			
6600934886	TOPANGA	CA		04/10/2023				2,666			2,666		18,016	18,016			
6601224923	JACKSONVILLE	FL		04/10/2023				748			748		1,884	1,884			
6602688308	TENINO	WA		07/14/2023				978			978		5,402	5,402			
3365948540	Duval	FL		07/14/2023				152			152		1,032	1,032			
8200709038	NORTH FORT MYERS	FL		07/14/2023				302			302		1,630	1,630			
6600935651	SAN CARLOS	CA		04/10/2023				2,165			2,165		14,220	14,220			
6600028929	JACKSONVILLE	FL		04/10/2023				531			531		1,336	1,336			
6602674811	SALEM	MA		04/10/2023				2,566			2,566		14,607	14,607			
6602676550	FOSTER CITY	CA		04/10/2023				3,745			3,745		21,319	21,319			
6601714329	MENDHAM	NJ		07/14/2023				1,474			1,474		7,595	7,595			
6602691088	OAKLAND	CA		04/10/2023				4,181			4,181		39,810	39,810			
6600792755	ALLENHURST	NJ		07/14/2023				1,699			1,699		10,041	10,041			
6602680016	SCOTTSDALE	AZ		04/10/2023				1,395			1,395		9,426	9,426			
PEB1541041724	BROOMFIELD	CO		08/14/2017		20,518		(378)			(378)		20,140	20,140			
6600991530	CUTCHOGUE	NY		04/10/2023				1,694			1,694		22,256	22,256			
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023				2,286			2,286		14,601	14,601			
6601481598	GLENVIEW	IL		04/10/2023				2,487			2,487		28,324	28,324			
EB1382002217	SAN DIEGO	CA		12/18/2015		17,438		(120)			(120)		17,318	17,318			
6600677337	JACKSONVILLE	FL		04/10/2023				1,028			1,028		2,587	2,587			
6602710615	SMYRNA	TN		04/10/2023				1,580			1,580		12,538	12,538			

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6602700814	LIVERMORE	CA		04/10/2023				2,257			2,257		13,991	13,991			
6602673896	ENCINITAS	CA		04/10/2023				3,459			3,459		19,689	19,689			
6601483032	LAGUNA BEACH	CA		04/10/2023				4,696			4,696		53,477	53,477			
EB1249003192	LAFAYETTE	CA		12/16/2016		30,388		400			400		30,788	30,788			
6601816876	ARGYLE	TX		07/14/2023				1,619			1,619		9,147	9,147			
6602673979	VENICE	CA		04/10/2023				3,868			3,868		21,437	21,437			
6600433103	BETHESDA	MD		07/14/2023				933			933		5,515	5,515			
8194918200	LARGO	FL		07/14/2023				454			454		2,202	2,202			
6602678580	SAN CLEMENTE	CA		04/10/2023				3,551			3,551		22,009	22,009			
6600180316	ST AUGUSTINE	FL		04/10/2023				1,074			1,074		8,522	8,522			
6602696657	DENVER	CO		07/14/2023				1,167			1,167		6,149	6,149			
PEB1357001273	SUDBURY	MA		11/18/2016		14,144		(58)			(58)		14,086	14,086			
6601481929	MERCER ISLAND	WA		07/14/2023				1,603			1,603		15,507	15,507			
6602696137	PHOENIX	AZ		04/10/2023				2,995			2,995		19,129	19,129			
6600681255	JACKSONVILLE	FL		04/10/2023				1,369			1,369		3,445	3,445			
6600871419	WEST YARMOUTH	MA		04/10/2023				321			321		2,630	2,630			
6602704527	SCOTTSDALE	AZ		04/10/2023				1,103			1,103		8,434	8,434			
6601743526	FRISCO	TX		07/14/2023				813			813		5,038	5,038			
8199512936	JACKSONVILLE	FL		07/14/2023				505			505		2,451	2,451			
6601481739	BETHESDA	MD		07/14/2023				2,428			2,428		21,483	21,483			
6602694025	CUPERTINO	CA		04/10/2023				3,953			3,953		37,636	37,636			
PEB1541040745	WINNETKA	IL		11/18/2016		28,934		(639)			(639)		28,295	28,295			
6601809400	FORT WORTH	TX		07/14/2023				1,119			1,119		6,184	6,184			
6602687672	CHICAGO	IL		04/10/2023				1,658			1,658		10,279	10,279			
6602687318	ALAMO	CA		04/10/2023				11,822			11,822		115,288	115,288			
6602689686	MCCALL	ID		04/10/2023				2,365			2,365		15,104	15,104			
6601748483	NASHVILLE	TN		04/10/2023				2,746			2,746		28,873	28,873			
EB1373010876	NORWALK	CT		12/18/2015		11,911		(77)			(77)		11,834	11,834			
8201710271	MIAMI	FL		07/14/2023				176			176		1,213	1,213			
6601688341	WILKINSON	IN		04/10/2023				2,294			2,294		32,612	32,612			
6601687038	NORWOOD	NJ		07/14/2023				2,816			2,816		26,060	26,060			
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023				596			596		6,037	6,037			
6601204602	JACKSONVILLE	FL		04/10/2023				833			833		2,096	2,096			
6601224378	JACKSONVILLE	FL		04/10/2023				721			721		1,816	1,816			
6600871351	LA PINE	OR		07/14/2023				154			154		1,054	1,054			
6601683474	KILDEER	IL		04/10/2023				2,799			2,799		33,669	33,669			
8197551113	LEHIGH ACRES	FL		07/14/2023				416			416		2,062	2,062			
6600412974	OMAHA	NE		04/10/2023				644			644		7,333	7,333			
6601748038	SOUTHLAKE	TX		07/14/2023				1,293			1,293		7,644	7,644			
6600926809	SAN MARCOS	CA		04/10/2023				868			868		10,738	10,738			
6601299172	JACKSONVILLE	FL		04/10/2023				890			890		2,241	2,241			
6600794413	VIRGINIA BEACH	VA		04/10/2023				3,570			3,570		24,127	24,127			
6601680447	FLUSHING	NY		04/10/2023				2,155			2,155		13,354	13,354			
6601747733	BROOKLYN	NY		04/10/2023				1,933			1,933		19,809	19,809			
6602675024	KATY	TX		07/14/2023				847			847		5,250	5,250			
6601471417	LAKE OSWEGO	OR		07/14/2023				1,588			1,588		16,474	16,474			
6601679860	LITTLETON	CO		07/14/2023				660			660		6,689	6,689			
8199516826	NAPLES	FL		07/14/2023				636			636		3,289	3,289			
EB1223012170	OAK HILL	VA		12/16/2016		23,294		311			311		23,604	23,604			
6601225284	JACKSONVILLE	FL		04/10/2023				858			858		2,159	2,159			
6602681618	OLYMPIA	WA		07/14/2023				1,389			1,389		8,027	8,027			

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6601469239	ATLANTIC BEACH	FL		04/10/2023				874			874		2,200	2,200			
6600876426	NEVADA CITY	CA		04/10/2023				5,332			5,332		10,723	10,723			
6602710441	OLATHE	KS		07/14/2023				161			161		1,222	1,222			
6602687383	RANCHO PALOS VERDES	CA		04/10/2023				3,716			3,716		35,388	35,388			
8192151758	HOLLYWOOD	FL		07/14/2023				479			479		2,431	2,431			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		89,143		(616)			(616)		88,527	88,527			
6600681313	JACKSONVILLE	FL		04/10/2023				879			879		2,212	2,212			
6602679976	MARRIOTTSVL	MD		07/14/2023				1,182			1,182		6,378	6,378			
6600792656	LAS VEGAS	NV		04/10/2023				2,779			2,779		34,389	34,389			
6601469130	ATLANTIC BEACH	FL		04/10/2023				988			988		2,488	2,488			
6602677210	SUGAR LAND	TX		07/14/2023				1,908			1,908		9,832	9,832			
6600472101	PORTLAND	OR		07/14/2023				903			903		5,101	5,101			
8200426160	LEHIGH ACRES	FL		07/14/2023				267			267		1,540	1,540			
8027395812	PALM SPRINGS	FL		07/14/2023				301			301		1,588	1,588			
6601719567	FT LAUDERDALE	FL		04/10/2023				3,900			3,900		26,356	26,356			
6601006155	SACRAMENTO	CA		04/10/2023				1,672			1,672		10,984	10,984			
0548901	Atlanta	GA		05/03/2013		771,516							771,516	771,516			
8024132959	WEST PALM BEACH	FL		07/14/2023				294			294		1,850	1,850			
6601468736	ATLANTIC BEACH	FL		04/10/2023				1,119			1,119		2,817	2,817			
6602681824	SAINT HELENA	CA		04/10/2023				1,070			1,070		6,635	6,635			
6601684993	WESTON	MA		04/10/2023				4,161			4,161		53,031	53,031			
6601699710	COLLEYVILLE	TX		07/14/2023				1,196			1,196		6,912	6,912			
6602699149	SAN DIEGO	CA		04/10/2023				11,987			11,987		70,147	70,147			
PEB1789004748	SARATOGA	CA		11/18/2016		35,918		63			63		35,982	35,982			
8198657851	GREEN ACRES	FL		07/14/2023				453			453		2,298	2,298			
6600299553	OKLAHOMA CITY	OK		04/10/2023				103			103		1,421	1,421			
6602682921	DANVILLE	CA		04/10/2023				2,084			2,084		13,312	13,312			
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023				2,712			2,712		22,064	22,064			
6601224121	JACKSONVILLE	FL		04/10/2023				602			602		1,515	1,515			
8204239937	MIAMI	FL		07/14/2023				268			268		2,613	2,613			
6601729061	PARK CITY	UT		07/14/2023				1,866			1,866		9,402	9,402			
6602695626	BURBANK	CA		04/10/2023				2,349			2,349		15,427	15,427			
6601680595	BURR RIDGE	IL		04/10/2023				4,717			4,717		53,711	53,711			
6601475152	POTOMAC	MD		07/14/2023				2,264			2,264		20,485	20,485			
8199639970	JACKSONVILLE	FL		07/14/2023				298			298		1,681	1,681			
6601686782	WASHINGTON	DC		04/10/2023				3,244			3,244		19,529	19,529			
6601709568	LAKE ARROWHEAD	CA		04/10/2023				2,986			2,986		19,609	19,609			
3377718414	Miami	FL		07/14/2023				281			281		1,724	1,724			
6601811455	GLENCOE	IL		04/10/2023				5,214			5,214		34,243	34,243			
3365067031	Cape Coral	FL		07/14/2023				188			188		1,178	1,178			
8202364576	FORT LAUDERDALE	FL		07/14/2023				679			679		4,013	4,013			
6600935065	SAN RAFAEL	CA		04/10/2023				2,726			2,726		18,420	18,420			
6600028846	JACKSONVILLE	FL		04/10/2023				259			259		651	651			
6600676495	JACKSONVILLE	FL		04/10/2023				1,013			1,013		2,551	2,551			
6600794983	PASCO	WA		07/14/2023				1,989			1,989		12,616	12,616			
6601713495	COTO DE CAZA	CA		04/10/2023				4,405			4,405		44,018	44,018			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		33,016		246			246		33,261	33,261			
6602677665	RAVENSDALE	WA		07/14/2023				1,866			1,866		9,198	9,198			
6601812149	TUSTIN	CA		04/10/2023				1,849			1,849		13,264	13,264			
6602700871	NEW BRAUNFELS	TX		07/14/2023				1,646			1,646		9,096	9,096			
6600935214	CORONA DEL MAR	CA		04/10/2023				7,023			7,023		77,895	77,895			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023				1,692			1,692		9,902	9,902			
6601483057	HOUSTON	TX		07/14/2023				1,642			1,642		16,247	16,247			
PEB1540094684	SAN FRANCISCO	CA		11/18/2016		20,106		(306)			(306)		19,800	19,800			
8195624957	OLDSMAR	FL		07/14/2023				1,339			1,339		5,766	5,766			
6602675222	CRESTED BUTTE	CO		07/14/2023				1,584			1,584		9,589	9,589			
6600990524	GLENDALE	CA		04/10/2023				1,469			1,469		10,226	10,226			
EB1144000074	NEW YORK	NY		10/09/2015		16,150		(14)			(14)		16,136	16,136			
6601680850	HINGHAM	MA		04/10/2023				3,725			3,725		39,166	39,166			
6601709766	SAN JOSE	CA		04/10/2023				3,070			3,070		17,966	17,966			
6602687003	SAMMAMISH	WA		07/14/2023				2,246			2,246		12,118	12,118			
6600676222	JACKSONVILLE	FL		04/10/2023				895			895		2,254	2,254			
6601711200	BAY HEAD	NJ		07/14/2023				934			934		5,036	5,036			
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023				3,686			3,686		22,191	22,191			
8022499206	PALM SPRINGS	FL		07/14/2023				258			258		1,228	1,228			
6601825182	TEANECK	NJ		07/14/2023				1,399			1,399		7,731	7,731			
8195406549	HOMESTEAD	FL		07/14/2023				592			592		2,702	2,702			
6601740027	BLACK DIAMOND	WA		07/14/2023				3,160			3,160		17,352	17,352			
6601821728	COLMA	CA		04/10/2023				1,632			1,632		9,799	9,799			
8195201255	RIVIERA BEACH	FL		07/14/2023				475			475		2,302	2,302			
6601712976	AUSTIN	TX		07/14/2023				2,621			2,621		14,482	14,482			
6601481937	CHICAGO	IL		04/10/2023				3,135			3,135		34,778	34,778			
6601679753	NEW YORK	NY		04/10/2023				4,592			4,592		52,293	52,293			
PEB1784005994	SCOTTSDALE	AZ		11/17/2017		62,332		(410)			(410)		61,922	61,922			
6602683648	RENTON	WA		07/14/2023				1,472			1,472		7,758	7,758			
6600679010	JACKSONVILLE	FL		04/10/2023				1,099			1,099		2,766	2,766			
6601809236	DRIPPING SPRINGS	TX		07/14/2023				1,604			1,604		9,060	9,060			
6602685478	CHANTILLY	VA		04/10/2023				3,403			3,403		20,485	20,485			
6600934449	SEAL BEACH	CA		04/10/2023				1,673			1,673		12,759	12,759			
6600152208	TEMECULA	CA		04/10/2023				281			281		2,144	2,144			
6602679885	BERLIN	MD		07/14/2023				1,210			1,210		6,832	6,832			
6600676925	JACKSONVILLE	FL		04/10/2023				1,279			1,279		3,219	3,219			
6602674993	SONOMA	CA		04/10/2023				1,024			1,024		8,648	8,648			
6601471722	CHICAGO	IL		04/10/2023				1,870			1,870		11,593	11,593			
6602685379	LONE TREE	CO		07/14/2023				1,359			1,359		7,678	7,678			
6600010463	JACKSONVILLE	FL		04/10/2023				588			588		1,479	1,479			
505426573	JUPITER	FL		07/14/2023				491			491		2,702	2,702			
6601203901	JACKSONVILLE	FL		04/10/2023				921			921		2,318	2,318			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		18,081		(116)			(116)		17,965	17,965			
8201771098	CUTLER BAY	FL		07/14/2023				252			252		1,697	1,697			
300000024	NORTH FORT MYERS	FL		07/14/2023				618			618		1,556	1,556			
6601685834	SCITUATE	MA		04/10/2023				2,647			2,647		28,577	28,577			
6601743716	AUSTIN	TX		07/14/2023				1,099			1,099		6,072	6,072			
6602690809	WASHINGTON	DC		04/10/2023				5,579			5,579		35,636	35,636			
EB1259002337	PARK CITY	UT		08/19/2016		10,452		(39)			(39)		10,414	10,414			
6601202036	ATLANTIC BEACH	FL		04/10/2023				727			727		1,829	1,829			
6600026170	JACKSONVILLE	FL		04/10/2023				640			640		1,612	1,612			
6601039131	LOS GATOS	CA		04/10/2023				3,285			3,285		23,567	23,567			
6602704964	CAPE MAY	NJ		07/14/2023				1,546			1,546		8,934	8,934			
8008430157	SAINT PETERSBURG	FL		07/14/2023				225			225		1,297	1,297			
6601677898	JERICHO	NY		04/10/2023				2,657			2,657		27,226	27,226			
6602699487	BROOMFIELD	CO		07/14/2023				1,198			1,198		6,305	6,305			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8196941853	DELRAY BEACH	FL		07/14/2023				571			571		2,955	2,955			
0714100	Newton	MA		07/31/2015		2,629,244							2,629,244	2,629,244			
6602676386	PROVINCETOWN	MA		04/10/2023				2,770			2,770		15,767	15,767			
3379071181	HOLLYWOOD	FL		07/14/2023				281			281		1,999	1,999			
6601821884	TELLURIDE	CO		07/14/2023				13,658			13,658		112,144	112,144			
6601678607	VIRGINIA BEACH	VA		04/10/2023				3,720			3,720		44,747	44,747			
6601725531	GLENVIEW	IL		04/10/2023				1,923			1,923		11,919	11,919			
8195839526	WEST PALM BEACH	FL		07/14/2023				903			903		4,674	4,674			
116226333	Fort Lauderdale	FL		07/14/2023				145			145		1,001	1,001			
6600675091	JACKSONVILLE	FL		04/10/2023				843			843		2,122	2,122			
PEB1771002679	SAN JUAN CAPISTRANO	CA		01/11/2018		35,823		655			655		36,479	36,479			
6601753871	HOUSTON	TX		07/14/2023				2,406			2,406		13,292	13,292			
6601819078	SAN CARLOS	CA		04/10/2023				2,387			2,387		15,675	15,675			
6601678714	CEDAR BROOK	NJ		07/14/2023				522			522		2,691	2,691			
6602684596	BROOKLYN	NY		04/10/2023				3,568			3,568		21,478	21,478			
8198740944	SUNRISE	FL		07/14/2023				622			622		3,279	3,279			
6602700590	SANTA MONICA	CA		04/10/2023				2,595			2,595		17,045	17,045			
6600678913	JACKSONVILLE	FL		04/10/2023				1,087			1,087		2,735	2,735			
6602672831	FALL CITY	WA		07/14/2023				1,742			1,742		12,537	12,537			
6602684273	HOLLYWOOD	FL		04/10/2023				1,825			1,825		11,657	11,657			
PEB1540094659	ALLENTOWN	PA		11/18/2016		42,226		(691)			(691)		41,535	41,535			
6601726885	LAS VEGAS	NV		04/10/2023				1,452			1,452		10,417	10,417			
8191747727	BOYNTON BEACH	FL		07/14/2023				487			487		2,467	2,467			
8191897129	DANIA BEACH	FL		07/14/2023				913			913		4,431	4,431			
6601726844	CABIN JOHN	MD		07/14/2023				1,553			1,553		8,172	8,172			
6602690569	PHOENIX	AZ		04/10/2023				1,516			1,516		10,244	10,244			
6601680355	WHITESTONE	NY		04/10/2023				1,081			1,081		11,361	11,361			
6602675131	DALLAS	TX		07/14/2023				1,251			1,251		6,596	6,596			
6601483594	MENLO PARK	CA		04/10/2023				6,433			6,433		71,357	71,357			
6601482570	STONEHAM	MA		04/10/2023				2,425			2,425		26,176	26,176			
8196769184	MIAMI	FL		07/14/2023				247			247		1,307	1,307			
6600676164	JACKSONVILLE	FL		04/10/2023				838			838		2,110	2,110			
6600681024	JACKSONVILLE	FL		04/10/2023				1,110			1,110		2,793	2,793			
6602695980	LIVERMORE	CA		04/10/2023				3,120			3,120		19,931	19,931			
6601819227	WALNUT CREEK	CA		04/10/2023				2,806			2,806		18,966	18,966			
6602686336	ELMHURST	IL		04/10/2023				4,413			4,413		44,096	44,096			
6601682567	CHICAGO	IL		04/10/2023				7,166			7,166		116,468	116,468			
6600917659	CALABASAS	CA		04/10/2023				2,766			2,766		19,846	19,846			
6601681916	WHITESTONE	NY		04/10/2023				5,019			5,019		54,179	54,179			
6602704766	LANTANA	TX		07/14/2023				1,081			1,081		5,832	5,832			
6600011289	JACKSONVILLE	FL		04/10/2023				897			897		2,259	2,259			
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023				992			992		5,481	5,481			
505326397	BOCA RATON	FL		07/14/2023				726			726		3,898	3,898			
6600795568	SURFSIDE	FL		04/10/2023				1,372			1,372		9,552	9,552			
6601736397	RENO	NV		04/10/2023				2,615			2,615		15,302	15,302			
6600849571	DALLAS	TX		07/14/2023				1,201			1,201		6,935	6,935			
6601737999	GLENCOE	IL		04/10/2023				6,401			6,401		62,421	62,421			
6601699561	SHORELINE	WA		07/14/2023				1,427			1,427		7,883	7,883			
6600852393	BETHANY BEACH	DE		04/10/2023				2,812			2,812		19,575	19,575			
6601686907	NEW YORK	NY		04/10/2023				5,424			5,424		57,031	57,031			
6601383141	ATLANTIC BEACH	FL		04/10/2023				835			835		2,101	2,101			

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6601740753	NEW YORK	NY		04/10/2023				2,281			2,281		13,347	13,347			
6601471995	CHICAGO	IL		04/10/2023				3,335			3,335		42,443	42,443			
6602679430	AUSTIN	TX		07/14/2023				1,126			1,126		6,360	6,360			
8201805059	DANIA BEACH	FL		07/14/2023				76			76		600	600			
6602689918	MESA	AZ		04/10/2023				1,681			1,681		11,361	11,361			
PH7118865950	SAN MATEO	CA		08/21/2015		22,977		(262)			(262)		22,715	22,715			
6600838608	BROOKLINE	MA		04/10/2023				1,553			1,553		18,680	18,680			
6600852690	HOUSTON	TX		07/14/2023				1,289			1,289		7,279	7,279			
6602676188	SAN JOSE	CA		04/10/2023				3,015			3,015		17,161	17,161			
6602705409	BROOKLYN	NY		04/10/2023				1,777			1,777		12,011	12,011			
6600577800	WOODBRIDGE	NJ		07/14/2023				492			492		2,976	2,976			
6602680164	CYPRESS	TX		07/14/2023				1,435			1,435		7,741	7,741			
8201716602	GREENACRES	FL		07/14/2023				161			161		851	851			
PEB1259002479	MOUNTAIN VILLAGE	CO		11/18/2016		23,935		48			48		23,983	23,983			
6601680421	WHITESTONE	NY		04/10/2023				831			831		4,485	4,485			
6600122961	KIRKLAND	WA		07/14/2023				1,281			1,281		7,942	7,942			
EB1596053821	ERIE	CO		12/16/2016		12,138		(29)			(29)		12,109	12,109			
6601479907	PHOENIX	AZ		04/10/2023				2,036			2,036		22,578	22,578			
6601281162	LAS VEGAS	NV		04/10/2023				308			308		2,600	2,600			
6601804435	BELLE MEAD	NJ		07/14/2023				1,457			1,457		7,504	7,504			
6602671635	LOS ANGELES	CA		04/10/2023				2,923			2,923		33,282	33,282			
6600484650	NASHVILLE	TN		04/10/2023				3,450			3,450		37,246	37,246			
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023				2,892			2,892		16,706	16,706			
8204209571	DEERFIELD BEACH	FL		07/14/2023				179			179		1,742	1,742			
6602680644	GOLETA	CA		04/10/2023				2,528			2,528		16,145	16,145			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		28,147		169			169		28,316	28,316			
PEB1222600811	RIPON	CA		11/18/2016		12,926		(216)			(216)		12,711	12,711			
6601809681	GOLDEN	CO		07/14/2023				1,565			1,565		8,650	8,650			
8028263410	HOLLYWOOD	FL		07/14/2023				493			493		2,605	2,605			
6602676113	LOS ANGELES	CA		04/10/2023				3,350			3,350		19,071	19,071			
8195113989	MIAMI	FL		07/14/2023				412			412		2,319	2,319			
6601715326	SAN DIEGO	CA		04/10/2023				3,240			3,240		18,958	18,958			
6601697268	ANNAPOLIS	MD		07/14/2023				1,283			1,283		7,246	7,246			
6602700921	ROSEVILLE	CA		04/10/2023				1,824			1,824		10,954	10,954			
6601732230	CORONA	CA		04/10/2023				1,590			1,590		10,158	10,158			
6602705888	HIGHLANDS RANCH	CO		07/14/2023				1,352			1,352		7,468	7,468			
3363653329	Saint Petersburg	FL		07/14/2023				117			117		700	700			
8196685190	BOCA RATON	FL		07/14/2023				723			723		3,740	3,740			
6600923020	LOOMIS	CA		04/10/2023				7,091			7,091		90,385	90,385			
8190132669	MIAMI	FL		07/14/2023				1,150			1,150		5,356	5,356			
6602689421	WESTFIELD	NJ		07/14/2023				2,071			2,071		11,174	11,174			
6602704972	SAN DIEGO	CA		04/10/2023				2,080			2,080		13,285	13,285			
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023				2,342			2,342		13,703	13,703			
6602683291	HENDERSON	NV		04/10/2023				1,541			1,541		10,121	10,121			
PH7134522817	ANDOVER	MA		02/12/2016		24,194		57			57		24,252	24,252			
6601726190	DENVER	CO		07/14/2023				1,010			1,010		5,707	5,707			
8200890955	NORTH LAUDERDALE	FL		07/14/2023				314			314		1,850	1,850			
6602702356	SCOTTSDALE	AZ		04/10/2023				2,095			2,095		13,762	13,762			
6602700772	SAN MATEO	CA		04/10/2023				2,452			2,452		15,659	15,659			
6601490219	BROOKLYN	NY		04/10/2023				560			560		6,327	6,327			
6602702448	DENVER	CO		07/14/2023				1,665			1,665		8,982	8,982			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601484063	SAN MARINO	CA		04/10/2023				5,115			5,115		53,774	53,774			
6602696046	AUSTIN	TX		07/14/2023				2,801			2,801		15,820	15,820			
6600520958	ORLANDO	FL		04/10/2023				858			858		4,406	4,406			
6602679620	PORTLAND	OR		07/14/2023				1,018			1,018		5,881	5,881			
6602678267	WOODLAND HILLS	CA		04/10/2023				2,812			2,812		15,586	15,586			
6602687193	REDMOND	WA		07/14/2023				2,027			2,027		10,684	10,684			
6601749713	CARMEL	CA		04/10/2023				2,149			2,149		12,906	12,906			
6601724567	CHEYENNE	WY		04/10/2023				1,919			1,919		10,634	10,634			
6602699867	DENVER	CO		07/14/2023				924			924		4,986	4,986			
6602710672	OAK PARK	IL		04/10/2023				1,674			1,674		10,691	10,691			
6602679281	LIVERMORE	CA		04/10/2023				2,080			2,080		13,658	13,658			
6602701598	KEW GARDENS HILLS	NY		04/10/2023				2,902			2,902		19,057	19,057			
6601698951	ARLINGTON	VA		04/10/2023				1,966			1,966		13,284	13,284			
8201431326	FORT MYERS	FL		07/14/2023				337			337		2,173	2,173			
6600852013	LAKE TAPPS	WA		07/14/2023				3,484			3,484		20,127	20,127			
6601810127	SAN JOSE	CA		04/10/2023				2,379			2,379		14,747	14,747			
6600605239	LAGUNA BEACH	CA		04/10/2023				3,205			3,205		21,659	21,659			
6601478982	PARADISE VALLEY	AZ		04/10/2023				3,925			3,925		44,690	44,690			
6601808832	FRANKLIN	TN		04/10/2023				2,374			2,374		16,527	16,527			
6601732776	KINGWOOD	TX		07/14/2023				1,199			1,199		7,087	7,087			
6602696301	ROCKLIN	CA		04/10/2023				2,056			2,056		13,133	13,133			
6602696780	BROOKLYN	NY		04/10/2023				2,751			2,751		18,066	18,066			
8195728492	ATLANTIC BEACH	FL		07/14/2023				436			436		2,164	2,164			
6601823443	PHOENIX	AZ		04/10/2023				1,608			1,608		9,969	9,969			
6602698133	MESA	AZ		04/10/2023				1,861			1,861		11,203	11,203			
6602694900	ATLANTIC BEACH	FL		04/10/2023				1,520			1,520		10,274	10,274			
6601203190	JACKSONVILLE	FL		04/10/2023				633			633		1,594	1,594			
6601681106	NEW YORK	NY		04/10/2023				1,164			1,164		11,927	11,927			
6602681428	SEATTLE	WA		07/14/2023				1,858			1,858		10,027	10,027			
6602684471	KIRKLAND	WA		07/14/2023				1,908			1,908		9,406	9,406			
6602683374	HIGHLANDS RANCH	CO		07/14/2023				2,415			2,415		12,727	12,727			
6601719310	SEATTLE	WA		07/14/2023				1,467			1,467		8,289	8,289			
6602691880	WOODLAND	CA		04/10/2023				751			751		7,690	7,690			
6602673193	INCLINE VILLAGE	NV		04/10/2023				1,834			1,834		18,332	18,332			
3391940169	Lake Worth	FL		07/14/2023				481			481		4,896	4,896			
6600024241	JACKSONVILLE	FL		04/10/2023				602			602		1,516	1,516			
6602689280	EL DORADO HILLS	CA		04/10/2023				2,374			2,374		15,165	15,165			
8202784111	HOMESTEAD	FL		07/14/2023				371			371		2,503	2,503			
6600795683	PALM HARBOR	FL		04/10/2023				1,921			1,921		13,374	13,374			
8200854922	NORTH MIAMI	FL		07/14/2023				391			391		2,021	2,021			
6601224014	JACKSONVILLE	FL		04/10/2023				627			627		1,577	1,577			
6601682724	FREMONT	CA		04/10/2023				5,951			5,951		35,826	35,826			
6600852419	FRIENDSWOOD	TX		07/14/2023				1,050			1,050		6,065	6,065			
6602699297	SANTA CRUZ	CA		04/10/2023				2,891			2,891		17,402	17,402			
6602691757	ZEPHYRHILLS	FL		04/10/2023				712			712		7,116	7,116			
6602695162	MONROVIA	CA		04/10/2023				2,650			2,650		16,427	16,427			
6602693506	SUGAR LAND	TX		07/14/2023				493			493		4,463	4,463			
6600676388	JACKSONVILLE	FL		04/10/2023				894			894		2,251	2,251			
6601483206	CAPITOLA	CA		04/10/2023				3,733			3,733		42,503	42,503			
6602690148	SAINT HELENA	CA		04/10/2023				1,989			1,989		13,443	13,443			
6602705334	FULLERTON	CA		04/10/2023				2,649			2,649		16,417	16,417			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601696476	EVERGREEN	CO		07/14/2023				1,165			1,165		7,053	7,053			
6600940107	EAST ELMHURST	NY		04/10/2023				2,368			2,368		14,256	14,256			
0803900	Mountain View	CA		11/21/2016		4,823,107							4,823,107	4,823,107			
6600039991	FRISCO	TX		07/14/2023				824			824		4,553	4,553			
6601471409	TUCSON	AZ		04/10/2023				2,887			2,887		32,880	32,880			
6602682764	CYPRESS	CA		04/10/2023				2,530			2,530		15,231	15,231			
6601679969	FT LAUDERDALE	FL		04/10/2023				2,517			2,517		14,728	14,728			
8202134316	DELRAY BEACH	FL		07/14/2023				187			187		1,323	1,323			
6601725077	WINDERMERE	FL		04/10/2023				1,823			1,823		11,972	11,972			
6600676396	JACKSONVILLE	FL		04/10/2023				865			865		2,177	2,177			
6602676907	UNION PIER	MI		04/10/2023				5,364			5,364		53,607	53,607			
6602695618	SCOTTSDALE	AZ		04/10/2023				3,065			3,065		19,577	19,577			
8200480768	NORTH FORT MYERS	FL		07/14/2023				391			391		2,064	2,064			
6601741322	LOUISVILLE	KY		04/10/2023				1,535			1,535		9,220	9,220			
6602686815	OAKTON	VA		04/10/2023				2,505			2,505		14,659	14,659			
6601673434	LONG BEACH	CA		04/10/2023				2,602			2,602		32,203	32,203			
6600026865	JACKSONVILLE	FL		04/10/2023				773			773		1,945	1,945			
6600026204	JACKSONVILLE	FL		04/10/2023				628			628		1,581	1,581			
6600676644	JACKSONVILLE	FL		04/10/2023				912			912		2,297	2,297			
125062210	NAPLES	FL		07/14/2023				583			583		1,467	1,467			
0706800	Boston	MA		08/20/2014		3,544,179							3,544,179	3,544,179			
6600847229	BOERNE	TX		07/14/2023				869			869		5,523	5,523			
0722400	Kansas City	MO		03/28/2016		2,191,277							2,191,277	2,191,277			
6600028879	JACKSONVILLE	FL		04/10/2023				319			319		802	802			
6601710830	BRENTWOOD	TN		04/10/2023				3,894			3,894		38,916	38,916			
3392996111	Palm Springs	FL		07/14/2023				634			634		6,023	6,023			
6602696491	NAPERVILLE	IL		04/10/2023				1,902			1,902		11,450	11,450			
6602698240	RANCHO PALOS VERDES	CA		04/10/2023				3,033			3,033		19,918	19,918			
EB1564001065	DENVER	CO		12/16/2016		14,698		147			147		14,846	14,846			
6600930850	LOS ALTOS HILLS	CA		04/10/2023				1,528			1,528		11,313	11,313			
8202177790	ALVA	FL		07/14/2023				287			287		1,846	1,846			
PH7134953244	MALVERN	PA		12/11/2015		12,750		(19)			(19)		12,731	12,731			
6601286096	SOUTH BEND	IN		04/10/2023				123			123		942	942			
6602678333	GILBERT	AZ		04/10/2023				1,555			1,555		10,211	10,211			
6601738591	ORLANDO	FL		04/10/2023				1,833			1,833		11,707	11,707			
6601823195	DALLAS	TX		07/14/2023				1,527			1,527		13,222	13,222			
6602686658	APTOS	CA		04/10/2023				22,738			22,738		216,507	216,507			
8024940654	TAMARAC	FL		07/14/2023				210			210		1,264	1,264			
6602681246	NEW BRAUNFELS	TX		07/14/2023				1,252			1,252		6,918	6,918			
6602681121	SAN RAFAEL	CA		04/10/2023				3,669			3,669		20,888	20,888			
6602695543	PHOENIX	AZ		04/10/2023				2,085			2,085		13,316	13,316			
6602675859	RENO	NV		04/10/2023				2,849			2,849		29,194	29,194			
6601685156	CHICAGO	IL		04/10/2023				5,453			5,453		32,827	32,827			
6602701424	BROOKLYN	NY		04/10/2023				5,671			5,671		33,183	33,183			
EB1351004353	NEW YORK	NY		12/18/2015		30,326		(210)			(210)		30,116	30,116			
6601686162	GREAT FALLS	VA		04/10/2023				4,003			4,003		45,580	45,580			
6601750596	SAN PEDRO	CA		04/10/2023				2,219			2,219		12,987	12,987			
PH7133739461	MILLBRAE	CA		07/10/2015		137,463		(153)			(153)		137,309	137,309			
6602681147	BIG SKY	MT		04/10/2023				4,206			4,206		28,426	28,426			
EB1259002374	WASHINGTON	DC		08/19/2016		11,808		(44)			(44)		11,764	11,764			
6602698521	MISSOULA	MT		04/10/2023				2,058			2,058		13,513	13,513			

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6602674639	SAN FRANCISCO	CA		04/10/2023				3,569			3,569		20,319	20,319			
6601692590	LAKE OSWEGO	OR		07/14/2023				1,693			1,693		9,782	9,782			
6600936352	VALLEY STREAM	NY		04/10/2023				78			78		2,568	2,568			
6601383091	ATLANTIC BEACH	FL		04/10/2023				1,083			1,083		2,727	2,727			
6602688225	SAN MATEO	CA		04/10/2023				2,023			2,023		13,674	13,674			
6601827550	GILBERT	AZ		04/10/2023				2,329			2,329		24,487	24,487			
6602702281	ROANOKE	TX		07/14/2023				1,169			1,169		6,164	6,164			
6601808410	CAREFREE	AZ		04/10/2023				2,119			2,119		13,919	13,919			
6601486688	CARMEL	CA		04/10/2023				3,002			3,002		32,406	32,406			
PEB1541043036	NASHVILLE	TN		03/21/2018		11,660		231			231		11,891	11,891			
6601383695	CAROLINA	PR		04/10/2023				152			152		3,620	3,620			
6602702703	CYPRESS	TX		07/14/2023				1,385			1,385		7,653	7,653			
8201247596	HIALEAH	FL		07/14/2023				277			277		1,674	1,674			
6602702646	SCOTTSDALE	AZ		04/10/2023				2,643			2,643		15,911	15,911			
3397273192	Lake Worth	FL		07/14/2023				112			112		756	756			
6601692467	LAS VEGAS	NV		04/10/2023				1,917			1,917		29,068	29,068			
6601678342	YONKERS	NY		04/10/2023				3,630			3,630		37,195	37,195			
8195429164	WELLINGTON	FL		07/14/2023				412			412		2,002	2,002			
6602695527	SAN DIEGO	CA		04/10/2023				2,548			2,548		15,792	15,792			
PEB1541042438	WILMETTE	IL		11/17/2017		16,280		(113)			(113)		16,166	16,166			
6601686519	NASHVILLE	TN		04/10/2023				4,164			4,164		48,709	48,709			
8023915884	BOYNTON BEACH	FL		07/14/2023				78			78		480	480			
EB1540093300	CANONSBURG	PA		08/07/2015		11,533		29			29		11,563	11,563			
6600676404	JACKSONVILLE	FL		04/10/2023				808			808		2,034	2,034			
6601383513	NAPLES	FL		04/10/2023				155			155		1,629	1,629			
6600011305	JACKSONVILLE	FL		04/10/2023				715			715		1,799	1,799			
6601808378	FOUNTAIN HILLS	AZ		04/10/2023				1,746			1,746		13,313	13,313			
8195868084	LEHIGH ACRES	FL		07/14/2023				335			335		1,697	1,697			
6601707349	MARTINEZ	CA		04/10/2023				2,456			2,456		15,689	15,689			
6602699156	JACKSONVILLE BEACH	FL		04/10/2023				1,430			1,430		9,393	9,393			
EB1540093798	GLEN ALLEN	VA		08/19/2016		12,211		(221)			(221)		11,990	11,990			
6600455569	LAKE MARY	FL		04/10/2023				1,295			1,295		9,293	9,293			
6602700095	RUIDOSO	NM		04/10/2023				3,469			3,469		20,833	20,833			
6601483719	WASHINGTON	DC		04/10/2023				4,733			4,733		49,763	49,763			
6602705078	NEWPORT BEACH	CA		04/10/2023				2,502			2,502		16,910	16,910			
6602711076	AVON	CO		07/14/2023				1,843			1,843		10,412	10,412			
6600922956	SANTA ROSA VALLEY	CA		04/10/2023				1,768			1,768		14,472	14,472			
PEB1790003029	OAK HILL	VA		11/18/2016		25,049		(144)			(144)		24,905	24,905			
6601682443	PLAINVIEW	NY		04/10/2023				999			999		10,784	10,784			
6601823104	NEEDHAM	MA		04/10/2023				3,288			3,288		21,596	21,596			
6602675156	MIRAMAR BEACH	FL		04/10/2023				2,295			2,295		15,075	15,075			
6602697739	BELLEVUE	WA		07/14/2023				5,048			5,048		41,071	41,071			
6601700229	SAINT JOHNS	FL		04/10/2023				2,659			2,659		18,508	18,508			
8031148591	HOMESTEAD	FL		07/14/2023				400			400		2,251	2,251			
6602681287	AUSTIN	TX		07/14/2023				2,194			2,194		12,124	12,124			
8200328149	HIALEAH	FL		07/14/2023				409			409		2,302	2,302			
6600844085	CAPE CORAL	FL		04/10/2023				6,980			6,980		88,971	88,971			
6602677624	KIRKLAND	WA		07/14/2023				1,621			1,621		7,990	7,990			
6601684100	BRICK	NJ		07/14/2023				566			566		6,579	6,579			
6602704881	PHOENIX	AZ		04/10/2023				1,705			1,705		12,231	12,231			
6600912742	OAKLAND	CA		04/10/2023				2,267			2,267		15,779	15,779			

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6602248657	NEW BRAUNFELS	TX		07/14/2023				2,856			2,856		31,151	31,151			
6601680934	MIDDLE VILLAGE	NY		04/10/2023				465			465		5,025	5,025			
10801905	Fort Myers	FL		07/14/2023				1,093			1,093		2,749	2,749			
6601718254	JACKSONVILLE	FL		04/10/2023				2,472			2,472		14,879	14,879			
6601203760	JACKSONVILLE	FL		04/10/2023				876			876		2,206	2,206			
6602247311	BALTIMORE	MD		07/14/2023				2,428			2,428		20,580	20,580			
6601687392	COHASSET	MA		04/10/2023				5,478			5,478		62,374	62,374			
PH7134254395	WESTMINSTER	CO		12/11/2015		11,349		(31)			(31)		11,318	11,318			
6602685395	HIGHLAND PARK	IL		04/10/2023				1,847			1,847		10,811	10,811			
6602674647	HIGHLANDS RANCH	CO		07/14/2023				1,821			1,821		15,437	15,437			
6602681303	SAN JOSE	CA		04/10/2023				3,872			3,872		23,309	23,309			
8197613976	LEHIGH ACRES	FL		07/14/2023				413			413		2,048	2,048			
6602677582	SEATTLE	WA		07/14/2023				1,677			1,677		8,449	8,449			
6602694934	HOUSTON	TX		07/14/2023				1,326			1,326		7,329	7,329			
6602676493	COCKEYSVILLE	MD		07/14/2023				1,623			1,623		8,360	8,360			
6602706597	CASTLE PINES	CO		07/14/2023				1,935			1,935		17,509	17,509			
6601708818	AUSTIN	TX		07/14/2023				2,843			2,843		8,691	8,691			
6601204222	JACKSONVILLE	FL		04/10/2023				838			838		2,109	2,109			
6602699842	MILL CREEK	WA		07/14/2023				1,344			1,344		7,072	7,072			
6601676619	TARZANA	CA		04/10/2023				4,270			4,270		30,637	30,637			
6601674028	WILDWOOD	MO		04/10/2023				1,698			1,698		20,419	20,419			
6601708347	DALLAS	TX		07/14/2023				2,847			2,847		14,980	14,980			
6601727099	AUSTIN	TX		07/14/2023				1,743			1,743		16,133	16,133			
6600838269	RANCHO CUCAMONGA	CA		04/10/2023				2,582			2,582		32,903	32,903			
8200556717	CLEARWATER	FL		07/14/2023				429			429		2,039	2,039			
6600832643	AUSTIN	TX		07/14/2023				917			917		6,281	6,281			
6602674456	SCOTTSDALE	AZ		04/10/2023				1,889			1,889		10,754	10,754			
6601708446	NEW YORK	NY		04/10/2023				3,460			3,460		22,100	22,100			
6601724138	CHICAGO	IL		04/10/2023				8,444			8,444		82,342	82,342			
6601698563	YORKTOWN	VA		04/10/2023				2,161			2,161		16,000	16,000			
6601481515	GLENDALE	CA		04/10/2023				3,294			3,294		17,785	17,785			
6600567694	GHENT	NY		04/10/2023				1,267			1,267		9,381	9,381			
PEB1221067823	FERNANDINA BEACH	FL		11/18/2016		11,868		116			116		11,984	11,984			
8204181717	WESTLAKE	FL		07/14/2023				1,397			1,397		11,972	11,972			
EB1725002346	PALM SPRINGS	CA		11/20/2015		3,545		(31)			(31)		3,514	3,514			
6602700251	COLLIERVILLE	TN		04/10/2023				1,723			1,723		10,352	10,352			
6600841214	SCOTTSDALE	AZ		04/10/2023				4,037			4,037		53,043	53,043			
6600934191	PACIFIC GROVE	CA		04/10/2023				2,195			2,195		16,784	16,784			
6600922071	AUSTIN	TX		07/14/2023				268			268		1,979	1,979			
6602698034	NAPLES	FL		04/10/2023				1,670			1,670		10,968	10,968			
6600492117	HOLLISTER	CA		04/10/2023				2,186			2,186		14,358	14,358			
6600679267	JACKSONVILLE	FL		04/10/2023				839			839		2,111	2,111			
6601688713	NORTH HOLLYWOOD	CA		04/10/2023				1,348			1,348		10,699	10,699			
0642800	HOUSTON	TX		09/27/2007		1,214,415							1,214,415	1,214,415			
6602701481	SUNRIVER	OR		07/14/2023				1,168			1,168		6,020	6,020			
6601204073	JACKSONVILLE	FL		04/10/2023				840			840		2,116	2,116			
6600059387	SHOREVIEW	MN		04/10/2023				1,540			1,540		9,248	9,248			
6601204784	JACKSONVILLE	FL		04/10/2023				576			576		1,449	1,449			
6602686666	THE SEA RANCH	CA		04/10/2023				1,860			1,860		12,945	12,945			
6601679936	MIDDLE VILLAGE	NY		04/10/2023				952			952		9,753	9,753			
6600560491	STATEN ISLAND	NY		04/10/2023				1,725			1,725		12,773	12,773			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600934217	NAPLES	FL		04/10/2023				1,246			1,246		8,419	8,419			
8199505824	JACKSONVILLE	FL		07/14/2023				373			373		1,931	1,931			
6601751859	NEW SMYRNA BEACH	FL		04/10/2023				1,729			1,729		12,033	12,033			
6601688788	SACRAMENTO	CA		04/10/2023				2,841			2,841		39,167	39,167			
6601686105	HINGHAM	MA		04/10/2023				2,705			2,705		30,001	30,001			
6602701861	TENAFLY	NJ		07/14/2023				1,272			1,272		7,345	7,345			
6602690874	PORTLAND	OR		07/14/2023				1,458			1,458		7,185	7,185			
8022280192	OAKLAND PARK	FL		07/14/2023				176			176		1,425	1,425			
PEB1596054811	BURBANK	CA		08/14/2017		14,274		(370)			(370)		13,904	13,904			
6600922162	DENVER	CO		07/14/2023				1,054			1,054		11,648	11,648			
6600676008	JACKSONVILLE	FL		04/10/2023				707			707		1,780	1,780			
6601695742	PARKLAND	FL		04/10/2023				17,387			17,387		203,413	203,413			
6602691534	CLARENDON HILLS	IL		04/10/2023				4,074			4,074		41,749	41,749			
6602686054	SAMMAMISH	WA		07/14/2023				24,702			24,702		130,197	130,197			
6601827717	NEWPORT BEACH	CA		04/10/2023				7,983			7,983		53,952	53,952			
6602691633	BROOKLYN	NY		04/10/2023				8,767			8,767		85,492	85,492			
8197528049	MARGATE	FL		07/14/2023				679			679		3,293	3,293			
6600243759	MISHAWAKA	IN		04/10/2023				191			191		2,363	2,363			
6601687087	NEW YORK	NY		04/10/2023				267			267		3,207	3,207			
505398973	LANTANA	FL		07/14/2023				275			275		1,577	1,577			
6602686799	LAS VEGAS	NV		04/10/2023				2,898			2,898		16,496	16,496			
PEB1357001962	MARSHFIELD	MA		03/21/2018		10,132		282			282		10,414	10,414			
8204272682	NORTH FORT MYERS	FL		07/14/2023				279			279		1,880	1,880			
6600024498	JACKSONVILLE	FL		04/10/2023				479			479		1,206	1,206			
0473203	FRIENDSWOOD	TX		08/03/2012		3,714,667							5,014,839	5,014,839			
8029941884	JACKSONVILLE	FL		07/14/2023				359			359		1,938	1,938			
6602673532	EL DORADO HILLS	CA		04/10/2023				2,530			2,530		14,404	14,404			
6601693218	LA JOLLA	CA		04/10/2023				1,338			1,338		8,546	8,546			
6602696665	ROSSMOOR	CA		04/10/2023				2,678			2,678		16,596	16,596			
6602704667	MURFREESBORO	TN		04/10/2023				2,617			2,617		15,757	15,757			
6601818765	LONGBOAT KEY	FL		04/10/2023				1,440			1,440		10,334	10,334			
6600851338	PINECREST	FL		04/10/2023				2,013			2,013		12,120	12,120			
6601699025	BROOKLYN	NY		04/10/2023				2,437			2,437		19,268	19,268			
6601006726	OAKLAND	CA		04/10/2023				2,109			2,109		22,763	22,763			
6601727479	DURANGO	CO		07/14/2023				1,651			1,651		8,320	8,320			
505250223	DANIA	FL		07/14/2023				144			144		1,175	1,175			
6602690031	FRESNO	CA		04/10/2023				1,778			1,778		11,021	11,021			
6601683060	SCARSDALE	NY		04/10/2023				5,402			5,402		64,973	64,973			
6601678698	LYNNFIELD	MA		04/10/2023				2,655			2,655		29,450	29,450			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		19,334		(45)			(45)		19,290	19,290			
6602681196	SAN FRANCISCO	CA		04/10/2023				2,949			2,949		16,342	16,342			
PEB1221068090	FERNANDINA BEACH	FL		11/18/2016		26,291		(104)			(104)		26,187	26,187			
6601820605	MEDFIELD	MA		04/10/2023				2,826			2,826		17,513	17,513			
6601818773	WASHINGTON	DC		04/10/2023				1,259			1,259		8,040	8,040			
6601736561	BUFFALO GAP	TX		07/14/2023				1,214			1,214		6,552	6,552			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		19,001		(166)			(166)		18,834	18,834			
6602698182	MOUNT DORA	FL		04/10/2023				1,221			1,221		8,759	8,759			
6602711134	BRENTWOOD	CA		04/10/2023				1,604			1,604		10,843	10,843			
6601696518	ENCINITAS	CA		04/10/2023				2,203			2,203		14,072	14,072			
6602711274	SEATTLE	WA		07/14/2023				1,237			1,237		7,315	7,315			
6601204362	JACKSONVILLE	FL		04/10/2023				881			881		2,217	2,217			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602695014	BEND	OR		07/14/2023				1,198			1,198		6,465	6,465			
6601682369	BROOKLYN	NY		04/10/2023				4,791			4,791		49,097	49,097			
6602678671	OLNEY	MD		07/14/2023				1,376			1,376		7,770	7,770			
6600448952	HOUSTON	TX		07/14/2023				501			501		4,245	4,245			
6601477737	SHIP BOTTOM	NJ		07/14/2023				1,965			1,965		17,353	17,353			
6601825497	JACKSONVILLE	FL		04/10/2023				1,409			1,409		9,522	9,522			
6602689827	EAGLE	ID		04/10/2023				3,635			3,635		21,882	21,882			
6601683912	BELLAIRE	TX		07/14/2023				1,963			1,963		18,987	18,987			
EB1787003214	WALNUT CREEK	CA		03/24/2016		19,323		(126)			(126)		19,198	19,198			
PEB1794004055	NAGS HEAD	NC		11/17/2017		10,067		(202)			(202)		9,865	9,865			
6601699504	BRENTWOOD	TN		04/10/2023				1,887			1,887		12,394	12,394			
6602693316	BETHESDA	MD		07/14/2023				4,040			4,040		32,871	32,871			
6601483727	ENCINITAS	CA		04/10/2023				4,470			4,470		45,804	45,804			
8199951930	PALM BEACH GARDENS	FL		07/14/2023				231			231		1,100	1,100			
0722500	Alpharetta	GA		05/20/2016		1,048,565							1,048,565	1,048,565			
6602692177	MEDFORD	MA		04/10/2023				1,259			1,259		14,335	14,335			
6600839309	CASTRO VALLEY	CA		04/10/2023				1,152			1,152		10,401	10,401			
6601715813	GOSHEN	KY		04/10/2023				5,066			5,066		54,693	54,693			
PEB1259003732	PARK CITY	UT		11/17/2017		19,945		160			160		20,106	20,106			
6601698407	BROOKLYN	NY		04/10/2023				2,032			2,032		14,576	14,576			
6601699603	SEATTLE	WA		07/14/2023				1,621			1,621		9,365	9,365			
6602688530	SCOTTSDALE	AZ		04/10/2023				1,702			1,702		10,552	10,552			
6600914722	LOS ANGELES	CA		04/10/2023				5,005			5,005		55,512	55,512			
6602689207	BOZEMAN	MT		04/10/2023				1,627			1,627		11,322	11,322			
6602689009	CHATTANOOGA	TN		04/10/2023				2,091			2,091		12,590	12,590			
6600025834	JACKSONVILLE	FL		04/10/2023				697			697		1,753	1,753			
6601030767	CORTE MADERA	CA		04/10/2023				2,980			2,980		20,143	20,143			
6602682194	DENVER	CO		07/14/2023				1,076			1,076		5,944	5,944			
6602681899	OAKLAND	CA		04/10/2023				2,478			2,478		15,829	15,829			
6602682475	MONUMENT	CO		07/14/2023				1,149			1,149		6,198	6,198			
0720000	PORTLAND	OR		10/29/2015		5,000,000							5,000,000	5,000,000			
6601045021	SAN JOSE	CA		04/10/2023				3,346			3,346		20,739	20,739			
6602674290	CUPERTINO	CA		04/10/2023				4,047			4,047		22,428	22,428			
6601685420	PURCHASE	NY		04/10/2023				6,786			6,786		83,988	83,988			
6602682384	MISSION VIEJO	CA		04/10/2023				2,092			2,092		13,360	13,360			
6602689678	PLEASANT HILL	CA		04/10/2023				2,937			2,937		18,756	18,756			
8200784886	JACKSONVILLE	FL		07/14/2023				392			392		2,312	2,312			
6600731860	LAKEWOOD	CO		07/14/2023				529			529		3,054	3,054			
6601695932	COEUR D ALENE	ID		04/10/2023				3,391			3,391		38,615	38,615			
6602696889	DANVILLE	CA		04/10/2023				3,584			3,584		21,574	21,574			
6600929118	CENTENNIAL	CO		07/14/2023				1,172			1,172		6,927	6,927			
6602687805	MILL VALLEY	CA		04/10/2023				1,573			1,573		10,049	10,049			
6602679232	DENVER	CO		07/14/2023				1,042			1,042		5,758	5,758			
3364997377	Lehigh Acres	FL		07/14/2023				161			161		1,047	1,047			
8201510485	JACKSONVILLE	FL		07/14/2023				162			162		1,065	1,065			
PEB1259002817	BRECKENRIDGE	CO		11/18/2016		30,803		(66)			(66)		30,737	30,737			
6602698653	SEDRO WOOLLEY	WA		07/14/2023				1,079			1,079		5,557	5,557			
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023				1,486			1,486		9,492	9,492			
6602690015	ASPEN	CO		07/14/2023				1,879			1,879		9,905	9,905			
8201726321	LAUDERHILL	FL		07/14/2023				97			97		720	720			
0584502	Seattle	WA		12/29/2011		1,096,558							1,096,558	1,096,558			

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6602698877	DEL MAR	CA		04/10/2023				3,361			3,361		23,394	23,394			
6601028134	PORTOLA VALLEY	CA		04/10/2023				4,714			4,714		34,902	34,902			
6601224196	JACKSONVILLE	FL		04/10/2023				946			946		2,382	2,382			
8201927387	PLANTATION	FL		07/14/2023				188			188		1,239	1,239			
6602681360	LIVERMORE	CA		04/10/2023				3,263			3,263		20,222	20,222			
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023				2,176			2,176		11,469	11,469			
6602705037	ARRINGTON	TN		04/10/2023				2,084			2,084		14,506	14,506			
6600915562	BROOKLYN	NY		04/10/2023				1,914			1,914		15,133	15,133			
6600768185	BROOKLYN	NY		04/10/2023				1,734			1,734		12,838	12,838			
6601809772	BOZEMAN	MT		04/10/2023				1,064			1,064		6,796	6,796			
6602678150	BRUSH PRAIRIE	WA		07/14/2023				1,137			1,137		5,858	5,858			
PEB1221067400	PONTE VEDRA BEACH	FL		11/18/2016		14,125		134			134		14,259	14,259			
6601683201	SCARSDALE	NY		04/10/2023				2,151			2,151		22,619	22,619			
6600011503	JACKSONVILLE	FL		04/10/2023				870			870		2,190	2,190			
6601685578	BARNSTABLE	MA		04/10/2023				6,705			6,705		76,354	76,354			
8195488989	SAINT PETERSBURG	FL		07/14/2023				586			586		2,785	2,785			
8200875843	MARGATE	FL		07/14/2023				317			317		1,872	1,872			
6601492207	MOUNTAIN VIEW	CA		04/10/2023				3,576			3,576		43,018	43,018			
6601685743	CHAPPAQUA	NY		04/10/2023				1,014			1,014		10,392	10,392			
6602686583	LOS ALAMITOS	CA		04/10/2023				2,711			2,711		16,319	16,319			
6602705268	BETHESDA	MD		07/14/2023				1,572			1,572		8,685	8,685			
6601677773	CHEVY CHASE	MD		07/14/2023				2,575			2,575		24,360	24,360			
8018711650	FORT MYERS	FL		07/14/2023				39			39		286	286			
8198718070	JACKSONVILLE	FL		07/14/2023				272			272		1,171	1,171			
6602690486	LAS VEGAS	NV		04/10/2023				2,236			2,236		13,459	13,459			
6601681270	WASHINGTON	DC		04/10/2023				8,008			8,008		88,829	88,829			
6601204552	JACKSONVILLE	FL		04/10/2023				632			632		1,591	1,591			
6601726901	FULSHEAR	TX		07/14/2023				2,811			2,811		16,510	16,510			
EB1351003327	BROOKLYN	NY		08/07/2015		27,572		(61)			(61)		27,511	27,511			
EB1259002243	ASPEN	CO		08/19/2016		45,785		(368)			(368)		45,417	45,417			
6600544628	DILLON	CO		07/14/2023				2,923			2,923		27,047	27,047			
6601684365	WELLESLEY	MA		04/10/2023				3,363			3,363		34,466	34,466			
6601483602	SAN ANSELMO	CA		04/10/2023				3,650			3,650		38,376	38,376			
6601733048	SCOTTSDALE	AZ		04/10/2023				2,297			2,297		13,798	13,798			
6602689231	SEATTLE	WA		07/14/2023				1,516			1,516		8,177	8,177			
6601678821	SEAFORD	NY		04/10/2023				1,607			1,607		16,059	16,059			
6601809293	SARASOTA	FL		04/10/2023				1,885			1,885		11,348	11,348			
6601473017	ANNAPOLIS	MD		07/14/2023				2,044			2,044		18,916	18,916			
PEB1541041620	ELMHURST	IL		08/14/2017		19,953		(513)			(513)		19,440	19,440			
6601682096	OAKTON	VA		04/10/2023				3,555			3,555		42,764	42,764			
6602688746	CASTLE PINES	CO		07/14/2023				1,117			1,117		6,456	6,456			
6602686146	KIRKLAND	WA		07/14/2023				2,715			2,715		13,103	13,103			
6602685668	CHICAGO	IL		04/10/2023				2,601			2,601		16,122	16,122			
8197044820	LAKE WORTH BEACH	FL		07/14/2023				460			460		2,229	2,229			
6602677376	PARKER	CO		07/14/2023				1,368			1,368		7,047	7,047			
6602683218	SANTA BARBARA	CA		04/10/2023				2,462			2,462		14,824	14,824			
6600790403	WOODMERE	NY		04/10/2023				1,712			1,712		14,009	14,009			
6602699917	EAGLEVILLE	TN		04/10/2023				1,826			1,826		10,968	10,968			
8027260986	AVE MARIA	FL		07/14/2023				135			135		1,231	1,231			
6601698415	WESTHAMPTON BEACH	NY		04/10/2023				1,316			1,316		9,746	9,746			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		14,108		(117)			(117)		13,990	13,990			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601224204	JACKSONVILLE	FL		04/10/2023				682			682		1,716	1,716			
6600254418	SAN DIEGO	CA		04/10/2023				1,783			1,783		12,412	12,412			
6602696749	MELROSE	MA		04/10/2023				3,001			3,001		18,067	18,067			
6600554585	PLANTATION	FL		04/10/2023				207			207		1,871	1,871			
2522161753	WEST PALM BEACH	FL		07/14/2023				359			359		903	903			
8195574764	CAPE CORAL	FL		07/14/2023				2,987			2,987		14,198	14,198			
6600793209	MARCO ISLAND	FL		04/10/2023				1,536			1,536		12,145	12,145			
6601476838	O FALLON	MO		04/10/2023				324			324		2,400	2,400			
PEB1790004069	WASHINGTON	DC		11/17/2017		11,966		(68)			(68)		11,898	11,898			
6600011339	JACKSONVILLE	FL		04/10/2023				835			835		2,103	2,103			
0416002	BOSTON	MA		07/23/2014		974,345							974,345	974,345			
6602674910	ELMHURST	IL		04/10/2023				3,320			3,320		19,985	19,985			
6602695295	PALMETTO	FL		04/10/2023				2,125			2,125		14,791	14,791			
6602696533	HIGHLAND PARK	IL		04/10/2023				2,354			2,354		14,173	14,173			
6600025990	JACKSONVILLE	FL		04/10/2023				539			539		1,358	1,358			
8197524529	WEST PALM BEACH	FL		07/14/2023				368			368		1,942	1,942			
6600431297	KENSINGTON	MD		07/14/2023				1,263			1,263		7,469	7,469			
6602695956	SAN FRANCISCO	CA		04/10/2023				3,433			3,433		21,276	21,276			
6601686337	PARKER	CO		07/14/2023				2,999			2,999		29,678	29,678			
6600676875	JACKSONVILLE	FL		04/10/2023				1,101			1,101		2,469	2,469			
6601684530	LINCOLN	MA		04/10/2023				3,880			3,880		46,666	46,666			
6602675255	ROCKLIN	CA		04/10/2023				1,311			1,311		10,023	10,023			
6601683417	PLANO	TX		07/14/2023				2,064			2,064		19,521	19,521			
8197587973	NAPLES	FL		07/14/2023				487			487		2,469	2,469			
6602695816	HERRIMAN	UT		07/14/2023				1,058			1,058		6,111	6,111			
8200664462	LAKE WORTH	FL		07/14/2023				911			911		4,413	4,413			
EB1171015379	GREENBANK	WA		12/16/2016		13,951		(227)			(227)		13,724	13,724			
6601677419	MIAMI BEACH	FL		04/10/2023				5,408			5,408		68,933	68,933			
6601811562	FOLSOM	CA		04/10/2023				1,288			1,288		9,238	9,238			
6600848706	AUSTIN	TX		07/14/2023				1,313			1,313		7,945	7,945			
6601479402	PARKLAND	FL		04/10/2023				2,193			2,193		24,320	24,320			
98603921	CLEARWATER	FL		07/14/2023				213			213		1,260	1,260			
7002228375	PEMBROKE PINES	FL		07/14/2023				283			283		1,744	1,744			
6601225268	JACKSONVILLE	FL		04/10/2023				992			992		2,497	2,497			
8202211014	MIAMI	FL		07/14/2023				181			181		1,383	1,383			
6601682740	WINNETKA	IL		04/10/2023				1,532			1,532		10,995	10,995			
6602672641	CORONA DEL MAR	CA		04/10/2023				3,846			3,846		43,792	43,792			
8197345489	DEERFIELD BEACH	FL		07/14/2023				673			673		3,260	3,260			
6601687319	WARREN	NJ		07/14/2023				4,547			4,547		38,543	38,543			
6600852088	LUBBOCK	TX		07/14/2023				1,829			1,829		16,925	16,925			
6601690156	BULVERDE	TX		07/14/2023				985			985		6,590	6,590			
6601811794	CHICAGO	IL		04/10/2023				1,747			1,747		11,159	11,159			
6601728386	SAN DIEGO	CA		04/10/2023				4,508			4,508		30,467	30,467			
6602695998	ALAMEDA	CA		04/10/2023				2,382			2,382		14,765	14,765			
6600477290	NAPLES	FL		04/10/2023				2,254			2,254		13,972	13,972			
6602678408	REDONDO BEACH	CA		04/10/2023				3,411			3,411		21,141	21,141			
6602682491	LONG BEACH	CA		04/10/2023				2,386			2,386		15,238	15,238			
6602685163	SAN DIEGO	CA		04/10/2023				4,305			4,305		41,986	41,986			
0717800	Mandan	ND		10/08/2015		35,783		(683)			(683)		35,100	35,100			
6602686765	DENVER	CO		07/14/2023				1,751			1,751		9,020	9,020			
6601678185	BROOKLINE	MA		04/10/2023				2,846			2,846		35,229	35,229			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601808725	WASHINGTON	DC		04/10/2023				406			406		2,596	2,596			
6600011388	JACKSONVILLE	FL		04/10/2023				632			632		1,591	1,591			
6602693399	SAN RAMON	CA		04/10/2023				3,850			3,850		36,655	36,655			
6601383265	NAPLES	FL		04/10/2023				493			493		3,241	3,241			
6602695063	EUGENE	OR		07/14/2023				1,608			1,608		8,673	8,673			
6601735027	DRIFTWOOD	TX		07/14/2023				1,474			1,474		8,513	8,513			
6601728683	HAYDEN	ID		04/10/2023				2,395			2,395		13,633	13,633			
6601709279	NEWPORT BEACH	CA		04/10/2023				7,436			7,436		72,511	72,511			
8025466495	SUNRISE	FL		07/14/2023				260			260		1,717	1,717			
8200809765	PAHOKEE	FL		07/14/2023				442			442		2,191	2,191			
PEB1596053565	MURRIETA	CA		11/18/2016		12,720		330			330		13,049	13,049			
6602680784	MESA	AZ		04/10/2023				1,200			1,200		7,883	7,883			
6602700954	FRESNO	CA		04/10/2023				6,798			6,798		42,137	42,137			
6601682518	SEATTLE	WA		07/14/2023				2,955			2,955		27,948	27,948			
6601695866	DOWNERS GROVE	IL		04/10/2023				2,003			2,003		22,809	22,809			
6601060889	SAN JOSE	CA		04/10/2023				3,095			3,095		19,186	19,186			
6601745596	PALM SPRINGS	CA		04/10/2023				1,304			1,304		8,565	8,565			
8192064831	NORTH PALM BEACH	FL		07/14/2023				591			591		2,809	2,809			
6601681734	SOUTHLAKE	TX		07/14/2023				1,651			1,651		15,972	15,972			
6601482869	NEWCASTLE	WA		07/14/2023				2,947			2,947		27,871	27,871			
6602686724	EL DORADO HILLS	CA		04/10/2023				874			874		4,843	4,843			
6602711944	CARLSBAD	CA		04/10/2023				2,383			2,383		17,100	17,100			
6600563644	STATEN ISLAND	NY		04/10/2023				1,198			1,198		8,598	8,598			
8196077827	MIAMI	FL		07/14/2023				213			213		1,151	1,151			
6602687938	NEW YORK	NY		04/10/2023				1,725			1,725		12,380	12,380			
6600026238	JACKSONVILLE	FL		04/10/2023				1,359			1,359		3,422	3,422			
8191068253	ST PETERSBURG	FL		07/14/2023				760			760		3,688	3,688			
6601717751	NEW YORK	NY		04/10/2023				1,776			1,776		10,690	10,690			
8201206633	HOLLYWOOD	FL		07/14/2023				569			569		3,271	3,271			
EB1596053407	SANTA MONICA	CA		08/17/2016		27,662		(426)			(426)		27,236	27,236			
6601686410	NEEDHAM	MA		04/10/2023				2,646			2,646		29,345	29,345			
6602679802	VANCOUVER	WA		07/14/2023				2,400			2,400		13,262	13,262			
6600675463	JACKSONVILLE	FL		04/10/2023				1,440			1,440		2,896	2,896			
6600767146	FLUSHING	NY		04/10/2023				779			779		5,422	5,422			
6602682418	DALLAS	TX		07/14/2023				1,099			1,099		5,794	5,794			
8204268369	JACKSONVILLE	FL		07/14/2023				173			173		1,396	1,396			
EB1784001925	BELMONT	CA		06/24/2016		30,831		(117)			(117)		30,715	30,715			
6601717652	HADLEY	MA		04/10/2023				595			595		4,022	4,022			
EB1367014488	SAN DIEGO	CA		08/17/2016		17,729		(86)			(86)		17,643	17,643			
6602678929	OAK PARK	CA		04/10/2023				2,722			2,722		17,384	17,384			
6602688464	SAN JOSE	CA		04/10/2023				1,525			1,525		10,018	10,018			
6602699859	GOLETA	CA		04/10/2023				3,423			3,423		20,562	20,562			
6601730895	ROCKLIN	CA		04/10/2023				1,642			1,642		11,429	11,429			
PEB1596055669	SAN FRANCISCO	CA		11/17/2017		20,381		14			14		20,395	20,395			
6601477075	WATERLOO	IL		04/10/2023				217			217		1,511	1,511			
6602712165	SCOTTSDALE	AZ		04/10/2023				5,290			5,290		50,367	50,367			
6600059874	VIRGINIA BEACH	VA		04/10/2023				1,612			1,612		10,295	10,295			
6601481978	THORNTON	CO		07/14/2023				1,729			1,729		16,723	16,723			
8198847055	WEST PALM BEACH	FL		07/14/2023				384			384		1,985	1,985			
6602686740	ALAMO	CA		04/10/2023				3,903			3,903		21,631	21,631			
6601729632	ORLANDO	FL		04/10/2023				1,763			1,763		10,316	10,316			

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6601692715	PHOENIX	MD		07/14/2023				742			742		4,601	4,601			
8201732041	CAPE CORAL	FL		07/14/2023				423			423		2,854	2,854			
6601724252	WINNETKA	IL		04/10/2023				2,183			2,183		13,110	13,110			
6600844341	WESTMINSTER	CO		07/14/2023				1,391			1,391		14,096	14,096			
6602686955	CHICAGO	IL		04/10/2023				2,023			2,023		11,514	11,514			
PEB1596054631	LOS ANGELES	CA		06/13/2017		15,737		(570)			(570)		15,167	15,167			
6601721035	TYLER	TX		07/14/2023				1,264			1,264		6,662	6,662			
6601677740	LAKE RONKONKOMA	NY		04/10/2023				678			678		7,524	7,524			
PH7133549670	MONTCLAIR	NJ		06/19/2015		8,416		(35)			(35)		8,382	8,382			
8201145528	HOMESTEAD	FL		07/14/2023				472			472		2,716	2,716			
6602680560	IRVINE	CA		04/10/2023				2,856			2,856		16,711	16,711			
6601680363	RIDGEWOOD	NY		04/10/2023				1,375			1,375		14,845	14,845			
6602694595	MINNEAPOLIS	MN		04/10/2023				3,042			3,042		19,978	19,978			
6600026212	JACKSONVILLE	FL		04/10/2023				673			673		1,694	1,694			
6601740332	GLEN COVE	NY		04/10/2023				2,876			2,876		28,047	28,047			
6602687094	SANTA CLARA	CA		04/10/2023				2,140			2,140		14,052	14,052			
PEB1784004560	SAN FRANCISCO	CA		11/18/2016		23,827		49			49		23,876	23,876			
6602700061	MARINA DEL REY	CA		04/10/2023				5,125			5,125		32,736	32,736			
8200388251	POMPANO BEACH	FL		07/14/2023				115			115		634	634			
8025152731	NORTH MIAMI BEACH	FL		07/14/2023				340			340		2,050	2,050			
6601224709	JACKSONVILLE	FL		04/10/2023				868			868		1,890	1,890			
6600010505	JACKSONVILLE	FL		04/10/2023				586			586		1,476	1,476			
6601470864	ATLANTIC BEACH	FL		04/10/2023				1,364			1,364		3,435	3,435			
6602691658	VERO BEACH	FL		04/10/2023				3,988			3,988		37,972	37,972			
6600794454	RANCHO CUCAMONGA	CA		04/10/2023				2,688			2,688		29,818	29,818			
6601711796	LOS ANGELES	CA		04/10/2023				1,747			1,747		11,160	11,160			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		11,367		(84)			(84)		11,284	11,284			
6600677311	JACKSONVILLE	FL		04/10/2023				887			887		2,234	2,234			
PEB1353007702	SOUTH ORANGE	NJ		11/17/2017		17,456		7			7		17,463	17,463			
6601678268	SEATTLE	WA		07/14/2023				2,829			2,829		27,994	27,994			
6601011684	VACAVILLE	CA		04/10/2023				2,028			2,028		11,868	11,868			
6600548181	TELLURIDE	CO		07/14/2023				1,595			1,595		16,966	16,966			
6600026618	JACKSONVILLE	FL		04/10/2023				808			808		2,035	2,035			
6601721233	LONG BEACH	CA		04/10/2023				965			965		10,419	10,419			
6600676768	JACKSONVILLE	FL		04/10/2023				1,324			1,324		3,332	3,332			
6602701945	SAN JOSE	CA		04/10/2023				2,889			2,889		17,393	17,393			
0694400	FAIRFAX	VA		02/28/2013		351,772							351,772	351,772			
6601224238	JACKSONVILLE	FL		04/10/2023				1,539			1,539		3,096	3,096			
6602677194	BOYNTON BEACH	FL		04/10/2023				3,014			3,014		17,639	17,639			
6601678078	BROOKLYN	NY		04/10/2023				4,088			4,088		46,547	46,547			
8016878912	NORTH MIAMI BEACH	FL		07/14/2023				219			219		1,549	1,549			
6601470898	ATLANTIC BEACH	FL		04/10/2023				1,145			1,145		2,881	2,881			
6600680877	JACKSONVILLE	FL		04/10/2023				878			878		2,210	2,210			
6602695824	LA JOLLA	CA		04/10/2023				3,798			3,798		26,438	26,438			
6602680073	AUSTIN	TX		07/14/2023				1,065			1,065		6,154	6,154			
6602711803	SAN BRUNO	CA		04/10/2023				1,684			1,684		11,718	11,718			
6601827659	MENLO PARK	CA		04/10/2023				3,482			3,482		20,960	20,960			
6602676501	DALLAS	TX		07/14/2023				2,085			2,085		10,280	10,280			
6601202044	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
6601731141	LAGUNA BEACH	CA		04/10/2023				3,882			3,882		25,493	25,493			
6602675792	RANCHO SANTA FE	CA		04/10/2023				6,180			6,180		35,183	35,183			

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6601816728	SEATTLE	WA		07/14/2023				1,368			1,368		7,729	7,729			
6602683150	BOTHELL	WA		07/14/2023				1,772			1,772		9,561	9,561			
6600935420	FLAGSTAFF	AZ		04/10/2023				1,233			1,233		8,334	8,334			
6601734087	ESTES PARK	CO		07/14/2023				1,889			1,889		16,361	16,361			
6601680439	BROOKLYN	NY		04/10/2023				1,122			1,122		13,886	13,886			
6601714410	SEATTLE	WA		07/14/2023				2,170			2,170		12,255	12,255			
8204273111	BONITA SPRINGS	FL		07/14/2023				138			138		929	929			
6602679513	OAKLAND	CA		04/10/2023				1,493			1,493		9,806	9,806			
6600028754	JACKSONVILLE	FL		04/10/2023				535			535		1,346	1,346			
0837000	Tysons	VA		06/05/2017		3,503,756							3,503,756	3,503,756			
6600843608	BELTON	TX		07/14/2023				1,313			1,313		8,561	8,561			
8201616110	PLANTATION	FL		07/14/2023				558			558		3,513	3,513			
6601731794	FRASER	CO		07/14/2023				983			983		5,181	5,181			
6601681908	NEW YORK	NY		04/10/2023				5,203			5,203		62,587	62,587			
6600934902	VERNON HILLS	IL		04/10/2023				1,437			1,437		9,437	9,437			
6600011487	JACKSONVILLE	FL		04/10/2023				777			777		1,956	1,956			
6601697714	TUALATIN	OR		07/14/2023				1,213			1,213		7,006	7,006			
0693900	Dallas	TX		12/21/2012		1,032,491							1,032,491	1,032,491			
6601722603	SAN JOSE	CA		04/10/2023				3,814			3,814		22,316	22,316			
3364646662	Wellington	FL		07/14/2023				41			41		367	367			
6602689413	BOULDER	CO		07/14/2023				1,885			1,885		15,980	15,980			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		16,272		(82)			(82)		16,190	16,190			
6601469056	ATLANTIC BEACH	FL		04/10/2023				731			731		1,840	1,840			
6601684894	BETHESDA	MD		07/14/2023				2,579			2,579		22,818	22,818			
6601739425	OAKLAND	CA		04/10/2023				4,380			4,380		25,629	25,629			
6601225128	JACKSONVILLE	FL		04/10/2023				827			827		2,082	2,082			
EB1541039693	LONGWOOD	FL		12/18/2015		3,107		(36)			(36)		3,072	3,072			
8195722159	DEERFIELD BCH	FL		07/14/2023				1,084			1,084		5,254	5,254			
6602682483	ARLINGTON	VA		04/10/2023				4,086			4,086		24,598	24,598			
6601750315	WASHINGTON	DC		04/10/2023				2,455			2,455		16,122	16,122			
6602688670	GULF BREEZE	FL		04/10/2023				1,624			1,624		11,651	11,651			
3365922816	Hollywood	FL		07/14/2023				107			107		668	668			
6600990458	HAMILTON	NJ		07/14/2023				874			874		5,050	5,050			
8023248514	HIALEAH	FL		07/14/2023				325			325		2,190	2,190			
6601481804	GRANITE BAY	CA		04/10/2023				2,886			2,886		28,846	28,846			
8197416291	COCONUT CREEK	FL		07/14/2023				244			244		1,290	1,290			
6602678341	CORTE MADERA	CA		04/10/2023				3,285			3,285		19,777	19,777			
6602684232	MISSION VIEJO	CA		04/10/2023				2,710			2,710		16,798	16,798			
6601737189	YARMOUTH PORT	MA		04/10/2023				1,645			1,645		9,879	9,879			
PEB1259002806	ROCKVILLE	MD		11/18/2016		15,009		287			287		15,296	15,296			
6600847443	AUSTIN	TX		07/14/2023				1,907			1,907		11,543	11,543			
6600847104	AUSTIN	TX		07/14/2023				851			851		5,277	5,277			
6602686476	RENTON	WA		07/14/2023				2,770			2,770		14,571	14,571			
6601699256	BATAVIA	IL		04/10/2023				1,521			1,521		10,588	10,588			
6601677765	BROOKLYN	NY		04/10/2023				1,234			1,234		14,051	14,051			
6601699496	SIMI VALLEY	CA		04/10/2023				2,348			2,348		15,422	15,422			
8201654904	LARGO	FL		07/14/2023				965			965		6,362	6,362			
6602683382	LITTLETON	CO		07/14/2023				1,094			1,094		6,047	6,047			
8194958378	MARGATE	FL		07/14/2023				639			639		3,102	3,102			
6602682772	SANTA CRUZ	CA		04/10/2023				3,059			3,059		18,412	18,412			
6601224048	JACKSONVILLE	FL		04/10/2023				837			837		2,107	2,107			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601716498	LOS ANGELES	CA		04/10/2023				2,302			2,302		14,270	14,270			
6601204263	JACKSONVILLE	FL		04/10/2023				1,172			1,172		2,950	2,950			
0719600	BOSTON	MA		11/17/2015		3,193,532							3,193,532	3,193,532			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		22,902		(124)			(124)		22,778	22,778			
6602694785	FORT MYERS	FL		04/10/2023				1,725			1,725		11,020	11,020			
6600441346	BRENTWOOD	TN		04/10/2023				6,279			6,279		37,798	37,798			
505384080	WEST PALM BEACH	FL		07/14/2023				471			471		2,659	2,659			
6601677914	FOXBORO	MA		04/10/2023				3,071			3,071		34,058	34,058			
6602696996	AUSTIN	TX		07/14/2023				1,694			1,694		8,928	8,928			
6602685452	LOS ANGELES	CA		04/10/2023				3,775			3,775		24,114	24,114			
6601740985	ALAMO	CA		04/10/2023				2,944			2,944		19,338	19,338			
505358561	FORT LAUDERDALE	FL		07/14/2023				799			799		6,660	6,660			
6602704543	SAN LUIS OBISPO	CA		04/10/2023				1,814			1,814		12,629	12,629			
6601811810	SNOHOMISH	WA		07/14/2023				2,707			2,707		14,602	14,602			
6602704568	SALT LAKE CITY	UT		07/14/2023				1,263			1,263		6,978	6,978			
6602698539	LAS VEGAS	NV		04/10/2023				1,461			1,461		8,796	8,796			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		39,889		(3)			(3)		39,886	39,886			
6600026097	JACKSONVILLE	FL		04/10/2023				631			631		1,589	1,589			
6601817817	OAKLAND	CA		04/10/2023				2,390			2,390		23,303	23,303			
6600927435	JAMAICA PLAIN	MA		04/10/2023				1,826			1,826		13,103	13,103			
6600390808	RAYNHAM	MA		04/10/2023				1,066			1,066		12,138	12,138			
6602675636	MCKINNEY	TX		07/14/2023				2,012			2,012		18,615	18,615			
6602698364	LAGUNA NIGUEL	CA		04/10/2023				2,657			2,657		16,970	16,970			
8202336091	FORT MYERS	FL		07/14/2023				170			170		1,301	1,301			
6602676964	TIBURON	CA		04/10/2023				7,326			7,326		40,598	40,598			
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023				2,782			2,782		18,268	18,268			
6601484592	BELLAIRE	TX		07/14/2023				5,789			5,789		11,635	11,635			
EB1353005303	CRANFORD	NJ		12/18/2015		21,356		(42)			(42)		21,314	21,314			
6602701390	NAPERVILLE	IL		04/10/2023				3,364			3,364		19,687	19,687			
6601818914	NEW YORK	NY		04/10/2023				2,555			2,555		16,321	16,321			
6601477703	KENILWORTH	IL		04/10/2023				2,875			2,875		30,170	30,170			
PH7132517579	SEATTLE	WA		12/29/2014		14,998		(38)			(38)		14,960	14,960			
6601204800	JACKSONVILLE	FL		04/10/2023				756			756		1,903	1,903			
6602679406	TUSTIN	CA		04/10/2023				2,094			2,094		13,375	13,375			
EB1786003623	SAN MATEO	CA		12/16/2016		31,386		315			315		31,701	31,701			
6601720995	SANTA CRUZ	CA		04/10/2023				2,329			2,329		14,432	14,432			
6600676578	JACKSONVILLE	FL		04/10/2023				1,059			1,059		2,665	2,665			
6602683465	FRISCO	TX		07/14/2023				1,354			1,354		7,307	7,307			
6602688282	WILLIS	TX		07/14/2023				1,244			1,244		6,875	6,875			
6602678754	GILBERT	AZ		04/10/2023				2,116			2,116		12,737	12,737			
6601483214	DEERFIELD	IL		04/10/2023				2,903			2,903		33,054	33,054			
0450203	CORALVILLE	IA		08/03/2012		8,474,545							8,474,545	8,474,545			
6601819946	ESCONDIDO	CA		04/10/2023				1,583			1,583		10,398	10,398			
6601685800	NASHVILLE	TN		04/10/2023				2,715			2,715		35,673	35,673			
6600024829	JACKSONVILLE	FL		04/10/2023				538			538		1,355	1,355			
6602711027	SAN BRUNO	CA		04/10/2023				2,631			2,631		16,807	16,807			
EB1400003481	CAVE CREEK	AZ		06/24/2016		11,798		3			3		11,801	11,801			
6601687400	WINCHESTER	MA		04/10/2023				5,598			5,598		60,432	60,432			
6601685040	LAKE FOREST	IL		04/10/2023				2,421			2,421		27,567	27,567			
8200760998	JACKSONVILLE	FL		07/14/2023				295			295		1,525	1,525			
6602691963	GRAHAM	WA		07/14/2023				770			770		7,985	7,985			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1541042714	NASHVILLE	TN		01/11/2018		70,496		(397)			(397)		70,099	70,099			
6601730010	RENO	NV		04/10/2023				1,914			1,914		10,896	10,896			
6601483933	ORLANDO	FL		04/10/2023				4,061			4,061		41,617	41,617			
6602693555	CENTENNIAL	CO		07/14/2023				2,586			2,586		22,880	22,880			
6601827543	CHANDLER	AZ		04/10/2023				1,400			1,400		8,680	8,680			
6602687078	FOUNTAIN HILLS	AZ		04/10/2023				3,884			3,884		25,506	25,506			
PEB1596055307	DENVER	CO		11/17/2017		14,282		(285)			(285)		13,997	13,997			
EB1222540366	ALBANY	CA		10/12/2016		13,400		(163)			(163)		13,236	13,236			
6600040601	PHOENIX	AZ		04/10/2023				1,738			1,738		10,437	10,437			
6602684687	STRATHMERE	NJ		07/14/2023				2,803			2,803		23,271	23,271			
6601680066	BROOKLYN	NY		04/10/2023				543			543		5,862	5,862			
6601470989	ATLANTIC BEACH	FL		04/10/2023				1,219			1,219		3,069	3,069			
6601204388	JACKSONVILLE	FL		04/10/2023				1,004			1,004		2,527	2,527			
98708522	BOYNTON BEACH	FL		07/14/2023				220			220		1,385	1,385			
8198904529	HOMESTEAD	FL		07/14/2023				671			671		3,402	3,402			
6602711159	SAN JOSE	CA		04/10/2023				1,883			1,883		12,725	12,725			
6600011198	JACKSONVILLE	FL		04/10/2023				782			782		1,967	1,967			
6602690320	SCOTTSDALE	AZ		04/10/2023				1,501			1,501		9,585	9,585			
6602688340	DENVER	CO		07/14/2023				1,491			1,491		8,420	8,420			
PH7131648391	NEEDHAM	MA		09/26/2014		12,119		(81)			(81)		12,039	12,039			
6601475814	SAINT LOUIS	MO		04/10/2023				360			360		2,746	2,746			
6601747501	SAN MATEO	CA		04/10/2023				3,193			3,193		19,791	19,791			
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023				1,707			1,707		17,298	17,298			
EB1541039674	SPICEWOOD	TX		12/18/2015		12,797		(94)			(94)		12,703	12,703			
6601709642	CAMBRIA	CA		04/10/2023				2,735			2,735		18,486	18,486			
6601490789	WASHINGTON	DC		04/10/2023				2,851			2,851		30,618	30,618			
6601749069	TAMPA	FL		04/10/2023				2,270			2,270		14,497	14,497			
6600922774	SANTA BARBARA	CA		04/10/2023				2,999			2,999		39,399	39,399			
EB1353005122	DENVILLE	NJ		12/18/2015		15,691		(108)			(108)		15,582	15,582			
6601748145	BOERNE	TX		07/14/2023				1,528			1,528		8,827	8,827			
8201026932	DELRAY BEACH	FL		07/14/2023				976			976		4,731	4,731			
98778681	NORTH FORT	FL		07/14/2023				94			94		647	647			
6602711936	BIG BEAR LAKE	CA		04/10/2023				2,232			2,232		16,014	16,014			
6601692103	HUNTINGTON BEACH	CA		04/10/2023				1,946			1,946		13,963	13,963			
6601808683	BROOKLYN	NY		04/10/2023				3,627			3,627		23,166	23,166			
6600050238	BRIDGEWATER	NJ		07/14/2023				636			636		4,257	4,257			
6602677780	CLEARWATER	FL		04/10/2023				2,425			2,425		14,188	14,188			
6602688373	TEMECULA	CA		04/10/2023				1,626			1,626		11,666	11,666			
6601681296	NEW YORK	NY		04/10/2023				10,674			10,674		62,462	62,462			
6601225201	JACKSONVILLE	FL		04/10/2023				887			887		2,233	2,233			
6600675034	JACKSONVILLE	FL		04/10/2023				85			85		1,622	1,622			
6602689942	EVERETT	WA		07/14/2023				1,380			1,380		7,797	7,797			
6601743385	SILVER SPRING	MD		07/14/2023				1,498			1,498		8,276	8,276			
6601687251	NEW YORK	NY		04/10/2023				1,320			1,320		8,667	8,667			
EB1540094402	BRADENTON	FL		08/17/2016		34,192		(286)			(286)		33,907	33,907			
6601733998	BRENTWOOD	TN		04/10/2023				2,741			2,741		16,987	16,987			
6602689561	CARLSBAD	CA		04/10/2023				2,490			2,490		14,991	14,991			
2522161818	WEST PALM BEACH	FL		07/14/2023				331			331		833	833			
6602693845	BOCA RATON	FL		04/10/2023				716			716		6,981	6,981			
6600677287	JACKSONVILLE	FL		04/10/2023				1,031			1,031		2,594	2,594			
6601686535	LEXINGTON	MA		04/10/2023				3,238			3,238		46,036	46,036			

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8202449248	JACKSONVILLE	FL		07/14/2023				203			203		1,550	1,550			
6602678259	SAN FRANCISCO	CA		04/10/2023				3,215			3,215		18,813	18,813			
8194417198	CAPE CORAL	FL		07/14/2023				412			412		1,921	1,921			
6601753053	EVANSTON	IL		04/10/2023				1,739			1,739		10,777	10,777			
6601484857	JUPITER	FL		04/10/2023				4,887			4,887		55,652	55,652			
6602675214	SAN JOSE	CA		04/10/2023				1,729			1,729		12,031	12,031			
8194534500	NAPLES	FL		07/14/2023				423			423		2,013	2,013			
PEB1540095567	MAHWAH	NJ		11/17/2017		9,571		(127)			(127)		9,444	9,444			
6602702547	ISSAQUAH	WA		07/14/2023				1,798			1,798		9,261	9,261			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		23,914		145			145		24,059	24,059			
8201449181	HALLANDALE	FL		07/14/2023				89			89		560	560			
6600011222	JACKSONVILLE	FL		04/10/2023				87			87		219	219			
6600682584	JACKSONVILLE	FL		04/10/2023				1,139			1,139		2,868	2,868			
6601692731	CROWNSVILLE	MD		07/14/2023				815			815		4,935	4,935			
6602705060	BEND	OR		07/14/2023				2,147			2,147		11,861	11,861			
6601683722	MUNDELEIN	IL		04/10/2023				2,808			2,808		32,850	32,850			
6602677137	SAN MATEO	CA		04/10/2023				2,625			2,625		15,359	15,359			
6601811992	KIRKLAND	WA		07/14/2023				2,782			2,782		14,331	14,331			
6600011586	JACKSONVILLE	FL		04/10/2023				772			772		1,943	1,943			
6602688258	SANTA BARBARA	CA		04/10/2023				4,519			4,519		28,867	28,867			
6601727248	TOOL	TX		07/14/2023				1,092			1,092		6,132	6,132			
6600058835	UPLAND	CA		04/10/2023				2,870			2,870		17,241	17,241			
6602696616	ALAMEDA	CA		04/10/2023				2,663			2,663		16,030	16,030			
6601806398	LAS VEGAS	NV		04/10/2023				3,350			3,350		21,397	21,397			
6602674068	AUSTIN	TX		07/14/2023				1,408			1,408		6,941	6,941			
6601686832	FAIRFAX	VA		04/10/2023				3,492			3,492		39,759	39,759			
6601475764	SAINT LOUIS	MO		04/10/2023				206			206		1,654	1,654			
6601696096	MINNEAPOLIS	MN		04/10/2023				2,669			2,669		32,100	32,100			
6601741082	ARRINGTON	TN		04/10/2023				1,649			1,649		10,221	10,221			
6601811497	PHOENIX	AZ		04/10/2023				3,228			3,228		21,203	21,203			
6601699348	PALM BEACH GARDENS	FL		04/10/2023				1,414			1,414		9,840	9,840			
6601686634	MANHASSET	NY		04/10/2023				2,337			2,337		14,068	14,068			
6601722421	SCOTTSDALE	AZ		04/10/2023				1,753			1,753		10,261	10,261			
6602677384	HOUSTON	TX		07/14/2023				1,683			1,683		8,119	8,119			
8195962111	ST PETERSBURG	FL		07/14/2023				447			447		2,315	2,315			
6600026980	JACKSONVILLE	FL		04/10/2023				885			885		2,229	2,229			
6600024605	JACKSONVILLE	FL		04/10/2023				538			538		1,355	1,355			
6602681907	SAN RAMON	CA		04/10/2023				3,133			3,133		18,858	18,858			
6600681594	JACKSONVILLE	FL		04/10/2023				953			953		2,398	2,398			
6600794652	VIRGINIA BEACH	VA		04/10/2023				2,489			2,489		28,347	28,347			
8204218155	BOCA RATON	FL		07/14/2023				150			150		1,211	1,211			
6600597451	BOSTON	MA		04/10/2023				1,244			1,244		15,854	15,854			
8194910974	MIAMI	FL		07/14/2023				679			679		3,226	3,226			
6602680313	HOUSTON	TX		07/14/2023				2,482			2,482		13,388	13,388			
8201638607	FORT MYERS	FL		07/14/2023				236			236		1,631	1,631			
8202730833	LEHIGH ACRES	FL		07/14/2023				271			271		1,822	1,822			
6601683771	EVANSTON	IL		04/10/2023				3,110			3,110		37,410	37,410			
6601068601	WOODBRIDGE	VA		04/10/2023				489			489		5,725	5,725			
EB1222546556	GLENDALE	CA		10/12/2016		23,404		(56)			(56)		23,347	23,347			
6601809855	HALF MOON BAY	CA		04/10/2023				2,731			2,731		18,455	18,455			
6601825232	SCOTTSDALE	AZ		04/10/2023				7,331			7,331		73,263	73,263			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8201459795	GULFPORT	FL		07/14/2023				238			238		1,531	1,531			
6600680992	JACKSONVILLE	FL		04/10/2023				1,073			1,073		2,702	2,702			
6602694249	BOULDER	CO		07/14/2023				2,012			2,012		17,426	17,426			
6600677261	JACKSONVILLE	FL		04/10/2023				798			798		2,009	2,009			
EB1222546150	CARLSBAD	CA		08/17/2016		15,668		(76)			(76)		15,593	15,593			
6602694694	SAN DIEGO	CA		04/10/2023				2,651			2,651		16,933	16,933			
6600435207	PARKER	CO		07/14/2023				1,675			1,675		14,819	14,819			
6601713685	SCOTTSDALE	AZ		04/10/2023				1,211			1,211		7,736	7,736			
6601097220	BOCA RATON	FL		04/10/2023				4,362			4,362		45,706	45,706			
6602696012	WILMETTE	IL		04/10/2023				3,940			3,940		23,721	23,721			
6602673763	SUNNYVALE	CA		04/10/2023				3,246			3,246		17,990	17,990			
6600845116	SARASOTA	FL		04/10/2023				2,208			2,208		16,838	16,838			
FR125695028	KENSINGTON	CA		09/23/2016		25,310		86			86		25,396	25,396			
8027688516	WELLINGTON	FL		07/14/2023				376			376		2,213	2,213			
6602706738	BELLEVUE	WA		07/14/2023				4,014			4,014		34,032	34,032			
8194950944	MIAMI	FL		07/14/2023				699			699		3,387	3,387			
6602686617	SAN FRANCISCO	CA		04/10/2023				4,332			4,332		24,661	24,661			
6601224246	JACKSONVILLE	FL		04/10/2023				883			883		2,223	2,223			
6601470781	ATLANTIC BEACH	FL		04/10/2023				970			970		2,442	2,442			
6602673672	SAN JOSE	CA		04/10/2023				2,970			2,970		16,909	16,909			
6602686559	DEL MAR	CA		04/10/2023				2,807			2,807		15,156	15,156			
6601709345	SAN MATEO	CA		04/10/2023				2,259			2,259		14,003	14,003			
6601825604	ALBANY	CA		04/10/2023				6,940			6,940		40,609	40,609			
6601705442	PHOENIX	AZ		04/10/2023				1,885			1,885		11,028	11,028			
6602688084	DALLAS	TX		07/14/2023				1,172			1,172		7,092	7,092			
6602680008	SAN JOSE	CA		04/10/2023				1,839			1,839		12,074	12,074			
6601678532	HAUPPAUGE	NY		04/10/2023				2,944			2,944		20,489	20,489			
6601681528	AUSTIN	TX		07/14/2023				2,066			2,066		19,980	19,980			
0803300	Sarasota	FL		10/24/2016		5,481,106							5,481,106	5,481,106			
6602675016	ROCKLIN	CA		04/10/2023				1,311			1,311		9,128	9,128			
6602696418	MONROVIA	CA		04/10/2023				2,722			2,722		17,388	17,388			
6601751040	THE WOODLANDS	TX		07/14/2023				1,071			1,071		5,919	5,919			
8201882631	FORT LAUDERDALE	FL		07/14/2023				751			751		3,967	3,967			
6600676511	JACKSONVILLE	FL		04/10/2023				948			948		2,387	2,387			
6601680157	WESTHAMPTON BEACH	NY		04/10/2023				1,240			1,240		13,033	13,033			
PH7132522348	WESTFIELD	NJ		12/29/2014		17,236		(70)			(70)		17,166	17,166			
8194976163	BOCA RATON	FL		07/14/2023				713			713		3,391	3,391			
6602695212	PLANO	TX		07/14/2023				1,358			1,358		7,160	7,160			
6601481721	NEPONSIT	NY		04/10/2023				3,514			3,514		36,944	36,944			
6602677970	MERCER ISLAND	WA		07/14/2023				1,575			1,575		7,935	7,935			
6600676834	JACKSONVILLE	FL		04/10/2023				1,397			1,397		3,517	3,517			
6602701051	DENVER	CO		07/14/2023				1,720			1,720		9,065	9,065			
6600060062	DAVIS	CA		04/10/2023				2,329			2,329		13,627	13,627			
6602675784	ARLINGTON	VA		04/10/2023				3,245			3,245		18,471	18,471			
6602700616	PEORIA	AZ		04/10/2023				1,973			1,973		12,229	12,229			
6601720003	PARKLAND	FL		04/10/2023				1,835			1,835		10,735	10,735			
3371732983	SAINT PETERSBURG	FL		07/14/2023				121			121		1,324	1,324			
6602687524	GLENVIEW	IL		04/10/2023				2,627			2,627		15,373	15,373			
6601682161	SUFFERN	NY		04/10/2023				2,818			2,818		34,881	34,881			
6601486803	PHOENIX	AZ		04/10/2023				5,615			5,615		60,614	60,614			
6601485011	SHORT HILLS	NJ		07/14/2023				2,723			2,723		25,202	25,202			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602685429	LAS VEGAS	NV		04/10/2023				2,989			2,989		33,150	33,150			
6600680976	JACKSONVILLE	FL		04/10/2023				836			836		2,104	2,104			
6602692102	UPTON	MA		04/10/2023				861			861		10,361	10,361			
6602673599	CUPERTINO	CA		04/10/2023				5,410			5,410		30,800	30,800			
PEB1367015596	LA JOLLA	CA		06/13/2017		23,431		(244)			(244)		23,186	23,186			
6601681676	HOUSTON	TX		07/14/2023				1,591			1,591		14,726	14,726			
6601728006	KIRKWOOD	CA		04/10/2023				762			762		9,166	9,166			
6601805093	RENTON	WA		07/14/2023				748			748		4,422	4,422			
6602678549	SAN MATEO	CA		04/10/2023				2,577			2,577		15,971	15,971			
6602683796	SAN DIEGO	CA		04/10/2023				1,892			1,892		12,086	12,086			
6602695584	SEATTLE	WA		07/14/2023				2,090			2,090		11,546	11,546			
6602673847	SAN DIEGO	CA		04/10/2023				1,904			1,904		10,838	10,838			
6601680199	BROOKLYN	NY		04/10/2023				3,339			3,339		37,032	37,032			
6601476994	CHICAGO	IL		04/10/2023				3,009			3,009		31,636	31,636			
6601677526	LAS VEGAS	NV		04/10/2023				1,796			1,796		22,885	22,885			
6601696294	GEYSERVILLE	CA		04/10/2023				2,620			2,620		30,655	30,655			
PH7132365243	WESTFIELD	NJ		08/21/2015		24,926		(87)			(87)		24,839	24,839			
6602684083	PLANO	TX		07/14/2023				1,138			1,138		6,425	6,425			
EB1540093370	SPANISH FORT	AL		08/07/2015		10,650		(1)			(1)		10,650	10,650			
6600011636	JACKSONVILLE	FL		04/10/2023				627			627		1,579	1,579			
505318766	WELLINGTON	FL		07/14/2023				304			304		1,782	1,782			
6602694652	DENVER	CO		07/14/2023				1,052			1,052		6,077	6,077			
6601673293	PALM BEACH GARDENS	FL		04/10/2023				1,801			1,801		21,071	21,071			
8191976643	OAKLAND PARK	FL		07/14/2023				474			474		2,295	2,295			
3386826567	Tamarac	FL		07/14/2023				154			154		1,121	1,121			
505390119	FORT MYERS	FL		07/14/2023				145			145		779	779			
6601686683	VIENNA	VA		04/10/2023				3,864			3,864		44,006	44,006			
6601673731	ALPINE	CA		04/10/2023				4,819			4,819		61,424	61,424			
8016798677	LAKE WORTH	FL		07/14/2023				312			312		2,212	2,212			
8199327446	NAPLES	FL		07/14/2023				985			985		4,585	4,585			
EB1541040509	FAIRVIEW	TN		08/19/2016		13,360		(49)			(49)		13,311	13,311			
6602691716	BRIGHTON	MI		04/10/2023				3,335			3,335		32,525	32,525			
8194889936	SAINT PETERSBURG	FL		07/14/2023				1,742			1,742		13,757	13,757			
6602675495	WOODSTOCK	NY		04/10/2023				2,715			2,715		15,890	15,890			
6601204016	JACKSONVILLE	FL		04/10/2023				1,511			1,511		(1,310)	(1,310)			
6600793019	PORT WASHINGTON	NY		04/10/2023				2,180			2,180		14,732	14,732			
6602679745	BURLINGAME	CA		04/10/2023				2,554			2,554		16,772	16,772			
6600842329	SACRAMENTO	CA		04/10/2023				1,845			1,845		14,590	14,590			
6602689082	DENVER	CO		07/14/2023				1,380			1,380		7,443	7,443			
8027565156	HIALEAH	FL		07/14/2023				607			607		3,418	3,418			
6600026188	JACKSONVILLE	FL		04/10/2023				701			701		1,765	1,765			
8204273471	LEHIGH ACRES	FL		07/14/2023				218			218		1,256	1,256			
6600026584	JACKSONVILLE	FL		04/10/2023				977			977		2,459	2,459			
6600676354	JACKSONVILLE	FL		04/10/2023				770			770		1,939	1,939			
6600847187	PARK CITY	UT		07/14/2023				1,075			1,075		6,663	6,663			
6602704469	BROOKLYN	NY		04/10/2023				1,919			1,919		12,603	12,603			
6602683655	HUNTSVILLE	UT		07/14/2023				1,342			1,342		7,578	7,578			
8200720414	ROYAL PLM BCH	FL		07/14/2023				510			510		2,695	2,695			
8018192424	ST PETERSBURG	FL		07/14/2023				115			115		833	833			
8194392631	MIAMI	FL		07/14/2023				903			903		4,294	4,294			
6602701838	AUSTIN	TX		07/14/2023				1,647			1,647		8,681	8,681			

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EB1259001548	EAGLE	CO		12/18/2015		10,336		(21)			(21)		10,315	10,315			
6601225060	JACKSONVILLE	FL		04/10/2023				751			751		1,891	1,891			
6601734988	MANHATTAN BEACH	CA		04/10/2023				1,991			1,991		13,079	13,079			
8001629055	NORTH MIAMI	FL		07/14/2023				483			483		3,114	3,114			
6602688597	SANTA CRUZ	CA		04/10/2023				2,093			2,093		14,144	14,144			
6601712091	FRANKLIN	TN		04/10/2023				1,619			1,619		10,339	10,339			
6602686781	WESTON	FL		04/10/2023				5,114			5,114		27,611	27,611			
6600681339	JACKSONVILLE	FL		04/10/2023				1,824			1,824		4,591	4,591			
6600025503	JACKSONVILLE	FL		04/10/2023				772			772		1,943	1,943			
6601482828	HINSDALE	IL		04/10/2023				5,826			5,826		61,251	61,251			
6601716530	SOUTHLAKE	TX		07/14/2023				1,954			1,954		10,545	10,545			
6601203414	JACKSONVILLE	FL		04/10/2023				789			789		1,986	1,986			
PH7133303037	NAPERVILLE	IL		08/21/2015		12,070		49			49		12,119	12,119			
6600851239	PARAMUS	NJ		07/14/2023				1,336			1,336		7,895	7,895			
8201453005	WEST PALM BEACH	FL		07/14/2023				199			199		1,989	1,989			
6600851460	MINNETRISTA	MN		04/10/2023				4,375			4,375		28,734	28,734			
6602671189	SAN DIEGO	CA		04/10/2023				3,055			3,055		32,058	32,058			
6600921081	SAN FRANCISCO	CA		04/10/2023				1,480			1,480		13,365	13,365			
6600921818	LOS ANGELES	CA		04/10/2023				1,299			1,299		17,906	17,906			
6600845413	DALLAS	TX		07/14/2023				1,002			1,002		5,786	5,786			
6601487066	GREAT FALLS	VA		04/10/2023				7,785			7,785		96,357	96,357			
6600682360	JACKSONVILLE	FL		04/10/2023				1,100			1,100		2,769	2,769			
6602681279	MIAMI BEACH	FL		04/10/2023				2,429			2,429		15,512	15,512			
6601698738	HUNTLEY	IL		04/10/2023				7,444			7,444		102,618	102,618			
6600545302	BOULDER	CO		07/14/2023				1,107			1,107		6,702	6,702			
6602688563	SPRING	TX		07/14/2023				1,763			1,763		10,182	10,182			
6602705482	DRAPER	UT		07/14/2023				1,334			1,334		7,706	7,706			
6602696145	GOLETA	CA		04/10/2023				2,609			2,609		15,705	15,705			
6601698274	NEW YORK	NY		04/10/2023				2,181			2,181		16,146	16,146			
6601699272	ELLICOTT CITY	MD		07/14/2023				895			895		5,292	5,292			
6602712918	CHATHAM	MA		04/10/2023				3,678			3,678		40,796	40,796			
6600844994	TULSA	OK		04/10/2023				1,100			1,100		8,145	8,145			
3360307580	Tamarac	FL		07/14/2023				87			87		531	531			
6602711670	CHICAGO	IL		04/10/2023				1,177			1,177		8,716	8,716			
6601686048	EDGEWATER	MD		07/14/2023				3,812			3,812		33,728	33,728			
8198869092	HIALEAH	FL		07/14/2023				573			573		2,904	2,904			
6602689785	WOODLAND HILLS	CA		04/10/2023				2,353			2,353		16,881	16,881			
6602689165	BEND	OR		07/14/2023				1,938			1,938		16,778	16,778			
6602682079	WADDELL	AZ		04/10/2023				1,693			1,693		11,119	11,119			
6601753723	CHARLOTTESVILLE	VA		04/10/2023				1,661			1,661		10,910	10,910			
6602683127	LUCAS	TX		07/14/2023				1,466			1,466		8,101	8,101			
6602686682	LAFAYETTE	CA		04/10/2023				2,641			2,641		15,453	15,453			
6601685701	BROOKLINE	MA		04/10/2023				5,989			5,989		62,973	62,973			
6602680255	PLEASANTON	CA		04/10/2023				4,139			4,139		23,561	23,561			
6601709444	GIG HARBOR	WA		07/14/2023				2,609			2,609		22,594	22,594			
6601809178	WASHINGTON	DC		04/10/2023				2,468			2,468		15,766	15,766			
6600852476	PARADISE VALLEY	AZ		04/10/2023				2,592			2,592		18,040	18,040			
6600851486	MESA	AZ		04/10/2023				1,316			1,316		8,640	8,640			
6602699628	PHOENIX	AZ		04/10/2023				2,008			2,008		12,063	12,063			
6600031311	SOUTHLAKE	TX		07/14/2023				796			796		5,204	5,204			
6601820688	CORONADO	CA		04/10/2023				3,179			3,179		20,881	20,881			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1221071980	PALM BEACH GARDENS	FL		11/17/2017		18,701		(116)			(116)		18,584	18,584			
6601722876	LONE TREE	CO		07/14/2023				1,323			1,323		7,136	7,136			
6601479543	GLENVIEW	IL		04/10/2023				2,008			2,008		21,066	21,066			
EB1540093224	FALLS CHURCH	VA		08/07/2015		15,985		(1)			(1)		15,984	15,984			
6601753145	NEW YORK	NY		04/10/2023				2,548			2,548		15,792	15,792			
8201018214	MIAMI GARDENS	FL		07/14/2023				260			260		1,434	1,434			
6600676826	JACKSONVILLE	FL		04/10/2023				1,110			1,110		2,795	2,795			
6600680836	JACKSONVILLE	FL		04/10/2023				1,018			1,018		2,561	2,561			
6600675281	JACKSONVILLE	FL		04/10/2023				678			678		1,706	1,706			
EB1369003121	SARASOTA	FL		08/19/2016		11,700		76			76		11,776	11,776			
6600675968	JACKSONVILLE	FL		04/10/2023				1,015			1,015		2,555	2,555			
6602711043	REDDING	CA		04/10/2023				1,536			1,536		12,147	12,147			
8200867459	HIALEAH	FL		07/14/2023				416			416		2,015	2,015			
6602702695	SHORELINE	WA		07/14/2023				1,782			1,782		9,391	9,391			
EB1351002957	BROOKLYN	NY		10/09/2015		14,197		(45)			(45)		14,152	14,152			
6601679241	BOULDER	CO		07/14/2023				4,706			4,706		43,551	43,551			
6601487702	BROOKLYN	NY		04/10/2023				3,143			3,143		34,867	34,867			
6601714030	ARLINGTON	VA		04/10/2023				1,292			1,292		8,485	8,485			
6602673177	SAN CARLOS	CA		04/10/2023				3,987			3,987		39,843	39,843			
8201326969	FORT LAUDERDALE	FL		07/14/2023				116			116		715	715			
6602690080	WELLESLEY	MA		04/10/2023				3,481			3,481		20,954	20,954			
6601825836	ORLANDO	FL		04/10/2023				1,856			1,856		11,853	11,853			
6602689934	MAIDENS	VA		04/10/2023				1,547			1,547		10,161	10,161			
6602678051	LOS ANGELES	CA		04/10/2023				2,472			2,472		15,324	15,324			
6602687425	ARLINGTON	VA		04/10/2023				2,554			2,554		15,375	15,375			
6601733980	SAN JOSE	CA		04/10/2023				2,075			2,075		12,492	12,492			
PEB1541041266	SPICEWOOD	TX		06/13/2017		11,508		(362)			(362)		11,146	11,146			
8202204340	POMPANO BEACH	FL		07/14/2023				187			187		1,430	1,430			
8195542853	HOLLYWOOD	FL		07/14/2023				490			490		2,330	2,330			
6600922063	CAVE CREEK	AZ		04/10/2023				1,010			1,010		8,017	8,017			
6602675248	BELLEVUE	WA		07/14/2023				2,196			2,196		12,134	12,134			
6600468901	GARDEN RIDGE	TX		07/14/2023				1,380			1,380		15,049	15,049			
PEB1541042102	TAHLEQUAH	OK		11/17/2017		14,545		(640)			(640)		13,904	13,904			
PEB1784004165	SAN ANSELMO	CA		11/18/2016		15,587		(148)			(148)		15,439	15,439			
6602696335	AUSTIN	TX		07/14/2023				1,468			1,468		7,919	7,919			
6602696293	RANCHO CUCAMONGA	CA		04/10/2023				1,720			1,720		10,986	10,986			
6601698902	LOS ANGELES	CA		04/10/2023				2,018			2,018		13,256	13,256			
8030774695	HIALEAH	FL		07/14/2023				250			250		1,350	1,350			
6601708354	VERO BEACH	FL		04/10/2023				1,664			1,664		10,931	10,931			
6601807305	ARLINGTON	VA		04/10/2023				4,136			4,136		24,898	24,898			
6602701341	SAN JOSE	CA		04/10/2023				2,261			2,261		13,608	13,608			
6601682146	NEW YORK	NY		04/10/2023				6,566			6,566		76,816	76,816			
6601384081	ATLANTIC BEACH	FL		04/10/2023				883			883		2,223	2,223			
505325356	WEST PALM BEACH	FL		07/14/2023				462			462		2,474	2,474			
6602682293	PORTLAND	OR		07/14/2023				990			990		5,340	5,340			
6601752725	SAN CARLOS	CA		04/10/2023				2,902			2,902		17,989	17,989			
6602685742	SAN DIEGO	CA		04/10/2023				2,869			2,869		17,782	17,782			
6602697713	SAN FRANCISCO	CA		04/10/2023				6,315			6,315		60,129	60,129			
6601819805	GRANITE BAY	CA		04/10/2023				2,908			2,908		32,251	32,251			
6602694355	MOUNTAIN BRK	AL		07/14/2023				1,194			1,194		6,742	6,742			
6602705649	SOUTH JORDAN	UT		07/14/2023				1,143			1,143		6,754	6,754			

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6600925058	FORT LAUDERDALE	FL		04/10/2023				1,171			1,171		10,226	10,226			
6601677781	NEW HYDE PARK	NY		04/10/2023				1,896			1,896		19,425	19,425			
FR225706346	WATER MILL	NY		10/21/2016		47,926		176			176		48,102	48,102			
6601699702	GALLATIN	TN		04/10/2023				1,783			1,783		12,048	12,048			
6601483305	WILMETTE	IL		04/10/2023				3,111			3,111		34,505	34,505			
6602679984	BOISE	ID		04/10/2023				1,786			1,786		11,728	11,728			
6600680968	JACKSONVILLE	FL		04/10/2023				1,531			1,531		3,854	3,854			
2522161737	WEST PALM BEACH	FL		07/14/2023				553			553		1,390	1,390			
6602681469	REDMOND	WA		07/14/2023				2,020			2,020		10,647	10,647			
6601727370	CAMARILLO	CA		04/10/2023				2,928			2,928		17,133	17,133			
6600935156	AUSTIN	TX		07/14/2023				926			926		5,350	5,350			
8201126650	JACKSONVILLE	FL		07/14/2023				401			401		2,259	2,259			
6602692516	WILDWOOD CREST	NJ		07/14/2023				1,099			1,099		9,124	9,124			
6600847278	PROSPECT	KY		04/10/2023				1,234			1,234		9,412	9,412			
6600991191	DALLAS	TX		07/14/2023				1,273			1,273		7,190	7,190			
6602685890	WESTWOOD	MA		04/10/2023				2,477			2,477		14,494	14,494			
6602677541	NORMANDY PARK	WA		07/14/2023				1,852			1,852		9,542	9,542			
6602680834	SNOQUALMIE	WA		07/14/2023				1,731			1,731		9,509	9,509			
6601744821	NEW MARKET	MD		07/14/2023				1,121			1,121		5,911	5,911			
6601748475	WOODINVILLE	WA		07/14/2023				1,717			1,717		9,264	9,264			
6602701010	SAN JOSE	CA		04/10/2023				4,757			4,757		27,836	27,836			
504874830	PEMBROKE PINES	FL		07/14/2023				299			299		2,306	2,306			
6600682212	JACKSONVILLE	FL		04/10/2023				873			873		2,196	2,196			
6602684174	SANTA BARBARA	CA		04/10/2023				2,358			2,358		15,486	15,486			
6601471425	NORTHFIELD	MN		04/10/2023				2,265			2,265		27,248	27,248			
6600711268	MIAMI	FL		04/10/2023				701			701		8,928	8,928			
6601679118	SEATTLE	WA		07/14/2023				2,455			2,455		22,719	22,719			
EB1540093178	MARS	PA		09/25/2015		16,343		(68)			(68)		16,275	16,275			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		17,516		(114)			(114)		17,402	17,402			
6601678938	HICKSVILLE	NY		04/10/2023				2,028			2,028		12,210	12,210			
6600851056	RIVIERA BEACH	FL		04/10/2023				3,008			3,008		21,585	21,585			
6602701788	PALM SPRINGS	CA		04/10/2023				4,167			4,167		24,386	24,386			
6601745216	ROCKVILLE CENTRE	NY		04/10/2023				3,792			3,792		22,191	22,191			
6601715003	BROOKLYN	NY		04/10/2023				1,943			1,943		12,413	12,413			
6602702307	NAPLES	FL		04/10/2023				1,798			1,798		10,524	10,524			
6602698232	ONTARIO	CA		04/10/2023				2,276			2,276		13,701	13,701			
6601737452	CLERMONT	FL		04/10/2023				3,231			3,231		21,222	21,222			
7002809343	HOMESTEAD	FL		07/14/2023				168			168		1,248	1,248			
6602682699	COVINGTON	KY		04/10/2023				3,889			3,889		27,902	27,902			
6602690221	SEATTLE	WA		07/14/2023				2,224			2,224		11,460	11,460			
6600560764	NEW YORK	NY		04/10/2023				3,372			3,372		24,964	24,964			
6600826207	LONG GROVE	IL		04/10/2023				2,615			2,615		14,492	14,492			
6602699388	LOS ANGELES	CA		04/10/2023				7,434			7,434		44,652	44,652			
6602699701	IRVINE	CA		04/10/2023				3,375			3,375		22,165	22,165			
6601693598	SAN FRANCISCO	CA		04/10/2023				2,133			2,133		14,413	14,413			
6601805994	SAN FRANCISCO	CA		04/10/2023				2,388			2,388		15,684	15,684			
PEB1352005445	CUTCHOGUE	NY		11/17/2017		10,459		94			94		10,552	10,552			
6601478941	CHESTERFIELD	MO		04/10/2023				11,810			11,810		124,168	124,168			
6600793043	SHORELINE	WA		07/14/2023				1,460			1,460		9,052	9,052			
6600934662	CARDIFF BY THE SEA	CA		04/10/2023				2,026			2,026		14,104	14,104			
6601729483	NORTH BELLMORE	NY		04/10/2023				2,070			2,070		12,114	12,114			

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6601733360	SAINT GEORGE ISLAND	FL		04/10/2023				2,212			2,212		14,531	14,531			
6601473447	SANTA ROSA BEACH	FL		04/10/2023				5,989			5,989		70,061	70,061			
6602710425	SAN JOSE	CA		04/10/2023				1,467			1,467		10,858	10,858			
6602705292	SEDONA	AZ		04/10/2023				1,710			1,710		13,575	13,575			
6601823310	MESA	AZ		04/10/2023				3,067			3,067		19,008	19,008			
6600527086	DELRAY BEACH	FL		04/10/2023				1,544			1,544		13,947	13,947			
6601482273	HOUSTON	TX		07/14/2023				2,039			2,039		17,655	17,655			
6601811687	RANCHO MIRAGE	CA		04/10/2023				475			475		3,213	3,213			
6600789181	NORTH HOLLYWOOD	CA		04/10/2023				2,049			2,049		15,666	15,666			
8201348985	DELRAY BEACH	FL		07/14/2023				326			326		1,836	1,836			
6602679752	ALPINE	UT		07/14/2023				3,193			3,193		19,327	19,327			
EB1259001254	VAIL	CO		09/25/2015		33,234		(138)			(138)		33,096	33,096			
PEB1790003255	CAMPBELL	CA		11/18/2016		29,781		139			139		29,920	29,920			
6602678184	BLOOMFLD HLS	MI		04/10/2023				2,354			2,354		15,037	15,037			
505407799	HIALEAH	FL		07/14/2023				559			559		2,996	2,996			
6601811943	AUSTIN	TX		07/14/2023				1,428			1,428		7,357	7,357			
6601690313	BLOOMFIELD HILLS	MI		04/10/2023				1,327			1,327		12,875	12,875			
6601722595	DESERT HILLS	AZ		04/10/2023				1,437			1,437		9,180	9,180			
6601473710	ARLINGTON	VA		04/10/2023				1,782			1,782		21,433	21,433			
6600011883	JACKSONVILLE	FL		04/10/2023				711			711		1,790	1,790			
6601698696	ELBURN	IL		04/10/2023				2,498			2,498		28,443	28,443			
6600669797	JACKSONVILLE	FL		04/10/2023				147			147		2,958	2,958			
6601224998	JACKSONVILLE	FL		04/10/2023				1,036			1,036		2,608	2,608			
6601823401	ARVADA	CO		07/14/2023				995			995		5,750	5,750			
6600996331	NEW YORK	NY		04/10/2023				652			652		4,988	4,988			
6602705532	LOS ANGELES	CA		04/10/2023				2,418			2,418		14,985	14,985			
6601702621	WATERFORD	VA		04/10/2023				234			234		2,592	2,592			
6601224758	JACKSONVILLE	FL		04/10/2023				713			713		1,796	1,796			
6601483644	SEATTLE	WA		07/14/2023				3,596			3,596		32,531	32,531			
8197504924	DORAL	FL		07/14/2023				492			492		2,600	2,600			
6601682419	DALLAS	TX		07/14/2023				2,527			2,527		26,875	26,875			
6602676162	EL MACERO	CA		04/10/2023				2,108			2,108		12,001	12,001			
6601827709	LOS ALTOS	CA		04/10/2023				2,691			2,691		16,199	16,199			
6602694660	LEHI	UT		07/14/2023				1,145			1,145		6,034	6,034			
0716600	Frisco	TX		08/10/2015		924,126							924,126	924,126			
6600850397	DALLAS	TX		07/14/2023				1,057			1,057		6,908	6,908			
6602673870	PLEASANTON	CA		04/10/2023				3,034			3,034		17,271	17,271			
6602691039	ENCINO	CA		04/10/2023				4,314			4,314		41,075	41,075			
6602701499	BOISE	ID		04/10/2023				1,722			1,722		11,987	11,987			
6602701473	PIEDMONT	CA		04/10/2023				2,587			2,587		15,139	15,139			
6601818997	OAKLAND	CA		04/10/2023				3,365			3,365		20,210	20,210			
6601682385	SCARSDALE	NY		04/10/2023				4,908			4,908		52,977	52,977			
6601679589	NEW YORK	NY		04/10/2023				3,408			3,408		37,802	37,802			
6602711662	BROOKLINE	MA		04/10/2023				1,902			1,902		13,645	13,645			
6602685031	FRASER	CO		07/14/2023				2,239			2,239		18,216	18,216			
3359007629	Jacksonville	FL		07/14/2023				125			125		747	747			
EB1596053911	BOTHELL	WA		12/16/2016		17,863		440			440		18,303	18,303			
6602689850	BEND	OR		07/14/2023				1,728			1,728		8,902	8,902			
6602704733	BROOKLYN	NY		04/10/2023				2,383			2,383		16,103	16,103			
6601820043	MOUNTAIN VIEW	CA		04/10/2023				4,728			4,728		47,248	47,248			
PH7132441713	RYE BROOK	NY		12/12/2014		19,131		(70)			(70)		19,060	19,060			

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6601383158	ATLANTIC BEACH	FL		04/10/2023				958			958		2,412	2,412			
EB1541040861	THE WOODLANDS	TX		12/16/2016		16,395		(181)			(181)		16,214	16,214			
6601675983	ALPINE	WY		04/10/2023				2,545			2,545		20,827	20,827			
6602702315	DUBLIN	CA		04/10/2023				3,101			3,101		18,671	18,671			
6601677963	STATEN ISLAND	NY		04/10/2023				6,423			6,423		71,248	71,248			
EB1540093154	CANTON	MA		10/07/2016		221,852		(3,789)			(3,789)		218,064	218,064			
108646878	MIAMI	FL		07/14/2023				434			434		2,737	2,737			
6601711853	HENDERSONVILLE	TN		04/10/2023				1,852			1,852		11,828	11,828			
6602683937	CHICAGO	IL		04/10/2023				1,918			1,918		12,250	12,250			
504706606	TAMARAC	FL		07/14/2023				68			68		472	472			
6601698027	NEW YORK	NY		04/10/2023				2,249			2,249		16,140	16,140			
6602698281	LINCOLN	AL		07/14/2023				1,468			1,468		7,536	7,536			
6602673987	KELLER	TX		07/14/2023				1,927			1,927		16,004	16,004			
6601686121	WAYLAND	MA		04/10/2023				3,925			3,925		44,698	44,698			
8196646146	HIALEAH	FL		07/14/2023				420			420		1,996	1,996			
6601681668	NEW YORK	NY		04/10/2023				5,558			5,558		61,654	61,654			
8201790093	HALLANDALE BEACH	FL		07/14/2023				195			195		1,449	1,449			
6602702471	CHANHASSEN	MN		04/10/2023				2,293			2,293		14,210	14,210			
6602700376	GREENWOOD VILLAGE	CO		07/14/2023				2,370			2,370		12,471	12,471			
6602679315	GILBERT	AZ		04/10/2023				1,861			1,861		12,223	12,223			
PEB1784005838	SAN FRANCISCO	CA		11/17/2017		19,488		41			41		19,528	19,528			
6601681593	BROOKLYN	NY		04/10/2023				6,132			6,132		69,829	69,829			
8199546051	HOMESTEAD	FL		07/14/2023				719			719		3,565	3,565			
6602674308	LOS ANGELES	CA		04/10/2023				6,976			6,976		39,714	39,714			
6600735432	DELRAY BEACH	FL		04/10/2023				260			260		2,349	2,349			
6600850306	PARADISE VALLEY	AZ		04/10/2023				1,986			1,986		15,144	15,144			
EB1247003086	DAVIE	FL		12/18/2015		13,176		(156)			(156)		13,019	13,019			
6600929985	SAN ANSELMO	CA		04/10/2023				1,776			1,776		13,147	13,147			
6601716118	BOULDER	CO		07/14/2023				1,506			1,506		7,761	7,761			
6601697201	BARRINGTON HILLS	IL		04/10/2023				1,661			1,661		10,608	10,608			
6600848672	SOUTH BOSTON	MA		04/10/2023				773			773		9,042	9,042			
6601728261	PENSACOLA BEACH	FL		04/10/2023				2,862			2,862		18,279	18,279			
0703600	New York	NY		03/12/2014		1,233,811							1,233,811	1,233,811			
6602700939	SAMMAMISH	WA		07/14/2023				3,747			3,747		21,162	21,162			
6601699611	PALM SPRINGS	CA		04/10/2023				1,954			1,954		15,445	15,445			
6601473132	WENATCHEE	WA		07/14/2023				1,532			1,532		15,163	15,163			
6601468835	ATLANTIC BEACH	FL		04/10/2023				779			779		1,960	1,960			
8023559025	HALLANDALE BEACH	FL		07/14/2023				156			156		939	939			
6601699124	NEWPORT BEACH	CA		04/10/2023				3,220			3,220		22,821	22,821			
6602682228	PRAIRIE VIEW	IL		04/10/2023				1,549			1,549		9,602	9,602			
505304533	HOLLYWOOD	FL		07/14/2023				371			371		2,081	2,081			
6601203927	JACKSONVILLE	FL		04/10/2023				785			785		1,976	1,976			
6600935529	DENVER	CO		07/14/2023				2,519			2,519		13,591	13,591			
6600850033	CAPE CORAL	FL		04/10/2023				1,130			1,130		8,638	8,638			
6602679075	OAKLAND	MI		04/10/2023				2,256			2,256		13,580	13,580			
8202012877	PEMBROKE PINES	FL		07/14/2023				130			130		991	991			
EB1786003297	LOS ALTOS	CA		10/07/2016		21,621		(209)			(209)		21,412	21,412			
6602705615	CHICAGO	IL		04/10/2023				3,739			3,739		28,591	28,591			
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023				2,731			2,731		18,457	18,457			
EB1540094353	NEW YORK	NY		08/19/2016		21,591		(255)			(255)		21,335	21,335			
6601692905	PORT TOWNSEND	WA		07/14/2023				1,624			1,624		9,383	9,383			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7002808605	HIALEAH	FL		07/14/2023				212			212		1,255	1,255			
6601750935	COLORADO SPRINGS	CO		07/14/2023				1,146			1,146		6,334	6,334			
6601483743	MERCER ISLAND	WA		07/14/2023				4,059			4,059		35,921	35,921			
PEB1541043008	EL MACERO	CA		03/21/2018		6,107		12			12		6,119	6,119			
6600676115	JACKSONVILLE	FL		04/10/2023				780			780		1,964	1,964			
8024420431	MIAMI	FL		07/14/2023				271			271		1,707	1,707			
6602686112	LEANDER	TX		07/14/2023				1,277			1,277		6,577	6,577			
6601700112	SAN CARLOS	CA		04/10/2023				2,326			2,326		17,217	17,217			
PH7133128608	NATICK	MA		05/08/2015		13,560		(53)			(53)		13,507	13,507			
6602681220	BRUSH PRAIRIE	WA		07/14/2023				1,091			1,091		6,029	6,029			
6601697359	LOS GATOS	CA		04/10/2023				2,090			2,090		14,122	14,122			
6600762501	NEW PORT RICHEY	FL		04/10/2023				620			620		4,742	4,742			
6601819995	EAGLE	CO		07/14/2023				2,005			2,005		10,819	10,819			
6601715045	WASHINGTON	DC		04/10/2023				1,066			1,066		10,399	10,399			
6602692490	LOS ANGELES	CA		04/10/2023				1,713			1,713		18,014	18,014			
3381629170	St Petersburg	FL		07/14/2023				40			40		287	287			
6600026469	JACKSONVILLE	FL		04/10/2023				634			634		1,596	1,596			
6601679795	BALLWIN	MO		04/10/2023				3,309			3,309		33,064	33,064			
0866800	Delray Beach	FL		09/27/2018		164,186							164,186	164,186			
6601746677	FRANKLIN LAKES	NJ		07/14/2023				1,843			1,843		9,717	9,717			
PEB1789005436	SUNNYVALE	CA		11/17/2017		75,620		(440)			(440)		75,180	75,180			
6601726802	AUSTIN	TX		07/14/2023				1,036			1,036		5,724	5,724			
6601693630	SAN JOSE	CA		04/10/2023				2,067			2,067		13,578	13,578			
8191700638	MIRAMAR	FL		07/14/2023				515			515		2,400	2,400			
6601734376	ALEXANDRIA	VA		04/10/2023				2,714			2,714		17,332	17,332			
6601735480	INCLINE VILLAGE	NV		04/10/2023				3,833			3,833		22,429	22,429			
6602684000	PETALUMA	CA		04/10/2023				1,844			1,844		12,113	12,113			
108578477	Cape Coral	FL		07/14/2023				270			270		1,738	1,738			
6600638156	SAN DIEGO	CA		04/10/2023				2,491			2,491		17,875	17,875			
6601678508	BELMONT	MA		04/10/2023				3,694			3,694		42,060	42,060			
PEB1353007262	MORRISTOWN	NJ		11/17/2017		12,902		(54)			(54)		12,848	12,848			
6601202408	ATLANTIC BEACH	FL		04/10/2023				940			940		2,367	2,367			
6601692368	COLLEGE GROVE	TN		04/10/2023				4,329			4,329		58,677	58,677			
8199466588	JACKSONVILLE	FL		07/14/2023				384			384		2,978	2,978			
6601219071	SEWARD	AK		04/10/2023				710			710		4,801	4,801			
6602689264	NORTHBROOK	IL		04/10/2023				3,268			3,268		31,871	31,871			
6602690239	WESTLAKE VILLAGE	CA		04/10/2023				2,504			2,504		14,652	14,652			
PEB1795002215	NEW YORK	NY		11/17/2017		3,931		58			58		3,990	3,990			
6602671130	CHULA VISTA	CA		04/10/2023				2,998			2,998		31,458	31,458			
6601204578	JACKSONVILLE	FL		04/10/2023				1,334			1,334		2,682	2,682			
6600024704	JACKSONVILLE	FL		04/10/2023				548			548		1,378	1,378			
6602695667	CORTE MADERA	CA		04/10/2023				3,361			3,361		22,070	22,070			
PEB1596055141	LOS ANGELES	CA		11/17/2017		41,527		348			348		41,875	41,875			
6602670918	SAMMAMISH	WA		07/14/2023				2,010			2,010		11,351	11,351			
3384357266	Saint Petersburg	FL		07/14/2023				107			107		694	694			
6602702349	LOOMIS	CA		04/10/2023				2,295			2,295		13,430	13,430			
6602701275	HINSDALE	IL		04/10/2023				2,711			2,711		16,321	16,321			
6600722901	SHOREVIEW	MN		04/10/2023				2,478			2,478		26,059	26,059			
6600849977	LARGO	FL		04/10/2023				1,850			1,850		13,700	13,700			
6602706027	BRENTWOOD	TN		04/10/2023				2,522			2,522		14,756	14,756			
6601811885	OAK PARK	IL		04/10/2023				2,302			2,302		14,269	14,269			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1351004817	STATEN ISLAND	NY		08/19/2016		19,257		(225)			(225)		19,032	19,032			
6601031971	SAN FRANCISCO	CA		04/10/2023				2,513			2,513		15,126	15,126			
6602699784	LOS ANGELES	CA		04/10/2023				3,239			3,239		19,456	19,456			
6601725648	MURRIETA	CA		04/10/2023				1,587			1,587		9,834	9,834			
6601684373	BRIARCLIFF MANOR	NY		04/10/2023				4,149			4,149		43,624	43,624			
6601748632	SAINT AUGUSTINE	FL		04/10/2023				577			577		3,686	3,686			
6602679125	GREENACRES	WA		07/14/2023				943			943		5,448	5,448			
6601202341	JACKSONVILLE	FL		04/10/2023				894			894		2,250	2,250			
6602696848	VACAVILLE	CA		04/10/2023				2,413			2,413		14,527	14,527			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		24,047		(209)			(209)		23,839	23,839			
6600134743	MIRAMAR	FL		04/10/2023				1,164			1,164		2,341	2,341			
PEB1389003764	FLOURTOWN	PA		11/18/2016		17,308		(81)			(81)		17,227	17,227			
6601203109	JACKSONVILLE	FL		04/10/2023				870			870		2,189	2,189			
6601678193	EVERETT	WA		07/14/2023				1,841			1,841		17,033	17,033			
6600940628	SOUTHFIELDS	NY		04/10/2023				602			602		3,953	3,953			
6602677632	STUART	FL		04/10/2023				3,188			3,188		17,668	17,668			
6602687565	PORTLAND	OR		07/14/2023				1,123			1,123		6,206	6,206			
6602683028	IRVINE	CA		04/10/2023				4,510			4,510		27,955	27,955			
PEB1382003151	PASO ROBLES	CA		11/18/2016		16,471		(131)			(131)		16,340	16,340			
6602689892	MISSOULA	MT		04/10/2023				6,316			6,316		41,480	41,480			
6602689793	REDWOOD CITY	CA		04/10/2023				3,466			3,466		20,864	20,864			
6602677251	AUSTIN	TX		07/14/2023				1,418			1,418		6,845	6,845			
6602680347	ALTADENA	CA		04/10/2023				2,233			2,233		14,262	14,262			
6602675305	TRUCKEE	CA		04/10/2023				2,168			2,168		16,051	16,051			
6601686618	BROOKLYN	NY		04/10/2023				2,369			2,369		24,273	24,273			
6600400995	ORLAND PARK	IL		04/10/2023				569			569		6,138	6,138			
6600993148	AUSTIN	TX		07/14/2023				2,254			2,254		21,323	21,323			
6600681776	JACKSONVILLE	FL		04/10/2023				1,057			1,057		2,660	2,660			
6601702670	OYSTER BAY	NY		04/10/2023				3,315			3,315		36,771	36,771			
6601224584	JACKSONVILLE	FL		04/10/2023				758			758		1,907	1,907			
6602680818	FRISCO	TX		07/14/2023				1,925			1,925		10,387	10,387			
10801749	Fort Myers	FL		07/14/2023				1,291			1,291		3,248	3,248			
6601383851	MILLIS	MA		04/10/2023				515			515		7,495	7,495			
6602688324	PACIFICA	CA		04/10/2023				2,257			2,257		14,825	14,825			
PEB1787004442	DUBLIN	CA		08/14/2017		16,491		(253)			(253)		16,238	16,238			
6601750158	SCOTTSDALE	AZ		04/10/2023				4,481			4,481		43,701	43,701			
6601480020	MIAMI	FL		04/10/2023				2,231			2,231		24,748	24,748			
6602675164	BERKELEY	CA		04/10/2023				2,341			2,341		14,513	14,513			
6602688126	DENVER	CO		07/14/2023				878			878		5,313	5,313			
6600931213	MURRIETA	CA		04/10/2023				1,627			1,627		12,046	12,046			
6600795436	ORLANDO	FL		04/10/2023				3,185			3,185		22,850	22,850			
6602711845	DANVILLE	CA		04/10/2023				1,553			1,553		11,497	11,497			
6601224683	JACKSONVILLE	FL		04/10/2023				699			699		1,760	1,760			
505341985	NAPLES	FL		07/14/2023				452			452		2,372	2,372			
6601224030	JACKSONVILLE	FL		04/10/2023				837			837		2,108	2,108			
6601480079	GROSSE POINTE FARMS	MI		04/10/2023				1,747			1,747		20,437	20,437			
6601681650	HINSDALE	IL		04/10/2023				2,515			2,515		28,644	28,644			
6601723080	CORONADO	CA		04/10/2023				2,637			2,637		15,013	15,013			
6601225102	JACKSONVILLE	FL		04/10/2023				1,111			1,111		2,796	2,796			
6601702704	LAGRANGEVILLE	NY		04/10/2023				4,008			4,008		46,885	46,885			
6602711209	CHICAGO	IL		04/10/2023				1,739			1,739		13,294	13,294			

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101935567	BOCA RATON	FL		07/14/2023				182			182		1,076	1,076			
6600680323	JACKSONVILLE	FL		04/10/2023				1,104			1,104		2,780	2,780			
6602695196	LITHIA	FL		04/10/2023				1,726			1,726		11,025	11,025			
6602690247	HOUSTON	TX		07/14/2023				2,011			2,011		10,362	10,362			
6601686824	POQUOSON	VA		04/10/2023				4,579			4,579		45,761	45,761			
6600250614	SANTA MARIA	CA		04/10/2023				310			310		2,461	2,461			
6600928607	MILLERSVILLE	MD		07/14/2023				2,811			2,811		29,892	29,892			
6601744201	LAKE HAVASU CITY	AZ		04/10/2023				2,001			2,001		13,525	13,525			
6601817791	SEATTLE	WA		07/14/2023				2,476			2,476		12,756	12,756			
6601820902	PORTLAND	OR		07/14/2023				1,044			1,044		5,899	5,899			
6600984501	PORTLAND	OR		07/14/2023				1,107			1,107		5,970	5,970			
6601681445	WINCHESTER	MA		04/10/2023				3,461			3,461		38,387	38,387			
6602705771	DUBLIN	CA		04/10/2023				2,202			2,202		15,327	15,327			
8195441501	SAINT PETERSBURG	FL		07/14/2023				717			717		3,707	3,707			
6602674761	SOUTH PASADENA	CA		04/10/2023				3,221			3,221		18,851	18,851			
8197117497	ROYAL PALM BEACH	FL		07/14/2023				511			511		2,642	2,642			
8197153349	RIVIERA BEACH	FL		07/14/2023				2,417			2,417		13,034	13,034			
6602693811	GLENVIEW	IL		04/10/2023				1,928			1,928		11,284	11,284			
6601743500	INDIAN WELLS	CA		04/10/2023				2,201			2,201		14,060	14,060			
6600040916	ORLANDO	FL		04/10/2023				1,011			1,011		7,713	7,713			
6602680131	JUPITER	FL		04/10/2023				2,128			2,128		13,977	13,977			
6601723270	HUNTINGTON BEACH	CA		04/10/2023				3,270			3,270		19,137	19,137			
8197425183	SAINT PETERSBURG	FL		07/14/2023				350			350		1,773	1,773			
6600135765	CAPE CORAL	FL		04/10/2023				405			405		2,903	2,903			
8195202815	BOCA RATON	FL		07/14/2023				503			503		2,295	2,295			
6601480624	MERCER ISLAND	WA		07/14/2023				1,549			1,549		8,950	8,950			
6601751404	LAS VEGAS	NV		04/10/2023				3,027			3,027		32,676	32,676			
105831614	Lake Worth	FL		07/14/2023				172			172		1,111	1,111			
6602687797	POTOMAC	MD		07/14/2023				1,154			1,154		6,986	6,986			
6600852963	LA GRANGE	IL		04/10/2023				388			388		3,083	3,083			
6600795105	PROVINCETOWN	MA		04/10/2023				1,439			1,439		11,000	11,000			
8024095076	DAVIE	FL		07/14/2023				459			459		2,830	2,830			
6600850702	CHARLESTOWN	MA		04/10/2023				1,889			1,889		14,995	14,995			
3378340509	WEST PALM BEACH	FL		07/14/2023				81			81		536	536			
6601685677	WAYLAND	MA		04/10/2023				5,763			5,763		63,919	63,919			
PH7133305354	SEATTLE	WA		05/08/2015		21,542		87			87		21,630	21,630			
6601203331	JACKSONVILLE	FL		04/10/2023				837			837		2,107	2,107			
6601225037	JACKSONVILLE	FL		04/10/2023				801			801		2,016	2,016			
6601708115	DANVILLE	CA		04/10/2023				1,972			1,972		11,225	11,225			
6601718338	HOUSTON	TX		07/14/2023				1,637			1,637		8,830	8,830			
6601224170	JACKSONVILLE	FL		04/10/2023				728			728		1,832	1,832			
3352652014	Clearwater	FL		07/14/2023				247			247		2,632	2,632			
6601751537	FOUNTAIN HILLS	AZ		04/10/2023				2,465			2,465		15,743	15,743			
6602676303	SAN JOSE	CA		04/10/2023				7,503			7,503		41,581	41,581			
6602677988	LIVERMORE	CA		04/10/2023				3,650			3,650		20,231	20,231			
505328340	CAPE CORAL	FL		07/14/2023				233			233		1,469	1,469			
6601679878	NEW YORK	NY		04/10/2023				2,020			2,020		17,070	17,070			
6601807016	ENGLEWOOD	CO		07/14/2023				944			944		5,329	5,329			
8195126056	WEST PALM BEACH	FL		07/14/2023				603			603		5,055	5,055			
6601202291	JACKSONVILLE	FL		04/10/2023				901			901		2,268	2,268			
EB1789004521	BURLINGAME	CA		08/17/2016		28,915		(126)			(126)		28,788	28,788			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602683341	BRENTWOOD	TN		04/10/2023				847			847		5,408	5,408			
8195783627	HIALEAH	FL		07/14/2023				767			767		3,718	3,718			
6601727826	PARKER	CO		07/14/2023				1,183			1,183		6,092	6,092			
6601707828	BROOKLYN	NY		04/10/2023				2,710			2,710		15,859	15,859			
6601202143	ATLANTIC BEACH	FL		04/10/2023				822			822		2,070	2,070			
6601749606	PESCADERO	CA		04/10/2023				2,046			2,046		11,975	11,975			
6602700335	HOUSTON	TX		07/14/2023				2,249			2,249		11,832	11,832			
6601745711	ORO VALLEY	AZ		04/10/2023				3,550			3,550		25,468	25,468			
3359312082	West Palm Beach	FL		07/14/2023				383			383		2,240	2,240			
6600681818	JACKSONVILLE	FL		04/10/2023				1,016			1,016		2,558	2,558			
8201740404	CAPE CORAL	FL		07/14/2023				366			366		2,060	2,060			
6602704907	BEND	OR		07/14/2023				1,279			1,279		7,558	7,558			
6601696260	EDMOND	OK		04/10/2023				2,280			2,280		26,675	26,675			
8201271671	JACKSONVILLE	FL		07/14/2023				279			279		1,650	1,650			
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023				975			975		5,766	5,766			
6602673961	ELKHORN	NE		04/10/2023				4,068			4,068		40,649	40,649			
6602696947	SCOTTSDALE	AZ		04/10/2023				5,138			5,138		30,933	30,933			
EB1706505057	BEVERLY	MA		12/18/2015		11,510		(137)			(137)		11,373	11,373			
3369417157	Broward	FL		07/14/2023				47			47		325	325			
6601687418	ANNAPOLIS	MD		07/14/2023				5,029			5,029		46,535	46,535			
8197386746	WEST PALM BEACH	FL		07/14/2023				641			641		2,926	2,926			
6601678482	NEW ROCHELLE	NY		04/10/2023				2,747			2,747		31,282	31,282			
6601740050	ALAMEDA	CA		04/10/2023				1,818			1,818		13,047	13,047			
6601488783	CORAL GABLES	FL		04/10/2023				2,393			2,393		30,494	30,494			
0884500	Windermere	FL		08/01/2019		376,155							376,155	376,155			
6601699959	DRIPPING SPRINGS	TX		07/14/2023				1,080			1,080		6,239	6,239			
EB1171010943	SEATTLE	WA		07/17/2015		17,589		74			74		17,662	17,662			
0708400	Manteca	CA		08/19/2014		121,222							121,222	121,222			
6601486704	BLOOMFIELD HILLS	MI		04/10/2023				4,937			4,937		51,804	51,804			
8201127991	FORT MYERS	FL		07/14/2023				744			744		3,524	3,524			
8202365223	FLORIDA CITY	FL		07/14/2023				360			360		2,318	2,318			
6602699289	HUNTINGTON BEACH	CA		04/10/2023				2,812			2,812		16,927	16,927			
6601274365	BLAINE	MN		04/10/2023				1,376			1,376		8,050	8,050			
6602691682	MONTAUK	NY		04/10/2023				5,243			5,243		51,132	51,132			
6602693761	NEW YORK	NY		04/10/2023				6,676			6,676		63,568	63,568			
6602702463	GALLATIN GATEWAY	MT		04/10/2023				1,622			1,622		10,960	10,960			
6601747675	NOVATO	CA		04/10/2023				1,443			1,443		9,477	9,477			
6601483172	DIABLO	CA		04/10/2023				5,072			5,072		57,751	57,751			
6601698571	NEW YORK	NY		04/10/2023				1,702			1,702		12,603	12,603			
6601739573	OCEAN CITY	NJ		07/14/2023				3,040			3,040		16,799	16,799			
6600026436	JACKSONVILLE	FL		04/10/2023				561			561		1,412	1,412			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		21,282		82			82		21,364	21,364			
EB1351005144	NEW YORK	NY		08/19/2016		74,892		(278)			(278)		74,614	74,614			
EB1784004245	TIBURON	CA		12/16/2016		17,720		53			53		17,773	17,773			
6601825901	CAMARILLO AREA	CA		04/10/2023				2,272			2,272		14,920	14,920			
6601678524	BROOKLYN	NY		04/10/2023				5,538			5,538		56,750	56,750			
PEB1216003564	CORAL GABLES	FL		11/18/2016		14,715		(195)			(195)		14,520	14,520			
6601809285	SANTA FE	NM		04/10/2023				1,863			1,863		12,588	12,588			
6602680206	LAKE BLUFF	IL		04/10/2023				4,208			4,208		23,956	23,956			
6601479519	LONGMEADOW	MA		04/10/2023				2,230			2,230		23,395	23,395			
6601678789	VIRGINIA BEACH	VA		04/10/2023				2,313			2,313		27,818	27,818			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601693499	ALBUQUERQUE	NM		04/10/2023				2,052			2,052		16,799	16,799			
6602704360	SEBASTOPOL	CA		04/10/2023				1,488			1,488		10,674	10,674			
6602698216	MIDLAND	TX		07/14/2023				1,020			1,020		5,891	5,891			
6601204560	JACKSONVILLE	FL		04/10/2023				708			708		1,782	1,782			
6602700285	RANCHO PALOS VERDES	CA		04/10/2023				2,909			2,909		17,475	17,475			
6602674597	MENLO PARK	CA		04/10/2023				3,216			3,216		18,308	18,308			
6602694827	ERIE	CO		07/14/2023				1,041			1,041		5,750	5,750			
6602678986	MORENO VALLEY	CA		04/10/2023				2,008			2,008		13,567	13,567			
6601692277	CLOVIS	CA		04/10/2023				6,146			6,146		68,175	68,175			
6601681536	HOUSTON	TX		07/14/2023				3,261			3,261		31,545	31,545			
6602688290	VIENNA	VA		04/10/2023				2,082			2,082		14,489	14,489			
6601470955	ATLANTIC BEACH	FL		04/10/2023				1,404			1,404		3,535	3,535			
6602685676	WINCHESTER	MA		04/10/2023				2,991			2,991		19,102	19,102			
6601723999	CARLSBAD	CA		04/10/2023				2,225			2,225		15,038	15,038			
PEB1352005237	BROOKLYN	NY		11/17/2017		33,640		(652)			(652)		32,988	32,988			
6601678383	LEXINGTON	MA		04/10/2023				3,285			3,285		35,462	35,462			
EB1357001084	BROOKLINE	MA		08/19/2016		17,623		20			20		17,642	17,642			
6601696526	FRESNO	CA		04/10/2023				1,860			1,860		12,572	12,572			
6602673276	HAYWARD	CA		04/10/2023				5,643			5,643		53,735	53,735			
8196971117	HOLLYWOOD	FL		07/14/2023				779			779		4,032	4,032			
PEB1354016668	POUND RIDGE	NY		08/14/2017		12,792		(98)			(98)		12,693	12,693			
6602696194	SAN RAFAEL	CA		04/10/2023				3,157			3,157		19,006	19,006			
6601717058	ENCINITAS	CA		04/10/2023				3,629			3,629		21,236	21,236			
6601700187	WHITE PLAINS	NY		04/10/2023				1,963			1,963		12,890	12,890			
6601203372	JACKSONVILLE	FL		04/10/2023				915			915		2,304	2,304			
6601203711	JACKSONVILLE	FL		04/10/2023				774			774		1,949	1,949			
6600921354	ORANGE	CA		04/10/2023				600			600		6,284	6,284			
8195681879	FT LAUDERDALE	FL		07/14/2023				1,356			1,356		6,585	6,585			
6601818963	NAPLES	FL		04/10/2023				1,978			1,978		12,258	12,258			
6602687375	AUSTIN	TX		07/14/2023				1,777			1,777		14,457	14,457			
6602676816	BROOKLYN	NY		04/10/2023				3,472			3,472		19,768	19,768			
6602674555	TEANECK	NJ		07/14/2023				2,184			2,184		11,004	11,004			
6601468975	ATLANTIC BEACH	FL		04/10/2023				1,007			1,007		2,534	2,534			
8202161638	ST PETERSBURG	FL		07/14/2023				266			266		2,036	2,036			
6601682997	SCARSDALE	NY		04/10/2023				6,943			6,943		74,945	74,945			
8191724883	ESTERO	FL		07/14/2023				813			813		3,942	3,942			
6602683978	WALNUT CREEK	CA		04/10/2023				2,779			2,779		17,748	17,748			
6601728709	RANCHO CUCAMONGA	CA		04/10/2023				1,755			1,755		11,210	11,210			
8199539843	NAPLES	FL		07/14/2023				561			561		2,668	2,668			
EB1785004180	FREMONT	CA		06/24/2016		18,490		14			14		18,503	18,503			
6600011974	JACKSONVILLE	FL		04/10/2023				712			712		1,793	1,793			
6602683598	MC GREGOR	TX		07/14/2023				1,392			1,392		8,043	8,043			
8195317708	LAUDERHILL	FL		07/14/2023				381			381		1,850	1,850			
6601018168	LITTLE SILVER	NJ		07/14/2023				799			799		4,956	4,956			
6601483693	SEATTLE	WA		07/14/2023				4,074			4,074		36,049	36,049			
6602682848	DANVILLE	CA		04/10/2023				3,226			3,226		19,419	19,419			
6601712224	NASHVILLE	TN		04/10/2023				3,425			3,425		35,099	35,099			
6602694819	KENSINGTON	CA		04/10/2023				2,611			2,611		15,280	15,280			
6602678838	CHINO HILLS	CA		04/10/2023				1,470			1,470		10,229	10,229			
6602693431	FAIRFAX	VA		04/10/2023				4,969			4,969		48,458	48,458			
8200781187	HOLLYWOOD	FL		07/14/2023				1,184			1,184		5,748	5,748			

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PEB1027602715	PONTE VEDRA BEACH	FL		11/17/2017		15,882		(80)			(80)		15,803	15,803			
8202291519	BONITA SPRINGS	FL		07/14/2023				466			466		2,461	2,461			
8201365322	BOYNTON BEACH	FL		07/14/2023				308			308		1,981	1,981			
8197290915	MIAMI	FL		07/14/2023				447			447		2,311	2,311			
6602690312	RENO	NV		04/10/2023				2,220			2,220		14,181	14,181			
6601717413	CENTENNIAL	CO		07/14/2023				3,832			3,832		21,647	21,647			
6601224501	JACKSONVILLE	FL		04/10/2023				802			802		2,020	2,020			
6601726968	PARKER	CO		07/14/2023				1,035			1,035		5,582	5,582			
6602699073	NEVADA CITY	CA		04/10/2023				1,873			1,873		12,298	12,298			
8202393288	WEST PALM BCH	FL		07/14/2023				239			239		1,826	1,826			
6602680321	SAVAGE	MN		04/10/2023				2,403			2,403		15,782	15,782			
6601476226	EDINA	MN		04/10/2023				1,847			1,847		21,608	21,608			
6600851627	DETROIT	MI		04/10/2023				1,754			1,754		12,209	12,209			
6600742750	GERMANTOWN	MD		07/14/2023				232			232		1,755	1,755			
6601685230	LARCHMONT	NY		04/10/2023				3,333			3,333		43,782	43,782			
EB1357001173	BROOKLINE	MA		12/16/2016		15,818		177			177		15,995	15,995			
6601715698	ALDIE	VA		04/10/2023				2,204			2,204		14,078	14,078			
6601720706	NASHVILLE	TN		04/10/2023				3,880			3,880		24,046	24,046			
6601470930	ATLANTIC BEACH	FL		04/10/2023				1,011			1,011		2,546	2,546			
8201219723	DELRAY BEACH	FL		07/14/2023				306			306		1,483	1,483			
6602673631	SUNNYVALE	CA		04/10/2023				3,922			3,922		21,735	21,735			
6601224790	JACKSONVILLE	FL		04/10/2023				819			819		2,062	2,062			
6602672120	CARMEL	IN		04/10/2023				2,043			2,043		23,897	23,897			
6600681602	JACKSONVILLE	FL		04/10/2023				1,119			1,119		2,817	2,817			
6601699769	FRISCO	TX		07/14/2023				2,014			2,014		10,865	10,865			
6600792664	NAMPA	ID		04/10/2023				4,305			4,305		53,287	53,287			
6600024415	JACKSONVILLE	FL		04/10/2023				424			424		1,066	1,066			
6600562091	MONTAUK	NY		04/10/2023				2,707			2,707		16,778	16,778			
6600927112	SANTA CRUZ	CA		04/10/2023				1,276			1,276		9,443	9,443			
6602675412	CARDIFF BY THE SEA	CA		04/10/2023				205			205		1,384	1,384			
8027223338	WEST PALM BCH	FL		07/14/2023				332			332		1,957	1,957			
EB1541039644	LAKE FOREST	IL		12/18/2015		18,453		(135)			(135)		18,318	18,318			
6601224576	JACKSONVILLE	FL		04/10/2023				844			844		2,125	2,125			
6602684752	CHICAGO	IL		04/10/2023				2,379			2,379		27,091	27,091			
6601692657	FREMONT	CA		04/10/2023				1,677			1,677		11,332	11,332			
6601682526	LAKE BLUFF	IL		04/10/2023				8,345			8,345		54,804	54,804			
6601805192	MILLBRAE	CA		04/10/2023				2,645			2,645		15,922	15,922			
8201051372	GREENACRES	FL		07/14/2023				216			216		1,740	1,740			
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023				5,064			5,064		29,631	29,631			
6602705136	PHOENIX	AZ		04/10/2023				2,651			2,651		17,408	17,408			
6601703223	HAYWARD	CA		04/10/2023				2,868			2,868		17,778	17,778			
6601809426	SCOTTSDALE	AZ		04/10/2023				2,972			2,972		20,087	20,087			
6602689587	LOS ALAMITOS	CA		04/10/2023				2,828			2,828		17,027	17,027			
8204008790	WEST PALM BEACH	FL		07/14/2023				134			134		1,307	1,307			
6602694363	CARLSBAD	CA		04/10/2023				2,365			2,365		15,530	15,530			
6601809616	LAKE TAPPS	WA		07/14/2023				1,523			1,523		7,845	7,845			
8195381674	POMPANO BEACH	FL		07/14/2023				485			485		2,508	2,508			
6600680471	JACKSONVILLE	FL		04/10/2023				1,035			1,035		2,605	2,605			
6601483537	BAINBRIDGE ISLAND	WA		07/14/2023				2,014			2,014		19,482	19,482			
EB1247002767	BOCA RATON	FL		11/20/2015		24,998		(95)			(95)		24,903	24,903			
6602680651	ALAMO HEIGHTS	TX		07/14/2023				1,240			1,240		6,388	6,388			

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PEB1352004738	EASTPORT	NY		08/14/2017		10,158		(6)			(6)		10,152	10,152			
8201250826	CAPE CORAL	FL		07/14/2023				258			258		1,526	1,526			
6602676212	BEAVERTON	OR		07/14/2023				1,933			1,933		9,529	9,529			
6601711861	ERIE	CO		07/14/2023				1,217			1,217		6,871	6,871			
6602674779	MERCER ISLAND	WA		07/14/2023				2,549			2,549		12,842	12,842			
PH7131272168	SHREWSBURY	MA		10/24/2014		11,376		42			42		11,418	11,418			
6601822478	ORLANDO	FL		04/10/2023				1,837			1,837		11,061	11,061			
6601809095	NEW BRAUNFELS	TX		07/14/2023				1,992			1,992		11,250	11,250			
6602691070	SANTA FE	NM		04/10/2023				4,968			4,968		49,652	49,652			
8199449863	GREENACRES	FL		07/14/2023				445			445		2,156	2,156			
6601738302	NEW YORK	NY		04/10/2023				1,582			1,582		9,808	9,808			
6600844044	EAGAN	MN		04/10/2023				1,276			1,276		9,756	9,756			
8201246677	JACKSONVILLE	FL		07/14/2023				209			209		1,259	1,259			
6601202259	JACKSONVILLE	FL		04/10/2023				930			930		2,340	2,340			
6601483990	MALIBU	CA		04/10/2023				9,443			9,443		96,764	96,764			
6601684381	ROSLYN ESTATES	NY		04/10/2023				4,664			4,664		53,111	53,111			
6600025933	JACKSONVILLE	FL		04/10/2023				632			632		1,592	1,592			
8202131225	FORT MYERS	FL		07/14/2023				329			329		2,453	2,453			
6601491480	NEW YORK	NY		04/10/2023				433			433		5,207	5,207			
6602699081	LOOMIS	CA		04/10/2023				2,275			2,275		13,314	13,314			
8023710632	BOCA RATON	FL		07/14/2023				200			200		1,262	1,262			
6600840240	FORT WORTH	TX		07/14/2023				1,434			1,434		15,851	15,851			
PEB1596053769	NOVATO	CA		11/18/2016		18,527		(253)			(253)		18,273	18,273			
8201221248	FT LAUDERDALE	FL		07/14/2023				286			286		1,686	1,686			
6600993932	SKILLMAN	NJ		07/14/2023				785			785		4,981	4,981			
PEB1541040715	GREAT FALLS	VA		11/18/2016		20,192		464			464		20,656	20,656			
6601753673	AUSTIN	TX		07/14/2023				1,150			1,150		6,498	6,498			
EB1351003265	NEW YORK	NY		10/09/2015		22,232		184			184		22,415	22,415			
6600681636	JACKSONVILLE	FL		04/10/2023				902			902		2,271	2,271			
8195724666	WEST PALM BEACH	FL		07/14/2023				633			633		3,074	3,074			
6601678565	HOPKINTON	MA		04/10/2023				3,739			3,739		39,316	39,316			
6601699074	DALLAS	TX		07/14/2023				914			914		5,529	5,529			
505416313	WEST PALM BEACH	FL		07/14/2023				270			270		1,580	1,580			
6602677608	PHOENIX	AZ		04/10/2023				2,032			2,032		11,891	11,891			
6600067992	WACO	TX		07/14/2023				215			215		1,404	1,404			
6602705631	MELVILLE	NY		04/10/2023				2,708			2,708		20,705	20,705			
6601743807	SAN DIEGO	CA		04/10/2023				2,141			2,141		13,676	13,676			
505390952	CORAL SPRINGS	FL		07/14/2023				457			457		2,626	2,626			
6602701366	STUDIO CITY	CA		04/10/2023				4,213			4,213		24,655	24,655			
6602701986	VONORE	TN		04/10/2023				2,041			2,041		11,944	11,944			
6601202424	JACKSONVILLE	FL		04/10/2023				526			526		1,325	1,325			
0852000	Houston	TX		02/16/2018		610,811							610,811	610,811			
6601819821	LONG BEACH	CA		04/10/2023				2,709			2,709		17,302	17,302			
6600675075	JACKSONVILLE	FL		04/10/2023				977			977		2,460	2,460			
6602677848	ANCHORAGE	AK		04/10/2023				4,200			4,200		23,275	23,275			
8195518506	BOCA RATON	FL		07/14/2023				477			477		2,310	2,310			
6601225300	JACKSONVILLE	FL		04/10/2023				791			791		1,991	1,991			
PEB1351006203	NEW YORK	NY		08/14/2017		12,820		10			10		12,829	12,829			
8199107430	ST PETERSBURG	FL		07/14/2023				518			518		2,568	2,568			
6602700962	PORTLAND	OR		07/14/2023				1,653			1,653		9,132	9,132			
6602694801	MOUNTAIN HOUSE	CA		04/10/2023				2,165			2,165		13,826	13,826			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
FR125718747	SAN JOSE	CA		12/02/2016		51,944		187			187		52,131	52,131			
EB1785003407	SAN JOSE	CA		07/17/2015		19,678		(17)			(17)		19,661	19,661			
6602699875	SAINT PETERSBURG	FL		04/10/2023				2,681			2,681		16,100	16,100			
6601812008	WOODLAND HILLS	CA		04/10/2023				3,158			3,158		19,572	19,572			
PEB1596053902	CORNELIUS	NC		11/18/2016		14,435		(190)			(190)		14,244	14,244			
6602683267	CASTLE ROCK	CO		07/14/2023				2,042			2,042		10,766	10,766			
6600991050	SEATTLE	WA		07/14/2023				998			998		5,897	5,897			
8199387829	SAINT PETERSBURG	FL		07/14/2023				585			585		3,027	3,027			
PEB1351007129	BROOKLYN	NY		01/11/2018		27,738		(154)			(154)		27,584	27,584			
6600122995	BOZEMAN	MT		04/10/2023				1,361			1,361		10,078	10,078			
6601700542	OLD FORT	TN		04/10/2023				562			562		5,906	5,906			
6602700012	LAS VEGAS	NV		04/10/2023				1,404			1,404		9,223	9,223			
6601710335	DENVER	CO		07/14/2023				1,000			1,000		5,648	5,648			
6601473512	GENEVA	IL		04/10/2023				3,191			3,191		33,553	33,553			
6601732669	DEL MAR	CA		04/10/2023				5,256			5,256		31,643	31,643			
EB1354012258	RIVERSIDE	CT		11/20/2015		14,900		(130)			(130)		14,770	14,770			
6600679317	JACKSONVILLE	FL		04/10/2023				896			896		2,256	2,256			
505343609	HOMESTEAD	FL		07/14/2023				537			537		3,017	3,017			
6601473736	AUSTIN	TX		07/14/2023				2,452			2,452		22,688	22,688			
6602690189	SAN RAMON	CA		04/10/2023				5,308			5,308		31,956	31,956			
6600025719	JACKSONVILLE	FL		04/10/2023				698			698		1,758	1,758			
8202638559	NAPLES	FL		07/14/2023				351			351		2,368	2,368			
6600676156	JACKSONVILLE	FL		04/10/2023				744			744		1,874	1,874			
6602684679	WOODLAND	CA		04/10/2023				3,142			3,142		29,917	29,917			
6601713412	OAK HARBOR	WA		07/14/2023				1,645			1,645		8,874	8,874			
PEB1357001137	NEEDHAM	MA		11/18/2016		27,988		181			181		28,169	28,169			
6601482851	FORT COLLINS	CO		07/14/2023				2,338			2,338		21,156	21,156			
6601805259	NOVATO	CA		04/10/2023				1,753			1,753		11,199	11,199			
6600871559	UNION BEACH	NJ		07/14/2023				462			462		2,794	2,794			
PEB1216004178	BOYNTON BEACH	FL		03/21/2018		12,068		334			334		12,402	12,402			
6602701978	DURANGO	CO		07/14/2023				1,150			1,150		6,064	6,064			
6601825257	SANTA FE	NM		04/10/2023				2,805			2,805		18,422	18,422			
A881619	NORMAN	OK		04/18/1997		8,280							8,280	8,280			
6602681063	LOS ANGELES	CA		04/10/2023				3,192			3,192		20,965	20,965			
505307858	FORT LAUDERDALE	FL		07/14/2023				771			771		4,238	4,238			
6602689744	WINDERMERE	FL		04/10/2023				2,589			2,589		16,049	16,049			
0719800	Glendale	AZ		01/06/2016		2,407,496							2,407,496	2,407,496			
6601489872	NEW YORK	NY		04/10/2023				2,331			2,331		25,853	25,853			
6600852856	ROCHESTER HILLS	MI		04/10/2023				2,099			2,099		11,332	11,332			
6601727800	CONIFER	CO		07/14/2023				1,239			1,239		6,844	6,844			
6602678614	SANTA BARBARA	CA		04/10/2023				1,959			1,959		12,143	12,143			
6602672633	VOLENTE	TX		07/14/2023				1,986			1,986		17,197	17,197			
6600010497	JACKSONVILLE	FL		04/10/2023				586			586		1,476	1,476			
6602682186	ARGYLE	TX		07/14/2023				1,658			1,658		8,738	8,738			
0702500	WARWICK	RI		01/13/2014		391,881							391,881	391,881			
6601682682	NEW YORK	NY		04/10/2023				837			837		11,345	11,345			
6601204040	JACKSONVILLE	FL		04/10/2023				696			696		1,751	1,751			
8024351918	CAPE CORAL	FL		07/14/2023				207			207		1,304	1,304			
6602688217	MURRIETA	CA		04/10/2023				2,093			2,093		13,749	13,749			
6602677475	AUSTIN	TX		07/14/2023				2,534			2,534		12,766	12,766			
6600920356	BEVERLY HILLS	CA		04/10/2023				3,675			3,675		32,085	32,085			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602682533	DALLAS	TX		07/14/2023				1,268			1,268		6,844	6,844			
6600994328	SEATTLE	WA		07/14/2023				1,026			1,026		5,925	5,925			
6600436650	JERSEY CITY	NJ		07/14/2023				385			385		2,173	2,173			
6602702216	SARASOTA	FL		04/10/2023				1,749			1,749		10,529	10,529			
6601680868	NEW YORK	NY		04/10/2023				3,926			3,926		43,546	43,546			
8201374169	MIAMI GARDENS	FL		07/14/2023				304			304		1,958	1,958			
6601807883	SAN FRANCISCO	CA		04/10/2023				3,463			3,463		20,801	20,801			
8201795672	JACKSONVILLE	FL		07/14/2023				207			207		1,361	1,361			
6601820332	OAKLAND	CA		04/10/2023				2,347			2,347		14,546	14,546			
6600550773	LAKEWOOD	CO		07/14/2023				256			256		1,995	1,995			
6602699446	SAN MATEO	CA		04/10/2023				816			816		5,213	5,213			
6601685875	WESTON	MA		04/10/2023				5,369			5,369		56,450	56,450			
8200533465	CAPE CORAL	FL		07/14/2023				426			426		2,252	2,252			
6601808428	ENGLEWOOD	CO		07/14/2023				2,210			2,210		11,384	11,384			
6601482901	MIDLOTHIAN	VA		04/10/2023				2,840			2,840		30,653	30,653			
6602695303	ERIE	CO		07/14/2023				1,158			1,158		6,248	6,248			
6601740282	SAINT PAUL	MN		04/10/2023				1,632			1,632		9,548	9,548			
6600012105	JACKSONVILLE	FL		04/10/2023				837			837		2,107	2,107			
PEB1596054999	SANTA CLARA	CA		08/14/2017		19,989		(440)			(440)		19,549	19,549			
6600793282	CAPE CORAL	FL		04/10/2023				2,911			2,911		21,550	21,550			
6602684026	SEATTLE	WA		07/14/2023				2,827			2,827		13,934	13,934			
6600487331	JUPITER	FL		04/10/2023				1,459			1,459		9,583	9,583			
6601692673	MELBOURNE BEACH	FL		04/10/2023				3,066			3,066		36,880	36,880			
EB1222531773	WESTPORT	CT		08/07/2015		15,879		126			126		16,006	16,006			
6602685833	LUTZ	FL		04/10/2023				1,739			1,739		11,104	11,104			
6601032490	SAN FRANCISCO	CA		04/10/2023				1,415			1,415		9,566	9,566			
6601808568	LOS ANGELES	CA		04/10/2023				4,549			4,549		30,746	30,746			
6602674746	WASHINGTON	DC		04/10/2023				3,096			3,096		16,715	16,715			
6600792813	CHEVY CHASE	MD		07/14/2023				1,380			1,380		8,554	8,554			
6601212498	ANDERSON	CA		04/10/2023				296			296		2,675	2,675			
6602689553	MCKINNEY	TX		07/14/2023				1,250			1,250		6,908	6,908			
6600921875	GIG HARBOR	WA		07/14/2023				1,702			1,702		12,250	12,250			
6602676154	FOSTER CITY	CA		04/10/2023				6,302			6,302		34,923	34,923			
6600675174	JACKSONVILLE	FL		04/10/2023				722			722		1,816	1,816			
6602692151	MONTGOMERY	AL		07/14/2023				846			846		7,650	7,650			
6602698927	ANGEL FIRE	NM		04/10/2023				1,719			1,719		10,983	10,983			
6602674985	BEND	OR		07/14/2023				2,067			2,067		9,767	9,767			
6601469361	ATLANTIC BEACH	FL		04/10/2023				1,162			1,162		2,924	2,924			
6601478487	MASCOUTAH	IL		04/10/2023				145			145		1,150	1,150			
6602685866	HOUSTON	TX		07/14/2023				1,155			1,155		5,820	5,820			
6602684059	NEWCASTLE	WA		07/14/2023				1,558			1,558		8,800	8,800			
6601383935	PASO ROBLES	CA		04/10/2023				317			317		4,889	4,889			
6602681089	THOUSAND OAKS	CA		04/10/2023				2,128			2,128		13,977	13,977			
6602682244	SANTA BARBARA	CA		04/10/2023				1,983			1,983		12,663	12,663			
8202989174	JACKSONVILLE	FL		07/14/2023				279			279		1,974	1,974			
6601686014	EAST HAMPTON	NY		04/10/2023				1,902			1,902		11,786	11,786			
6601383471	NAPLES	FL		04/10/2023				183			183		1,920	1,920			
8202192635	JACKSONVILLE	FL		07/14/2023				569			569		3,362	3,362			
6601743864	SARASOTA	FL		04/10/2023				1,887			1,887		11,699	11,699			
6600927807	DUBLIN	CA		04/10/2023				2,573			2,573		19,047	19,047			
PEB1596053725	BRENTWOOD	TN		11/18/2016		26,459		(672)			(672)		25,787	25,787			

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6600011560	JACKSONVILLE	FL		04/10/2023				773			773		1,946	1,946			
6601691899	PRINCETON JUNCTION	NJ		07/14/2023				1,251			1,251		12,379	12,379			
6601710251	LOS GATOS	CA		04/10/2023				2,883			2,883		16,871	16,871			
6601681932	BETHESDA	MD		07/14/2023				3,244			3,244		32,105	32,105			
6602711886	NEW BRAUNFELS	TX		07/14/2023				1,228			1,228		7,431	7,431			
6601699538	RANCHO PALOS VERDES	CA		04/10/2023				2,927			2,927		19,222	19,222			
6602700178	CHICAGO	IL		04/10/2023				1,948			1,948		11,700	11,700			
6601673640	ALLEN	TX		07/14/2023				2,728			2,728		30,154	30,154			
6602679836	AUSTIN	TX		07/14/2023				880			880		4,863	4,863			
6600848730	DENVER	CO		07/14/2023				1,611			1,611		15,235	15,235			
6600789652	AUSTIN	TX		07/14/2023				1,469			1,469		10,573	10,573			
6600037409	THE WOODLANDS	TX		07/14/2023				869			869		4,907	4,907			
0677102	San Diego	CA		12/20/2017		415,076							415,076	415,076			
6602676204	ORINDA	CA		04/10/2023				3,360			3,360		19,662	19,662			
6600844952	SANTA BARBARA	CA		04/10/2023				2,398			2,398		17,205	17,205			
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023				1,832			1,832		9,233	9,233			
6601224600	JACKSONVILLE	FL		04/10/2023				776			776		1,954	1,954			
6602693019	MIAMI	FL		04/10/2023				3,243			3,243		30,883	30,883			
6600676453	JACKSONVILLE	FL		04/10/2023				1,019			1,019		2,565	2,565			
8196890173	PALM SPRINGS	FL		07/14/2023				516			516		2,724	2,724			
8201815228	CLEARWATER	FL		07/14/2023				188			188		1,366	1,366			
6601468777	ATLANTIC BEACH	FL		04/10/2023				776			776		1,954	1,954			
PEB1541040620	FRISCO	TX		11/18/2016		19,441		(389)			(389)		19,052	19,052			
8023219950	POMPANO BEACH	FL		07/14/2023				633			633		4,169	4,169			
6602671346	HOUSTON	TX		07/14/2023				1,209			1,209		10,040	10,040			
6600566977	BROOKLYN	NY		04/10/2023				2,018			2,018		14,045	14,045			
6601468785	ATLANTIC BEACH	FL		04/10/2023				1,052			1,052		2,648	2,648			
8201218044	GREENACRES	FL		07/14/2023				281			281		1,581	1,581			
8195546132	HOLLYWOOD	FL		07/14/2023				493			493		2,344	2,344			
6601476598	LITTLETON	CO		07/14/2023				1,729			1,729		15,268	15,268			
PEB1785004451	SAN JOSE	CA		11/18/2016		20,417		44			44		20,461	20,461			
6600675083	JACKSONVILLE	FL		04/10/2023				858			858		2,160	2,160			
6600683798	SOUTH OZONE PARK	NY		04/10/2023				352			352		3,419	3,419			
505311478	DAVIE	FL		07/14/2023				880			880		4,940	4,940			
8199625703	PALM HARBOR	FL		07/14/2023				703			703		3,563	3,563			
6601245498	GLENDALE	AZ		04/10/2023				457			457		4,432	4,432			
6601203117	JACKSONVILLE	FL		04/10/2023				791			791		1,992	1,992			
PH7133701495	ACTON	MA		09/18/2015		15,720		(27)			(27)		15,693	15,693			
6600935347	HAYWARD	CA		04/10/2023				1,994			1,994		13,097	13,097			
3392559547	Naples	FL		07/14/2023				468			468		5,331	5,331			
6602695766	BOISE	ID		04/10/2023				2,062			2,062		13,170	13,170			
6602678739	GLENVIEW	IL		04/10/2023				1,451			1,451		9,531	9,531			
6602674852	LAKE FOREST	IL		04/10/2023				1,631			1,631		11,020	11,020			
6602686906	DENVER	CO		07/14/2023				1,346			1,346		6,934	6,934			
6601818443	MIRAMAR BEACH	FL		04/10/2023				2,032			2,032		12,594	12,594			
112934518	Sunrise	FL		07/14/2023				80			80		582	582			
105393185	PEMBROKE PINES	FL		07/14/2023				95			95		596	596			
6602673565	OAKLAND	CA		04/10/2023				6,622			6,622		37,697	37,697			
8195167895	WEST PALM BEACH	FL		07/14/2023				290			290		1,534	1,534			
8196145133	MIAMI	FL		07/14/2023				332			332		1,754	1,754			
6602698919	RANCHO CUCAMONGA	CA		04/10/2023				1,980			1,980		13,003	13,003			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602689512	DIX HILLS	NY		04/10/2023				2,914			2,914		17,541	17,541			
6600838046	MAMARONECK	NY		04/10/2023				8,609			8,609		113,106	113,106			
6601708776	NEW BRAUNFELS	TX		07/14/2023				1,749			1,749		15,822	15,822			
EB1365004217	LUCAS	TX		09/18/2015		18,657		(158)			(158)		18,500	18,500			
6602686534	BOULDER	CO		07/14/2023				2,523			2,523		20,526	20,526			
6602677517	GILBERT	AZ		04/10/2023				2,110			2,110		12,010	12,010			
6602711647	DALY CITY	CA		04/10/2023				1,771			1,771		13,543	13,543			
6601483248	DALLAS	TX		07/14/2023				2,948			2,948		25,531	25,531			
6601679308	FLORAL PARK	NY		04/10/2023				2,184			2,184		16,702	16,702			
6602698026	PEORIA	AZ		04/10/2023				2,128			2,128		15,268	15,268			
6601699892	QUEEN CREEK	AZ		04/10/2023				1,878			1,878		13,905	13,905			
EB1541040501	SARASOTA	FL		08/17/2016		22,360		(397)			(397)		21,963	21,963			
6601057984	REDWOOD CITY	CA		04/10/2023				3,267			3,267		24,184	24,184			
6601718221	WESTON	MA		04/10/2023				3,453			3,453		22,056	22,056			
8027930319	FORT MYERS	FL		07/14/2023				339			339		1,828	1,828			
6601680900	WATCHUNG	NJ		07/14/2023				2,232			2,232		19,752	19,752			
6601491365	BROOKLINE	MA		04/10/2023				1,665			1,665		16,037	16,037			
0499002	LEXINGTON	KY		04/26/2011		4,132,506							4,132,506	4,132,506			
6602676832	BELMONT	CA		04/10/2023				2,581			2,581		14,693	14,693			
8194974685	MIAMI	FL		07/14/2023				340			340		1,795	1,795			
3365122408	Royal Palm Beach	FL		07/14/2023				172			172		1,079	1,079			
6601717827	LOS ANGELES	CA		04/10/2023				3,606			3,606		23,033	23,033			
8195686843	MARGATE	FL		07/14/2023				3,254			3,254		15,471	15,471			
6601482810	BEVERLY HILLS	CA		04/10/2023				3,585			3,585		40,822	40,822			
6601250209	KISSIMMEE	FL		04/10/2023				2,630			2,630		14,202	14,202			
6602700152	SANTA BARBARA	CA		04/10/2023				2,475			2,475		14,864	14,864			
FR125686555	SAN RAFAEL	CA		09/09/2016		24,087		17			17		24,104	24,104			
0837900	Austin	TX		05/11/2017		2,093,468							2,093,468	2,093,468			
6600425570	PETALUMA	CA		04/10/2023				1,266			1,266		10,361	10,361			
6602686088	BIRMINGHAM	AL		07/14/2023				1,200			1,200		6,473	6,473			
8200555167	RIVIERA BEACH	FL		07/14/2023				349			349		2,009	2,009			
6601702779	EUGENE	OR		07/14/2023				4,337			4,337		41,950	41,950			
6601201665	ATLANTIC BEACH	FL		04/10/2023				755			755		1,901	1,901			
6602695485	LONG LAKE	MN		04/10/2023				1,683			1,683		10,432	10,432			
6602691773	CHATTANOOGA	TN		04/10/2023				569			569		5,686	5,686			
6602697846	TRUCKEE	CA		04/10/2023				3,113			3,113		31,901	31,901			
6601678920	RENTON	WA		07/14/2023				1,785			1,785		14,819	14,819			
6600830746	NAPA	CA		04/10/2023				2,101			2,101		16,672	16,672			
PEB1541040485	SAN FRANCISCO	CA		11/18/2016		32,600		(268)			(268)		32,332	32,332			
505310826	FORT MYERS	FL		07/14/2023				163			163		897	897			
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023				352			352		3,413	3,413			
6601225383	JACKSONVILLE	FL		04/10/2023				954			954		2,400	2,400			
PEB1222608127	CHESTNUT HILL	MA		11/17/2017		20,335		40			40		20,375	20,375			
6602700624	ARROYO GRANDE	CA		04/10/2023				1,741			1,741		11,120	11,120			
6601722249	CONROE	TX		07/14/2023				1,533			1,533		8,858	8,858			
6602691112	BOISE	ID		04/10/2023				2,543			2,543		24,795	24,795			
6601811661	MESA	AZ		04/10/2023				3,117			3,117		19,317	19,317			
6601725143	PARADISE VALLEY	AZ		04/10/2023				4,268			4,268		25,696	25,696			
6601686493	WASHINGTON	DC		04/10/2023				4,781			4,781		54,448	54,448			
6601805978	DENVER	CO		07/14/2023				904			904		5,109	5,109			
6601818930	SEATTLE	WA		07/14/2023				1,290			1,290		6,961	6,961			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600039769	SCOTTSDALE	AZ		04/10/2023				1,855			1,855		12,180	12,180			
6602674860	NEWBURYPORT	MA		04/10/2023				1,826			1,826		11,991	11,991			
6602678978	SANTA FE	NM		04/10/2023				1,506			1,506		9,332	9,332			
6602680271	MOORESTOWN	NJ		07/14/2023				1,166			1,166		6,443	6,443			
8191614748	ESTERO	FL		07/14/2023				1,037			1,037		5,033	5,033			
PEB1353006108	FRANKLIN LAKES	NJ		11/18/2016		22,138		197			197		22,335	22,335			
8195021193	NAPLES	FL		07/14/2023				762			762		3,548	3,548			
6602695832	PALM SPRINGS	CA		04/10/2023				1,774			1,774		11,330	11,330			
6600850975	WAYZATA	MN		04/10/2023				2,937			2,937		20,441	20,441			
6602681808	SAN ANSELMO	CA		04/10/2023				2,212			2,212		13,712	13,712			
PEB1596055132	LAFAYETTE	CO		11/17/2017		16,970		(231)			(231)		16,739	16,739			
6602711233	SANTA CLARA	CA		04/10/2023				1,657			1,657		11,536	11,536			
6601724724	PORTER RANCH	CA		04/10/2023				2,265			2,265		13,607	13,607			
6601692152	GOLETA	CA		04/10/2023				2,071			2,071		13,997	13,997			
6601679324	BROOKLYN	NY		04/10/2023				917			917		11,692	11,692			
6601225359	JACKSONVILLE	FL		04/10/2023				988			988		2,487	2,487			
6601680926	VALLEY STREAM	NY		04/10/2023				854			854		8,983	8,983			
6602683390	PROSPER	TX		07/14/2023				1,169			1,169		6,163	6,163			
6601686311	EAST SETAUKET	NY		04/10/2023				1,919			1,919		13,766	13,766			
0715100	Austin	TX		06/09/2015		423,460							423,460	423,460			
PH7134107569	WEST CHESTER	PA		09/18/2015		11,139		3			3		11,143	11,143			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		16,815		(148)			(148)		16,667	16,667			
8204181701	LEHIGH ACRES	FL		07/14/2023				326			326		2,422	2,422			
6602677509	FREMONT	CA		04/10/2023				2,933			2,933		17,163	17,163			
6602680545	PLANO	TX		07/14/2023				1,391			1,391		7,334	7,334			
EB1222535958	NEW ORLEANS	LA		12/18/2015		15,671		(24)			(24)		15,647	15,647			
6601686279	WASHINGTON	DC		04/10/2023				4,802			4,802		59,432	59,432			
8197266468	JACKSONVILLE BEACH	FL		07/14/2023				507			507		2,516	2,516			
505374271	BOYNTON BEACH	FL		07/14/2023				312			312		1,835	1,835			
6600795535	VENICE	FL		04/10/2023				2,301			2,301		15,548	15,548			
6601683177	ENGLEWOOD	NJ		07/14/2023				5,227			5,227		45,261	45,261			
6600921172	MAPLETON	UT		07/14/2023				902			902		6,657	6,657			
6602679653	SEAL BEACH	CA		04/10/2023				3,257			3,257		19,604	19,604			
6600935719	SAN JOSE	CA		04/10/2023				2,373			2,373		14,284	14,284			
6601732487	SEATTLE	WA		07/14/2023				1,641			1,641		9,069	9,069			
6602684976	CARBONDALE	CO		07/14/2023				3,029			3,029		26,229	26,229			
6601823344	SANTA ROSA BEACH	FL		04/10/2023				2,162			2,162		14,200	14,200			
10801869	Fort Myers	FL		07/14/2023				897			897		2,255	2,255			
8195256316	JACKSONVILLE	FL		07/14/2023				677			677		3,502	3,502			
6600849258	DOUBLE OAK	TX		07/14/2023				1,204			1,204		6,800	6,800			
6602672195	DANVILLE	CA		04/10/2023				1,901			1,901		22,236	22,236			
EB1789004486	ALCOA	TN		08/19/2016		12,860		14			14		12,874	12,874			
6602699909	ALISO VIEJO	CA		04/10/2023				3,315			3,315		21,770	21,770			
6601018259	PALM SPRINGS	CA		04/10/2023				2,106			2,106		15,592	15,592			
6601809574	JUPITER	FL		04/10/2023				1,153			1,153		7,148	7,148			
PEB1596053924	LOS ANGELES	CA		11/18/2016		27,189		(394)			(394)		26,795	26,795			
6601736983	BELLEVUE	WA		07/14/2023				3,200			3,200		16,868	16,868			
6602686443	DENVER	CO		07/14/2023				2,027			2,027		16,489	16,489			
6601822247	NEWTON CENTER	MA		04/10/2023				3,069			3,069		17,962	17,962			
8190287496	DELRAY BEACH	FL		07/14/2023				984			984		8,085	8,085			
6600840232	AUSTIN	TX		07/14/2023				1,868			1,868		18,484	18,484			

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6602673904	SARATOGA	CA		04/10/2023				3,210			3,210		17,791	17,791			
EB1216002733	TAVERNIER	FL		12/18/2015		35,074		(253)			(253)		34,821	34,821			
6600849597	WASHINGTON	DC		04/10/2023				3,530			3,530		39,156	39,156			
6601827535	DALLAS	TX		07/14/2023				1,221			1,221		6,291	6,291			
6602689611	SANTA CLARA	CA		04/10/2023				2,428			2,428		15,050	15,050			
6601698811	REHOBOTH BEACH	DE		04/10/2023				2,185			2,185		25,558	25,558			
6601085084	RED BANK	NJ		07/14/2023				94			94		596	596			
8201294420	MIAMI GARDENS	FL		07/14/2023				291			291		1,877	1,877			
6602681477	CAVE CREEK	AZ		04/10/2023				1,770			1,770		10,970	10,970			
6602705987	FREMONT	CA		04/10/2023				1,681			1,681		11,040	11,040			
6602689355	GOLETA	CA		04/10/2023				1,952			1,952		12,471	12,471			
6602699354	SANTA BARBARA	CA		04/10/2023				3,000			3,000		18,021	18,021			
6602677236	DALLAS	TX		07/14/2023				1,192			1,192		6,140	6,140			
6601823252	WASHINGTON	DC		04/10/2023				2,359			2,359		15,065	15,065			
6602678085	SAMMAMISH	WA		07/14/2023				1,335			1,335		7,539	7,539			
0697600	New York	NY		08/01/2013		548,354							548,354	548,354			
6601203885	JACKSONVILLE	FL		04/10/2023				787			787		1,981	1,981			
8024297774	MIAMI GARDENS	FL		07/14/2023				496			496		3,272	3,272			
6602711050	SAN JOSE	CA		04/10/2023				1,621			1,621		10,954	10,954			
0847400	Middletown	NJ		11/15/2017		596,496							596,496	596,496			
6602705011	SEATTLE	WA		07/14/2023				1,395			1,395		8,865	8,865			
6602678762	HOUSTON	TX		07/14/2023				1,356			1,356		7,491	7,491			
6602682087	BRUSH PRAIRIE	WA		07/14/2023				1,245			1,245		6,140	6,140			
6600675893	JACKSONVILLE	FL		04/10/2023				170			170		341	341			
8201850052	HIALEAH	FL		07/14/2023				229			229		1,509	1,509			
6601698936	MOUNTAIN BROOK	AL		07/14/2023				2,040			2,040		12,346	12,346			
6601678656	NISSEQUOGUE	NY		04/10/2023				3,071			3,071		33,152	33,152			
6602687128	SAN JOSE	CA		04/10/2023				2,295			2,295		15,075	15,075			
6602674704	SAN FRANCISCO	CA		04/10/2023				2,636			2,636		15,004	15,004			
8199507525	LARGO	FL		07/14/2023				262			262		1,357	1,357			
6600011768	JACKSONVILLE	FL		04/10/2023				782			782		1,970	1,970			
EB1795000799	WESTFIELD	NJ		09/18/2015		15,185		(128)			(128)		15,057	15,057			
6601673517	DANVILLE	CA		04/10/2023				3,252			3,252		39,111	39,111			
6600011909	JACKSONVILLE	FL		04/10/2023				722			722		1,818	1,818			
6602683705	HOUSTON	TX		07/14/2023				1,022			1,022		5,266	5,266			
6601731810	AUSTIN	TX		07/14/2023				1,158			1,158		6,543	6,543			
6601715714	MARATHON	FL		04/10/2023				2,001			2,001		12,406	12,406			
6601482950	DALLAS	TX		07/14/2023				3,417			3,417		31,916	31,916			
6601204230	JACKSONVILLE	FL		04/10/2023				862			862		2,170	2,170			
6602686047	TAMPA	FL		04/10/2023				960			960		5,780	5,780			
8202132684	OAKLAND PARK	FL		07/14/2023				381			381		2,840	2,840			
6600025651	JACKSONVILLE	FL		04/10/2023				629			629		1,583	1,583			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		26,613		(78)			(78)		26,535	26,535			
6601692293	MORRIS	IL		04/10/2023				4,275			4,275		54,488	54,488			
6601709170	SUNRIVER	OR		07/14/2023				1,425			1,425		8,049	8,049			
6602698828	BURIEN	WA		07/14/2023				1,655			1,655		9,145	9,145			
6601825240	AUSTIN	TX		07/14/2023				1,012			1,012		5,982	5,982			
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023				1,674			1,674		8,622	8,622			
EB1564000993	DENVER	CO		08/19/2016		13,640		89			89		13,728	13,728			
8201240435	CAPE CORAL	FL		07/14/2023				253			253		1,494	1,494			
8201216085	SEMINOLE	FL		07/14/2023				304			304		1,836	1,836			

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6601698084	NEW YORK	NY		04/10/2023				1,868			1,868		13,829	13,829			
505334150	LAKE WORTH	FL		07/14/2023				1,304			1,304		10,762	10,762			
EB1541040688	SARASOTA	FL		12/16/2016		13,084		(112)			(112)		12,972	12,972			
6601680710	SAN DIEGO	CA		04/10/2023				17,612			17,612		185,168	185,168			
6602679935	BOULDER	CO		07/14/2023				3,078			3,078		16,605	16,605			
6601731455	CHATHAM	NJ		07/14/2023				1,533			1,533		8,657	8,657			
6602684711	ALEXANDRIA	VA		04/10/2023				3,493			3,493		36,723	36,723			
6601751768	PARADISE VALLEY	AZ		04/10/2023				4,195			4,195		42,989	42,989			
6602676170	FREMONT	CA		04/10/2023				2,849			2,849		16,219	16,219			
6601804336	GARDEN CITY	NY		04/10/2023				12,270			12,270		73,695	73,695			
EB1596053825	LONG BEACH	CA		12/16/2016		31,023		(247)			(247)		30,776	30,776			
6602684554	PORTLAND	OR		07/14/2023				2,359			2,359		11,885	11,885			
8204147737	MIRAMAR	FL		07/14/2023				184			184		1,674	1,674			
6600119579	SANDY	OR		07/14/2023				6,917			6,917		43,869	43,869			
8195259545	LARGO	FL		07/14/2023				482			482		2,336	2,336			
8199229400	FORT MYERS	FL		07/14/2023				564			564		2,734	2,734			
6601750703	SANTA BARBARA	CA		04/10/2023				1,976			1,976		12,245	12,245			
6601684563	HOLMDEL	NJ		07/14/2023				2,772			2,772		26,808	26,808			
108663253	Hialeah	FL		07/14/2023				594			594		3,917	3,917			
6601819110	TRABUCO CANYON	CA		04/10/2023				1,875			1,875		12,672	12,672			
6601037739	ALAMO	CA		04/10/2023				3,968			3,968		21,426	21,426			
6600676198	JACKSONVILLE	FL		04/10/2023				937			937		2,359	2,359			
6602675461	HOUSTON	TX		07/14/2023				1,253			1,253		7,581	7,581			
6602710599	BIG BEAR LAKE	CA		04/10/2023				215			215		1,699	1,699			
6601224808	JACKSONVILLE	FL		04/10/2023				731			731		1,841	1,841			
6602683135	SEATTLE	WA		07/14/2023				1,939			1,939		10,459	10,459			
6602686708	CORONA	CA		04/10/2023				1,711			1,711		9,740	9,740			
6601681775	DUXBURY	MA		04/10/2023				2,755			2,755		35,115	35,115			
PEB1369003319	NAPLES	FL		11/18/2016		10,781		(96)			(96)		10,684	10,684			
6601472985	SCOTTSDALE	AZ		04/10/2023				3,844			3,844		44,969	44,969			
6600851528	DALLAS	TX		07/14/2023				1,144			1,144		6,762	6,762			
6602699669	BURBANK	CA		04/10/2023				2,648			2,648		16,412	16,412			
8201850094	HOLLYWOOD	FL		07/14/2023				202			202		1,433	1,433			
6602694769	MOUNTAIN HOUSE	CA		04/10/2023				2,036			2,036		12,259	12,259			
EB1541037934	MONTGOMERY	TX		09/18/2015		26,207		(209)			(209)		25,997	25,997			
3375353900	LEHIGH ACRES	FL		07/14/2023				61			61		454	454			
8202200356	CAPE CORAL	FL		07/14/2023				373			373		2,402	2,402			
6601677955	SEAFORD	NY		04/10/2023				1,251			1,251		12,503	12,503			
6601692608	SEATTLE	WA		07/14/2023				1,124			1,124		7,142	7,142			
PEB1540095427	WASHINGTON	DC		08/14/2017		14,965		(127)			(127)		14,838	14,838			
6601740068	BARNEGAT LIGHT	NJ		07/14/2023				1,786			1,786		9,867	9,867			
6602695022	MORGAN HILL	CA		04/10/2023				3,354			3,354		20,189	20,189			
6601695726	RENO	NV		04/10/2023				5,460			5,460		67,577	67,577			
6602696871	PLACERVILLE	CA		04/10/2023				2,487			2,487		16,334	16,334			
6601679787	BROOKLYN	NY		04/10/2023				4,544			4,544		27,356	27,356			
8200409727	WEST PALM BEACH	FL		07/14/2023				748			748		3,791	3,791			
6602678275	SANTA BARBARA	CA		04/10/2023				2,516			2,516		14,322	14,322			
6602710995	MANSFIELD	TX		07/14/2023				1,009			1,009		6,576	6,576			
6601719823	DANA POINT	CA		04/10/2023				1,436			1,436		8,903	8,903			
6600841743	NAPLES	FL		04/10/2023				2,356			2,356		19,285	19,285			
6601383885	CLIFTON	VA		04/10/2023				809			809		17,673	17,673			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602696863	BEVERLY HILLS	CA		04/10/2023				4,783			4,783		28,795	28,795			
6601680272	EVERGREEN	CO		07/14/2023				1,885			1,885		17,448	17,448			
6602680305	LA CENTER	WA		07/14/2023				1,426			1,426		7,694	7,694			
6601482422	PALO ALTO	CA		04/10/2023				4,995			4,995		53,918	53,918			
6601470997	ATLANTIC BEACH	FL		04/10/2023				1,258			1,258		3,167	3,167			
8202777329	JACKSONVILLE	FL		07/14/2023				244			244		1,769	1,769			
6602690262	SAN RAFAEL	CA		04/10/2023				2,477			2,477		15,350	15,350			
6600025776	JACKSONVILLE	FL		04/10/2023				632			632		1,590	1,590			
6600441130	BELLEVUE	WA		07/14/2023				1,690			1,690		9,116	9,116			
6602673938	FULLERTON	CA		04/10/2023				2,686			2,686		15,292	15,292			
EB1171010551	BELLEVUE	WA		10/09/2015		14,789		29			29		14,819	14,819			
6602687680	NASHVILLE	TN		04/10/2023				1,597			1,597		9,616	9,616			
6601682179	BETHPAGE	NY		04/10/2023				551			551		5,644	5,644			
6602681626	DRIFTWOOD	TX		07/14/2023				2,402			2,402		12,376	12,376			
6600852583	ROSEMOUNT	MN		04/10/2023				6,938			6,938		74,896	74,896			
PEB1706611082	AUSTIN	TX		01/11/2018		13,770		127			127		13,897	13,897			
6602684356	BERKELEY	CA		04/10/2023				2,466			2,466		15,286	15,286			
2522161788	WEST PALM BEACH	FL		07/14/2023				331			331		833	833			
6601703447	ENCINITAS	CA		04/10/2023				1,397			1,397		8,657	8,657			
6601703900	WASHINGTON	DC		04/10/2023				1,436			1,436		8,646	8,646			
8194260934	POMPANO BEACH	FL		07/14/2023				328			328		1,696	1,696			
8030831996	POMPANO BEACH	FL		07/14/2023				404			404		2,273	2,273			
6601740670	LITTLETON	CO		07/14/2023				1,512			1,512		8,541	8,541			
PH7134065601	DAVIE	FL		08/21/2015		17,455		(28)			(28)		17,427	17,427			
6602686773	LIBERTYVILLE	IL		04/10/2023				1,857			1,857		10,294	10,294			
8201305484	LEHIGH ACRES	FL		07/14/2023				423			423		2,502	2,502			
6601469213	ATLANTIC BEACH	FL		04/10/2023				773			773		1,946	1,946			
8202638311	NAPLES	FL		07/14/2023				325			325		2,191	2,191			
6602695758	BROOKLYN	NY		04/10/2023				2,431			2,431		14,635	14,635			
6602688548	NAPLES	FL		04/10/2023				1,230			1,230		9,104	9,104			
6602681204	DAVIS	CA		04/10/2023				2,249			2,249		14,365	14,365			
6602680420	FRISCO	TX		07/14/2023				1,297			1,297		6,682	6,682			
6602697663	LA GRANGE PARK	IL		04/10/2023				3,923			3,923		39,208	39,208			
PEB1596055434	DALLAS	TX		11/17/2017		13,706		(274)			(274)		13,432	13,432			
8201218187	LEHIGH ACRES	FL		07/14/2023				301			301		1,814	1,814			
PEB1564001129	AURORA	CO		06/13/2017		10,244		134			134		10,378	10,378			
6601811844	HIGHLANDS RANCH	CO		07/14/2023				1,264			1,264		6,368	6,368			
6602677996	TRUCKEE	CA		04/10/2023				2,500			2,500		14,229	14,229			
6600734583	PONTE VEDRA BEACH	FL		04/10/2023				1,038			1,038		7,223	7,223			
6602699800	LAS VEGAS	NV		04/10/2023				4,777			4,777		28,690	28,690			
6602694983	HUNTINGTON BEACH	CA		04/10/2023				2,879			2,879		17,846	17,846			
6602695386	ANN ARBOR	MI		04/10/2023				1,557			1,557		10,835	10,835			
8200804679	NAPLES	FL		07/14/2023				904			904		4,388	4,388			
6602701663	AGOURA HILLS	CA		04/10/2023				3,884			3,884		22,730	22,730			
6601062299	BRENTWOOD	CA		04/10/2023				3,380			3,380		(46,717)	(46,717)			
8201646031	BOCA RATON	FL		07/14/2023				148			148		975	975			
PH7134272678	PARAMUS	NJ		09/18/2015		18,049		(34)			(34)		18,015	18,015			
6601748269	MENLO PARK	CA		04/10/2023				4,569			4,569		28,319	28,319			
8202204734	JACKSONVILLE	FL		07/14/2023				211			211		1,617	1,617			
6602689595	PORTLAND	OR		07/14/2023				1,379			1,379		7,270	7,270			
6600780495	FLUSHING	NY		04/10/2023				617			617		5,981	5,981			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600065533	FORT LAUDERDALE	FL		04/10/2023				1,884			1,884		24,016	24,016			
6600606583	LOS ALTOS HILLS	CA		04/10/2023				9			9		61	61			
6602700822	SAN CLEMENTE	CA		04/10/2023				3,166			3,166		20,223	20,223			
6601693432	BELLEAIR BEACH	FL		04/10/2023				2,371			2,371		16,023	16,023			
6602705219	DRAPER	UT		07/14/2023				1,537			1,537		9,024	9,024			
EB1725002360	PALM SPRINGS	CA		06/24/2016		24,157		(108)			(108)		24,049	24,049			
6601752881	FREELAND	WA		07/14/2023				1,824			1,824		10,302	10,302			
PEB1706602876	BRONX	NY		06/13/2017		9,825		(23)			(23)		9,802	9,802			
6601475020	GAINESVILLE	FL		04/10/2023				2,907			2,907		33,018	33,018			
6600024340	JACKSONVILLE	FL		04/10/2023				467			467		1,177	1,177			
6602685635	LOUDON	TN		04/10/2023				1,672			1,672		10,366	10,366			
6602692698	FOSTER CITY	CA		04/10/2023				3,453			3,453		38,297	38,297			
6602705474	SAN JOSE	CA		04/10/2023				3,039			3,039		20,539	20,539			
6601707539	AUSTIN	TX		07/14/2023				2,740			2,740		14,781	14,781			
6602684919	CHICAGO	IL		04/10/2023				2,734			2,734		28,021	28,021			
EB1104004417	FORT WORTH	TX		12/18/2015		10,798		(26)			(26)		10,772	10,772			
6602705763	LAFAYETTE	CA		04/10/2023				2,404			2,404		16,731	16,731			
6601713867	HALF MOON BAY	CA		04/10/2023				3,166			3,166		19,622	19,622			
6601682021	POTOMAC	MD		07/14/2023				2,606			2,606		26,404	26,404			
8023230797	JACKSONVILLE	FL		07/14/2023				149			149		939	939			
6600492943	SCOTTSDALE	AZ		04/10/2023				3,283			3,283		20,971	20,971			
6601681627	DALLAS	TX		07/14/2023				1,977			1,977		19,126	19,126			
6601727784	WINTER GARDEN	FL		04/10/2023				1,579			1,579		10,369	10,369			
8196720967	CORAL SPRINGS	FL		07/14/2023				782			782		4,096	4,096			
6601676486	MONTGOMERY	TX		07/14/2023				2,029			2,029		16,234	16,234			
6601818575	ROCKVILLE	MD		07/14/2023				1,337			1,337		7,386	7,386			
6602674076	SAN RAFAEL	CA		04/10/2023				3,719			3,719		20,610	20,610			
6600011602	JACKSONVILLE	FL		04/10/2023				631			631		1,588	1,588			
6602676980	SAN MATEO	CA		04/10/2023				2,671			2,671		15,205	15,205			
6600925884	SANTA BARBARA	CA		04/10/2023				1,551			1,551		12,263	12,263			
6601708966	DALLAS	TX		07/14/2023				2,257			2,257		12,749	12,749			
8199910908	PINELLAS PARK	FL		07/14/2023				294			294		1,460	1,460			
6600026733	JACKSONVILLE	FL		04/10/2023				632			632		1,590	1,590			
6600509928	SATELLITE BEACH	FL		04/10/2023				554			554		3,974	3,974			
6601224188	JACKSONVILLE	FL		04/10/2023				1,891			1,891		3,803	3,803			
PH7133124458	SOUTH LYON	MI		04/24/2015		19,270		55			55		19,325	19,325			
6602696731	HOMER GLEN	IL		04/10/2023				2,039			2,039		12,641	12,641			
6602673854	EMERALD HILLS	CA		04/10/2023				4,861			4,861		27,674	27,674			
8192051193	NAPLES	FL		07/14/2023				716			716		3,404	3,404			
6602687649	VALLEY CENTER	CA		04/10/2023				2,991			2,991		17,504	17,504			
8203110318	FORT LAUDERDALE	FL		07/14/2023				293			293		2,432	2,432			
6602686591	PIEDMONT	CA		04/10/2023				2,514			2,514		14,709	14,709			
6601678474	SEATTLE	WA		07/14/2023				1,834			1,834		15,881	15,881			
6602685320	CHANDLER	AZ		04/10/2023				2,289			2,289		13,395	13,395			
6601680124	NEW YORK	NY		04/10/2023				2,208			2,208		13,293	13,293			
6601807214	SALINAS	CA		04/10/2023				1,496			1,496		8,985	8,985			
6601224634	JACKSONVILLE	FL		04/10/2023				738			738		1,859	1,859			
6601471508	BOSTON	MA		04/10/2023				3,869			3,869		41,763	41,763			
6600720871	AZUSA	CA		04/10/2023				1,522			1,522		10,920	10,920			
6601224519	JACKSONVILLE	FL		04/10/2023				574			574		1,154	1,154			
PEB1596054702	COPLEY TOWNSHIP	OH		11/17/2017		29,823		37			37		29,860	29,860			

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	2	3					8	9	10	11	12	13					
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EB1596049353	TAHOE CITY	CA		06/24/2016		12,205		(218)			(218)		11,987	11,987			
6601695841	ANNAPOLIS	MD		07/14/2023				1,801			1,801		17,031	17,031			
8030036041	ROYAL PALM BEACH	FL		07/14/2023				372			372		3,636	3,636			
6602700491	ANAHEIM	CA		04/10/2023				4,595			4,595		28,482	28,482			
0847100	Rockaway	NJ		11/15/2017		528,108							528,108	528,108			
6600935321	ORLANDO	FL		04/10/2023				1,642			1,642		9,885	9,885			
6601082495	ROCKVILLE	MD		07/14/2023				868			868		5,518	5,518			
6602701515	BRENTWOOD	TN		04/10/2023				1,359			1,359		9,185	9,185			
6601812016	LONG BEACH	CA		04/10/2023				3,094			3,094		19,177	19,177			
8204306131	DELRAY BEACH	FL		07/14/2023				112			112		1,093	1,093			
6600676719	JACKSONVILLE	FL		04/10/2023				827			827		2,081	2,081			
6601678235	WHITESTONE	NY		04/10/2023				2,087			2,087		23,152	23,152			
6602698406	LAS VEGAS	NV		04/10/2023				3,030			3,030		21,093	21,093			
6601483313	FRIENDSWOOD	TX		07/14/2023				1,832			1,832		16,957	16,957			
6601749051	VERO BEACH	FL		04/10/2023				4,823			4,823		30,806	30,806			
6602698174	MENDHAM	NJ		07/14/2023				1,737			1,737		9,156	9,156			
6602705516	CLE ELUM	WA		07/14/2023				784			784		4,859	4,859			
6602699461	ACAMPO	CA		04/10/2023				1,588			1,588		10,427	10,427			
6601693028	AUSTIN	TX		07/14/2023				1,165			1,165		6,888	6,888			
8201350564	FORT LAUDERDALE	FL		07/14/2023				388			388		2,293	2,293			
6602696806	COSTA MESA	CA		04/10/2023				2,489			2,489		14,986	14,986			
6600795238	PASADENA	CA		04/10/2023				2,878			2,878		19,449	19,449			
6602691815	SPRINGFIELD	VA		04/10/2023				1,005			1,005		11,151	11,151			
6601809038	COLLEYVILLE	TX		07/14/2023				1,027			1,027		5,541	5,541			
0708408	Gainesville	GA		09/29/2015		48,755							48,755	48,755			
8201646274	NAPLES	FL		07/14/2023				315			315		2,073	2,073			
6600795659	NORTHRIDGE	CA		04/10/2023				2,212			2,212		14,126	14,126			
6602672146	SHELTER ISLAND	NY		04/10/2023				2,971			2,971		34,760	34,760			
6601479725	PALATINE	IL		04/10/2023				2,085			2,085		25,809	25,809			
6601383760	AUSTIN	TX		07/14/2023				1,088			1,088		9,805	9,805			
6602694090	FAIRHOPE	AL		07/14/2023				2,137			2,137		18,908	18,908			
6602710748	FOOTHILL RANCH	CA		04/10/2023				1,553			1,553		14,024	14,024			
6602696913	IRVINE	CA		04/10/2023				3,768			3,768		22,686	22,686			
6602705953	DENVER	CO		07/14/2023				1,400			1,400		7,552	7,552			
6601708073	MELBOURNE	FL		04/10/2023				1,851			1,851		11,475	11,475			
6602677327	EBONY	VA		04/10/2023				2,158			2,158		12,283	12,283			
8197388513	CAPE CORAL	FL		07/14/2023				357			357		1,846	1,846			
6602680529	AUSTIN	TX		07/14/2023				1,589			1,589		8,974	8,974			
6602671221	BLOOMFIELD HILLS	MI		04/10/2023				1,962			1,962		22,346	22,346			
6601203778	JACKSONVILLE	FL		04/10/2023				494			494		1,244	1,244			
6602684182	FULLERTON	CA		04/10/2023				2,757			2,757		16,594	16,594			
EB1786002708	TRUCKEE	CA		11/20/2015		14,397		21			21		14,418	14,418			
6601225342	JACKSONVILLE	FL		04/10/2023				822			822		2,070	2,070			
6601029520	DALY CITY	CA		04/10/2023				4,358			4,358		31,268	31,268			
6602684513	SAN CLEMENTE	CA		04/10/2023				3,014			3,014		18,143	18,143			
6601022954	MANHATTAN BEACH	CA		04/10/2023				5,718			5,718		31,690	31,690			
98604895	SAINT PETERSBURG	FL		07/14/2023				181			181		1,116	1,116			
6601699041	LOS ANGELES	CA		04/10/2023				2,374			2,374		16,523	16,523			
6602676378	OAKLAND	CA		04/10/2023				2,134			2,134		12,148	12,148			
6601681635	BROOKLYN	NY		04/10/2023				721			721		8,208	8,208			
6601679597	HERNDON	VA		04/10/2023				2,423			2,423		25,480	25,480			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601485607	AVENTURA	FL		04/10/2023				2,741			2,741		30,404	30,404			
6600011966	JACKSONVILLE	FL		04/10/2023				785			785		1,976	1,976			
PH7131356037	SIERRA MADRE	CA		09/12/2014		16,789		(58)			(58)		16,731	16,731			
8023190095	OAKLAND PARK	FL		07/14/2023				180			180		1,210	1,210			
6601712877	PHOENIX	AZ		04/10/2023				2,837			2,837		29,068	29,068			
PEB1221073313	JACKSONVILLE	FL		01/11/2018		14,040		130			130		14,169	14,169			
6602704923	HOLMES BEACH	FL		04/10/2023				2,813			2,813		20,183	20,183			
6602702679	SAN FRANCISCO	CA		04/10/2023				4,243			4,243		24,828	24,828			
6602682749	SAN JOSE	CA		04/10/2023				2,850			2,850		18,203	18,203			
6600851650	SAINT JOSEPH	MI		04/10/2023				1,557			1,557		10,834	10,834			
6602684265	SEATTLE	WA		07/14/2023				2,298			2,298		12,400	12,400			
6602685023	WINTER PARK	FL		04/10/2023				5,131			5,131		50,035	50,035			
6600676065	JACKSONVILLE	FL		04/10/2023				832			832		2,095	2,095			
6602690619	PRESCOTT	AZ		04/10/2023				1,893			1,893		12,089	12,089			
6601822536	OAKLAND	CA		04/10/2023				3,346			3,346		20,144	20,144			
6600839051	NORTH TRURO	MA		04/10/2023				977			977		9,143	9,143			
6601473470	COPPELL	TX		07/14/2023				1,528			1,528		14,783	14,783			
6602701556	HERMOSA BEACH	CA		04/10/2023				2,797			2,797		16,837	16,837			
6600678228	JACKSONVILLE	FL		04/10/2023				961			961		2,419	2,419			
10801920	Lehigh Acres	FL		07/14/2023				1,038			1,038		2,611	2,611			
8201233632	BONITA SPRINGS	FL		07/14/2023				430			430		2,475	2,475			
6601696039	EUCHA	OK		04/10/2023				3,617			3,617		40,122	40,122			
6602704329	RANCHO CUCAMONGA	CA		04/10/2023				1,916			1,916		14,188	14,188			
EB1367013146	CARLSBAD	CA		03/24/2016		14,852		(27)			(27)		14,825	14,825			
6602682426	LOS ANGELES	CA		04/10/2023				3,773			3,773		23,385	23,385			
3362928353	Fort Lauderdale	FL		07/14/2023				318			318		2,817	2,817			
6601682773	NEWARK	NJ		07/14/2023				1,012			1,012		5,212	5,212			
6601677831	SEATTLE	WA		07/14/2023				1,963			1,963		18,163	18,163			
6601735415	SAN DIEGO	CA		04/10/2023				3,253			3,253		34,206	34,206			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		15,656		11			11		15,667	15,667			
6600910225	LOS ANGELES	CA		04/10/2023				6,350			6,350		34,285	34,285			
8201618331	LARGO	FL		07/14/2023				223			223		1,503	1,503			
6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023				1,874			1,874		17,729	17,729			
8202482441	FORT MYERS	FL		07/14/2023				993			993		5,992	5,992			
EB1784002442	PALO ALTO	CA		08/07/2015		30,785		(27)			(27)		30,758	30,758			
6601696104	TALLAHASSEE	FL		04/10/2023				5,143			5,143		58,571	58,571			
6602674670	CONCORD	MA		04/10/2023				3,038			3,038		17,777	17,777			
113012710	LEHIGH ACRES	FL		07/14/2023				189			189		1,371	1,371			
6601804765	ST PETERSBURG	FL		04/10/2023				2,401			2,401		14,452	14,452			
6602704576	BARRINGTON	IL		04/10/2023				4,239			4,239		24,804	24,804			
8194909495	BOYNTON BEACH	FL		07/14/2023				529			529		2,366	2,366			
8008527661	DELRAY BEACH	FL		07/14/2023				184			184		952	952			
6601682542	BROOKLYN	NY		04/10/2023				2,109			2,109		12,344	12,344			
6600852682	SAN JOSE	CA		04/10/2023				3,082			3,082		18,552	18,552			
6602704931	DENVER	CO		07/14/2023				985			985		6,109	6,109			
6600851205	FRISCO	TX		07/14/2023				1,023			1,023		5,910	5,910			
6601483065	WELLESLEY	MA		04/10/2023				3,490			3,490		40,825	40,825			
6601741843	WOODLAND HILLS	UT		07/14/2023				976			976		5,146	5,146			
8195312931	FORT LAUDERDALE	FL		07/14/2023				389			389		2,055	2,055			
6600137324	CORAL GABLES	FL		04/10/2023				2,872			2,872		39,588	39,588			
6602689694	CONCORD	CA		04/10/2023				1,600			1,600		9,632	9,632			

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6601807180	SEATTLE	WA		07/14/2023				1,249			1,249		6,569	6,569			
6602683366	FAIRFIELD	CA		04/10/2023				4,284			4,284		25,068	25,068			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		15,361		17			17		15,378	15,378			
6600839291	HANOVER	VA		04/10/2023				1,942			1,942		17,538	17,538			
6601743849	ST PETERSBURG	FL		04/10/2023				1,679			1,679		10,404	10,404			
6601711002	CASTLE ROCK	CO		07/14/2023				1,333			1,333		7,028	7,028			
6602676691	CARNATION	WA		07/14/2023				2,732			2,732		13,181	13,181			
8202040229	BONITA SPRINGS	FL		07/14/2023				310			310		2,195	2,195			
6602675644	RANCHO MIRAGE	CA		04/10/2023				1,943			1,943		14,383	14,383			
8200657620	LAUDERHILL	FL		07/14/2023				456			456		2,359	2,359			
8197499223	JACKSONVILLE	FL		07/14/2023				856			856		4,147	4,147			
6601286369	COLUMBIA FALLS	MT		04/10/2023				1,048			1,048		6,311	6,311			
505376872	HYPOLUXO	FL		07/14/2023				439			439		2,456	2,456			
8201217907	FORT LAUDERDALE	FL		07/14/2023				322			322		1,903	1,903			
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023				1,129			1,129		6,835	6,835			
6601709733	WASHINGTON	DC		04/10/2023				3,070			3,070		18,484	18,484			
6602687557	BURBANK	CA		04/10/2023				2,620			2,620		16,732	16,732			
6601225466	JACKSONVILLE	FL		04/10/2023				998			998		2,513	2,513			
6602680594	CHICAGO	IL		04/10/2023				2,115			2,115		12,375	12,375			
6602692292	FAIRFIELD	CA		04/10/2023				1,319			1,319		13,183	13,183			
6601485870	CHICAGO	IL		04/10/2023				4,309			4,309		51,831	51,831			
6601823518	BELLAIRE	TX		07/14/2023				2,327			2,327		13,146	13,146			
6602704592	BELLINGHAM	WA		07/14/2023				1,027			1,027		6,071	6,071			
6602698968	SHERMAN OAKS	CA		04/10/2023				3,231			3,231		18,392	18,392			
6601202093	ATLANTIC BEACH	FL		04/10/2023				822			822		2,070	2,070			
6602695253	SEATTLE	WA		07/14/2023				2,427			2,427		12,791	12,791			
6602676337	NEW YORK	NY		04/10/2023				2,731			2,731		15,544	15,544			
6600852559	YORKTOWN	VA		04/10/2023				2,958			2,958		17,309	17,309			
6601491324	AUSTIN	TX		07/14/2023				1,070			1,070		9,385	9,385			
8191846650	ESTERO	FL		07/14/2023				883			883		4,200	4,200			
6601684985	ISSAQUAH	WA		07/14/2023				5,081			5,081		47,024	47,024			
6602700673	MIAMI	FL		04/10/2023				2,125			2,125		13,171	13,171			
6601471292	LAKE TAPPS	WA		07/14/2023				2,086			2,086		19,307	19,307			
6601750588	BELMONT	CA		04/10/2023				2,311			2,311		14,760	14,760			
6602686914	CAVE CREEK	AZ		04/10/2023				1,652			1,652		9,669	9,669			
6601699009	ENCINITAS	CA		04/10/2023				2,038			2,038		12,269	12,269			
6600010471	JACKSONVILLE	FL		04/10/2023				586			586		1,476	1,476			
6601742353	PEORIA	AZ		04/10/2023				2,170			2,170		12,354	12,354			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		23,040		191			191		23,231	23,231			
6602705227	ALTADENA	CA		04/10/2023				2,475			2,475		18,324	18,324			
6601468991	ATLANTIC BEACH	FL		04/10/2023				1,010			1,010		2,543	2,543			
6600994526	FALMOUTH	MA		04/10/2023				3,335			3,335		20,075	20,075			
6601809251	ISSAQUAH	WA		07/14/2023				1,589			1,589		8,573	8,573			
6601812156	EL CERRITO	CA		04/10/2023				2,265			2,265		14,037	14,037			
6602686567	CULVER CITY	CA		04/10/2023				4,188			4,188		23,211	23,211			
6601684597	BELMONT	MA		04/10/2023				4,609			4,609		55,444	55,444			
6602702299	WESTMINSTER	CO		07/14/2023				1,435			1,435		7,391	7,391			
6601685784	BASKING RIDGE	NJ		07/14/2023				2,936			2,936		29,052	29,052			
6602678887	SAINT AUGUSTINE	FL		04/10/2023				1,885			1,885		12,381	12,381			
EB1259002907	EAGLE	CO		12/16/2016		13,982		16			16		13,998	13,998			
8201383094	SAINT PETERSBURG	FL		07/14/2023				382			382		2,152	2,152			

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6601679621	NEW YORK	NY		04/10/2023				5,391			5,391		66,721	66,721			
6602688175	LIVINGSTON	MT		04/10/2023				1,775			1,775		11,338	11,338			
6601471045	ATLANTIC BEACH	FL		04/10/2023				1,202			1,202		3,025	3,025			
6600678939	JACKSONVILLE	FL		04/10/2023				1,074			1,074		2,705	2,705			
8201201629	LEHIGH ACRES	FL		07/14/2023				340			340		2,008	2,008			
6602681683	BONNEY LAKE	WA		07/14/2023				298			298		1,686	1,686			
6602688944	SAN JOSE	CA		04/10/2023				3,324			3,324		34,057	34,057			
6600679424	JACKSONVILLE	FL		04/10/2023				1,194			1,194		3,005	3,005			
6602677699	ISSAQUAH	WA		07/14/2023				1,588			1,588		8,000	8,000			
6600850447	NAPLES	FL		04/10/2023				2,262			2,262		28,829	28,829			
6602701044	LITTLETON	CO		07/14/2023				1,113			1,113		6,285	6,285			
6601680884	GLENDORA	CA		04/10/2023				5,856			5,856		64,957	64,957			
6602679141	CHICAGO	IL		04/10/2023				1,673			1,673		11,307	11,307			
6602677756	WILMETTE	IL		04/10/2023				2,241			2,241		12,419	12,419			
6601741975	HOUSTON	TX		07/14/2023				1,950			1,950		10,522	10,522			
108632209	Cape Coral	FL		07/14/2023				217			217		1,336	1,336			
6601810069	COTO DE CAZA	CA		04/10/2023				2,886			2,886		18,952	18,952			
0839400	La Jolla	CA		06/29/2017		1,113,111							1,113,111	1,113,111			
6602679190	PHOENIX	AZ		04/10/2023				3,117			3,117		20,473	20,473			
8195041852	BOCA RATON	FL		07/14/2023				670			670		3,254	3,254			
6601695957	SPRING LAKE	NJ		07/14/2023				2,301			2,301		21,769	21,769			
6601483842	CONCAN	TX		07/14/2023				1,957			1,957		18,513	18,513			
6601679043	NEWBURYPORT	MA		04/10/2023				3,520			3,520		32,531	32,531			
505212151	NAPLES	FL		07/14/2023				269			269		1,658	1,658			
6602689538	DENVER	CO		07/14/2023				1,084			1,084		5,714	5,714			
6602674845	SALT LAKE CITY	UT		07/14/2023				1,634			1,634		8,815	8,815			
6601699546	CHICAGO	IL		04/10/2023				3,696			3,696		21,629	21,629			
6601225086	JACKSONVILLE	FL		04/10/2023				828			828		2,085	2,085			
6600851684	SCOTTSDALE	AZ		04/10/2023				1,317			1,317		9,448	9,448			
6601811976	SUMMIT	NJ		07/14/2023				1,484			1,484		7,643	7,643			
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023				4,987			4,987		36,924	36,924			
6600852989	GRAYSLAKE	IL		04/10/2023				63			63		551	551			
6602711993	PLAYA DEL REY	CA		04/10/2023				1,087			1,087		8,046	8,046			
6601693168	LINCOLN	MA		04/10/2023				3,191			3,191		21,566	21,566			
8198818630	CLEARWATER	FL		07/14/2023				417			417		2,070	2,070			
6601716472	JACKSONVILLE	FL		04/10/2023				3,916			3,916		37,284	37,284			
EB1221065631	JACKSONVILLE	FL		12/18/2015		9,689		(19)			(19)		9,670	9,670			
6601685792	WASHINGTON	DC		04/10/2023				7,197			7,197		75,667	75,667			
FR125697404	SAN FRANCISCO	CA		11/04/2016		16,460		57			57		16,516	16,516			
6601682005	HOUSTON	TX		07/14/2023				1,326			1,326		13,438	13,438			
3387081823	North Miami	FL		07/14/2023				185			185		989	989			
6602681105	TUALATIN	OR		07/14/2023				1,379			1,379		7,106	7,106			
EB1789004848	SAN JOSE	CA		12/16/2016		21,064		113			113		21,176	21,176			
6601490342	SAN RAFAEL	CA		04/10/2023				1,770			1,770		9,984	9,984			
6602694678	DANA POINT	CA		04/10/2023				2,555			2,555		18,335	18,335			
6601818559	REHOBOTH BEACH	DE		04/10/2023				2,722			2,722		16,874	16,874			
105834972	Doral	FL		07/14/2023				178			178		1,124	1,124			
98540123	FORT LAUDERDALE	FL		07/14/2023				259			259		1,563	1,563			
6602685387	GLENDALE	CA		04/10/2023				2,213			2,213		14,533	14,533			
6602717263	DEERFIELD	IL		04/10/2023				3,555			3,555		44,004	44,004			
6600681057	JACKSONVILLE	FL		04/10/2023				895			895		2,252	2,252			

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6602694736	LEHI	UT		07/14/2023				997			997		5,377	5,377			
6602689397	SAN MARINO	CA		04/10/2023				5,505			5,505		33,142	33,142			
108654955	Lantana	FL		07/14/2023				349			349		2,060	2,060			
6601684324	HIGHLAND PARK	IL		04/10/2023				4,338			4,338		45,607	45,607			
6602683515	DANVILLE	CA		04/10/2023				2,158			2,158		14,582	14,582			
6602690130	VILLA PARK	CA		04/10/2023				2,122			2,122		13,556	13,556			
6601823260	LONE TREE	CO		07/14/2023				1,239			1,239		7,156	7,156			
6602682210	ARVADA	CO		07/14/2023				1,498			1,498		8,277	8,277			
6602700236	SANTA FE	NM		04/10/2023				1,736			1,736		10,428	10,428			
6601729236	PHOENIX	AZ		04/10/2023				6,283			6,283		41,263	41,263			
PEB1357001953	CAMBRIDGE	MA		03/21/2018		12,239		336			336		12,575	12,575			
6602690528	ARLINGTON	MA		04/10/2023				2,186			2,186		12,789	12,789			
6600849647	TUCSON	AZ		04/10/2023				4,302			4,302		47,721	47,721			
PEB1787003974	ALAMO	CA		11/18/2016		17,612		(239)			(239)		17,373	17,373			
6602690502	PORTLAND	OR		07/14/2023				1,007			1,007		5,430	5,430			
6601732024	REDLANDS	CA		04/10/2023				2,557			2,557		15,851	15,851			
3378702867	PINELLAS PARK	FL		07/14/2023				30			30		321	321			
6601709477	REDWOOD CITY	CA		04/10/2023				3,824			3,824		40,123	40,123			
6601286252	DELTONA	FL		04/10/2023				252			252		1,926	1,926			
505383621	DELRAY BEACH	FL		07/14/2023				408			408		2,235	2,235			
6602691674	NAPERVILLE	IL		04/10/2023				3,400			3,400		36,701	36,701			
3365977158	Oakland Park	FL		07/14/2023				985			985		6,178	6,178			
6600677360	JACKSONVILLE	FL		04/10/2023				769			769		1,936	1,936			
6601720151	GAMBRILLS	MD		07/14/2023				1,021			1,021		5,261	5,261			
6602690957	ELLICOTT CITY	MD		07/14/2023				2,388			2,388		19,427	19,427			
6601471086	ATLANTIC BEACH	FL		04/10/2023				1,288			1,288		3,243	3,243			
6600675869	JACKSONVILLE	FL		04/10/2023				739			739		1,860	1,860			
6602686104	SEATTLE	WA		07/14/2023				2,138			2,138		10,679	10,679			
6601732339	AUSTIN	TX		07/14/2023				1,662			1,662		10,543	10,543			
6601224451	JACKSONVILLE	FL		04/10/2023				791			791		1,990	1,990			
3368396379	Palm Beach	FL		07/14/2023				184			184		1,870	1,870			
6602702539	BEND	OR		07/14/2023				1,023			1,023		5,394	5,394			
6600675257	JACKSONVILLE	FL		04/10/2023				909			909		2,288	2,288			
6601717876	BROOKLYN	NY		04/10/2023				2,433			2,433		15,081	15,081			
6602688357	SCOTTSDALE	AZ		04/10/2023				2,894			2,894		19,557	19,557			
6601728113	OAKLAND	CA		04/10/2023				3,125			3,125		18,767	18,767			
6602687581	RAMSEY	NJ		07/14/2023				1,855			1,855		10,248	10,248			
6601482554	HIGHLAND PARK	IL		04/10/2023				5,592			5,592		47,746	47,746			
0690400	POTOMAC	MD		09/14/2012		437,999							437,999	437,999			
6601005835	STUDIO CITY	CA		04/10/2023				1,691			1,691		12,134	12,134			
6602681048	PROSPER	TX		07/14/2023				1,079			1,079		6,231	6,231			
6601818971	WOODLAND HILLS	CA		04/10/2023				4,300			4,300		29,058	29,058			
6601202416	JACKSONVILLE	FL		04/10/2023				586			586		1,476	1,476			
PEB1541041866	UPLAND	CA		11/17/2017		11,721		(284)			(284)		11,436	11,436			
6602700830	PACIFIC GROVE	CA		04/10/2023				3,001			3,001		19,168	19,168			
6601685347	CHICAGO	IL		04/10/2023				5,733			5,733		35,536	35,536			
6602699636	NAPLES	FL		04/10/2023				1,832			1,832		11,003	11,003			
6602680214	AUSTIN	TX		07/14/2023				2,042			2,042		10,519	10,519			
EB1353005230	ALBERTSON	NY		11/20/2015		16,019		(126)			(126)		15,894	15,894			
6601817890	PASADENA	CA		04/10/2023				1,489			1,489		8,945	8,945			
6601680504	BROOKLYN	NY		04/10/2023				4,385			4,385		46,108	46,108			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602696608	SAN RAFAEL	CA		04/10/2023				2,390			2,390		14,817	14,817			
6601476770	SPRING	TX		07/14/2023				1,359			1,359		12,008	12,008			
6601819052	ALAMO	CA		04/10/2023				5,922			5,922		36,704	36,704			
6600842071	LOS ANGELES	CA		04/10/2023				1,745			1,745		12,518	12,518			
EB1596053750	EL SEGUNDO	CA		10/07/2016		84,848		(1,393)			(1,393)		83,455	83,455			
6600027491	JACKSONVILLE	FL		04/10/2023				727			727		1,830	1,830			
6600024167	JACKSONVILLE	FL		04/10/2023				362			362		910	910			
EB1367015277	SAN DIEGO	CA		12/16/2016		14,632		(77)			(77)		14,555	14,555			
6601679340	MC LEAN	VA		04/10/2023				2,821			2,821		32,122	32,122			
6602674332	PLEASANTON	CA		04/10/2023				3,537			3,537		19,600	19,600			
6601696484	WINTER PARK	FL		04/10/2023				1,867			1,867		13,396	13,396			
6602681956	S LAKE TAHOE	CA		04/10/2023				3,050			3,050		19,480	19,480			
6602681675	TEMECULA	CA		04/10/2023				1,485			1,485		9,485	9,485			
6602689025	TAMARACK	ID		04/10/2023				2,033			2,033		11,573	11,573			
6601708768	SANTA BARBARA	CA		04/10/2023				6,268			6,268		64,230	64,230			
EB1789003629	BELMONT	CA		11/20/2015		22,250		32			32		22,282	22,282			
8199496717	CAPE CORAL	FL		07/14/2023				860			860		4,176	4,176			
PH7134723431	PARKER	CO		10/29/2015		11,557		(50)			(50)		11,507	11,507			
6600795261	EASTON	MD		07/14/2023				1,564			1,564		9,467	9,467			
6601685651	NEEDHAM	MA		04/10/2023				4,835			4,835		53,628	53,628			
6601471102	ATLANTIC BEACH	FL		04/10/2023				1,434			1,434		3,609	3,609			
8195439718	MIAMI	FL		07/14/2023				828			828		4,019	4,019			
6602696715	PHOENIX	AZ		04/10/2023				1,475			1,475		9,421	9,421			
6602711548	SPOKANE	WA		07/14/2023				2,333			2,333		22,064	22,064			
6602678200	SALT LAKE CITY	UT		07/14/2023				1,617			1,617		10,023	10,023			
6601476499	BRENTWOOD	TN		04/10/2023				1,588			1,588		16,664	16,664			
6602683804	ARRINGTON	TN		04/10/2023				2,422			2,422		15,470	15,470			
8195685340	JACKSONVILLE	FL		07/14/2023				325			325		1,512	1,512			
6602674266	LOS ANGELES	CA		04/10/2023				3,790			3,790		21,005	21,005			
6602690643	FLAGSTAFF	AZ		04/10/2023				1,557			1,557		9,654	9,654			
6601680371	BROOKLYN	NY		04/10/2023				2,602			2,602		27,356	27,356			
6601489666	BISMARCK	ND		07/14/2023				1,216			1,216		5,995	5,995			
8198946880	NAPLES	FL		07/14/2023				493			493		2,390	2,390			
0552604	RICHMOND	VA		08/30/2013		1,186,983							1,186,983	1,186,983			
6601680488	BAYSIDE	NY		04/10/2023				1,907			1,907		19,054	19,054			
6601816769	DENVER	CO		07/14/2023				2,398			2,398		20,326	20,326			
8202262804	PEMBROKE PINES	FL		07/14/2023				197			197		1,301	1,301			
6602694850	SEATTLE	WA		07/14/2023				2,121			2,121		11,179	11,179			
6601809996	LAFAYETTE	CA		04/10/2023				2,644			2,644		16,386	16,386			
6600994716	OAKLAND	CA		04/10/2023				1,736			1,736		11,403	11,403			
PEB1027559460	CINCINNATI	OH		11/17/2017		10,875		101			101		10,976	10,976			
6601692301	SUGAR LAND	TX		07/14/2023				1,571			1,571		15,198	15,198			
6601711283	HIGHLANDS RANCH	CO		07/14/2023				1,925			1,925		10,384	10,384			
6602678457	RIVERSIDE	CA		04/10/2023				1,699			1,699		11,485	11,485			
6601681361	WILMETTE	IL		04/10/2023				3,199			3,199		37,420	37,420			
6602695204	SEATTLE	WA		07/14/2023				1,539			1,539		8,502	8,502			
6600932419	SAN LUIS OBISPO	CA		04/10/2023				4,101			4,101		46,698	46,698			
6602711696	LOS ANGELES	CA		04/10/2023				2,354			2,354		19,263	19,263			
FR125689476	DANVILLE	CA		10/07/2016		10,602		(40)			(40)		10,562	10,562			
6602689967	AUSTIN	TX		07/14/2023				1,033			1,033		5,571	5,571			
6601692061	DULUTH	MN		04/10/2023				2,355			2,355		27,550	27,550			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8201144610	PLANTATION	FL		07/14/2023				649			649		3,087	3,087			
6601673848	MANHASSET	NY		04/10/2023				3,691			3,691		40,938	40,938			
6602694389	SHERMAN OAKS	CA		04/10/2023				2,237			2,237		14,689	14,689			
6602696590	TRUCKEE	CA		04/10/2023				1,267			1,267		8,564	8,564			
6601491704	MONTROSS	VA		04/10/2023				1,617			1,617		19,452	19,452			
PEB1540095491	READING	MA		11/17/2017		43,981		(463)			(463)		43,518	43,518			
6602711472	LONGMONT	CO		07/14/2023				1,263			1,263		7,831	7,831			
6602683010	SACRAMENTO	CA		04/10/2023				2,077			2,077		13,269	13,269			
6601818716	DIX HILLS	NY		04/10/2023				37,670			37,670		226,776	226,776			
8199123491	NAPLES	FL		07/14/2023				499			499		2,528	2,528			
EB1540093153	WHITE STONE	VA		08/07/2015		20,502		(230)			(230)		20,272	20,272			
6602701150	EDMONDS	WA		07/14/2023				1,997			1,997		10,289	10,289			
6601714469	WESTPORT	MA		04/10/2023				2,267			2,267		22,657	22,657			
6601687095	NEW YORK	NY		04/10/2023				3,940			3,940		25,878	25,878			
6602677798	HIGHLANDS RANCH	CO		07/14/2023				1,613			1,613		8,309	8,309			
6602681592	SEATTLE	WA		07/14/2023				3,023			3,023		15,931	15,931			
6602671270	RANCHO PALOS VERDES	CA		04/10/2023				4,973			4,973		58,180	58,180			
EB1371004891	CHATHAM	NJ		11/20/2015		14,047		(121)			(121)		13,926	13,926			
6601700252	VENICE	CA		04/10/2023				4,255			4,255		49,783	49,783			
6602711183	SAN LUIS OBISPO	CA		04/10/2023				1,597			1,597		10,793	10,793			
8201602315	LEHIGH ACRES	FL		07/14/2023				356			356		2,192	2,192			
6600485921	BENBROOK	TX		07/14/2023				785			785		4,537	4,537			
6602678176	BURR RIDGE	IL		04/10/2023				2,706			2,706		16,293	16,293			
6602700459	SEATTLE	WA		07/14/2023				1,253			1,253		6,926	6,926			
6601728873	DARNESTOWN	MD		07/14/2023				1,633			1,633		9,222	9,222			
505347434	BOCA RATON	FL		07/14/2023				1,088			1,088		5,577	5,577			
6601747360	OAKTON	VA		04/10/2023				1,997			1,997		12,379	12,379			
PEB1596055350	EDEN PRAIRIE	MN		01/11/2018		16,020		(211)			(211)		15,809	15,809			
6600851247	CAMAS	WA		07/14/2023				983			983		5,552	5,552			
6602692144	BEVERLY HILLS	FL		04/10/2023				3,571			3,571		37,473	37,473			
6602690908	CAMAS	WA		07/14/2023				2,415			2,415		20,912	20,912			
8190501956	WEST PALM BEACH	FL		07/14/2023				501			501		2,241	2,241			
6602694124	SOUTH DARTMOUTH	MA		04/10/2023				3,068			3,068		31,435	31,435			
6602690064	SAN FRANCISCO	CA		04/10/2023				2,891			2,891		17,404	17,404			
505295114	MIAMI	FL		07/14/2023				385			385		2,432	2,432			
6601201848	ATLANTIC BEACH	FL		04/10/2023				813			813		2,047	2,047			
6602704808	BOSTON	MA		04/10/2023				2,092			2,092		15,007	15,007			
505423186	JACKSONVILLE	FL		07/14/2023				353			353		1,841	1,841			
6601804096	WAYZATA	MN		04/10/2023				2,464			2,464		15,273	15,273			
6601000547	MIAMI	FL		04/10/2023				2,531			2,531		32,256	32,256			
6601678318	EAST HAMPTON	NY		04/10/2023				2,412			2,412		25,356	25,356			
6601751248	SEDONA	AZ		04/10/2023				1,468			1,468		11,195	11,195			
505311526	NAPLES	FL		07/14/2023				183			183		1,029	1,029			
6601724666	BROOKLYN	NY		04/10/2023				2,352			2,352		16,372	16,372			
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023				2,058			2,058		14,326	14,326			
EB1540093780	ANDOVER	MA		12/18/2015		20,702		(143)			(143)		20,559	20,559			
6602686286	BELLAIRE	TX		07/14/2023				1,617			1,617		8,148	8,148			
6600024159	JACKSONVILLE	FL		04/10/2023				634			634		1,596	1,596			
6602674621	LOS ANGELES	CA		04/10/2023				4,903			4,903		27,170	27,170			
6600921263	REDMOND	WA		07/14/2023				721			721		5,613	5,613			
6602711340	SCOTTSDALE	AZ		04/10/2023				1,615			1,615		12,813	12,813			

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	2	3					8	9	10	11	12	13					
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6600768862	FRESH MEADOWS	NY		04/10/2023				2,195			2,195		16,783	16,783			
6602696020	MINNEAPOLIS	MN		04/10/2023				5,141			5,141		32,835	32,835			
6601679266	HOWELL	MI		04/10/2023				2,759			2,759		16,143	16,143			
6602676865	PALO ALTO	CA		04/10/2023				2,599			2,599		14,405	14,405			
6602692474	STOCKTON	CA		04/10/2023				754			754		9,904	9,904			
6601677864	SEATTLE	WA		07/14/2023				2,006			2,006		18,564	18,564			
6601710509	DENVER	CO		07/14/2023				1,910			1,910		10,305	10,305			
6600677162	JACKSONVILLE	FL		04/10/2023				888			888		2,235	2,235			
6602676014	SAN FRANCISCO	CA		04/10/2023				4,555			4,555		25,932	25,932			
6601481960	WASHINGTON	DC		04/10/2023				4,018			4,018		44,572	44,572			
0922600	Carteret	NJ		11/06/2020		4,920,488							4,920,488	4,920,488			
6602674712	FREMONT	CA		04/10/2023				3,101			3,101		17,185	17,185			
6602677129	ENGLEWOOD	CO		07/14/2023				2,484			2,484		12,514	12,514			
6601488114	HINGHAM	MA		04/10/2023				3,698			3,698		40,284	40,284			
3374447710	CLEARWATER	FL		07/14/2023				47			47		352	352			
6602674134	KIRKLAND	WA		07/14/2023				1,286			1,286		6,478	6,478			
6601691840	LOS ANGELES	CA		04/10/2023				1,065			1,065		12,463	12,463			
6601009472	LEAWOOD	KS		07/14/2023				1,156			1,156		6,239	6,239			
EB1564001170	ERIE	CO		12/16/2016		18,366		300			300		18,666	18,666			
PEB1596056268	SUNNYVALE	CA		03/21/2018		17,754		180			180		17,934	17,934			
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023				2,511			2,511		13,549	13,549			
6600564162	NEW YORK	NY		04/10/2023				4,555			4,555		49,173	49,173			
6601477612	MOUNTAIN BRK	AL		07/14/2023				1,377			1,377		12,165	12,165			
6602674357	LOS ANGELES	CA		04/10/2023				3,856			3,856		21,952	21,952			
6601818492	LITHIA	FL		04/10/2023				1,487			1,487		9,765	9,765			
6602672161	DALLAS	TX		07/14/2023				3,403			3,403		31,488	31,488			
6602688910	MILL VALLEY	CA		04/10/2023				2,814			2,814		16,467	16,467			
6600851544	WOODLAND HILLS	CA		04/10/2023				1,987			1,987		14,259	14,259			
6601224691	JACKSONVILLE	FL		04/10/2023				957			957		2,410	2,410			
6600925090	ORLANDO	FL		04/10/2023				663			663		8,210	8,210			
6602676048	LOS ALTOS	CA		04/10/2023				5,685			5,685		31,504	31,504			
6601203828	JACKSONVILLE	FL		04/10/2023				778			778		1,959	1,959			
6601686253	SCITUATE	MA		04/10/2023				3,399			3,399		38,703	38,703			
6600979303	ZIONSVILLE	IN		04/10/2023				229			229		1,819	1,819			
6602685080	AUSTIN	TX		07/14/2023				2,172			2,172		17,673	17,673			
PH7133823513	SOUTHLAKE	TX		06/05/2015		45,461		8			8		45,469	45,469			
EB1541039287	WILMETTE	IL		10/09/2015		38,280		(122)			(122)		38,158	38,158			
6601687046	NEW YORK	NY		04/10/2023				3,533			3,533		40,230	40,230			
6601696278	LEWES	DE		04/10/2023				3,119			3,119		38,606	38,606			
6601696930	CARMICHAEL	CA		04/10/2023				1,927			1,927		12,654	12,654			
6602674191	CHICAGO	IL		04/10/2023				2,229			2,229		12,692	12,692			
6601476879	SAINT LOUIS	MO		04/10/2023				522			522		5,348	5,348			
6602705698	PLEASANT HILL	CA		04/10/2023				1,464			1,464		10,190	10,190			
6601729368	BOCA RATON	FL		04/10/2023				1,423			1,423		9,344	9,344			
6601697292	WASHINGTON	DC		04/10/2023				2,138			2,138		13,653	13,653			
6601818690	NEW YORK	NY		04/10/2023				1,733			1,733		11,071	11,071			
6602680180	FRISCO	TX		07/14/2023				1,231			1,231		6,642	6,642			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		32,012		(102)			(102)		31,910	31,910			
6601827667	PIEDMONT	CA		04/10/2023				5,107			5,107		49,802	49,802			
2522161745	RIVIERA BEACH	FL		07/14/2023				353			353		889	889			
6601203398	JACKSONVILLE	FL		04/10/2023				633			633		1,594	1,594			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601678680	CAMBRIDGE	MA		04/10/2023				2,931			2,931		34,287	34,287			
6601203737	JACKSONVILLE	FL		04/10/2023				996			996		2,507	2,507			
6600851411	SANIBEL	FL		04/10/2023				1,815			1,815		12,265	12,265			
6602681840	HOUSTON	TX		07/14/2023				1,166			1,166		6,589	6,589			
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023				1,983			1,983		12,291	12,291			
6602682855	PROSPER	TX		07/14/2023				1,074			1,074		6,206	6,206			
6601489930	WELLESLEY	MA		04/10/2023				3,602			3,602		27,677	27,677			
6602676469	WASHINGTON	DC		04/10/2023				3,765			3,765		21,431	21,431			
8201188334	N LAUDERDALE	FL		07/14/2023				561			561		3,460	3,460			
6602689801	GLENVIEW	IL		04/10/2023				4,009			4,009		23,461	23,461			
PEB1785004717	SAN JOSE	CA		11/18/2016		29,302		(5)			(5)		29,297	29,297			
10801851	Lehigh Acres	FL		07/14/2023				939			939		2,362	2,362			
6601684480	BELMONT	MA		04/10/2023				2,325			2,325		23,825	23,825			
6602671106	KIRKLAND	WA		07/14/2023				3,753			3,753		35,497	35,497			
6601731778	EDGEWATER	MD		07/14/2023				3,454			3,454		29,912	29,912			
6601715391	LA JOLLA	CA		04/10/2023				2,681			2,681		15,687	15,687			
6601749457	DALLAS	TX		07/14/2023				1,535			1,535		8,479	8,479			
PH7134310114	SAN RAMON	CA		10/16/2015		5,670		(16)			(16)		5,654	5,654			
6602711894	GREENBRAE	CA		04/10/2023				1,800			1,800		12,915	12,915			
6600434192	SAN JOSE	CA		04/10/2023				1,402			1,402		9,761	9,761			
6602700277	SAN FRANCISCO	CA		04/10/2023				4,383			4,383		27,168	27,168			
6601697797	NEW YORK	NY		04/10/2023				1,505			1,505		10,801	10,801			
6601808717	RIDGEWOOD	NY		04/10/2023				2,558			2,558		16,340	16,340			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		20,009		(97)			(97)		19,912	19,912			
6602671247	THOUSAND OAKS	CA		04/10/2023				3,089			3,089		35,175	35,175			
6600036799	PLAYA DEL REY	CA		04/10/2023				1,417			1,417		9,577	9,577			
6602680230	FREMONT	CA		04/10/2023				3,514			3,514		21,154	21,154			
6600849969	ALEXANDRIA	VA		04/10/2023				2,754			2,754		19,759	19,759			
6602685858	WALTHAM	MA		04/10/2023				2,962			2,962		17,335	17,335			
EB1540093419	NAPLES	FL		10/09/2015		51,928		(632)			(632)		51,297	51,297			
6602676063	KENILWORTH	IL		04/10/2023				3,151			3,151		17,462	17,462			
6601490896	CLAREMONT	CA		04/10/2023				1,393			1,393		14,495	14,495			
3399927028	Clearwater	FL		07/14/2023				178			178		1,265	1,265			
8194893855	MIAMI	FL		07/14/2023				526			526		2,721	2,721			
6600477530	MONROE	WA		07/14/2023				1,012			1,012		6,276	6,276			
6601823062	LAKEWAY	TX		07/14/2023				2,449			2,449		13,831	13,831			
8200109450	JACKSONVILLE	FL		07/14/2023				393			393		2,317	2,317			
0843500	Englewood	NJ		09/28/2017		1,027,241							1,027,241	1,027,241			
6601686303	SEATTLE	WA		07/14/2023				5,037			5,037		46,611	46,611			
8195757397	PALM BCH GDNS	FL		07/14/2023				341			341		1,524	1,524			
8195722277	PEMBROKE PINES	FL		07/14/2023				562			562		2,725	2,725			
6601699785	SAN ANTONIO	TX		07/14/2023				844			844		4,765	4,765			
6601286443	PENNSVILLE	NJ		07/14/2023				113			113		854	854			
PEB1171015311	SAMMAMISH	WA		11/18/2016		15,374		157			157		15,531	15,531			
8203998189	CLEARWATER	FL		07/14/2023				310			310		3,235	3,235			
6601804617	FORT LEE	NJ		07/14/2023				1,096			1,096		5,644	5,644			
6602705565	LOS ANGELES	CA		04/10/2023				2,494			2,494		18,462	18,462			
6601677815	MASSAPEQUA	NY		04/10/2023				1,416			1,416		12,320	12,320			
6602673508	CLARENDON HILLS	IL		04/10/2023				4,231			4,231		44,485	44,485			
6602682301	REDWOOD CITY	CA		04/10/2023				2,626			2,626		16,275	16,275			
6601726083	SAYVILLE	NY		04/10/2023				2,295			2,295		16,466	16,466			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601673384	CHICAGO	IL		04/10/2023				2,363			2,363		27,640	27,640			
6600487075	NOVATO	CA		04/10/2023				1,557			1,557		16,813	16,813			
6600851007	TUCSON	AZ		04/10/2023				1,279			1,279		8,905	8,905			
6602685627	ENCINITAS	CA		04/10/2023				3,255			3,255		20,176	20,176			
6600435256	SAN FRANCISCO	CA		04/10/2023				2,397			2,397		16,202	16,202			
6601733238	NASHVILLE	TN		04/10/2023				2,637			2,637		16,342	16,342			
8194701967	HOMESTEAD	FL		07/14/2023				680			680		3,235	3,235			
6601201970	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
8197021314	JACKSONVILLE	FL		07/14/2023				757			757		3,599	3,599			
6602693688	PORT ST JOE	FL		04/10/2023				4,003			4,003		41,015	41,015			
8201374188	MIAMI GARDENS	FL		07/14/2023				402			402		2,428	2,428			
6601812024	SANTA MONICA	CA		04/10/2023				4,004			4,004		24,106	24,106			
6600094772	IRVINGTON	NY		04/10/2023				1,057			1,057		5,709	5,709			
6600675927	JACKSONVILLE	FL		04/10/2023				734			734		1,847	1,847			
6602700525	WINTER PARK	FL		04/10/2023				3,268			3,268		19,625	19,625			
6602694272	AUSTIN	TX		07/14/2023				1,839			1,839		9,690	9,690			
6601680728	WILMETTE	IL		04/10/2023				13,992			13,992		143,379	143,379			
6601683482	LAKE FOREST	IL		04/10/2023				4,727			4,727		60,246	60,246			
6601677930	NEWTON	MA		04/10/2023				4,125			4,125		45,755	45,755			
PEB1596053389	BARRINGTON	IL		11/18/2016		13,643		(43)			(43)		13,600	13,600			
6602685304	BOISE	ID		04/10/2023				2,164			2,164		13,412	13,412			
8195056119	WEST PALM BEACH	FL		07/14/2023				687			687		3,267	3,267			
6601482984	SUFFOLK	VA		04/10/2023				2,849			2,849		35,263	35,263			
6602695519	WHITEFISH	MT		04/10/2023				2,022			2,022		12,534	12,534			
6601470807	ATLANTIC BEACH	FL		04/10/2023				955			955		2,403	2,403			
EB1540093258	NEW YORK	NY		10/09/2015		15,778		(327)			(327)		15,452	15,452			
6601681510	HIGHLAND PARK	IL		04/10/2023				2,854			2,854		32,499	32,499			
PEB1540095759	GREAT NECK	NY		01/11/2018		30,861		(207)			(207)		30,654	30,654			
6602681766	LIVERMORE	CA		04/10/2023				2,181			2,181		13,929	13,929			
6601809939	FAIRFIELD	CA		04/10/2023				1,812			1,812		11,228	11,228			
6601203273	JACKSONVILLE	FL		04/10/2023				644			644		1,620	1,620			
8022462879	HOMESTEAD	FL		07/14/2023				273			273		1,838	1,838			
6602711258	TUCSON	AZ		04/10/2023				1,363			1,363		10,091	10,091			
6602678010	LONG BEACH	CA		04/10/2023				2,645			2,645		14,659	14,659			
6602680966	SALEM	OR		07/14/2023				2,313			2,313		12,783	12,783			
6600014234	SAN ANTONIO	TX		07/14/2023				141			141		1,568	1,568			
8201129234	LOXAHATCHEE	FL		07/14/2023				936			936		4,272	4,272			
6601734368	SANIBEL	FL		04/10/2023				1,911			1,911		13,714	13,714			
6601807560	NORTHBOROUGH	MA		04/10/2023				2,358			2,358		24,737	24,737			
EB1382003035	WALNUT CREEK	CA		03/24/2016		17,291		(251)			(251)		17,039	17,039			
6601738781	AUSTIN	TX		07/14/2023				1,356			1,356		8,409	8,409			
6602680891	DANVILLE	CA		04/10/2023				4,732			4,732		31,075	31,075			
6601747220	CROWN POINT	IN		04/10/2023				735			735		7,939	7,939			
PH7132698379	PHILADELPHIA	PA		01/16/2015		12,250		(27)			(27)		12,223	12,223			
6601692988	REDONDO BEACH	CA		04/10/2023				2,377			2,377		16,061	16,061			
6602689728	ARMONK	NY		04/10/2023				2,573			2,573		15,948	15,948			
6601685982	WELLESLEY	MA		04/10/2023				4,690			4,690		53,406	53,406			
PH7131574340	LARCHMONT	NY		09/26/2014		17,350		(61)			(61)		17,289	17,289			
6601204537	JACKSONVILLE	FL		04/10/2023				981			981		2,471	2,471			
8202362019	FORT LAUDERDALE	FL		07/14/2023				624			624		3,688	3,688			
6601482547	CLIFTON	VA		04/10/2023				4,152			4,152		42,546	42,546			

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6601678391	EDWARDS	CO		07/14/2023				4,332			4,332		47,239	47,239			
PH7118953657	POTOMAC	MD		01/28/2016		24,970		(259)			(259)		24,711	24,711			
6602697416	JACKSONVILLE BEACH	FL		04/10/2023				937			937		9,852	9,852			
6601735191	SEATTLE	WA		07/14/2023				2,405			2,405		12,973	12,973			
6600935628	ARVADA	CO		07/14/2023				2,780			2,780		15,363	15,363			
6601483883	CEDAR HILLS	UT		07/14/2023				2,634			2,634		22,806	22,806			
8198798135	JACKSONVILLE	FL		07/14/2023				660			660		3,204	3,204			
6601809889	FT MYERS	FL		04/10/2023				1,690			1,690		10,476	10,476			
6601747899	BRIARCLIFF MANOR	NY		04/10/2023				3,167			3,167		19,630	19,630			
6602673441	ESSEX	MD		07/14/2023				740			740		6,276	6,276			
6602711779	FRISCO	TX		07/14/2023				78,946			78,946		516,072	516,072			
6602684323	SEATTLE	WA		07/14/2023				1,675			1,675		9,035	9,035			
6601383844	LAKE CLARKE SHORES	FL		04/10/2023				806			806		13,194	13,194			
6601825646	LOS GATOS	CA		04/10/2023				2,300			2,300		15,106	15,106			
8195278189	WEST PALM BEACH	FL		07/14/2023				380			380		1,732	1,732			
0642801	HOUSTON	TX		07/28/2016		81,494							81,494	81,494			
6601696468	GLENDALE	CA		04/10/2023				2,031			2,031		15,036	15,036			
6601808782	BETHANY BEACH	DE		04/10/2023				1,408			1,408		11,177	11,177			
6601469395	ATLANTIC BEACH	FL		04/10/2023				969			969		2,440	2,440			
6602691872	AUBURN	AL		07/14/2023				418			418		3,957	3,957			
6602686468	INLET BEACH	FL		04/10/2023				2,400			2,400		13,301	13,301			
6601823591	TROY	MI		04/10/2023				3,595			3,595		36,843	36,843			
6602696277	PARK RIDGE	IL		04/10/2023				3,625			3,625		22,468	22,468			
8196344782	CAPE CORAL	FL		07/14/2023				273			273		1,327	1,327			
6602678747	RANCHO MIRAGE	CA		04/10/2023				2,361			2,361		14,214	14,214			
6602678689	HOBOKEN	NJ		07/14/2023				1,646			1,646		8,880	8,880			
EB1171012158	BOTHELL	WA		12/18/2015		5,289		(10)			(10)		5,278	5,278			
6600026345	JACKSONVILLE	FL		04/10/2023				1,196			1,196		3,011	3,011			
6602698703	SHERMAN OAKS	CA		04/10/2023				4,059			4,059		25,927	25,927			
6601705657	SAN FRANCISCO	CA		04/10/2023				3,162			3,162		19,598	19,598			
6602682590	LEANDER	TX		07/14/2023				1,049			1,049		5,662	5,662			
6601722066	LAKE OSWEGO	OR		07/14/2023				1,123			1,123		6,206	6,206			
6602683226	TEMECULA	CA		04/10/2023				2,426			2,426		15,035	15,035			
6602678937	POWAY	CA		04/10/2023				1,835			1,835		11,046	11,046			
6601486449	WELLESLEY	MA		04/10/2023				2,924			2,924		32,438	32,438			
6601746685	SANIBEL	FL		04/10/2023				1,838			1,838		12,419	12,419			
8023344949	NAPLES	FL		07/14/2023				315			315		2,077	2,077			
EB1540093310	EAST GREENWICH	RI		08/07/2015		16,925		43			43		16,968	16,968			
6602693753	BUCKLEY	WA		07/14/2023				467			467		4,121	4,121			
6602710722	ENCINO	CA		04/10/2023				3,007			3,007		19,746	19,746			
6602693449	SANTA CRUZ	CA		04/10/2023				3,555			3,555		37,302	37,302			
6602689983	WINNETKA	IL		04/10/2023				2,076			2,076		12,499	12,499			
6601728097	AZLE	TX		07/14/2023				2,362			2,362		21,112	21,112			
6602694520	LOS ANGELES	CA		04/10/2023				3,107			3,107		19,843	19,843			
6601699264	DEERFIELD	IL		04/10/2023				2,044			2,044		13,424	13,424			
PEB1541041458	AUSTIN	TX		06/13/2017		22,027		(366)			(366)		21,660	21,660			
6602681964	KINGSTON	WA		07/14/2023				1,356			1,356		7,315	7,315			
6600478264	BROOKLYN	NY		04/10/2023				1,197			1,197		8,330	8,330			
6601732651	PHOENIX	AZ		04/10/2023				2,408			2,408		15,378	15,378			
6600849621	DALLAS	TX		07/14/2023				1,222			1,222		7,059	7,059			
6601479584	ROCKWALL	TX		07/14/2023				2,382			2,382		23,040	23,040			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601717496	NEW BRAUNFELS	TX		07/14/2023				1,881			1,881		10,146	10,146			
8201736425	ESTERO	FL		07/14/2023				151			151		1,067	1,067			
6601696872	SAN DIEGO	CA		04/10/2023				1,418			1,418		11,256	11,256			
6600490400	SAN JOSE	CA		04/10/2023				1,537			1,537		10,093	10,093			
6601469189	ATLANTIC BEACH	FL		04/10/2023				733			733		1,844	1,844			
6602684398	SAN DIEGO	CA		04/10/2023				2,429			2,429		15,952	15,952			
6601682690	NEW YORK	NY		04/10/2023				816			816		15,473	15,473			
6601708651	LONG BEACH	CA		04/10/2023				2,832			2,832		17,556	17,556			
6601682435	ROSLYN ESTATES	NY		04/10/2023				4,382			4,382		57,570	57,570			
6602683531	AUSTIN	TX		07/14/2023				1,532			1,532		8,652	8,652			
6602694892	BLUFFDALE	UT		07/14/2023				1,451			1,451		8,017	8,017			
6602677731	LAS VEGAS	NV		04/10/2023				2,171			2,171		12,033	12,033			
6602674902	CHICAGO	IL		04/10/2023				3,371			3,371		19,726	19,726			
6602711068	ROLLINGWOOD	TX		07/14/2023				1,512			1,512		9,374	9,374			
6600731894	DALY CITY	CA		04/10/2023				1,210			1,210		9,227	9,227			
6600680505	JACKSONVILLE	FL		04/10/2023				1,097			1,097		2,761	2,761			
6601225532	JACKSONVILLE	FL		04/10/2023				971			971		2,444	2,444			
6602688423	REDMOND	OR		07/14/2023				1,019			1,019		6,275	6,275			
PH7132237574	WESTFORD	MA		10/24/2014		15,698		82			82		15,781	15,781			
EB1223013138	ORLANDO	FL		12/16/2016		11,717		96			96		11,813	11,813			
8201229993	MARGATE	FL		07/14/2023				618			618		3,406	3,406			
0852500	Orlando	FL		02/20/2018		440,602		413			413		441,015	441,015			
6601746107	TUCSON	AZ		04/10/2023				2,323			2,323		25,073	25,073			
8202039536	CAPE CORAL	FL		07/14/2023				460			460		2,591	2,591			
PEB1352005522	MANHASSET HILLS	NY		11/17/2017		30,676		15			15		30,691	30,691			
EB1596052803	UNION CITY	CA		10/12/2016		23,601		(377)			(377)		23,223	23,223			
6601224741	JACKSONVILLE	FL		04/10/2023				720			720		1,813	1,813			
6601486811	SEATTLE	WA		07/14/2023				3,859			3,859		34,090	34,090			
6601722702	SOUTHWEST RANCHES	FL		04/10/2023				5,104			5,104		29,868	29,868			
6602700707	LEHI	UT		07/14/2023				1,108			1,108		5,829	5,829			
6601484147	BARTLETT	TN		04/10/2023				664			664		6,891	6,891			
6602674795	MERCER ISLAND	WA		07/14/2023				2,106			2,106		10,848	10,848			
6601680082	BROOKLYN	NY		04/10/2023				1,246			1,246		13,824	13,824			
EB1789003029	REDWOOD CITY	CA		06/24/2016		18,240		(140)			(140)		18,100	18,100			
6602704550	LAFAYETTE	CO		07/14/2023				1,266			1,266		7,152	7,152			
6601806620	SNOWMASS VILLAGE	CO		07/14/2023				1,219			1,219		11,031	11,031			
6601686477	LITTLETON	CO		07/14/2023				3,410			3,410		32,258	32,258			
6601685362	LEXINGTON	MA		04/10/2023				3,293			3,293		39,610	39,610			
6602700533	BURR RIDGE	IL		04/10/2023				4,524			4,524		28,898	28,898			
EB1171015609	KIRKLAND	WA		12/16/2016		24,565		351			351		24,915	24,915			
6601696856	NEWPORT BEACH	CA		04/10/2023				3,612			3,612		23,723	23,723			
6602687516	GLENVIEW	IL		04/10/2023				1,620			1,620		10,639	10,639			
6601473280	DALLAS	TX		07/14/2023				1,885			1,885		17,828	17,828			
6602690338	ORANGE	CA		04/10/2023				2,818			2,818		16,963	16,963			
6602690205	FENNVILLE	MI		04/10/2023				2,308			2,308		13,503	13,503			
6600922113	SEATTLE	WA		07/14/2023				1,457			1,457		15,885	15,885			
8200546038	NORTH LAUDERDALE	FL		07/14/2023				551			551		2,566	2,566			
6600795451	SAN DIEGO	CA		04/10/2023				3,415			3,415		35,832	35,832			
6602677145	CHICAGO	IL		04/10/2023				1,709			1,709		9,729	9,729			
6602701309	SCOTTSDALE	AZ		04/10/2023				4,123			4,123		24,128	24,128			
6602672724	LONGVIEW	TX		07/14/2023				171			171		1,079	1,079			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601805960	MADEIRA BEACH	FL		04/10/2023				1,172			1,172		8,675	8,675			
6601684456	HIGHLAND VILLAGE	TX		07/14/2023				1,812			1,812		16,769	16,769			
6601816884	PEORIA	AZ		04/10/2023				1,695			1,695		11,131	11,131			
505131887	HIALEAH	FL		07/14/2023				194			194		1,459	1,459			
8201867283	CAPE CORAL	FL		07/14/2023				314			314		2,170	2,170			
6600851825	FRANKLIN	TN		04/10/2023				2,434			2,434		16,452	16,452			
3356549444	Hallandale Beach	FL		07/14/2023				181			181		1,083	1,083			
PH7118770002	LIVERMORE	CA		06/19/2015		13,236		(145)			(145)		13,090	13,090			
6600676594	JACKSONVILLE	FL		04/10/2023				911			911		2,293	2,293			
6602704725	MONTAUK	NY		04/10/2023				2,091			2,091		12,962	12,962			
6600679127	JACKSONVILLE	FL		04/10/2023				1,022			1,022		2,572	2,572			
6600793555	ANNA MARIA	FL		04/10/2023				2,348			2,348		16,849	16,849			
6601811380	VALLEY VILLAGE	CA		04/10/2023				1,927			1,927		15,237	15,237			
6601699884	VIRGINIA BEACH	VA		04/10/2023				4,732			4,732		31,074	31,074			
6601716944	ARLINGTON	VA		04/10/2023				2,451			2,451		15,192	15,192			
6601204248	JACKSONVILLE	FL		04/10/2023				250			250		629	629			
6601224303	JACKSONVILLE	FL		04/10/2023				912			912		2,297	2,297			
6600851346	DALLAS	TX		07/14/2023				1,341			1,341		7,929	7,929			
PH7133170196	UPTON	MA		04/24/2015		136,001		(561)			(561)		135,440	135,440			
0696900	Los Angeles	CA		06/27/2013		3,233,818							3,233,818	3,233,818			
8202468917	HALLANDALE BEACH	FL		07/14/2023				483			483		3,339	3,339			
6602710474	EUGENE	OR		07/14/2023				517			517		2,855	2,855			
6601684571	RENTON	WA		07/14/2023				5,080			5,080		48,047	48,047			
6602698711	SALINAS	CA		04/10/2023				1,199			1,199		7,657	7,657			
6602699933	MOUNTAIN HOUSE	CA		04/10/2023				1,834			1,834		10,731	10,731			
EB1367015025	SAN DIEGO	CA		08/17/2016		21,496		(104)			(104)		21,392	21,392			
6602681923	GOODYEAR	AZ		04/10/2023				1,496			1,496		9,276	9,276			
8200883109	LAUDERHILL	FL		07/14/2023				634			634		3,013	3,013			
3359783231	Lehigh Acres	FL		07/14/2023				152			152		952	952			
6601470831	ATLANTIC BEACH	FL		04/10/2023				1,218			1,218		3,066	3,066			
6601700104	RYE BROOK	NY		04/10/2023				1,950			1,950		13,571	13,571			
6601706226	ALAMO	CA		04/10/2023				2,522			2,522		15,631	15,631			
6601470849	ATLANTIC BEACH	FL		04/10/2023				1,212			1,212		3,050	3,050			
6602671627	BEND	OR		07/14/2023				1,549			1,549		14,334	14,334			
6601683938	RENTON	WA		07/14/2023				1,864			1,864		21,118	21,118			
8195840509	PALM BEACH GARDENS	FL		07/14/2023				568			568		2,880	2,880			
6601708990	PRESCOTT	AZ		04/10/2023				1,635			1,635		11,383	11,383			
6601203653	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
6602692458	BOUND BROOK	NJ		07/14/2023				772			772		7,636	7,636			
6601721043	PHOENIX	AZ		04/10/2023				6,660			6,660		42,537	42,537			
6600794199	SACRAMENTO	CA		04/10/2023				892			892		10,731	10,731			
3376746862	LAUDERDALE LAKES	FL		07/14/2023				220			220		1,505	1,505			
6601480848	DANVILLE	CA		04/10/2023				3,994			3,994		23,372	23,372			
PEB1351006820	STATEN ISLAND	NY		11/17/2017		9,951		107			107		10,058	10,058			
6601680561	LONG GROVE	IL		04/10/2023				4,347			4,347		26,943	26,943			
6601201673	ATLANTIC BEACH	FL		04/10/2023				887			887		2,233	2,233			
8195775133	PALM BEACH GARDENS	FL		07/14/2023				559			559		2,603	2,603			
6600433681	NEWPORT BEACH	CA		04/10/2023				1,411			1,411		9,822	9,822			
FR125772785	CORTE MADERA	CA		12/22/2016		31,559		102			102		31,661	31,661			
6602695055	GILBERT	AZ		04/10/2023				1,449			1,449		9,515	9,515			
6602680156	YORBA LINDA	CA		04/10/2023				2,896			2,896		19,023	19,023			

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6602698935	PORTLAND	OR		07/14/2023				1,905			1,905		10,042	10,042			
6602711381	WASHINGTON	DC		04/10/2023				1,780			1,780		12,389	12,389			
6601748541	RAYNHAM	MA		04/10/2023				1,726			1,726		11,336	11,336			
8201662829	WEST PALM BEACH	FL		07/14/2023				222			222		1,463	1,463			
8198648456	HOMESTEAD	FL		07/14/2023				612			612		2,910	2,910			
6601723577	YULEE	FL		04/10/2023				1,420			1,420		8,527	8,527			
6602697978	SIMI VALLEY	CA		04/10/2023				2,101			2,101		13,418	13,418			
6601715854	ORMOND BEACH	FL		04/10/2023				1,618			1,618		9,739	9,739			
6600785726	COLLEYVILLE	TX		07/14/2023				866			866		5,368	5,368			
10800830	NORTH FORT MYERS	FL		07/14/2023				810			810		2,040	2,040			
6601470963	ATLANTIC BEACH	FL		04/10/2023				773			773		1,946	1,946			
2522161796	JUPITER	FL		07/14/2023				607			607		1,528	1,528			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		17,429		22			22		17,451	17,451			
6600384546	BOCA RATON	FL		04/10/2023				800			800		6,544	6,544			
6601224550	JACKSONVILLE	FL		04/10/2023				642			642		1,616	1,616			
6601750125	WILLIAMSBURG	VA		04/10/2023				2,981			2,981		19,578	19,578			
6602672138	VALENCIA	CA		04/10/2023				4,384			4,384		52,731	52,731			
6601475780	FLORISSANT	MO		04/10/2023				166			166		1,360	1,360			
6602710508	OLNEY	MD		07/14/2023				195			195		1,240	1,240			
6601724617	SUMMIT	NJ		07/14/2023				2,456			2,456		12,372	12,372			
EB1223012229	INDIALANTIC	FL		10/12/2016		45,017		32			32		45,049	45,049			
6602702737	MOSS BEACH	CA		04/10/2023				4,028			4,028		23,574	23,574			
6601476507	NEWTON CENTER	MA		04/10/2023				3,775			3,775		39,608	39,608			
6601711697	MAGNOLIA	TX		07/14/2023				2,828			2,828		15,624	15,624			
EB1787003834	SAN BRUNO	CA		12/16/2016		37,087		636			636		37,723	37,723			
0848900	Houston	TX		01/25/2018		423,288							423,288	423,288			
PEB1541042305	PARK CITY	UT		01/11/2018		15,472		(305)			(305)		15,167	15,167			
6601699827	DALLAS	TX		07/14/2023				1,117			1,117		6,763	6,763			
6601677948	SAINT JAMES	NY		04/10/2023				5,045			5,045		53,040	53,040			
PH7131399508	LANTANA	FL		08/15/2014		23,979		(30)			(30)		23,950	23,950			
6601483008	NORTHAMPTON	MA		04/10/2023				2,543			2,543		28,956	28,956			
6602673342	PORTLAND	OR		07/14/2023				2,703			2,703		21,989	21,989			
6601740498	PALM SPRINGS	CA		04/10/2023				1,735			1,735		12,074	12,074			
EB1353006687	TOWACO	NJ		12/16/2016		17,312		278			278		17,590	17,590			
6602685973	SEATTLE	WA		07/14/2023				2,478			2,478		12,218	12,218			
6601682658	NEW YORK	NY		04/10/2023				5,835			5,835		34,143	34,143			
8203017979	PLANTATION	FL		07/14/2023				161			161		1,039	1,039			
6601484329	MANLIUS	NY		04/10/2023				306			306		3,578	3,578			
6601712133	BROKEN BOW	OK		04/10/2023				2,117			2,117		12,052	12,052			
6601224428	JACKSONVILLE	FL		04/10/2023				696			696		1,753	1,753			
6601470906	ATLANTIC BEACH	FL		04/10/2023				1,233			1,233		3,103	3,103			
6601485904	EMPIRE	MI		04/10/2023				2,973			2,973		31,259	31,259			
FR125799077	CAMBRIDGE	MA		12/22/2016		15,658		30			30		15,688	15,688			
PEB1540095305	REISTERSTOWN	MD		06/13/2017		1,183		(29)			(29)		1,154	1,154			
6601825315	NASHVILLE	TN		04/10/2023				1,610			1,610		10,281	10,281			
6601823146	SAN DIEGO	CA		04/10/2023				3,134			3,134		33,828	33,828			
6600676669	JACKSONVILLE	FL		04/10/2023				962			962		2,421	2,421			
6601738724	LAGUNA NIGUEL	CA		04/10/2023				2,775			2,775		16,240	16,240			
6602677616	BOYNTON BEACH	FL		04/10/2023				2,152			2,152		12,594	12,594			
EB1144000257	NEW YORK	NY		12/18/2015		38,104		(75)			(75)		38,029	38,029			
6600476086	ALLEN	TX		07/14/2023				3,262			3,262		31,550	31,550			

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6602699834	HOUSTON	TX		07/14/2023				1,766			1,766		9,759	9,759			
6601681973	EVANSTON	IL		04/10/2023				2,590			2,590		32,050	32,050			
6600680331	JACKSONVILLE	FL		04/10/2023				956			956		2,408	2,408			
6601038752	SANTA BARBARA	CA		04/10/2023				2,695			2,695		20,556	20,556			
6602697655	NAPLES	FL		04/10/2023				3,737			3,737		35,586	35,586			
8200276923	JACKSONVILLE	FL		07/14/2023				375			375		2,020	2,020			
8195685584	MARGATE	FL		07/14/2023				542			542		2,475	2,475			
6602671510	DALLAS	TX		07/14/2023				1,411			1,411		8,342	8,342			
6601699413	SAMMAMISH	WA		07/14/2023				1,991			1,991		11,502	11,502			
6601678045	LEXINGTON	MA		04/10/2023				3,439			3,439		39,165	39,165			
8204228411	NAPLES	FL		07/14/2023				332			332		3,025	3,025			
6601481770	HOUSTON	TX		07/14/2023				3,123			3,123		27,636	27,636			
8202139071	JACKSONVILLE	FL		07/14/2023				378			378		2,230	2,230			
8204231763	WEST PALM BEACH	FL		07/14/2023				286			286		2,694	2,694			
6602677905	OOLTEWAH	TN		04/10/2023				3,634			3,634		21,263	21,263			
6602675883	DANVILLE	CA		04/10/2023				3,039			3,039		17,302	17,302			
6602680222	DALLAS	TX		07/14/2023				1,155			1,155		6,087	6,087			
6601805176	MORGAN HILL	CA		04/10/2023				1,792			1,792		11,766	11,766			
PEB1389005611	TUPPER LAKE	NY		11/17/2017		21,612		(229)			(229)		21,383	21,383			
6602696483	WINNETKA	IL		04/10/2023				2,745			2,745		17,011	17,011			
FR125718697	SANTA MONICA	CA		12/22/2016		22,429		92			92		22,521	22,521			
6600642315	WHITE LAKE	MI		04/10/2023				213			213		2,229	2,229			
6601809871	SAN JOSE	CA		04/10/2023				2,748			2,748		16,080	16,080			
6601699389	POWAY	CA		04/10/2023				3,825			3,825		24,434	24,434			
8195412029	HALLANDALE BEACH	FL		07/14/2023				688			688		3,339	3,339			
8195139260	GULFPORT	FL		07/14/2023				577			577		2,863	2,863			
6602705623	LOVELAND	CO		07/14/2023				1,060			1,060		5,986	5,986			
6601823377	SILVERADO	CA		04/10/2023				10,845			10,845		111,128	111,128			
6600011834	JACKSONVILLE	FL		04/10/2023				711			711		1,790	1,790			
6600921800	TEMECULA	CA		04/10/2023				932			932		8,419	8,419			
8202985242	HIALEAH	FL		07/14/2023				247			247		2,324	2,324			
6600681495	JACKSONVILLE	FL		04/10/2023				905			905		2,277	2,277			
6602700756	TAMPA	FL		04/10/2023				2,400			2,400		15,329	15,329			
6601203075	JACKSONVILLE	FL		04/10/2023				712			712		1,793	1,793			
6602680701	ARNOLD	MD		07/14/2023				1,170			1,170		6,312	6,312			
6600125410	MONTE SERENO	CA		04/10/2023				6,606			6,606		42,197	42,197			
6601701110	MORAGA	CA		04/10/2023				5,450			5,450		63,758	63,758			
6601808774	WEST LINN	OR		07/14/2023				1,039			1,039		5,743	5,743			
6602677111	LAFAYETTE	CA		04/10/2023				3,937			3,937		23,040	23,040			
6601809814	LOS ALTOS	CA		04/10/2023				4,118			4,118		24,735	24,735			
8201218053	LEHIGH ACRES	FL		07/14/2023				410			410		2,421	2,421			
505409538	JACKSONVILLE	FL		07/14/2023				438			438		2,354	2,354			
0661801	Potomac	MD		01/29/2019		968,387							968,387	968,387			
6601681072	NEW YORK	NY		04/10/2023				4,333			4,333		44,399	44,399			
EB1596054021	LOS ANGELES	CA		12/16/2016		171,602		1,415			1,415		173,017	173,017			
6601485102	FREDERICK	MD		07/14/2023				1,631			1,631		15,423	15,423			
6601718569	PALM SPRINGS	CA		04/10/2023				1,324			1,324		9,217	9,217			
6602687086	FRIANT	CA		04/10/2023				3,037			3,037		19,401	19,401			
6601683086	UPPER BROOKVILLE	NY		04/10/2023				3,357			3,357		41,549	41,549			
6601285866	CORPUS CHRISTI	TX		07/14/2023				95			95		1,056	1,056			
6601733352	FALLS CHURCH	VA		04/10/2023				3,102			3,102		20,371	20,371			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601204735	JACKSONVILLE	FL		04/10/2023				670			670		1,687	1,687			
6602680115	BENICIA	CA		04/10/2023				2,218			2,218		12,293	12,293			
505394265	WEST PALM BEACH	FL		07/14/2023				327			327		1,750	1,750			
6602679778	RICHLAND	WA		07/14/2023				1,099			1,099		6,075	6,075			
6601805234	DENVER	CO		07/14/2023				2,383			2,383		21,050	21,050			
6601483677	SARATOGA	CA		04/10/2023				3,625			3,625		38,114	38,114			
6600680414	JACKSONVILLE	FL		04/10/2023				1,063			1,063		2,675	2,675			
6602704956	DRIFTWOOD	TX		07/14/2023				1,428			1,428		8,069	8,069			
6600933037	SHERWOOD	OR		07/14/2023				1,207			1,207		7,137	7,137			
6602682095	LIBERTY	MO		04/10/2023				1,546			1,546		9,048	9,048			
6602687482	PHOENIX	AZ		04/10/2023				2,339			2,339		13,689	13,689			
6601223990	JACKSONVILLE	FL		04/10/2023				622			622		1,565	1,565			
6602675776	SANTA MONICA	CA		04/10/2023				3,319			3,319		18,892	18,892			
6600432030	FULLERTON	CA		04/10/2023				1,120			1,120		7,793	7,793			
6600840687	NEW BRAUNFELS	TX		07/14/2023				1,537			1,537		16,766	16,766			
6602689314	SACRAMENTO	CA		04/10/2023				2,318			2,318		14,803	14,803			
6602700798	LAGUNA BEACH	CA		04/10/2023				5,089			5,089		30,565	30,565			
3372002115	N Fort Myers	FL		07/14/2023				130			130		840	840			
6601709089	LAKE OSWEGO	OR		07/14/2023				1,333			1,333		7,028	7,028			
6601475798	SAINT LOUIS	MO		04/10/2023				169			169		1,358	1,358			
6601818740	WASHINGTON	DC		04/10/2023				2,070			2,070		13,592	13,592			
6602686070	BAINBRIDGE IS	WA		07/14/2023				1,206			1,206		5,943	5,943			
8200560080	SEMINOLE	FL		07/14/2023				337			337		784	784			
6602696830	SEATTLE	WA		07/14/2023				1,832			1,832		9,657	9,657			
6602696939	LOS ANGELES	CA		04/10/2023				3,216			3,216		19,358	19,358			
6601686709	BROOKLINE	MA		04/10/2023				2,906			2,906		34,959	34,959			
6601681981	WILMETTE	IL		04/10/2023				3,709			3,709		45,901	45,901			
6601469445	ATLANTIC BEACH	FL		04/10/2023				1,109			1,109		2,792	2,792			
6600676610	JACKSONVILLE	FL		04/10/2023				770			770		1,937	1,937			
6602680198	WASHINGTON	DC		04/10/2023				2,920			2,920		17,087	17,087			
6601711937	SEATTLE	WA		07/14/2023				1,551			1,551		8,759	8,759			
6602676741	LOS ALTOS	CA		04/10/2023				6,546			6,546		68,824	68,824			
6602701804	KELLER	TX		07/14/2023				1,352			1,352		7,125	7,125			
6602690270	BETHESDA	MD		07/14/2023				1,689			1,689		8,903	8,903			
6602682350	GOLETA	CA		04/10/2023				208			208		1,330	1,330			
6600574476	SOUTHAMPTON	NY		04/10/2023				1,706			1,706		10,897	10,897			
6602688753	QUEEN CREEK	AZ		04/10/2023				1,519			1,519		10,266	10,266			
6600921693	SAN RAFAEL	CA		04/10/2023				1,713			1,713		16,023	16,023			
6602681998	NIPOMO	CA		04/10/2023				2,420			2,420		15,457	15,457			
6601469379	ATLANTIC BEACH	FL		04/10/2023				972			972		2,446	2,446			
6602673748	SAN CARLOS	CA		04/10/2023				9,415			9,415		53,597	53,597			
6602693654	CASTLE ROCK	CO		07/14/2023				2,585			2,585		21,034	21,034			
6602685841	ENCINITAS	CA		04/10/2023				4,070			4,070		27,509	27,509			
6602698901	LOS ANGELES	CA		04/10/2023				2,507			2,507		14,670	14,670			
6602692128	CHICAGO	IL		04/10/2023				884			884		9,548	9,548			
6601225326	JACKSONVILLE	FL		04/10/2023				718			718		1,806	1,806			
8200989482	SUNRISE	FL		07/14/2023				357			357		2,053	2,053			
6601203810	JACKSONVILLE	FL		04/10/2023				1,007			1,007		2,534	2,534			
6600828492	W SPRINGFIELD	MA		04/10/2023				176			176		1,593	1,593			
6602674472	WASHINGTON	DC		04/10/2023				6,060			6,060		35,462	35,462			
6602705029	PARK CITY	UT		07/14/2023				1,736			1,736		9,808	9,808			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8197141999	PEMBROKE PINES	FL		07/14/2023				537			537		2,723	2,723			
6602685338	CLARENDON HILLS	IL		04/10/2023				2,429			2,429		14,214	14,214			
6601680116	MOUNT LAUREL	NJ		07/14/2023				989			989		5,986	5,986			
6601681403	CHICAGO	IL		04/10/2023				3,276			3,276		36,337	36,337			
6602695121	CARLSBAD	CA		04/10/2023				3,268			3,268		20,876	20,876			
6600792698	CYPRESS	TX		07/14/2023				2,255			2,255		12,462	12,462			
6601490029	CHICAGO	IL		04/10/2023				810			810		9,748	9,748			
6601812115	STUART	FL		04/10/2023				1,251			1,251		8,453	8,453			
PEB1596055185	BROOKLYN	NY		11/17/2017		11,438		(300)			(300)		11,138	11,138			
6601684555	MONTCLAIR	NJ		07/14/2023				2,324			2,324		21,027	21,027			
6602694611	BELLINGHAM	WA		07/14/2023				1,284			1,284		7,097	7,097			
8012076776	NAPLES	FL		07/14/2023				209			209		1,319	1,319			
PEB1596056200	TUCSON	AZ		03/21/2018		2,388		46			46		2,434	2,434			
6601726711	CLOVERDALE	CA		04/10/2023				2,436			2,436		15,997	15,997			
EB1541040297	CLEMMONS	NC		06/24/2016		13,378		(226)			(226)		13,152	13,152			
8195473875	MIAMI GARDENS	FL		07/14/2023				636			636		2,961	2,961			
6601680819	EASTCHESTER	NY		04/10/2023				5,041			5,041		52,996	52,996			
6600059437	SPRING	TX		07/14/2023				1,289			1,289		7,124	7,124			
PEB1596055089	DENVER	CO		11/17/2017		19,734		(278)			(278)		19,456	19,456			
6601745786	FAIRFAX	CA		04/10/2023				2,101			2,101		13,418	13,418			
8202744702	JACKSONVILLE	FL		07/14/2023				231			231		1,674	1,674			
0903600	Sandy Springs	GA		12/20/2019		843,181							843,181	843,181			
6601681965	CHESTERFIELD	MO		04/10/2023				2,932			2,932		35,268	35,268			
6601696922	PASADENA	CA		04/10/2023				2,773			2,773		16,224	16,224			
6601685925	DUXBURY	MA		04/10/2023				3,028			3,028		32,683	32,683			
8195124106	LEHIGH ACRES	FL		07/14/2023				709			709		3,371	3,371			
6602701846	MILL VALLEY	CA		04/10/2023				948			948		5,708	5,708			
8196970648	FORT LAUDERDALE	FL		07/14/2023				306			306		1,649	1,649			
3391183266	Miramar	FL		07/14/2023				281			281		1,814	1,814			
6601483610	READING	MA		04/10/2023				2,526			2,526		27,271	27,271			
6601804633	CLARENCE CENTER	NY		04/10/2023				2,332			2,332		13,644	13,644			
6601225029	JACKSONVILLE	FL		04/10/2023				928			928		2,336	2,336			
6601685180	TOWSON	MD		07/14/2023				2,900			2,900		25,663	25,663			
6602681949	ENNIS	MT		04/10/2023				1,512			1,512		9,373	9,373			
8202428875	JACKSONVILLE	FL		07/14/2023				292			292		1,922	1,922			
6600923962	SARASOTA	FL		04/10/2023				4,350			4,350		35,600	35,600			
6602694504	SANTA BARBARA	CA		04/10/2023				3,819			3,819		25,083	25,083			
6602700913	SAN DIEGO	CA		04/10/2023				2,069			2,069		13,212	13,212			
6602702455	WILLOW	NY		04/10/2023				2,166			2,166		13,037	13,037			
6602679356	CHICAGO	IL		04/10/2023				2,419			2,419		15,450	15,450			
8200598116	FORT MYERS	FL		07/14/2023				864			864		4,381	4,381			
6600679390	JACKSONVILLE	FL		04/10/2023				1,179			1,179		2,968	2,968			
6601716233	PEORIA	AZ		04/10/2023				1,539			1,539		9,541	9,541			
6600681792	ST. JOHNS	FL		04/10/2023				430			430		3,884	3,884			
PEB1596055717	CARNATION	WA		01/11/2018		14,820		(83)			(83)		14,737	14,737			
6601681494	SAINT LOUIS	MO		04/10/2023				3,954			3,954		45,026	45,026			
6602692359	JACKSONVILLE	FL		04/10/2023				601			601		7,896	7,896			
6601719930	PORTLAND	OR		07/14/2023				1,483			1,483		8,568	8,568			
6602675347	MAPLETON	UT		07/14/2023				1,244			1,244		8,130	8,130			
6601487967	PASADENA	CA		04/10/2023				3,277			3,277		36,348	36,348			
6601484055	KENMORE	WA		07/14/2023				3,016			3,016		25,044	25,044			

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6602698547	GILBERT	AZ		04/10/2023				1,790			1,790		11,097	11,097			
6602688480	CHELAN	WA		07/14/2023				1,890			1,890		10,199	10,199			
6601481994	EVERGREEN	CO		07/14/2023				2,257			2,257		20,890	20,890			
6600934852	WINCHESTER	CA		04/10/2023				1,437			1,437		9,440	9,440			
6602713726	DALLAS	TX		07/14/2023				1,773			1,773		18,395	18,395			
PEB1221068664	JACKSONVILLE	FL		11/18/2016		20,905		(189)			(189)		20,716	20,716			
6601808949	LK WINNEBAGO	MO		04/10/2023				7,631			7,631		47,301	47,301			
6600935016	TEMECULA	CA		04/10/2023				2,056			2,056		14,755	14,755			
6602682665	SALT LAKE CITY	UT		07/14/2023				1,407			1,407		7,776	7,776			
6601823096	HOUSTON	TX		07/14/2023				1,250			1,250		7,059	7,059			
6601697938	ROCKVILLE CENTRE	NY		04/10/2023				2,313			2,313		16,596	16,596			
6600679499	JACKSONVILLE	FL		04/10/2023				2,863			2,863		7,207	7,207			
EB1221066207	JACKSONVILLE	FL		06/24/2016		16,695		(124)			(124)		16,571	16,571			
6601734400	SAN DIEGO	CA		04/10/2023				1,980			1,980		12,644	12,644			
PEB1787004615	WALNUT CREEK	CA		08/14/2017		8,053		(61)			(61)		7,992	7,992			
108562687	St Petersburg	FL		07/14/2023				199			199		1,280	1,280			
6602678242	SANTA BARBARA	CA		04/10/2023				2,927			2,927		16,221	16,221			
6602676097	SAN MATEO	CA		04/10/2023				2,891			2,891		16,459	16,459			
6601698456	NAPERVILLE	IL		04/10/2023				2,351			2,351		17,403	17,403			
6602678135	CHICAGO	IL		04/10/2023				5,142			5,142		28,495	28,495			
6601687301	JACKSON	TN		04/10/2023				3,628			3,628		44,909	44,909			
6601818757	ARLINGTON	VA		04/10/2023				2,576			2,576		15,967	15,967			
6600490517	BROOKLYN	NY		04/10/2023				1,719			1,719		11,291	11,291			
6600680588	JACKSONVILLE	FL		04/10/2023				3,136			3,136		26,493	26,493			
PH7129144932	CERRITOS	CA		11/21/2014		47,318		(196)			(196)		47,121	47,121			
6601702753	LAKESIDE	MT		04/10/2023				2,426			2,426		26,907	26,907			
6601816900	AUSTIN	TX		07/14/2023				2,118			2,118		11,966	11,966			
FR125713839	SAN FRANCISCO	CA		10/21/2016		22,965		57			57		23,021	23,021			
6601739250	SANTA MARIA	CA		04/10/2023				890			890		5,686	5,686			
6601682476	WOODBURY	NY		04/10/2023				2,545			2,545		28,976	28,976			
FR125698956	BURLINGAME	CA		11/18/2016		21,346		78			78		21,423	21,423			
0677101	San Diego	CA		08/27/2013		1,575,303							1,575,303	1,575,303			
6601729590	SAN JOSE	CA		04/10/2023				2,774			2,774		16,233	16,233			
6601677534	PONTE VEDRA BEACH	FL		04/10/2023				2,752			2,752		33,105	33,105			
6601699918	BIRMINGHAM	MI		04/10/2023				2,972			2,972		20,689	20,689			
6601476747	PALM BEACH GARDENS	FL		04/10/2023				3,239			3,239		33,981	33,981			
6601701177	SUNNYVALE	CA		04/10/2023				5,994			5,994		82,631	82,631			
8195324214	POMPANO BEACH	FL		07/14/2023				810			810		4,105	4,105			
6601713487	PASADENA	CA		04/10/2023				1,522			1,522		9,431	9,431			
6602711290	SANDPOINT	ID		04/10/2023				3,990			3,990		30,514	30,514			
PH7131846680	EVERGREEN	CO		09/26/2014		16,845		(98)			(98)		16,747	16,747			
6601811620	FLOWER MOUND	TX		07/14/2023				1,598			1,598		8,828	8,828			
6601733220	LEANDER	TX		07/14/2023				1,283			1,283		7,411	7,411			
6601754069	NORTH BEND	WA		07/14/2023				1,947			1,947		17,202	17,202			
6602674662	SAN JOSE	CA		04/10/2023				2,981			2,981		16,968	16,968			
6601286401	MIAMI	FL		04/10/2023				330			330		2,526	2,526			
6602675925	SAN FRANCISCO	CA		04/10/2023				4,112			4,112		39,151	39,151			
6602700103	MISSION VIEJO	CA		04/10/2023				2,888			2,888		17,345	17,345			
6602702166	FREMONT	CA		04/10/2023				1,446			1,446		8,232	8,232			
6602694215	SAINT PAUL	MN		04/10/2023				5,351			5,351		59,348	59,348			
6600028903	JACKSONVILLE	FL		04/10/2023				557			557		1,403	1,403			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602697754	RANCHO PALOS VERDES	CA		04/10/2023				4,228			4,228		42,250	42,250			
6601683185	CHICAGO	IL		04/10/2023				2,589			2,589		32,044	32,044			
6602687011	FREMONT	CA		04/10/2023				3,053			3,053		17,863	17,863			
6602701077	SUNNYVALE	CA		04/10/2023				3,021			3,021		18,184	18,184			
6602674753	MERCER ISLAND	WA		07/14/2023				2,346			2,346		11,320	11,320			
PEB1351006403	STATEN ISLAND	NY		08/14/2017		16,386		(101)			(101)		16,285	16,285			
6602711282	GEORGETOWN	TX		07/14/2023				831			831		5,278	5,278			
6601675942	PORTLAND	OR		07/14/2023				135			135		858	858			
6600851585	STUART	FL		04/10/2023				2,408			2,408		17,276	17,276			
6602701887	MOUND	MN		04/10/2023				3,253			3,253		19,582	19,582			
6601808873	SEATTLE	WA		07/14/2023				1,625			1,625		8,374	8,374			
6601475822	SAINT ANN	MO		04/10/2023				290			290		2,454	2,454			
6601736579	COLORADO SPRINGS	CO		07/14/2023				1,171			1,171		6,159	6,159			
6601679720	BRENTWOOD	TN		04/10/2023				2,820			2,820		32,996	32,996			
8201745268	WEST PALM BEACH	FL		07/14/2023				454			454		2,398	2,398			
6602696962	MILL VALLEY	CA		04/10/2023				3,036			3,036		18,275	18,275			
6602675297	WILMINGTON	DE		04/10/2023				1,752			1,752		12,571	12,571			
6601693275	LOS ALTOS	CA		04/10/2023				2,152			2,152		14,133	14,133			
6602678721	CARLSBAD	CA		04/10/2023				1,611			1,611		10,293	10,293			
6602701507	SANTA FE	NM		04/10/2023				2,026			2,026		12,199	12,199			
6602682863	CARMICHAEL	CA		04/10/2023				1,621			1,621		10,352	10,352			
6602693696	BRIGANTINE	NJ		07/14/2023				1,778			1,778		9,161	9,161			
6601014902	LOS ANGELES	CA		04/10/2023				2,593			2,593		15,609	15,609			
PEB1382003232	CLOVIS	CA		11/18/2016		12,642		133			133		12,775	12,775			
6602681741	EDMONDS	WA		07/14/2023				1,965			1,965		10,599	10,599			
6601286047	LINCOLN	AL		07/14/2023				362			362		2,425	2,425			
6601709188	DENVER	CO		07/14/2023				1,019			1,019		5,757	5,757			
6601750281	BELLEVUE	WA		07/14/2023				1,919			1,919		11,342	11,342			
6601748509	SUNNYVALE	CA		04/10/2023				2,742			2,742		18,006	18,006			
6600844689	ALBUQUERQUE	NM		04/10/2023				3,397			3,397		43,293	43,293			
3361466038	Hollywood	FL		07/14/2023				115			115		738	738			
6601203976	JACKSONVILLE	FL		04/10/2023				784			784		1,973	1,973			
6602702604	LARCHMONT	NY		04/10/2023				2,643			2,643		15,911	15,911			
6601681171	NEW YORK	NY		04/10/2023				4,142			4,142		44,714	44,714			
6601693531	SAN ANSELMO	CA		04/10/2023				1,503			1,503		9,870	9,870			
6602673581	MENLO PARK	CA		04/10/2023				3,661			3,661		20,840	20,840			
6602699123	RIVERSIDE	CA		04/10/2023				1,347			1,347		8,848	8,848			
6602674530	SCOTTSDALE	AZ		04/10/2023				3,442			3,442		18,582	18,582			
6602688787	LOS ANGELES	CA		04/10/2023				3,588			3,588		22,920	22,920			
EB1143010864	WARREN	NJ		07/17/2015		15,565		19			19		15,583	15,583			
6601827451	SPOKANE	WA		07/14/2023				1,421			1,421		13,149	13,149			
6602256361	SAN RAFAEL	CA		04/10/2023				2,684			2,684		38,159	38,159			
6602676949	CUPERTINO	CA		04/10/2023				2,925			2,925		16,652	16,652			
8195007873	SEMINOLE	FL		07/14/2023				539			539		2,561	2,561			
3380088404	POMPANO BEACH	FL		07/14/2023				74			74		491	491			
6600934795	POWAY	CA		04/10/2023				3,366			3,366		23,425	23,425			
6601480145	WINONA	MN		04/10/2023				1,927			1,927		23,849	23,849			
6600735481	WALLKILL	NY		04/10/2023				1,092			1,092		5,897	5,897			
6600845579	SAN JOSE	CA		04/10/2023				2,161			2,161		15,998	15,998			
FR125700737	SAN FRANCISCO	CA		11/18/2016		27,667		36			36		27,703	27,703			
6601750240	LAKE WORTH	FL		04/10/2023				2,017			2,017		13,247	13,247			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8200627555	DELRAY BEACH	FL		07/14/2023				33			33		188	188			
6602693910	GILBERT	AZ		04/10/2023				2,693			2,693		27,598	27,598			
6600851668	FREMONT	CA		04/10/2023				2,412			2,412		14,518	14,518			
6602710979	GULF SHORES	AL		07/14/2023				1,427			1,427		8,438	8,438			
6601469106	ATLANTIC BEACH	FL		04/10/2023				773			773		1,946	1,946			
0553801	COLUMBUS	OH		02/11/2013		4,487,247							4,487,247	4,487,247			
FR125693379	SAN FRANCISCO	CA		09/09/2016		21,415		70			70		21,485	21,485			
6602696897	SAN FRANCISCO	CA		04/10/2023				2,688			2,688		16,663	16,663			
6602679810	MARCO ISLAND	FL		04/10/2023				1,580			1,580		10,681	10,681			
6600011701	JACKSONVILLE	FL		04/10/2023				798			798		2,010	2,010			
8195696928	FORT LAUDERDALE	FL		07/14/2023				514			514		2,498	2,498			
6602672856	EVERGREEN	CO		07/14/2023				2,568			2,568		12,896	12,896			
6601475707	WILMETTE	IL		04/10/2023				1,874			1,874		21,928	21,928			
6600793779	ALEXANDRIA	VA		04/10/2023				1,883			1,883		13,110	13,110			
6600935040	TRUCKEE	CA		04/10/2023				1,358			1,358		9,741	9,741			
6601806646	YORBA LINDA	CA		04/10/2023				1,749			1,749		11,818	11,818			
6601699751	MANSFIELD	TX		07/14/2023				814			814		4,926	4,926			
6601735126	BERMUDA DUNES	CA		04/10/2023				3,532			3,532		37,057	37,057			
6602673714	SAN ANSELMO	CA		04/10/2023				2,749			2,749		15,650	15,650			
6601825158	IDYLLWILD	CA		04/10/2023				8,692			8,692		55,519	55,519			
6601733519	ANNANDALE	VA		04/10/2023				5,824			5,824		59,682	59,682			
6600244450	BOISE	ID		04/10/2023				830			830		5,611	5,611			
6601482034	GLENCOE	IL		04/10/2023				3,903			3,903		41,034	41,034			
6600056482	MIDLAND	TX		07/14/2023				884			884		5,106	5,106			
505362404	NAPLES	FL		07/14/2023				436			436		2,397	2,397			
8195467390	ATLANTIC BCH	FL		07/14/2023				554			554		2,580	2,580			
EB1789003531	SUNNYVALE	CA		10/12/2016		15,239		(181)			(181)		15,058	15,058			
6602685155	PHOENIX	AZ		04/10/2023				3,046			3,046		32,030	32,030			
6602687201	MESA	AZ		04/10/2023				3,980			3,980		25,420	25,420			
6601720441	PHOENIX	AZ		04/10/2023				1,880			1,880		10,702	10,702			
8197402930	FORT LAUDERDALE	FL		07/14/2023				380			380		1,885	1,885			
6601753897	SUGAR LAND	TX		07/14/2023				1,412			1,412		8,155	8,155			
6600011321	JACKSONVILLE	FL		04/10/2023				975			975		2,455	2,455			
6601069302	WASHINGTON	DC		04/10/2023				889			889		7,760	7,760			
6601809491	ORLANDO	FL		04/10/2023				1,254			1,254		8,471	8,471			
6601683557	SAINT LOUIS	MO		04/10/2023				3,609			3,609		40,034	40,034			
6601705681	CHICAGO	IL		04/10/2023				2,667			2,667		26,654	26,654			
6602694702	ENCINITAS	CA		04/10/2023				2,399			2,399		14,443	14,443			
8018223432	HIALEAH	FL		07/14/2023				358			358		2,538	2,538			
6600794363	SHORELINE	WA		07/14/2023				2,633			2,633		24,362	24,362			
8198676298	HOMESTEAD	FL		07/14/2023				558			558		3,011	3,011			
6602681576	TAHOE CITY	CA		04/10/2023				1,736			1,736		11,730	11,730			
PEB1541042885	REDWOOD CITY	CA		03/21/2018		9,152		28			28		9,180	9,180			
6601472142	NORTHBROOK	IL		04/10/2023				3,892			3,892		45,539	45,539			
6601203570	JACKSONVILLE	FL		04/10/2023				694			694		1,279	1,279			
8201424835	MIAMI	FL		07/14/2023				519			519		3,342	3,342			
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023				2,461			2,461		12,401	12,401			
6602698083	PHOENIX	AZ		04/10/2023				1,696			1,696		10,515	10,515			
6601827584	POTOMAC	MD		07/14/2023				3,346			3,346		28,364	28,364			
6601224311	JACKSONVILLE	FL		04/10/2023				739			739		1,861	1,861			
6601476622	NEEDHAM	MA		04/10/2023				720			720		7,555	7,555			

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98785876	NAPLES	FL		07/14/2023				123			123		774	774			
6601750539	CEDAR GROVE	NJ		07/14/2023				1,581			1,581		13,688	13,688			
6602700186	PASADENA	CA		04/10/2023				3,040			3,040		19,417	19,417			
3388195861	Tamarac	FL		07/14/2023				67			67		431	431			
8201204799	NAPLES	FL		07/14/2023				448			448		2,701	2,701			
6600773870	COLLEGE POINT	NY		04/10/2023				1,264			1,264		9,072	9,072			
6601032847	SAN FRANCISCO	CA		04/10/2023				1,036			1,036		7,432	7,432			
6600915042	PASADENA	CA		04/10/2023				2,169			2,169		15,099	15,099			
6602689454	LIVINGSTON	NJ		07/14/2023				2,506			2,506		13,210	13,210			
6601682039	NEW YORK	NY		04/10/2023				5,260			5,260		63,271	63,271			
6600011545	JACKSONVILLE	FL		04/10/2023				836			836		2,105	2,105			
6601707257	LONGWOOD	FL		04/10/2023				1,936			1,936		11,329	11,329			
EB1540093251	NEW YORK	NY		08/07/2015		19,005		(42)			(42)		18,963	18,963			
3363321925	Bonita Springs	FL		07/14/2023				131			131		748	748			
6602685353	HINSDALE	IL		04/10/2023				2,048			2,048		11,984	11,984			
6601713966	MURRIETA	CA		04/10/2023				1,544			1,544		10,138	10,138			
8202360840	CAPE CORAL	FL		07/14/2023				224			224		1,623	1,623			
6602686229	PHOENIX	AZ		04/10/2023				1,812			1,812		10,602	10,602			
6602690445	ANTHEM	AZ		04/10/2023				2,466			2,466		15,749	15,749			
6602672567	EULESS	TX		07/14/2023				364			364		2,315	2,315			
6602687896	SOUTH BOSTON	MA		04/10/2023				1,500			1,500		10,766	10,766			
PEB1541042550	KENMORE	WA		01/11/2018		16,206		(101)			(101)		16,104	16,104			
6601730549	NASHVILLE	TN		04/10/2023				2,323			2,323		15,255	15,255			
6601679175	REDMOND	WA		07/14/2023				2,695			2,695		24,383	24,383			
6600675307	JACKSONVILLE	FL		04/10/2023				770			770		1,938	1,938			
6601738955	NASHVILLE	TN		04/10/2023				3,320			3,320		20,576	20,576			
6602685239	PHOENIX	AZ		04/10/2023				4,043			4,043		24,336	24,336			
PEB1540095693	BALTIMORE	MD		11/17/2017		78,453		(1,442)			(1,442)		77,012	77,012			
6602682160	SOMIS	CA		04/10/2023				2,915			2,915		18,068	18,068			
6602683788	SEATTLE	WA		07/14/2023				1,511			1,511		8,154	8,154			
6601708552	BROOKLYN	NY		04/10/2023				3,045			3,045		19,996	19,996			
6600794264	WOODMERE	NY		04/10/2023				1,207			1,207		8,399	8,399			
6601827311	MORAGA	CA		04/10/2023				1,764			1,764		11,923	11,923			
6601821835	BELLAIRE	TX		07/14/2023				2,296			2,296		12,387	12,387			
6602682905	LINCOLNSHIRE	IL		04/10/2023				1,415			1,415		9,292	9,292			
PEB1222609215	BROOKLYN	NY		11/17/2017		9,896		(51)			(51)		9,845	9,845			
6600852336	STAR	ID		04/10/2023				4,269			4,269		28,848	28,848			
6601699736	DALLAS	TX		07/14/2023				1,062			1,062		6,136	6,136			
6602683770	SAN MARINO	CA		04/10/2023				2,669			2,669		17,049	17,049			
6602691823	FREDERICKSBURG	VA		04/10/2023				496			496		4,955	4,955			
6601811968	HAYMARKET	VA		04/10/2023				2,428			2,428		15,509	15,509			
6602690353	PEORIA	AZ		04/10/2023				1,484			1,484		9,196	9,196			
6601722116	BRENTWOOD	TN		04/10/2023				3,445			3,445		34,424	34,424			
6602681436	LOS ANGELES	CA		04/10/2023				3,569			3,569		22,794	22,794			
6601737304	DANVILLE	CA		04/10/2023				2,128			2,128		13,977	13,977			
6602671619	TRUCKEE	CA		04/10/2023				2,609			2,609		28,935	28,935			
6601809145	PROSPER	TX		07/14/2023				3,157			3,157		27,934	27,934			
6601808766	SAN RAFAEL	CA		04/10/2023				3,701			3,701		22,940	22,940			
6602691641	YORBA LINDA	CA		04/10/2023				4,493			4,493		42,784	42,784			
0553802	COLUMBUS	OH		03/04/2016		283,567							283,567	283,567			
6601673301	KIRKLAND	WA		07/14/2023				2,880			2,880		27,861	27,861			

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6601299156	ATLANTIC BEACH	FL		04/10/2023				862			862		2,169	2,169			
6602680628	GROSSE POINTE FARMS	MI		04/10/2023				1,765			1,765		10,941	10,941			
6600133778	MIAMI	FL		04/10/2023				1,504			1,504		10,467	10,467			
6601233692	KOKOMO	IN		04/10/2023				108			108		947	947			
6602679216	MINNEAPOLIS	MN		04/10/2023				583			583		3,722	3,722			
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023				3,304			3,304		18,308	18,308			
6601680918	AUSTIN	TX		07/14/2023				1,823			1,823		16,491	16,491			
6602695691	SAN MARINO	CA		04/10/2023				4,328			4,328		28,425	28,425			
6602702182	WOODSIDE	CA		04/10/2023				2,949			2,949		17,255	17,255			
6601483826	BROOKLINE	MA		04/10/2023				5,478			5,478		53,425	53,425			
6601678276	SILVER SPRING	MD		07/14/2023				877			877		4,732	4,732			
6600434994	RIDGEWOOD	NJ		07/14/2023				1,113			1,113		6,430	6,430			
6602686518	CLARKSVILLE	MD		07/14/2023				3,423			3,423		28,424	28,424			
6601693549	CHICAGO	IL		04/10/2023				2,867			2,867		17,772	17,772			
6602696202	FORT LAUDERDALE	FL		04/10/2023				3,552			3,552		22,686	22,686			
6600679283	JACKSONVILLE	FL		04/10/2023				871			871		2,192	2,192			
6600732991	NORTH HALEDON	NJ		07/14/2023				392			392		2,429	2,429			
6602683879	SEATTLE	WA		07/14/2023				1,532			1,532		8,652	8,652			
6600795097	BROOKLYN	NY		04/10/2023				2,063			2,063		14,803	14,803			
0835800	Denver	CO		03/20/2017		1,486,155							1,486,155	1,486,155			
6601737494	EL CAJON	CA		04/10/2023				4,750			4,750		47,472	47,472			
6601682047	JONESTOWN	TX		07/14/2023				3,151			3,151		31,926	31,926			
6601720789	CORONA	CA		04/10/2023				2,575			2,575		16,446	16,446			
6601475772	SAINT LOUIS	MO		04/10/2023				283			283		2,316	2,316			
6602688894	CHICAGO	IL		04/10/2023				2,190			2,190		12,470	12,470			
8202175380	ST PETERSBURG	FL		07/14/2023				433			433		3,140	3,140			
6600024357	JACKSONVILLE	FL		04/10/2023				483			483		1,215	1,215			
6600025735	JACKSONVILLE	FL		04/10/2023				997			997		2,511	2,511			
EB1247002781	PARKLAND	FL		07/17/2015		16,221		(61)			(61)		16,159	16,159			
6602682723	NASHVILLE	TN		04/10/2023				2,320			2,320		15,238	15,238			
6602684240	DESTIN	FL		04/10/2023				1,596			1,596		10,191	10,191			
6602704451	SACRAMENTO	CA		04/10/2023				7,694			7,694		58,836	58,836			
8199191167	MIAMI	FL		07/14/2023				699			699		3,617	3,617			
8023232143	LAUDERHILL	FL		07/14/2023				184			184		1,159	1,159			
6601707638	JUPITER	FL		04/10/2023				3,060			3,060		20,096	20,096			
8196984660	JACKSONVILLE	FL		07/14/2023				310			310		1,670	1,670			
6602680438	LOVELAND	CO		07/14/2023				949			949		5,363	5,363			
6600011933	JACKSONVILLE	FL		04/10/2023				832			832		2,094	2,094			
6602682129	ALAMO	CA		04/10/2023				3,904			3,904		24,198	24,198			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016		16,151		44			44		16,195	16,195			
6602676675	LOS GATOS	CA		04/10/2023				4,966			4,966		26,810	26,810			
6601683250	CHICAGO	IL		04/10/2023				3,253			3,253		39,124	39,124			
6602696905	OAK PARK	CA		04/10/2023				3,293			3,293		20,411	20,411			
8019532972	MIAMI	FL		07/14/2023				677			677		4,556	4,556			
6601679738	BROOKLYN	NY		04/10/2023				683			683		7,782	7,782			
6602698430	MURRIETA	CA		04/10/2023				1,758			1,758		10,287	10,287			
6600676693	JACKSONVILLE	FL		04/10/2023				644			644		1,622	1,622			
6602687722	ISSAQUAH	WA		07/14/2023				1,343			1,343		8,126	8,126			
6601746313	EVERGREEN	CO		07/14/2023				696			696		3,663	3,663			
6602678317	SANTA FE	NM		04/10/2023				1,722			1,722		10,075	10,075			
6601203505	JACKSONVILLE	FL		04/10/2023				712			712		1,793	1,793			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601700096	HUNTINGTON BEACH	CA		04/10/2023				2,720			2,720		16,375	16,375			
6601684183	BOSTON	MA		04/10/2023				6,544			6,544		68,807	68,807			
EB1143013484	WYCKOFF	NJ		12/16/2016		15,794		254			254		16,048	16,048			
8201246941	HIALEAH	FL		07/14/2023				485			485		2,927	2,927			
6600851783	SANTA CLARITA	CA		04/10/2023				2,206			2,206		15,354	15,354			
PEB1248002639	TAMPA	FL		08/14/2017		18,476		(374)			(374)		18,102	18,102			
6600677139	JACKSONVILLE	FL		04/10/2023				902			902		2,270	2,270			
505374463	MARGATE	FL		07/14/2023				460			460		2,405	2,405			
6602691930	HIGHLANDS RANCH	CO		07/14/2023				829			829		7,323	7,323			
PEB1371007074	TROPHY CLUB	TX		11/18/2016		10,731		107			107		10,839	10,839			
6601057877	SUNNYVALE	CA		04/10/2023				1,507			1,507		10,815	10,815			
6602695881	CARLSBAD	CA		04/10/2023				2,130			2,130		12,824	12,824			
6601697276	CROWNSVILLE	MD		07/14/2023				1,102			1,102		6,671	6,671			
6601679829	SEATTLE	WA		07/14/2023				1,935			1,935		17,505	17,505			
6601811802	OAKLAND	CA		04/10/2023				3,775			3,775		21,488	21,488			
6600024050	JACKSONVILLE	FL		04/10/2023				614			614		1,546	1,546			
6602711118	LAKEWAY	TX		07/14/2023				1,138			1,138		7,419	7,419			
6602688878	BELLEVUE	WA		07/14/2023				1,772			1,772		9,341	9,341			
8202561022	HIALEAH	FL		07/14/2023				381			381		2,766	2,766			
6600931890	SCOTTSDALE	AZ		04/10/2023				10,325			10,325		69,781	69,781			
6600981341	SAN FRANCISCO	CA		04/10/2023				4,664			4,664		31,518	31,518			
6601711903	WESTHAMPTON	NY		04/10/2023				2,071			2,071		11,788	11,788			
PEB1143017039	WATCHUNG	NJ		11/17/2017		11,479		105			105		11,585	11,585			
6601821926	SAN FRANCISCO	CA		04/10/2023				2,935			2,935		18,192	18,192			
8201453299	MIAMI	FL		07/14/2023				3,778			3,778		24,899	24,899			
6600026121	JACKSONVILLE	FL		04/10/2023				633			633		1,594	1,594			
6602705193	SAN DIEGO	CA		04/10/2023				2,147			2,147		13,308	13,308			
6601677393	REHOBOTH BEACH	DE		04/10/2023				6,816			6,816		84,357	84,357			
6602689116	DANA POINT	CA		04/10/2023				2,716			2,716		16,832	16,832			
6601695965	RIVER FOREST	IL		04/10/2023				1,700			1,700		21,672	21,672			
6600847393	RIVIERA BEACH	FL		04/10/2023				2,205			2,205		16,864	16,864			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		13,176		81			81		13,256	13,256			
6602694488	WINTER GARDEN	FL		04/10/2023				1,574			1,574		10,338	10,338			
6601204255	JACKSONVILLE	FL		04/10/2023				1,009			1,009		2,539	2,539			
PEB1790003058	WASHINGTON	DC		11/18/2016		16,741		246			246		16,987	16,987			
6601677757	BROOKLYN	NY		04/10/2023				1,439			1,439		15,535	15,535			
6602698273	MOUNTAIN HOUSE	CA		04/10/2023				1,259			1,259		8,041	8,041			
6601753855	NEW YORK	NY		04/10/2023				8,087			8,087		50,127	50,127			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		16,467		(171)			(171)		16,296	16,296			
6601204628	JACKSONVILLE	FL		04/10/2023				3,028			3,028		4,428	4,428			
6602681345	DALY CITY	CA		04/10/2023				2,709			2,709		16,790	16,790			
6601225391	JACKSONVILLE	FL		04/10/2023				989			989		2,491	2,491			
6601697235	SAN ANTONIO	TX		07/14/2023				855			855		5,057	5,057			
6601733188	LOS ALTOS	CA		04/10/2023				2,462			2,462		14,789	14,789			
6601678409	TARRYTOWN	NY		04/10/2023				2,150			2,150		12,583	12,583			
8202281320	LEHIGH ACRES	FL		07/14/2023				450			450		3,267	3,267			
6601822031	SALT LAKE CITY	UT		07/14/2023				1,156			1,156		5,956	5,956			
6601468942	JACKSONVILLE	FL		04/10/2023				811			811		2,042	2,042			
6601809988	LADERA RANCH	CA		04/10/2023				6,083			6,083		38,852	38,852			
6602684257	SEATTLE	WA		07/14/2023				1,693			1,693		9,132	9,132			
6600845827	DALLAS	TX		07/14/2023				1,139			1,139		6,578	6,578			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1541042229	CARENCRO	LA		11/17/2017		12,163		(239)			(239)		11,924	11,924			
6600693904	DALLAS	TX		07/14/2023				2,818			2,818		29,963	29,963			
6602710805	SOUTH JORDAN	UT		07/14/2023				1,342			1,342		8,530	8,530			
6600435660	FEDERAL WAY	WA		07/14/2023				504			504		4,984	4,984			
8024603477	BOCA RATON	FL		07/14/2023				324			324		2,296	2,296			
6601818641	STUART	FL		04/10/2023				1,850			1,850		10,824	10,824			
EB1367012826	SAN DIEGO	CA		03/24/2016		14,304		(93)			(93)		14,211	14,211			
10801887	Lehigh Acres	FL		07/14/2023				1,181			1,181		2,972	2,972			
6601816934	DENVER	CO		07/14/2023				1,509			1,509		13,962	13,962			
0717700	ARLINGTON	VA		11/04/2015		1,243,978							1,243,978	1,243,978			
PH7132846259	NAPERVILLE	IL		04/10/2015		12,740		(30)			(30)		12,710	12,710			
6602693746	BOISE	ID		04/10/2023				533			533		5,589	5,589			
6601752642	WINTER PARK	FL		04/10/2023				5,581			5,581		37,715	37,715			
6602689868	NORTH BEND	WA		07/14/2023				3,180			3,180		16,382	16,382			
6602699057	CASTLE PINES	CO		07/14/2023				1,293			1,293		6,815	6,815			
6602685221	DENVER	CO		07/14/2023				1,467			1,467		7,391	7,391			
PEB1706607177	ROCKVILLE	MD		11/17/2017		10,247		16			16		10,264	10,264			
PEB1789005269	SAN CARLOS	CA		08/14/2017		14,388		(113)			(113)		14,275	14,275			
6602705425	LOS ANGELES	CA		04/10/2023				1,736			1,736		12,849	12,849			
504930494	HOLLYWOOD	FL		07/14/2023				205			205		1,825	1,825			
6602675818	ATHERTON	CA		04/10/2023				2,427			2,427		14,612	14,612			
6601683151	GLENCOVE	IL		04/10/2023				7,724			7,724		53,761	53,761			
6602672153	WILDWOOD	MO		04/10/2023				3,133			3,133		34,746	34,746			
6602680065	NAPERVILLE	IL		04/10/2023				1,412			1,412		9,542	9,542			
6602683358	DRAPER	UT		07/14/2023				1,135			1,135		6,411	6,411			
6601746917	SAINT LOUIS	MO		04/10/2023				2,523			2,523		15,640	15,640			
6600026683	JACKSONVILLE	FL		04/10/2023				713			713		1,795	1,795			
6601680140	BUDD LAKE	NJ		07/14/2023				790			790		5,411	5,411			
6601285999	ROBBINSDALE	MN		04/10/2023				541			541		5,455	5,455			
6601682583	SCARSDALE	NY		04/10/2023				4,498			4,498		47,290	47,290			
6602694439	NAPA	CA		04/10/2023				2,772			2,772		18,203	18,203			
6601808535	LONGBOAT KEY	FL		04/10/2023				1,414			1,414		10,470	10,470			
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023				3,064			3,064		26,533	26,533			
6601692202	FREMONT	CA		04/10/2023				1,441			1,441		10,340	10,340			
6601741884	EDWARDS	CO		07/14/2023				1,757			1,757		9,479	9,479			
PEB1540095441	THE WOODLANDS	TX		11/17/2017		10,556		113			113		10,669	10,669			
6602698612	FRUIT HEIGHTS	UT		07/14/2023				1,525			1,525		8,230	8,230			
6602671577	EL CAJON	CA		04/10/2023				2,815			2,815		31,226	31,226			
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023				1,822			1,822		8,983	8,983			
EB1540092836	BOTHELL	WA		10/09/2015		36,587		(275)			(275)		36,312	36,312			
6602699602	RENO	NV		04/10/2023				12,858			12,858		77,229	77,229			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		24,083		(49)			(49)		24,034	24,034			
6602689975	JACKSONVILLE BEACH	FL		04/10/2023				2,823			2,823		18,030	18,030			
6602672815	WILDOMAR	CA		04/10/2023				2,291			2,291		29,199	29,199			
6601698647	CHICAGO	IL		04/10/2023				2,785			2,785		31,711	31,711			
EB1540094392	DALLAS	TX		08/19/2016		19,644		(73)			(73)		19,571	19,571			
6600795709	SUGAR LAND	TX		07/14/2023				1,656			1,656		8,534	8,534			
6601808857	LITCHFIELD PARK	AZ		04/10/2023				2,024			2,024		13,682	13,682			
6600815515	OKLAHOMA CITY	OK		04/10/2023				716			716		4,702	4,702			
6602700368	PARKER	CO		07/14/2023				1,772			1,772		9,561	9,561			
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023				6,820			6,820		69,887	69,887			

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8200870741	BOCA RATON	FL		07/14/2023				1,285			1,285		2,582	2,582			
EB1786002179	HALF MOON BAY	CA		07/30/2015		25,246		(57)			(57)		25,189	25,189			
6602699222	PHOENIX	AZ		04/10/2023				2,949			2,949		17,258	17,258			
6602672187	LAKE OSWEGO	OR		07/14/2023				1,709			1,709		15,817	15,817			
6600427741	SAN FRANCISCO	CA		04/10/2023				1,400			1,400		9,463	9,463			
6601825554	DURANGO	CO		07/14/2023				1,118			1,118		6,033	6,033			
6602680099	BRENTWOOD	TN		04/10/2023				1,566			1,566		10,286	10,286			
6602677491	SAMMAMISH	WA		07/14/2023				1,132			1,132		5,830	5,830			
6601489088	SANTA ROSA BEACH	FL		04/10/2023				4,817			4,817		56,352	56,352			
6601681742	NEW YORK	NY		04/10/2023				3,332			3,332		37,946	37,946			
6601718155	CORONA DL MAR	CA		04/10/2023				2,782			2,782		17,246	17,246			
6601698597	SEVIERVILLE	TN		04/10/2023				2,141			2,141		15,364	15,364			
8201348566	JACKSONVILLE	FL		07/14/2023				400			400		3,735	3,735			
6602676402	NORTHBROOK	IL		04/10/2023				2,572			2,572		14,641	14,641			
6602700574	BONITA	CA		04/10/2023				2,975			2,975		17,866	17,866			
6601673954	OLMOS PARK	TX		07/14/2023				2,232			2,232		22,613	22,613			
3374115409	OAKLAND PARK	FL		07/14/2023				318			318		1,992	1,992			
6602677012	GARDNERVILLE	NV		04/10/2023				4,780			4,780		53,025	53,025			
6601225508	JACKSONVILLE	FL		04/10/2023				817			817		2,058	2,058			
6602699248	FORT WORTH	TX		07/14/2023				1,090			1,090		6,160	6,160			
6600933706	VANCOUVER	WA		07/14/2023				2,298			2,298		22,738	22,738			
6602702596	SAN FRANCISCO	CA		04/10/2023				2,784			2,784		18,818	18,818			
6601069377	FAIRFAX STATION	VA		04/10/2023				1,663			1,663		13,614	13,614			
EB1723001246	LOS ANGELES	CA		06/24/2016		28,151		21			21		28,172	28,172			
6601471243	LAYTON	UT		07/14/2023				2,374			2,374		22,457	22,457			
6601725309	BOULDER	CO		07/14/2023				1,364			1,364		7,030	7,030			
8197574468	BOCA RATON	FL		07/14/2023				467			467		2,416	2,416			
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023				3,399			3,399		21,065	21,065			
6600927856	GREENWOOD VILLAGE	CO		07/14/2023				2,249			2,249		13,613	13,613			
PEB1259002856	OLNEY	MD		11/18/2016		11,143		121			121		11,264	11,264			
6601722637	NEW YORK	NY		04/10/2023				1,242			1,242		7,933	7,933			
6602674217	WINCHESTER	MA		04/10/2023				2,663			2,663		14,758	14,758			
6601728832	MOUNTAIN VIEW	CA		04/10/2023				2,894			2,894		19,557	19,557			
6600554098	ASPEN	CO		07/14/2023				3,056			3,056		28,908	28,908			
6602690775	SUDBURY	MA		04/10/2023				3,127			3,127		18,825	18,825			
6602673649	WALNUT CREEK	CA		04/10/2023				2,216			2,216		12,616	12,616			
6602685056	SHERMAN OAKS	CA		04/10/2023				4,138			4,138		43,512	43,512			
8196647943	DELRAY BEACH	FL		07/14/2023				1,301			1,301		6,599	6,599			
6601682674	NEW YORK	NY		04/10/2023				1,621			1,621		17,040	17,040			
6602704717	SANTA BARBARA	CA		04/10/2023				4,083			4,083		22,044	22,044			
6601702613	SAN FRANCISCO	CA		04/10/2023				4,128			4,128		48,292	48,292			
6602684406	SCOTTSDALE	AZ		04/10/2023				3,367			3,367		20,867	20,867			
6601475160	MAGNOLIA	TX		07/14/2023				3,224			3,224		29,831	29,831			
8195184873	MIAMI	FL		07/14/2023				1,090			1,090		5,180	5,180			
0716300	Houston	TX		12/31/2015		3,728,643							3,728,643	3,728,643			
6602676436	DOWNERS GROVE	IL		04/10/2023				2,521			2,521		13,969	13,969			
8024211854	DELRAY BEACH	FL		07/14/2023				85			85		526	526			
6600680497	JACKSONVILLE	FL		04/10/2023				948			948		2,385	2,385			
6602691153	BEVERLY HILLS	CA		04/10/2023				3,986			3,986		37,954	37,954			
6602676220	SUNNYVALE	CA		04/10/2023				3,202			3,202		18,228	18,228			
6602684034	SAN ANSELMO	CA		04/10/2023				3,705			3,705		22,302	22,302			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602679455	AUSTIN	TX		07/14/2023				1,063			1,063		5,737	5,737			
6602683945	COTO DE CAZA	CA		04/10/2023				4,060			4,060		23,110	23,110			
6601699900	SEATTLE	WA		07/14/2023				2,329			2,329		14,095	14,095			
0534705	PALMYRA	PA		10/15/2013		883,123							883,123	883,123			
6602682640	ORLANDO	FL		04/10/2023				1,277			1,277		8,156	8,156			
6600025255	JACKSONVILLE	FL		04/10/2023				542			542		1,364	1,364			
6601744458	ORONO	MN		04/10/2023				1,603			1,603		10,528	10,528			
6601683367	SUMMIT	NJ		07/14/2023				3,076			3,076		30,439	30,439			
6601819102	UPLAND	CA		04/10/2023				2,843			2,843		17,118	17,118			
0463803	ARLINGTON	TX		08/03/2012		4,974,205							4,974,205	4,974,205			
6602691583	ELLICOTT CITY	MD		07/14/2023				1,731			1,731		14,990	14,990			
6602687151	MALIBU	CA		04/10/2023				6,336			6,336		35,113	35,113			
8197554068	WEST PALM BEACH	FL		07/14/2023				397			397		2,013	2,013			
6601697912	MARBLEHEAD	MA		04/10/2023				1,795			1,795		13,291	13,291			
6602701226	CHICAGO	IL		04/10/2023				2,439			2,439		14,681	14,681			
EB1596053766	DUCK	NC		12/16/2016		20,126		(399)			(399)		19,727	19,727			
6602692425	MADERA	CA		04/10/2023				873			873		9,427	9,427			
6600025446	JACKSONVILLE	FL		04/10/2023				265			265		666	666			
6602678044	BEAVERCREEK	OR		07/14/2023				1,092			1,092		5,502	5,502			
6601682625	NEW YORK	NY		04/10/2023				7,610			7,610		45,814	45,814			
6601693887	ST GEORGE	UT		07/14/2023				1,925			1,925		18,624	18,624			
6600680885	JACKSONVILLE	FL		04/10/2023				1,033			1,033		2,599	2,599			
6600923350	PHOENIX	AZ		04/10/2023				1,065			1,065		8,449	8,449			
6600856154	POPLAR BLUFF	MO		04/10/2023				526			526		4,754	4,754			
6602686831	ST LOUIS PARK	MN		04/10/2023				2,138			2,138		12,509	12,509			
6601229138	ST LOUIS	MO		04/10/2023				158			158		4,150	4,150			
6601741959	GARDEN CITY	NY		04/10/2023				4,201			4,201		23,279	23,279			
6601485060	MOUNT AIRY	MD		07/14/2023				1,468			1,468		14,868	14,868			
6600935362	LINDON	UT		07/14/2023				2,964			2,964		28,037	28,037			
6602711241	PEORIA	AZ		04/10/2023				1,441			1,441		12,173	12,173			
8200919857	WEST PARK	FL		07/14/2023				302			302		1,739	1,739			
6601746073	MAMMOTH LAKES	CA		04/10/2023				1,281			1,281		13,830	13,830			
6601479105	SAINT LOUIS	MO		04/10/2023				682			682		7,985	7,985			
6602699743	GILBERT	AZ		04/10/2023				1,594			1,594		10,467	10,467			
6600025495	JACKSONVILLE	FL		04/10/2023				612			612		1,540	1,540			
6601729665	VISTA	CA		04/10/2023				1,346			1,346		8,346	8,346			
6600490418	CRESTED BUTTE	CO		07/14/2023				764			764		4,627	4,627			
6602684661	TIBURON	CA		04/10/2023				3,181			3,181		17,628	17,628			
6601733089	SAN FRANCISCO	CA		04/10/2023				1,635			1,635		10,444	10,444			
FR125725346	SAN FRANCISCO	CA		11/18/2016		18,915		75			75		18,990	18,990			
6601717272	DENVER	CO		07/14/2023				994			994		5,494	5,494			
6600793100	BROOKLYN	NY		04/10/2023				3,365			3,365		24,141	24,141			
6602680123	DENVER	CO		07/14/2023				1,011			1,011		5,710	5,710			
6602698778	LAS VEGAS	NV		04/10/2023				3,763			3,763		22,604	22,604			
6600790205	RENO	NV		04/10/2023				2,166			2,166		19,559	19,559			
6600850538	WESTBOROUGH	MA		04/10/2023				1,984			1,984		14,690	14,690			
6601695759	MORAGA	CA		04/10/2023				2,831			2,831		31,400	31,400			
6602690049	BELMONT	CA		04/10/2023				4,030			4,030		24,263	24,263			
6601711804	PLYMOUTH	MI		04/10/2023				1,832			1,832		11,027	11,027			
EB1223010400	COCOA	FL		12/18/2015		11,362		(79)			(79)		11,284	11,284			
6602685650	BOCA RATON	FL		04/10/2023				2,412			2,412		15,841	15,841			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
505328411	RIVIERA BEACH	FL		07/14/2023				264			264		1,709	1,709			
8193938740	BOYNTON BEACH	FL		07/14/2023				625			625		2,743	2,743			
6601733055	PISMO BEACH	CA		04/10/2023				5,687			5,687		37,350	37,350			
6602680503	PENNINGTON	NJ		07/14/2023				2,334			2,334		12,595	12,595			
6602700160	VERNON HILLS	IL		04/10/2023				2,001			2,001		12,019	12,019			
3372244369	Boynton Beach	FL		07/14/2023				151			151		1,675	1,675			
6602711498	SACRAMENTO	CA		04/10/2023				984			984		8,594	8,594			
6602683630	CAPE CORAL	FL		04/10/2023				4,375			4,375		28,733	28,733			
6601714196	SANTA FE	NM		04/10/2023				2,252			2,252		14,386	14,386			
6602699115	MOUNTAIN HOUSE	CA		04/10/2023				2,268			2,268		13,652	13,652			
6600669680	JACKSONVILLE	FL		04/10/2023				202			202		2,644	2,644			
EB1380003155	LAVALLETTE	NJ		12/16/2016		18,204		21			21		18,225	18,225			
6600939976	BRONX	NY		04/10/2023				86			86		1,506	1,506			
6602689447	SAN JOSE	CA		04/10/2023				4,358			4,358		26,238	26,238			
6600838616	SAN FRANCISCO	CA		04/10/2023				1,872			1,872		13,860	13,860			
6600024282	JACKSONVILLE	FL		04/10/2023				614			614		1,546	1,546			
6601712240	KENT	WA		07/14/2023				2,033			2,033		10,968	10,968			
6601738799	OAKLAND	CA		04/10/2023				1,142			1,142		6,861	6,861			
6601481465	CONCORD	MA		04/10/2023				3,298			3,298		35,135	35,135			
6601747840	CUTCHOGUE	NY		04/10/2023				2,394			2,394		14,410	14,410			
6601698068	WHITE PLAINS	NY		04/10/2023				2,466			2,466		17,696	17,696			
6600605072	SAN DIEGO	CA		04/10/2023				2,538			2,538		17,153	17,153			
8199099384	HIALEAH	FL		07/14/2023				721			721		3,493	3,493			
EB1596053960	PACIFICA	CA		12/16/2016		15,960		(104)			(104)		15,856	15,856			
6602701762	WILMETTE	IL		04/10/2023				2,970			2,970		19,502	19,502			
6601738229	PHOENIX	AZ		04/10/2023				1,813			1,813		10,049	10,049			
6600037227	JACKSONVILLE	FL		04/10/2023				1,258			1,258		8,500	8,500			
6600794009	SEATTLE	WA		07/14/2023				2,108			2,108		12,177	12,177			
6601747444	TARRYTOWN	NY		04/10/2023				3,223			3,223		21,782	21,782			
6602696152	SAN DIEGO	CA		04/10/2023				2,774			2,774		16,702	16,702			
6600011693	JACKSONVILLE	FL		04/10/2023				625			625		1,574	1,574			
6602702026	DEERFIELD	IL		04/10/2023				2,715			2,715		15,890	15,890			
6601028712	PORTOLA VALLEY	CA		04/10/2023				9,237			9,237		102,452	102,452			
6600830126	HENDERSONVILLE	TN		04/10/2023				4,000			4,000		22,773	22,773			
6602698109	SANTA CLARITA	CA		04/10/2023				2,404			2,404		14,069	14,069			
EB1541040437	DALLAS	TX		08/19/2016		30,536		(113)			(113)		30,423	30,423			
6601818021	ARLINGTON	VA		04/10/2023				1,948			1,948		11,700	11,700			
6601685958	ST. JAMES	NY		04/10/2023				2,202			2,202		24,424	24,424			
6601726125	LOS ANGELES	CA		04/10/2023				4,718			4,718		30,988	30,988			
6600814609	WHEELING	IL		04/10/2023				305			305		2,499	2,499			
6600555897	WESTON	FL		04/10/2023				1,367			1,367		1,724	1,724			
6601750786	PHOENIX	AZ		04/10/2023				1,341			1,341		9,060	9,060			
6602688407	BEND	OR		07/14/2023				1,271			1,271		7,879	7,879			
6601811901	SAN DIEGO	CA		04/10/2023				3,641			3,641		20,727	20,727			
6602701036	NEWBERG	OR		07/14/2023				980			980		5,288	5,288			
6601750562	AUSTIN	TX		07/14/2023				950			950		5,491	5,491			
6601486639	PROSPECT	KY		04/10/2023				902			902		9,460	9,460			
6601700062	CHICAGO	IL		04/10/2023				1,069			1,069		8,172	8,172			
6602675446	ODESSA	TX		07/14/2023				1,036			1,036		5,983	5,983			
6600989013	FOUNTAIN HILLS	AZ		04/10/2023				1,079			1,079		7,511	7,511			
PEB1353007397	WAYNE	NJ		11/17/2017		16,354		154			154		16,508	16,508			

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8197637433	NAPLES	FL		07/14/2023				431			431		2,275	2,275			
6601699397	ENCINITAS	CA		04/10/2023				1,660			1,660		11,218	11,218			
6600717703	MERIDIAN	ID		04/10/2023				1,597			1,597		11,461	11,461			
6601203513	JACKSONVILLE	FL		04/10/2023				632			632		1,590	1,590			
6601686527	HARRISON	NY		04/10/2023				5,226			5,226		59,507	59,507			
108653676	Hialeah	FL		07/14/2023				23			23		152	152			
6600792706	INWOOD	NY		04/10/2023				2,091			2,091		15,006	15,006			
6600578972	SUMMIT	NJ		07/14/2023				2,173			2,173		12,552	12,552			
6602695444	BOULDER	CO		07/14/2023				1,067			1,067		6,161	6,161			
6601688333	WILKINSON	IN		04/10/2023				2,294			2,294		32,612	32,612			
FR125773668	BOSTON	MA		12/02/2016		19,922		70			70		19,992	19,992			
6600037284	OAKLAND	CA		04/10/2023				3,172			3,172		20,261	20,261			
6600795600	FT. LAUDERDALE	FL		04/10/2023				2,692			2,692		18,192	18,192			
6602698141	JERSEY CITY	NJ		07/14/2023				1,488			1,488		8,030	8,030			
6601711176	SCOTTSDALE	AZ		04/10/2023				2,298			2,298		13,801	13,801			
6602701911	LAS VEGAS	NV		04/10/2023				4,112			4,112		26,262	26,262			
8200678444	POMPANO BEACH	FL		07/14/2023				864			864		5,215	5,215			
6602676592	CALABASAS	CA		04/10/2023				6,752			6,752		36,453	36,453			
6602677962	SAN MATEO	CA		04/10/2023				2,674			2,674		15,222	15,222			
6602683671	SPOKANE VALLEY	WA		07/14/2023				1,133			1,133		6,260	6,260			
6600672163	REHOBOTH BEACH	DE		04/10/2023				5,012			5,012		27,058	27,058			
6600921131	MOUNTAIN HOME	ID		04/10/2023				783			783		7,598	7,598			
105870042	Palm Harbor	FL		07/14/2023				254			254		1,502	1,502			
6602675040	FRANKLIN	TN		04/10/2023				3,158			3,158		17,500	17,500			
3369410290	Fort Myers	FL		07/14/2023				506			506		3,269	3,269			
6601823187	TUCSON	AZ		04/10/2023				1,311			1,311		8,371	8,371			
6601742700	WATSONVILLE	CA		04/10/2023				3,499			3,499		22,977	22,977			
6602674233	DANVILLE	CA		04/10/2023				4,200			4,200		23,910	23,910			
6601203349	JACKSONVILLE	FL		04/10/2023				824			824		2,073	2,073			
6600026808	JACKSONVILLE	FL		04/10/2023				793			793		1,995	1,995			
6601686584	VERNON HILLS	IL		04/10/2023				1,853			1,853		10,841	10,841			
6602676915	ALEXANDRIA	VA		04/10/2023				3,653			3,653		20,245	20,245			
6602688381	LAKE OSWEGO	OR		07/14/2023				1,036			1,036		6,269	6,269			
6601483347	DUBLIN	CA		04/10/2023				3,889			3,889		41,985	41,985			
6601225540	JACKSONVILLE	FL		04/10/2023				535			535		1,347	1,347			
6602702109	LOS ANGELES	CA		04/10/2023				3,304			3,304		19,337	19,337			
PEB1706608395	HOLMDEL	NJ		11/17/2017		12,323		107			107		12,429	12,429			
6602690098	SALEM	OR		07/14/2023				1,918			1,918		10,112	10,112			
EB1541039250	HOUSTON	TX		08/07/2015		15,635		(34)			(34)		15,600	15,600			
6601678466	BRAINTREE	MA		04/10/2023				2,972			2,972		32,967	32,967			
6602695964	SEBASTOPOL	CA		04/10/2023				3,097			3,097		19,194	19,194			
6602676600	BRECKENRIDGE	CO		07/14/2023				4,752			4,752		40,285	40,285			
6601825273	SCOTTSDALE	AZ		04/10/2023				1,793			1,793		11,111	11,111			
6601681148	NEW YORK	NY		04/10/2023				7,211			7,211		75,816	75,816			
6601487876	HENDERSON	NV		04/10/2023				2,952			2,952		33,615	33,615			
6601685123	MC LEAN	VA		04/10/2023				6,431			6,431		75,237	75,237			
6602682038	PARKER	CO		07/14/2023				1,946			1,946		10,501	10,501			
6601810036	BRADENTON	FL		04/10/2023				1,672			1,672		10,040	10,040			
3367865007	Palm Beach	FL		07/14/2023				66			66		471	471			
8202176321	OAKLAND PARK	FL		07/14/2023				390			390		2,693	2,693			
EB1352004267	LARCHMONT	NY		12/18/2015		33,374		(226)			(226)		33,149	33,149			

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6601482885	WINCHESTER	MA		04/10/2023				2,009			2,009		19,594	19,594			
6602682830	SAN DIEGO	CA		04/10/2023				3,894			3,894		24,135	24,135			
6600011685	JACKSONVILLE	FL		04/10/2023				626			626		1,574	1,574			
8202449565	DELRAY BEACH	FL		07/14/2023				253			253		1,938	1,938			
0697900	New York	NY		09/13/2013		208,970							208,970	208,970			
8197614935	DORAL	FL		07/14/2023				993			993		4,926	4,926			
6601673483	RANCHO CUCAMONGA	CA		04/10/2023				2,304			2,304		27,714	27,714			
6602679331	HOOVER	AL		07/14/2023				915			915		5,169	5,169			
6601707489	BROOKLYN	NY		04/10/2023				1,649			1,649		10,218	10,218			
PEB1538606265	PONTE VEDRA BEACH	FL		11/17/2017		14,731		124			124		14,855	14,855			
6602692045	MORONGO VALLEY	CA		04/10/2023				721			721		7,561	7,561			
6602699008	AUSTIN	TX		07/14/2023				1,009			1,009		5,443	5,443			
6602687904	EDGEWOOD	WA		07/14/2023				1,589			1,589		8,975	8,975			
6601682948	BROOKLYN	NY		04/10/2023				2,817			2,817		33,879	33,879			
6602675867	SAN FRANCISCO	CA		04/10/2023				4,239			4,239		24,133	24,133			
PEB1784005854	SCOTTSDALE	AZ		11/17/2017		11,760		(65)			(65)		11,695	11,695			
6602680354	LOS GATOS	CA		04/10/2023				4,180			4,180		24,458	24,458			
6601487660	RANDOLPH	NJ		07/14/2023				1,922			1,922		17,787	17,787			
6602685999	SAN CARLOS	CA		04/10/2023				6,092			6,092		34,678	34,678			
6600843996	DALLAS	TX		07/14/2023				608			608		4,268	4,268			
6601286161	COLONIAL BEACH	VA		04/10/2023				119			119		2,391	2,391			
6600056458	ROANOKE	TX		07/14/2023				837			837		4,833	4,833			
6601202119	ATLANTIC BEACH	FL		04/10/2023				791			791		1,992	1,992			
6602684315	WALNUT CREEK	CA		04/10/2023				2,992			2,992		17,510	17,510			
6601825224	SCOTTSDALE	AZ		04/10/2023				2,821			2,821		18,016	18,016			
6601211615	MURFREESBORO	TN		04/10/2023				214			214		1,701	1,701			
6602675842	NASHVILLE	TN		04/10/2023				3,233			3,233		31,527	31,527			
6602705300	GILBERT	AZ		04/10/2023				1,102			1,102		8,158	8,158			
8195553938	FORT LAUDERDALE	FL		07/14/2023				478			478		2,227	2,227			
6601748194	BROOKLYN	NY		04/10/2023				3,547			3,547		22,659	22,659			
6600990151	FRISCO	CO		07/14/2023				1,301			1,301		7,690	7,690			
6601693291	MANCHESTER	MA		04/10/2023				2,405			2,405		15,793	15,793			
6600028762	JACKSONVILLE	FL		04/10/2023				535			535		1,347	1,347			
6601811430	SACRAMENTO	CA		04/10/2023				2,327			2,327		17,225	17,225			
6602680974	COTO DE CAZA	CA		04/10/2023				3,342			3,342		21,346	21,346			
6601204503	JACKSONVILLE	FL		04/10/2023				553			553		1,391	1,391			
6601713115	FORT LAUDERDALE	FL		04/10/2023				3,401			3,401		21,081	21,081			
6602688266	LAGUNA NIGUEL	CA		04/10/2023				3,733			3,733		23,844	23,844			
EB1541040428	RIDGEFIELD	CT		08/19/2016		9,776		(36)			(36)		9,740	9,740			
6602705839	TRUCKEE	CA		04/10/2023				1,537			1,537		11,025	11,025			
6602687540	COTO DE CAZA	CA		04/10/2023				3,637			3,637		22,540	22,540			
6602692052	CAMARILLO	CA		04/10/2023				934			934		9,329	9,329			
6602678796	SEATTLE	WA		07/14/2023				2,544			2,544		13,107	13,107			
6600602160	PLEASANT HILL	CA		04/10/2023				1,197			1,197		10,112	10,112			
6600931445	ENCINITAS	CA		04/10/2023				1,736			1,736		12,851	12,851			
8199348233	HIALEAH	FL		07/14/2023				590			590		2,991	2,991			
8200513561	NAPLES	FL		07/14/2023				1,406			1,406		2,826	2,826			
6601482117	PARK RIDGE	IL		04/10/2023				3,097			3,097		32,561	32,561			
PEB1367015807	HAWI	HI		11/17/2017		19,397		6			6		19,403	19,403			
6602700889	SAN FRANCISCO	CA		04/10/2023				2,545			2,545		15,285	15,285			
6600011362	JACKSONVILLE	FL		04/10/2023				835			835		2,102	2,102			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600624230	ASHBURN	VA		04/10/2023				2,082			2,082		10,436	10,436			
6601202002	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023				1,808			1,808		11,206	11,206			
8199685484	JACKSONVILLE	FL		07/14/2023				270			270		1,426	1,426			
6601697128	STUDIO CITY	CA		04/10/2023				2,233			2,233		15,540	15,540			
0802500	Falls Church	VA		11/10/2016		1,838,509							1,838,509	1,838,509			
8202552906	PEMBROKE PINES	FL		07/14/2023				403			403		2,657	2,657			
6600677071	JACKSONVILLE	FL		04/10/2023				1,148			1,148		2,890	2,890			
PEB1541042093	MINNEAPOLIS	MN		11/17/2017		12,997		35			35		13,032	13,032			
6602687656	PHOENIX	AZ		04/10/2023				1,503			1,503		9,599	9,599			
6602684372	CHICAGO	IL		04/10/2023				1,721			1,721		10,360	10,360			
6601482000	GALLATIN	TN		04/10/2023				2,587			2,587		29,463	29,463			
8194863797	JACKSONVILLE	FL		07/14/2023				372			372		1,732	1,732			
6600682006	JACKSONVILLE	FL		04/10/2023				913			913		2,299	2,299			
6600012063	JACKSONVILLE	FL		04/10/2023				837			837		2,108	2,108			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		67,988		(60)			(60)		67,928	67,928			
8001782793	DAVIE	FL		07/14/2023				126			126		792	792			
PH7134019533	HOLMDEL	NJ		09/18/2015		18,734		(34)			(34)		18,701	18,701			
6602694710	WILDWOOD	MO		04/10/2023				3,923			3,923		23,614	23,614			
6600010489	JACKSONVILLE	FL		04/10/2023				717			717		1,804	1,804			
505309695	MIAMI	FL		07/14/2023				134			134		843	843			
0708403	Los Angeles	CA		08/19/2014		45,373							45,373	45,373			
6601477182	NAPERVILLE	IL		04/10/2023				2,699			2,699		29,932	29,932			
6602699735	CAMAS	WA		07/14/2023				1,785			1,785		9,391	9,391			
6602705995	SHOW LOW	AZ		04/10/2023				1,476			1,476		10,272	10,272			
6601735472	LAKE CITY	FL		04/10/2023				1,222			1,222		8,028	8,028			
8027067649	MIAMI	FL		07/14/2023				420			420		2,475	2,475			
6601747147	ORANGE	CA		04/10/2023				2,531			2,531		16,165	16,165			
6602685551	UNION CITY	CA		04/10/2023				2,180			2,180		14,318	14,318			
6602702265	APOLLO BEACH	FL		04/10/2023				2,192			2,192		12,828	12,828			
6600675984	JACKSONVILLE	FL		04/10/2023				553			553		1,392	1,392			
8201155415	LAUDERHILL	FL		07/14/2023				394			394		1,954	1,954			
6602683408	BLACK DIAMOND	WA		07/14/2023				2,083			2,083		10,978	10,978			
6601678730	HUNTINGTON	NY		04/10/2023				3,227			3,227		21,190	21,190			
8198424487	MIAMI	FL		07/14/2023				780			780		3,708	3,708			
6602705102	HUNTINGTN BCH	CA		04/10/2023				1,396			1,396		9,167	9,167			
6601225318	JACKSONVILLE	FL		04/10/2023				795			795		2,002	2,002			
6601684274	WILMETTE	IL		04/10/2023				6,770			6,770		71,178	71,178			
6600676867	JACKSONVILLE	FL		04/10/2023				1,202			1,202		3,026	3,026			
6600933235	PALM SPRINGS	CA		04/10/2023				408			408		4,643	4,643			
6602676857	LAUREL	MD		07/14/2023				2,279			2,279		19,320	19,320			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		10,096		41			41		10,137	10,137			
6600675828	JACKSONVILLE	FL		04/10/2023				673			673		1,694	1,694			
6602679422	FRISCO	TX		07/14/2023				1,679			1,679		8,276	8,276			
6602696087	RANCHO MIRAGE	CA		04/10/2023				1,755			1,755		11,210	11,210			
8201716775	PEMBROKE PINES	FL		07/14/2023				158			158		1,041	1,041			
6600676321	JACKSONVILLE	FL		04/10/2023				878			878		2,210	2,210			
108548918	Fort Myers	FL		07/14/2023				166			166		1,004	1,004			
6602684521	BEAVERTON	OR		07/14/2023				929			929		5,013	5,013			
6600028887	JACKSONVILLE	FL		04/10/2023				583			583		1,468	1,468			
6600591710	KINNELON	NJ		07/14/2023				2,617			2,617		5,259	5,259			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601736918	NAPLES	FL		04/10/2023				1,404			1,404		8,971	8,971			
6601708362	NAPERVILLE	IL		04/10/2023				1,838			1,838		10,465	10,465			
6602683986	DANVILLE	CA		04/10/2023				8,608			8,608		51,822	51,822			
6601682120	HOUSTON	TX		07/14/2023				2,357			2,357		23,874	23,874			
PEB1352004687	EAST QUOGUE	NY		11/18/2016		23,519		(111)			(111)		23,408	23,408			
6602694751	RENO	NV		04/10/2023				1,213			1,213		7,749	7,749			
6601698167	NEW YORK	NY		04/10/2023				3,206			3,206		23,738	23,738			
3361522872	Hallandale Beach	FL		07/14/2023				66			66		448	448			
6602688712	COLLEYVILLE	TX		07/14/2023				1,276			1,276		7,210	7,210			
6602684109	NEWPORT BEACH	CA		04/10/2023				5,123			5,123		29,166	29,166			
6602682681	FOLSOM	CA		04/10/2023				2,412			2,412		14,522	14,522			
6602686963	CORTE MADERA	CA		04/10/2023				2,415			2,415		15,427	15,427			
6602683556	RANCHO CUCAMONGA	CA		04/10/2023				2,387			2,387		15,244	15,244			
6602682400	ALTADENA	CA		04/10/2023				8,720			8,720		52,495	52,495			
6601751800	OWASSO	OK		04/10/2023				2,070			2,070		13,224	13,224			
0833600	Harrisburg	PA		12/29/2016		1,003,942							1,003,942	1,003,942			
6601741694	FORT LAUDERDALE	FL		04/10/2023				1,984			1,984		12,672	12,672			
6601681130	NEW YORK	NY		04/10/2023				3,144			3,144		33,936	33,936			
8201264233	LEHIGH ACRES	FL		07/14/2023				348			348		1,963	1,963			
6600927641	HENDERSON	NV		04/10/2023				1,383			1,383		9,926	9,926			
6601713438	TOLUCA LAKE	CA		04/10/2023				2,676			2,676		26,743	26,743			
EB1787004136	DUBLIN	CA		12/16/2016		10,361		12			12		10,373	10,373			
6601682971	NEW YORK	NY		04/10/2023				4,019			4,019		63,064	63,064			
6601692376	LOS ALAMITOS	CA		04/10/2023				4,560			4,560		59,904	59,904			
6601820373	CARMEL	CA		04/10/2023				1,842			1,842		12,450	12,450			
EB1540094372	DALLAS	TX		08/19/2016		26,474		(97)			(97)		26,377	26,377			
6601203455	JACKSONVILLE	FL		04/10/2023				840			840		2,115	2,115			
6601687806	COTTONWOOD HEIGHTS	UT		07/14/2023				6,701			6,701		69,531	69,531			
6600850736	PHOENIX	AZ		04/10/2023				2,616			2,616		17,180	17,180			
6601224139	JACKSONVILLE	FL		04/10/2023				1,064			1,064		2,678	2,678			
6602710581	FRESNO	CA		04/10/2023				349			349		2,951	2,951			
PEB1784004763	SAN FRANCISCO	CA		11/18/2016		23,758		49			49		23,807	23,807			
6601809830	NEWBURY PARK	CA		04/10/2023				3,387			3,387		22,247	22,247			
6602681006	KIRKLAND	WA		07/14/2023				1,274			1,274		7,042	7,042			
6602700723	SANTA CLARA	CA		04/10/2023				2,551			2,551		15,322	15,322			
6601804070	MCLEAN	VA		04/10/2023				1,345			1,345		8,096	8,096			
6601687053	MC LEAN	VA		04/10/2023				2,954			2,954		33,635	33,635			
3365484639	Lauderhill	FL		07/14/2023				200			200		1,225	1,225			
6602710532	NAPLES	FL		04/10/2023				535			535		3,415	3,415			
6602702034	LONG BEACH	IN		04/10/2023				1,407			1,407		8,469	8,469			
6601487538	WEST NYACK	NY		04/10/2023				2,130			2,130		24,919	24,919			
6601691832	BEMIDJI	MN		04/10/2023				3,249			3,249		40,215	40,215			
8200945900	SUNRISE	FL		07/14/2023				502			502		4,215	4,215			
6601810341	WASHOUGAL	WA		07/14/2023				4,098			4,098		23,676	23,676			
6600680463	JACKSONVILLE	FL		04/10/2023				920			920		2,317	2,317			
6601286757	LAS VEGAS	NV		04/10/2023				161			161		1,403	1,403			
6600026972	JACKSONVILLE	FL		04/10/2023				1,200			1,200		2,387	2,387			
6602674258	SAN JOSE	CA		04/10/2023				4,261			4,261		23,617	23,617			
6602688142	PAYSON	AZ		04/10/2023				1,613			1,613		11,229	11,229			
6600011917	JACKSONVILLE	FL		04/10/2023				774			774		1,948	1,948			
6601811935	SALT LAKE CTY	UT		07/14/2023				1,484			1,484		7,643	7,643			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601482315	PORT ARANSAS	TX		07/14/2023				2,224			2,224		20,583	20,583			
8199108191	MIAMI GARDENS	FL		07/14/2023				683			683		3,388	3,388			
6601482083	UPLAND	CA		04/10/2023				2,533			2,533		27,343	27,343			
6600026428	JACKSONVILLE	FL		04/10/2023				746			746		1,877	1,877			
8201661755	CAPE CORAL	FL		07/14/2023				422			422		2,780	2,780			
6602698562	UPLAND	CA		04/10/2023				1,756			1,756		10,573	10,573			
6600024647	JACKSONVILLE	FL		04/10/2023				583			583		1,468	1,468			
6600231697	BROOKLYN	NY		04/10/2023				1,165			1,165		7,877	7,877			
6600851064	HOUSTON	TX		07/14/2023				1,021			1,021		5,766	5,766			
6601482513	BETHESDA	MD		07/14/2023				2,754			2,754		24,370	24,370			
6601224352	JACKSONVILLE	FL		04/10/2023				925			925		2,327	2,327			
6602711316	GUALALA	CA		04/10/2023				1,383			1,383		9,627	9,627			
6601486498	SARATOGA	CA		04/10/2023				4,213			4,213		46,736	46,736			
6600786005	CLARKSVILLE	MD		07/14/2023				2,196			2,196		11,312	11,312			
6601485797	CONIFER	CO		07/14/2023				3,834			3,834		35,479	35,479			
6602701606	LA JOLLA	CA		04/10/2023				4,324			4,324		25,302	25,302			
6601750885	AUSTIN	TX		07/14/2023				2,233			2,233		12,339	12,339			
PEB1784006089	SAN FRANCISCO	CA		01/11/2018		22,994		422			422		23,415	23,415			
8202585074	NAPLES	FL		07/14/2023				394			394		2,721	2,721			
6602675115	CARMEL VALLEY	CA		04/10/2023				3,388			3,388		21,000	21,000			
6602685718	DENVER	CO		07/14/2023				1,101			1,101		6,220	6,220			
6601685370	DIX HILLS	NY		04/10/2023				4,289			4,289		62,940	62,940			
6600483124	WEST SACRAMENTO	CA		04/10/2023				1,457			1,457		9,304	9,304			
8201846022	JACKSONVILLE	FL		07/14/2023				242			242		1,594	1,594			
8023838536	OPA LOCKA	FL		07/14/2023				101			101		755	755			
6601051268	DISCOVERY BAY	CA		04/10/2023				1,033			1,033		7,648	7,648			
6601819920	BRENTWOOD	TN		04/10/2023				1,619			1,619		10,037	10,037			
6601469197	ATLANTIC BEACH	FL		04/10/2023				824			824		2,073	2,073			
6601808527	ST PETERSBURG	FL		04/10/2023				1,753			1,753		12,981	12,981			
8191859062	HIALEAH	FL		07/14/2023				407			407		2,195	2,195			
6601486571	JOHNSON CITY	TN		04/10/2023				3,357			3,357		41,550	41,550			
EB1351003811	MANHASSET	NY		08/07/2015		29,423		(2)			(2)		29,421	29,421			
6600930900	RENTON	WA		07/14/2023				2,284			2,284		13,503	13,503			
6601472902	SAN DIEGO	CA		04/10/2023				2,969			2,969		33,814	33,814			
6601748665	LOS ANGELES	CA		04/10/2023				2,564			2,564		16,376	16,376			
6601673574	SANTA FE	NM		04/10/2023				2,372			2,372		32,703	32,703			
6602695840	OAKLAND	CA		04/10/2023				2,249			2,249		14,366	14,366			
6601475426	DAVIS	CA		04/10/2023				3,512			3,512		41,086	41,086			
6602682657	BOISE	ID		04/10/2023				2,578			2,578		16,931	16,931			
6601825281	SCOTTSDALE	AZ		04/10/2023				1,481			1,481		10,009	10,009			
6601482596	CHICAGO	IL		04/10/2023				3,753			3,753		39,461	39,461			
6601202077	ATLANTIC BEACH	FL		04/10/2023				865			865		2,178	2,178			
6602694223	STILWELL	KS		07/14/2023				2,575			2,575		22,784	22,784			
6602678655	RIVERSIDE	CA		04/10/2023				3,172			3,172		20,261	20,261			
8201346943	MIAMI	FL		07/14/2023				673			673		3,136	3,136			
6601736066	MERCER ISLAND	WA		07/14/2023				4,661			4,661		24,015	24,015			
6601743831	LOS ANGELES	CA		04/10/2023				5,960			5,960		39,142	39,142			
8201388066	NAPLES	FL		07/14/2023				357			357		2,403	2,403			
6602683622	TEMECULA	CA		04/10/2023				2,101			2,101		13,418	13,418			
6602679059	OAKLAND	CA		04/10/2023				2,349			2,349		14,557	14,557			
6601817734	LAMBERTVILLE	NJ		07/14/2023				3,730			3,730		32,951	32,951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601483115	MANHATTAN BEACH	CA		04/10/2023				3,790			3,790		44,337	44,337			
6602686237	ROCKVILLE	MD		07/14/2023				3,269			3,269		27,142	27,142			
6602683499	SCOTTSDALE	AZ		04/10/2023				4,027			4,027		24,958	24,958			
6600986696	PASADENA	CA		04/10/2023				1,489			1,489		11,772	11,772			
8194950423	HIALEAH	FL		07/14/2023				440			440		2,050	2,050			
6600676487	JACKSONVILLE	FL		04/10/2023				772			772		1,942	1,942			
6602704618	LAS VEGAS	NV		04/10/2023				1,294			1,294		9,006	9,006			
6601709063	FRISCO	TX		07/14/2023				2,840			2,840		24,079	24,079			
6602686674	AUSTIN	TX		07/14/2023				2,129			2,129		10,968	10,968			
6601685735	WANTAGH	NY		04/10/2023				1,930			1,930		20,292	20,292			
6601203224	JACKSONVILLE	FL		04/10/2023				633			633		1,594	1,594			
6601202226	JACKSONVILLE	FL		04/10/2023				2,781			2,781		7,000	7,000			
6601680959	BETHESDA	MD		07/14/2023				1,773			1,773		16,771	16,771			
6602698224	ANN ARBOR	MI		04/10/2023				1,346			1,346		8,595	8,595			
PEB1369002667	LAKELAND	FL		11/18/2016		10,727		32			32		10,759	10,759			
6602689991	SEA ISLE CITY	NJ		07/14/2023				2,544			2,544		12,276	12,276			
6601732008	WELLINGTON	FL		04/10/2023				4,037			4,037		28,103	28,103			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		25,377		(186)			(186)		25,191	25,191			
6602672658	WEST BLOOMFIELD	MI		04/10/2023				3,571			3,571		40,662	40,662			
6602711175	PHOENIX	AZ		04/10/2023				1,265			1,265		9,676	9,676			
6601716621	SAN JOSE	CA		04/10/2023				2,425			2,425		14,564	14,564			
6601383893	PASO ROBLES	CA		04/10/2023				737			737		12,878	12,878			
0582813	Southaven	MS		06/03/2014		403,019							403,019	403,019			
6602673524	DANVILLE	CA		04/10/2023				3,590			3,590		19,893	19,893			
6600024712	JACKSONVILLE BEACH	FL		04/10/2023				540			540		1,358	1,358			
6602701853	SANTA BARBARA	CA		04/10/2023				4,888			4,888		29,426	29,426			
6600921610	SAN RAFAEL	CA		04/10/2023				990			990		9,257	9,257			
6600935370	LAS VEGAS	NV		04/10/2023				1,968			1,968		12,196	12,196			
6602679794	HOUSTON	TX		07/14/2023				1,037			1,037		5,993	5,993			
6602691567	SEATTLE	WA		07/14/2023				1,584			1,584		7,980	7,980			
6602710482	FRANKLIN	TN		04/10/2023				2,380			2,380		18,821	18,821			
6602684570	WINTER SPRINGS	FL		04/10/2023				1,568			1,568		10,013	10,013			
6601203612	JACKSONVILLE	FL		04/10/2023				1,425			1,425		3,586	3,586			
6600795733	CORAL GABLES	FL		04/10/2023				3,406			3,406		21,111	21,111			
8195358003	BOYNTON BEACH	FL		07/14/2023				471			471		2,148	2,148			
8201189859	BOYNTON BEACH	FL		07/14/2023				292			292		1,723	1,723			
6602678531	VASHON	WA		07/14/2023				1,101			1,101		5,671	5,671			
6602675834	VILLA PARK	CA		04/10/2023				3,320			3,320		18,902	18,902			
6600675240	JACKSONVILLE	FL		04/10/2023				747			747		1,880	1,880			
0701500	PHILADELPHIA	PA		12/06/2013		1,065,055							1,065,055	1,065,055			
6602712025	SOUTHLAKE	TX		07/14/2023				1,344			1,344		9,920	9,920			
PEB1564001353	GREENWOOD VILLAGE	CO		01/11/2018		22,542		1,071			1,071		23,613	23,613			
6601687061	MENDHAM	NJ		07/14/2023				3,075			3,075		27,211	27,211			
6601730358	BETHESDA	MD		07/14/2023				1,861			1,861		9,788	9,788			
6600675182	JACKSONVILLE	FL		04/10/2023				727			727		1,830	1,830			
6600011628	JACKSONVILLE	FL		04/10/2023				772			772		1,945	1,945			
6600677030	JACKSONVILLE	FL		04/10/2023				1,147			1,147		2,886	2,886			
6602674738	BOSTON	MA		04/10/2023				1,331			1,331		7,789	7,789			
0857100	New York	NY		06/28/2018		1,158,775							1,158,775	1,158,775			
6601679290	NEW YORK	NY		04/10/2023				6,889			6,889		82,863	82,863			
6601685966	ROCKVILLE	MD		07/14/2023				2,271			2,271		19,664	19,664			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602676238	ATLANTIC BEACH	FL		04/10/2023				3,513			3,513		35,108	35,108			
6601383950	PASADENA	MD		07/14/2023				314			314		3,787	3,787			
8202295636	FLORIDA CITY	FL		07/14/2023				302			302		1,861	1,861			
6601811927	ALBANY	CA		04/10/2023				2,481			2,481		14,516	14,516			
6601699777	FRISCO	TX		07/14/2023				852			852		4,810	4,810			
6602701317	SAN FRANCISCO	CA		04/10/2023				2,263			2,263		13,625	13,625			
6601224162	JACKSONVILLE	FL		04/10/2023				931			931		2,344	2,344			
6601743518	SANTA FE	NM		04/10/2023				1,441			1,441		10,671	10,671			
6602704535	CARLSBAD	CA		04/10/2023				2,287			2,287		14,609	14,609			
6601486878	SOUTH BARRINGTON	IL		04/10/2023				3,384			3,384		34,678	34,678			
6601680017	GARDEN CITY	NY		04/10/2023				2,010			2,010		24,872	24,872			
6601676296	PALO ALTO	CA		04/10/2023				1,372			1,372		14,379	14,379			
6602689181	RANCHO CUCAMONGA	CA		04/10/2023				1,722			1,722		10,672	10,672			
6601678458	NEW HYDE PARK	NY		04/10/2023				2,568			2,568		23,890	23,890			
6602690825	CASTLE ROCK	CO		07/14/2023				1,443			1,443		8,153	8,153			
6602700020	KNOXVILLE	TN		04/10/2023				3,156			3,156		19,562	19,562			
8194208708	DAVIE	FL		07/14/2023				662			662		3,084	3,084			
6601808964	AUBURN	WA		07/14/2023				2,226			2,226		12,010	12,010			
6601475517	EVANSTON	IL		04/10/2023				806			806		8,942	8,942			
6601706606	SEATTLE	WA		07/14/2023				4,425			4,425		36,741	36,741			
6600846056	BOLINAS	CA		04/10/2023				2,682			2,682		18,129	18,129			
6601827303	SACRAMENTO	CA		04/10/2023				3,014			3,014		31,625	31,625			
6601706689	MANTOLOKING	NJ		07/14/2023				2,945			2,945		15,494	15,494			
6601742734	IRVINE	CA		04/10/2023				2,619			2,619		15,327	15,327			
6602699362	CHINO HILLS	CA		04/10/2023				1,895			1,895		13,192	13,192			
6602700293	MANVEL	TX		07/14/2023				1,304			1,304		6,862	6,862			
6601709436	SAN DIEGO	CA		04/10/2023				2,034			2,034		13,360	13,360			
6601736629	PORTLAND	OR		07/14/2023				1,326			1,326		7,661	7,661			
6601719302	TUCSON	AZ		04/10/2023				2,337			2,337		14,484	14,484			
6602694280	PALM CITY	FL		04/10/2023				2,573			2,573		16,432	16,432			
8197315645	CAPE CORAL	FL		07/14/2023				306			306		1,425	1,425			
PEB1541042184	SEATTLE	WA		11/17/2017		9,988		(57)			(57)		9,931	9,931			
6600680513	JACKSONVILLE	FL		04/10/2023				1,058			1,058		2,663	2,663			
EB1784002958	MENLO PARK	CA		06/24/2016		13,111		(51)			(51)		13,060	13,060			
6602681667	BETHESDA	MD		07/14/2023				1,169			1,169		6,755	6,755			
6602706589	NORTH HILLS	NY		04/10/2023				5,385			5,385		53,819	53,819			
8202220401	NAPLES	FL		07/14/2023				266			266		2,037	2,037			
6601692913	WESTFIELD	NJ		07/14/2023				1,270			1,270		7,508	7,508			
6601705947	SPRING	TX		07/14/2023				1,034			1,034		5,439	5,439			
6600569625	RIDGEWOOD	NY		04/10/2023				1,325			1,325		10,841	10,841			
6602710896	LITCHFIELD PARK	AZ		04/10/2023				1,423			1,423		11,650	11,650			
6600425471	VENICE	CA		04/10/2023				1,168			1,168		9,561	9,561			
6600012097	JACKSONVILLE	FL		04/10/2023				713			713		1,794	1,794			
6602701234	CHICAGO	IL		04/10/2023				1,559			1,559		9,386	9,386			
6601710533	ANN ARBOR	MI		04/10/2023				1,554			1,554		9,633	9,633			
6601710178	BOLTON	MA		04/10/2023				2,374			2,374		15,162	15,162			
6601736934	SAN JOSE	CA		04/10/2023				2,587			2,587		16,036	16,036			
6601477240	SMITHTON	IL		04/10/2023				222			222		1,762	1,762			
8203053627	NAPLES	FL		07/14/2023				134			134		927	927			
8197451270	LAKE WORTH	FL		07/14/2023				322			322		1,559	1,559			
6601718940	DALLAS	TX		07/14/2023				1,623			1,623		8,755	8,755			

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6601224071	JACKSONVILLE	FL		04/10/2023				842			842		2,120	2,120			
6602673839	SOUTH PASADENA	CA		04/10/2023				3,344			3,344		19,034	19,034			
6601808345	FREMONT	CA		04/10/2023				5,155			5,155		50,276	50,276			
6602685593	RENTON	WA		07/14/2023				2,110			2,110		10,873	10,873			
8023230992	JACKSONVILLE	FL		07/14/2023				199			199		1,229	1,229			
6601698423	ORIENT	NY		04/10/2023				1,682			1,682		12,067	12,067			
6601224154	JACKSONVILLE	FL		04/10/2023				797			797		2,007	2,007			
6602684497	MAPLETON	UT		07/14/2023				1,121			1,121		6,333	6,333			
6602689132	LIDO BEACH	NY		04/10/2023				2,990			2,990		18,002	18,002			
PH7132833976	PELHAM	NY		02/13/2015		16,004		(89)			(89)		15,915	15,915			
6601745521	SONOMA	CA		04/10/2023				5,759			5,759		36,783	36,783			
6602692433	SIMI VALLEY	CA		04/10/2023				2,029			2,029		19,786	19,786			
8195877780	JACKSONVILLE	FL		07/14/2023				351			351		1,703	1,703			
8200989177	MIAMI	FL		07/14/2023				515			515		2,719	2,719			
6600842725	PEQUOT LAKES	MN		04/10/2023				2,177			2,177		16,649	16,649			
6600676941	JACKSONVILLE	FL		04/10/2023				925			925		2,328	2,328			
6601702597	TIBURON	CA		04/10/2023				1,998			1,998		25,460	25,460			
6602679596	AUSTIN	TX		07/14/2023				1,992			1,992		10,749	10,749			
6601711721	WALTHAM	MA		04/10/2023				1,570			1,570		9,428	9,428			
6600055823	SANTA ROSA	CA		04/10/2023				2,440			2,440		16,982	16,982			
6602678069	PHOENIX	AZ		04/10/2023				1,617			1,617		10,620	10,620			
6600010927	JACKSONVILLE	FL		04/10/2023				779			779		1,962	1,962			
3366506957	North Miami Beach	FL		07/14/2023				156			156		975	975			
0856300	Hackensack	NJ		05/22/2018		906,316							906,316	906,316			
6601727735	CHICAGO	IL		04/10/2023				2,559			2,559		15,404	15,404			
6601468793	JACKSONVILLE BEACH	FL		04/10/2023				1,100			1,100		2,769	2,769			
6601706879	SAN FRANCISCO	CA		04/10/2023				4,318			4,318		43,151	43,151			
6602691245	MCLEAN	VA		04/10/2023				5,959			5,959		58,111	58,111			
6601725481	CAMARILLO	CA		04/10/2023				2,136			2,136		13,644	13,644			
6601710475	SAN JOSE	CA		04/10/2023				2,291			2,291		14,198	14,198			
6602677673	CLE ELUM	WA		07/14/2023				2,223			2,223		11,198	11,198			
EB1221067634	JACKSONVILLE	FL		08/19/2016		40,505		45			45		40,550	40,550			
6602686807	SCOTTSDALE	AZ		04/10/2023				1,960			1,960		11,467	11,467			
6602682004	COOPER CITY	FL		04/10/2023				2,863			2,863		17,745	17,745			
6601202028	ATLANTIC BEACH	FL		04/10/2023				794			794		1,998	1,998			
6601821843	LOVELAND	CO		07/14/2023				1,123			1,123		6,060	6,060			
505342275	LAKE WORTH	FL		07/14/2023				801			801		4,090	4,090			
6602704386	ROCKWALL	TX		07/14/2023				1,733			1,733		9,136	9,136			
EB1389003067	RICHBORO	PA		12/18/2015		10,532		(25)			(25)		10,507	10,507			
6601809061	BOTHELL	WA		07/14/2023				1,759			1,759		9,256	9,256			
6601684050	BETHESDA	MD		07/14/2023				2,318			2,318		23,479	23,479			
6600852120	TUCSON	AZ		04/10/2023				2,909			2,909		19,105	19,105			
6601696005	PONTE VEDRA BEACH	FL		04/10/2023				3,598			3,598		44,530	44,530			
0691200	CHERRY HILL	NJ		08/15/2012		8,471,475							8,471,475	8,471,475			
8201236790	WESTON	FL		07/14/2023				230			230		1,388	1,388			
8023957713	DELRAY BEACH	FL		07/14/2023				296			296		1,867	1,867			
8194845579	MIAMI	FL		07/14/2023				439			439		2,043	2,043			
6602696574	CHICAGO	IL		04/10/2023				5,098			5,098		30,691	30,691			
6601703660	NEWCASTLE	CA		04/10/2023				2,647			2,647		15,488	15,488			
6601709873	NASHVILLE	TN		04/10/2023				1,819			1,819		10,646	10,646			
6601812123	SANTA ANA	CA		04/10/2023				2,984			2,984		18,496	18,496			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8201250982	JACKSONVILLE	FL		07/14/2023				477			477		2,810	2,810			
8023934514	MIAMI	FL		07/14/2023				2,288			2,288		15,078	15,078			
6601681759	NEW CITY	NY		04/10/2023				3,212			3,212		37,581	37,581			
6602710763	TOLUCA LAKE	CA		04/10/2023				2,115			2,115		14,719	14,719			
6602677889	BOULDER	CO		07/14/2023				1,318			1,318		6,949	6,949			
6600543232	DENVER	CO		07/14/2023				2,004			2,004		12,127	12,127			
PEB1596055570	REDWOOD CITY	CA		11/17/2017		27,835		(187)			(187)		27,648	27,648			
6601737775	SARATOGA	CA		04/10/2023				2,420			2,420		14,537	14,537			
PEB1787003477	SAN BRUNO	CA		11/18/2016		45,420		362			362		45,782	45,782			
8023103904	POMPANO BEACH	FL		07/14/2023				283			283		1,904	1,904			
8195478707	HOMESTEAD	FL		07/14/2023				544			544		2,588	2,588			
8197554806	FORT LAUDERDALE	FL		07/14/2023				446			446		2,355	2,355			
8192201675	BOYNTON BEACH	FL		07/14/2023				223			223		998	998			
6602705722	RIPON	CA		04/10/2023				1,317			1,317		10,415	10,415			
EB1789004944	SAN JOSE	CA		12/16/2016		16,893		(87)			(87)		16,806	16,806			
505315991	MIAMI GARDENS	FL		07/14/2023				1,107			1,107		7,152	7,152			
6600676370	JACKSONVILLE	FL		04/10/2023				808			808		2,033	2,033			
6601827279	SOUTH JORDAN	UT		07/14/2023				1,178			1,178		6,803	6,803			
8200714281	LEHIGH ACRES	FL		07/14/2023				1,210			1,210		2,431	2,431			
6602701416	TARZANA	CA		04/10/2023				2,720			2,720		16,376	16,376			
6601752543	SIERRA MADRE	CA		04/10/2023				1,345			1,345		9,087	9,087			
6601679035	NIWOT	CO		07/14/2023				1,959			1,959		18,126	18,126			
6601742148	PORTLAND	OR		07/14/2023				992			992		5,482	5,482			
6600876400	FREEDOM	CA		04/10/2023				410			410		3,978	3,978			
6601483297	SOUTHLAKE	TX		07/14/2023				2,861			2,861		26,479	26,479			
6601805614	SUNNYVALE	CA		04/10/2023				3,239			3,239		18,953	18,953			
6602684380	UPLAND	CA		04/10/2023				2,099			2,099		13,787	13,787			
0696400	NEW YORK	NY		07/31/2013		2,109,249							2,109,249	2,109,249			
8190650470	LAUDERHILL	FL		07/14/2023				523			523		2,338	2,338			
6602694975	BRIGHTON	MI		04/10/2023				1,919			1,919		12,259	12,259			
EB1596053514	CARMEL	CA		08/17/2016		20,205		(358)			(358)		19,846	19,846			
6601483131	HOLLADAY	UT		07/14/2023				2,390			2,390		22,611	22,611			
6602684331	SEATTLE	WA		07/14/2023				1,523			1,523		8,028	8,028			
6601736991	SUGAR LAND	TX		07/14/2023				2,341			2,341		19,847	19,847			
6601680330	BROOKLYN	NY		04/10/2023				3,342			3,342		38,053	38,053			
505312778	JACKSONVILLE	FL		07/14/2023				755			755		4,471	4,471			
6602698497	CEDAR HILLS	UT		07/14/2023				1,397			1,397		7,893	7,893			
6601687012	NEW YORK	NY		04/10/2023				3,562			3,562		39,509	39,509			
6602704857	HOUSTON	TX		07/14/2023				1,236			1,236		7,666	7,666			
6600011495	JACKSONVILLE	FL		04/10/2023				716			716		1,802	1,802			
6601224964	JACKSONVILLE	FL		04/10/2023				876			876		2,204	2,204			
8022777120	POMPANO BEACH	FL		07/14/2023				240			240		1,619	1,619			
6601827261	THOMPSONS STATION	TN		04/10/2023				2,565			2,565		26,280	26,280			
6602699032	UNION CITY	CA		04/10/2023				3,048			3,048		17,836	17,836			
6600437567	SAN JOSE	CA		04/10/2023				1,603			1,603		10,530	10,530			
6602681758	VIRGINIA BEACH	VA		04/10/2023				1,545			1,545		9,867	9,867			
8023178656	CAPE CORAL	FL		07/14/2023				257			257		1,655	1,655			
8201465909	WEST PALM BCH	FL		07/14/2023				658			658		6,288	6,288			
6601203950	JACKSONVILLE	FL		04/10/2023				784			784		1,974	1,974			
6601693143	DALLAS	TX		07/14/2023				1,486			1,486		8,396	8,396			
6601676551	GRASS VALLEY	CA		04/10/2023				864			864		9,845	9,845			

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	2	3					8	9	10	11	12	13					
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6602683614	WESTLAKE VLG	CA		04/10/2023				3,701			3,701		21,657	21,657			
6601469031	ATLANTIC BEACH	FL		04/10/2023				727			727		1,830	1,830			
0719200	Manhasset	NY		11/20/2015		3,000,321							3,000,321	3,000,321			
6602701580	PLEASANTON	CA		04/10/2023				2,435			2,435		15,991	15,991			
6601735100	DENVER	CO		07/14/2023				1,330			1,330		6,854	6,854			
6602701879	MCKINNEY	TX		07/14/2023				1,496			1,496		7,706	7,706			
6601571992	HOUSTON	TX		07/14/2023				1,361			1,361		9,323	9,323			
6601475129	EL PASO	TX		07/14/2023				2,062			2,062		19,504	19,504			
6601679951	JERSEY CITY	NJ		07/14/2023				1,197			1,197		10,594	10,594			
6601696807	SAN MARCOS	CA		04/10/2023				1,826			1,826		12,339	12,339			
6601474833	EDWARDSVILLE	IL		04/10/2023				269			269		2,205	2,205			
6601743930	EVANSTON	IL		04/10/2023				2,549			2,549		16,738	16,738			
6602701564	SAN JOSE	CA		04/10/2023				3,283			3,283		19,213	19,213			
6601746743	HOUSTON	TX		07/14/2023				1,341			1,341		6,911	6,911			
EB1789003354	LOS ALTOS	CA		03/24/2016		35,753		(227)			(227)		35,526	35,526			
6601742247	SAN MARINO	CA		04/10/2023				4,152			4,152		24,996	24,996			
6601818732	ARLINGTON	VA		04/10/2023				1,532			1,532		10,060	10,060			
6600851932	KNOXVILLE	TN		04/10/2023				1,407			1,407		10,098	10,098			
EB1216003368	CORAL GABLES	FL		08/19/2016		11,112		12			12		11,124	11,124			
8201160890	LAUDERHILL	FL		07/14/2023				374			374		2,259	2,259			
6601747477	SANIBEL	FL		04/10/2023				1,230			1,230		8,311	8,311			
3393891615	Lehigh Acres	FL		07/14/2023				1,487			1,487		9,607	9,607			
6601817023	CULVER CITY	CA		04/10/2023				1,547			1,547		9,315	9,315			
6602700731	RENTON	WA		07/14/2023				1,479			1,479		7,782	7,782			
6601735449	CONIFER	CO		07/14/2023				1,062			1,062		5,867	5,867			
6601730291	ARNOLD	MD		07/14/2023				1,310			1,310		6,749	6,749			
6602681154	PORTER RANCH	CA		04/10/2023				2,691			2,691		15,746	15,746			
PEB1596053792	LONG BEACH	CA		11/18/2016		16,560		(71)			(71)		16,489	16,489			
8195412007	HIALEAH	FL		07/14/2023				557			557		2,595	2,595			
6602682756	PLEASANTON	CA		04/10/2023				2,163			2,163		13,813	13,813			
108597782	Riviera Beach	FL		07/14/2023				217			217		1,498	1,498			
6601204412	JACKSONVILLE	FL		04/10/2023				999			999		2,514	2,514			
6602689488	SANTA BARBARA	CA		04/10/2023				4,407			4,407		24,424	24,424			
PEB1784004714	SAN FRANCISCO	CA		11/18/2016		23,589		49			49		23,638	23,638			
6601738989	POTOMAC	MD		07/14/2023				2,760			2,760		15,251	15,251			
6601721704	BROOKLYN	NY		04/10/2023				761			761		4,862	4,862			
0902400	Neptune City	NJ		12/16/2019		1,129,515							1,129,515	1,129,515			
6600989252	ARLINGTON	VA		04/10/2023				1,641			1,641		11,419	11,419			
8021760878	NAPLES	FL		07/14/2023				419			419		2,969	2,969			
6601684803	BASKING RIDGE	NJ		07/14/2023				3,128			3,128		27,086	27,086			
6602673573	SANTA CRUZ	CA		04/10/2023				2,703			2,703		15,387	15,387			
6602671478	DAVIS	CA		04/10/2023				3,337			3,337		32,544	32,544			
6601203935	JACKSONVILLE	FL		04/10/2023				901			901		2,267	2,267			
6601727321	PASADENA	CA		04/10/2023				4,424			4,424		43,146	43,146			
6600025370	JACKSONVILLE	FL		04/10/2023				625			625		1,573	1,573			
6601474981	HOUSTON	TX		07/14/2023				3,961			3,961		35,831	35,831			
6600025487	JACKSONVILLE	FL		04/10/2023				610			610		1,536	1,536			
6601698019	NEW YORK	NY		04/10/2023				2,813			2,813		20,823	20,823			
6601687350	PRINCETON	NJ		07/14/2023				1,955			1,955		19,802	19,802			
6602676774	HERMOSA BEACH	CA		04/10/2023				2,818			2,818		15,616	15,616			
6600785718	MCLEAN	VA		04/10/2023				1,619			1,619		12,850	12,850			

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6602690387	SCOTTSDALE	AZ		04/10/2023				1,457			1,457		9,572	9,572			
505404020	CORAL SPRINGS	FL		07/14/2023				592			592		3,106	3,106			
8201234056	JACKSONVILLE	FL		07/14/2023				293			293		1,420	1,420			
6601680306	BROOKLYN	NY		04/10/2023				537			537		7,882	7,882			
6600039488	MORAGA	CA		04/10/2023				1,889			1,889		12,769	12,769			
6602675198	TOPANGA	CA		04/10/2023				2,762			2,762		19,818	19,818			
6600024548	JACKSONVILLE	FL		04/10/2023				322			322		810	810			
6601718262	CAPTIVA	FL		04/10/2023				17,591			17,591		167,497	167,497			
8195135799	NAPLES	FL		07/14/2023				712			712		3,248	3,248			
6602710920	CAMBRIDGE	MA		04/10/2023				2,136			2,136		10,625	10,625			
8198018684	ESTERO	FL		07/14/2023				1,159			1,159		5,399	5,399			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		1,262		(1)			(1)		1,261	1,261			
6602693241	OCEAN CITY	NJ		07/14/2023				2,637			2,637		21,892	21,892			
PH7133513403	SAN DIEGO	CA		08/07/2015		14,336		(102)			(102)		14,233	14,233			
6601473876	PRINCETON	NJ		07/14/2023				1,717			1,717		15,889	15,889			
6602673300	FRANKLIN	TN		04/10/2023				2,495			2,495		25,567	25,567			
6602680792	GLENDORA	CA		04/10/2023				2,430			2,430		16,419	16,419			
6600490392	HUNTINGTON BEACH	CA		04/10/2023				1,952			1,952		12,817	12,817			
6601817916	DENVER	CO		07/14/2023				953			953		5,014	5,014			
6602701085	DELRAY BEACH	FL		04/10/2023				1,828			1,828		11,003	11,003			
6602677319	DALLAS	TX		07/14/2023				1,312			1,312		6,758	6,758			
8202347833	MIAMI	FL		07/14/2023				389			389		2,561	2,561			
8194372428	ST PETERSBURG	FL		07/14/2023				333			333		1,582	1,582			
6601685313	BROOKLYN	NY		04/10/2023				2,152			2,152		22,624	22,624			
6601734509	FORT COLLINS	CO		07/14/2023				2,514			2,514		13,893	13,893			
6601165191	GALAX	VA		04/10/2023				408			408		2,320	2,320			
6602685270	GLENCOE	IL		04/10/2023				2,412			2,412		14,114	14,114			
6602690288	BROOMFIELD	CO		07/14/2023				1,507			1,507		7,762	7,762			
6602683176	SEATTLE	WA		07/14/2023				1,446			1,446		7,993	7,993			
6602680149	BOSTON	MA		04/10/2023				541			541		3,259	3,259			
6602685882	IRVINE	CA		04/10/2023				5,168			5,168		30,243	30,243			
6602699818	SAN FRANCISCO	CA		04/10/2023				2,790			2,790		18,320	18,320			
8199231082	FORT MYERS	FL		07/14/2023				369			369		2,918	2,918			
6600028861	JACKSONVILLE	FL		04/10/2023				556			556		1,400	1,400			
6601722785	NAPLES	FL		04/10/2023				2,569			2,569		16,872	16,872			
3379335630	LAKE WORTH	FL		07/14/2023				49			49		515	515			
6602694744	DALY CITY	CA		04/10/2023				2,422			2,422		15,470	15,470			
102353190	JACKSONVILLE	FL		07/14/2023				143			143		945	945			
6602682798	GEORGETOWN	TX		07/14/2023				1,045			1,045		5,507	5,507			
6602674696	SAN RAMON	CA		04/10/2023				2,804			2,804		15,964	15,964			
8027119481	LEHIGH ACRES	FL		07/14/2023				405			405		2,284	2,284			
PEB1540095614	SAN JUAN CAPISTRANO	CA		11/17/2017		28,140		(197)			(197)		27,943	27,943			
6602682285	GRESHAM	OR		07/14/2023				1,214			1,214		6,119	6,119			
6600430968	CHICAGO	IL		04/10/2023				1,092			1,092		8,085	8,085			
6601489260	NAPLES	FL		04/10/2023				2,378			2,378		30,312	30,312			
6601204677	JACKSONVILLE	FL		04/10/2023				641			641		1,615	1,615			
6601712992	LAKEWAY	TX		07/14/2023				1,499			1,499		8,282	8,282			
EB1540094405	EAST HAMPTON	NY		08/19/2016		10,123		(38)			(38)		10,085	10,085			
6601480095	WASHINGTON	DC		04/10/2023				2,676			2,676		29,677	29,677			
6601711606	SEATTLE	WA		07/14/2023				1,403			1,403		7,927	7,927			
6601470815	ATLANTIC BEACH	FL		04/10/2023				971			971		2,445	2,445			

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0849901	Gig Harbor	WA		03/13/2018		662,345							662,345	662,345			
0698800	McLean	VA		08/30/2013		7,160,369							7,160,369	7,160,369			
8194207539	DELRAY BEACH	FL		07/14/2023				880			880		4,182	4,182			
6601699181	LOS ANGELES	CA		04/10/2023				2,517			2,517		17,009	17,009			
6602705821	OCEANSIDE	CA		04/10/2023				1,674			1,674		10,995	10,995			
EB1171013196	SEATTLE	WA		06/24/2016		15,677		(62)			(62)		15,615	15,615			
EB1381010364	MARGATE CITY	NJ		06/24/2016		34,831		(137)			(137)		34,694	34,694			
6601673418	WARRENTON	OR		07/14/2023				1,578			1,578		15,265	15,265			
6601678128	CHARLESTOWN	MA		04/10/2023				3,203			3,203		37,469	37,469			
6601827576	PALM SPRINGS	CA		04/10/2023				1,431			1,431		10,592	10,592			
6602688274	MESA	AZ		04/10/2023				2,039			2,039		13,023	13,023			
6602695410	TORRANCE	CA		04/10/2023				2,142			2,142		14,479	14,479			
6601483925	COLTS NECK	NJ		07/14/2023				2,993			2,993		24,850	24,850			
PH7118598668	BLAINE	MN		01/29/2015		40,683		(28)			(28)		40,655	40,655			
6601740399	LONG BEACH	CA		04/10/2023				1,374			1,374		8,269	8,269			
6600036773	WESTMONT	IL		04/10/2023				1,588			1,588		10,735	10,735			
6601718403	BEND	OR		07/14/2023				1,645			1,645		8,875	8,875			
0863400	Kirkland	WA		08/01/2018		1,027,851							1,027,851	1,027,851			
6601681726	THE WOODLANDS	TX		07/14/2023				607			607		5,874	5,874			
8201714566	FORT LAUDERDALE	FL		07/14/2023				1,072			1,072		10,248	10,248			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		10,517		(25)			(25)		10,492	10,492			
6601686865	WASHINGTON	DC		04/10/2023				853			853		5,135	5,135			
6600086828	CHICAGO	IL		04/10/2023				638			638		9,070	9,070			
6601682864	NEW YORK	NY		04/10/2023				383			383		2,668	2,668			
8197518965	PALM SPRINGS	FL		07/14/2023				603			603		3,057	3,057			
6601734178	GREENWOOD VILLAGE	CO		07/14/2023				1,105			1,105		6,385	6,385			
6601716134	PALM BEACH	FL		04/10/2023				2,783			2,783		28,517	28,517			
6601735266	LAGUNA BEACH	CA		04/10/2023				2,293			2,293		13,053	13,053			
6602683754	SILVERDALE	WA		07/14/2023				861			861		4,974	4,974			
6600057241	DEL MAR	CA		04/10/2023				2,096			2,096		13,390	13,390			
6600024530	JACKSONVILLE	FL		04/10/2023				632			632		1,592	1,592			
6602676089	SAN RAMON	CA		04/10/2023				3,232			3,232		18,396	18,396			
6602677855	DALLAS	TX		07/14/2023				2,101			2,101		10,583	10,583			
6602684505	SCOTTSDALE	AZ		04/10/2023				1,806			1,806		11,192	11,192			
6600934993	SAN JOSE	CA		04/10/2023				1,876			1,876		12,682	12,682			
6602690833	BURNSVILLE	MN		04/10/2023				1,665			1,665		10,632	10,632			
6600025339	JACKSONVILLE	FL		04/10/2023				278			278		699	699			
6602683994	EVERETT	WA		07/14/2023				1,738			1,738		8,955	8,955			
8194936098	PALM SPRINGS	FL		07/14/2023				519			519		2,466	2,466			
6601203638	JACKSONVILLE	FL		04/10/2023				905			905		2,277	2,277			
6601472878	HOUSTON	TX		07/14/2023				727			727		6,724	6,724			
6600441478	SEDONA	AZ		04/10/2023				1,279			1,279		8,904	8,904			
6602686930	MIROMAR LAKES	FL		04/10/2023				29,108			29,108		283,859	283,859			
6601224329	JACKSONVILLE	FL		04/10/2023				732			732		1,842	1,842			
6601224873	JACKSONVILLE	FL		04/10/2023				721			721		1,815	1,815			
6601697458	MORGAN HILL	CA		04/10/2023				7,695			7,695		109,400	109,400			
6601718023	MOUNTAIN HOUSE	CA		04/10/2023				1,967			1,967		12,561	12,561			
8201218217	CUTLER BAY	FL		07/14/2023				317			317		1,745	1,745			
6602711746	SAN RAFAEL	CA		04/10/2023				2,108			2,108		15,124	15,124			
6601203497	JACKSONVILLE	FL		04/10/2023				859			859		2,162	2,162			
6601821777	SAN FRANCISCO	CA		04/10/2023				3,357			3,357		32,740	32,740			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600689357	EVERGREEN PARK	IL		04/10/2023				796			796		10,147	10,147			
6600554841	PEMBROKE PINES	FL		04/10/2023				943			943		6,982	6,982			
8200718094	FORT LAUDERDALE	FL		07/14/2023				758			758		3,844	3,844			
6601733550	DUBLIN	CA		04/10/2023				3,135			3,135		19,428	19,428			
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023				2,032			2,032		14,581	14,581			
6601472035	BROOMFIELD	CO		07/14/2023				1,024			1,024		6,850	6,850			
6602677053	LOS ANGELES	CA		04/10/2023				3,256			3,256		21,384	21,384			
6600707134	JACKSONVILLE	FL		04/10/2023				2,885			2,885		20,080	20,080			
6600676933	JACKSONVILLE	FL		04/10/2023				1,300			1,300		3,273	3,273			
6600582024	MORRISTOWN	NJ		07/14/2023				984			984		5,953	5,953			
PH7132398855	SOUTHBURY	CT		12/29/2014		11,114		(16)			(16)		11,098	11,098			
6602681410	KANSAS CITY	MO		04/10/2023				1,604			1,604		9,944	9,944			
6600024514	JACKSONVILLE	FL		04/10/2023				544			544		1,369	1,369			
6602683713	SEATTLE	WA		07/14/2023				1,292			1,292		7,298	7,298			
PEB1541040721	AUSTIN	TX		11/18/2016		23,598		(440)			(440)		23,158	23,158			
6602671551	HUNTINGTON BEACH	CA		04/10/2023				5,019			5,019		37,157	37,157			
8023954789	JACKSONVILLE	FL		07/14/2023				474			474		2,924	2,924			
6602679638	NOVATO	CA		04/10/2023				2,229			2,229		14,639	14,639			
6601713826	SEDALIA	CO		07/14/2023				1,717			1,717		9,049	9,049			
505380064	BOYNTON BEACH	FL		07/14/2023				295			295		1,507	1,507			
6602704345	MOORESBURG	TN		04/10/2023				1,931			1,931		15,265	15,265			
6602672203	LAGUNA BEACH	CA		04/10/2023				6,181			6,181		76,502	76,502			
6602682178	BEL AIR	MD		07/14/2023				1,368			1,368		7,212	7,212			
EB1786002719	MENLO PARK	CA		07/17/2015		19,487		(17)			(17)		19,470	19,470			
6602685437	REDLANDS	CA		04/10/2023				3,143			3,143		18,389	18,389			
6602695709	KIRKLAND	WA		07/14/2023				1,179			1,179		6,813	6,813			
EB1171012415	BOTHELL	WA		12/18/2015		26,363		(48)			(48)		26,316	26,316			
6602684216	DENVER	CO		07/14/2023				1,686			1,686		8,686	8,686			
6601741140	WEST LINN	OR		07/14/2023				958			958		5,294	5,294			
6602693308	SCOTTSDALE	AZ		04/10/2023				4,008			4,008		41,075	41,075			
6600039207	TUCSON	AZ		04/10/2023				2,096			2,096		13,766	13,766			
6602680297	FAIRVIEW	TX		07/14/2023				2,821			2,821		14,534	14,534			
PH7131433901	WEXFORD	PA		08/28/2014		9,099		35			35		9,134	9,134			
6600680547	JACKSONVILLE	FL		04/10/2023				1,151			1,151		2,898	2,898			
6602680370	CLARKSVILLE	MD		07/14/2023				3,652			3,652		19,246	19,246			
6601484022	REDMOND	WA		07/14/2023				2,127			2,127		18,825	18,825			
6600679291	JACKSONVILLE	FL		04/10/2023				987			987		2,484	2,484			
6601715870	BOULDER	CO		07/14/2023				1,728			1,728		9,090	9,090			
6601816975	WOODINVILLE	WA		07/14/2023				1,688			1,688		9,750	9,750			
6601685610	WAKEFIELD	MA		04/10/2023				2,864			2,864		33,506	33,506			
EB1541038421	DALLAS	TX		10/09/2015		14,620		(170)			(170)		14,451	14,451			
6601717819	SOUTHLAKE	TX		07/14/2023				1,344			1,344		7,424	7,424			
6602694298	CAMANO ISLAND	WA		07/14/2023				1,260			1,260		7,114	7,114			
6601477281	SAINT LOUIS	MO		04/10/2023				862			862		9,556	9,556			
8199229808	ALVA	FL		07/14/2023				546			546		2,644	2,644			
PEB1222558023	FAIRFIELD	CT		11/17/2017		25,770		230			230		26,000	26,000			
6601475103	FRANKLIN	MI		04/10/2023				2,430			2,430		27,666	27,666			
6602695311	BOZEMAN	MT		04/10/2023				1,568			1,568		10,013	10,013			
6602702083	SAN FRANCISCO	CA		04/10/2023				2,715			2,715		15,890	15,890			
0712900	Fountain Valley	CA		06/05/2015		1,481,675							1,481,675	1,481,675			
6602693837	RESTON	VA		04/10/2023				948			948		10,238	10,238			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1369003125	NAPLES	FL		11/18/2016		24,193		(91)			(91)		24,102	24,102			
6601711382	MCLEAN	VA		04/10/2023				2,347			2,347		15,411	15,411			
6602675032	SCOTTSDALE	AZ		04/10/2023				726			726		4,765	4,765			
PH7132314662	COLLEYVILLE	TX		11/07/2014		17,641		91			91		17,731	17,731			
6600440736	RIDGEFIELD	WA		07/14/2023				860			860		4,754	4,754			
6601023408	HUNTINGTON BEACH	CA		04/10/2023				3,152			3,152		23,339	23,339			
6601203687	JACKSONVILLE	FL		04/10/2023				936			936		2,356	2,356			
6602699693	DANA POINT	CA		04/10/2023				2,225			2,225		13,791	13,791			
6601730879	MAPLEWOOD	NJ		07/14/2023				1,964			1,964		10,597	10,597			
6602711167	SAN RAFAEL	CA		04/10/2023				1,553			1,553		10,494	10,494			
6601809343	SCOTTSDALE	AZ		04/10/2023				1,445			1,445		10,059	10,059			
6601742965	LEANDER	TX		07/14/2023				1,717			1,717		9,701	9,701			
6600919564	FULLERTON	CA		04/10/2023				2,952			2,952		23,429	23,429			
8195886171	HALLANDALE BEACH	FL		07/14/2023				352			352		1,821	1,821			
6600994120	CASTLE ROCK	CO		07/14/2023				1,967			1,967		11,108	11,108			
6601686600	NEEDHAM	MA		04/10/2023				4,251			4,251		45,889	45,889			
6601750323	LA JOLLA	CA		04/10/2023				1,657			1,657		9,694	9,694			
8195246817	HOLLYWOOD	FL		07/14/2023				1,013			1,013		5,136	5,136			
6602683663	CHINO HILLS	CA		04/10/2023				1,483			1,483		10,325	10,325			
PEB1540095870	CHARLOTTESVILLE	VA		03/21/2018		11,188		222			222		11,410	11,410			
8197474612	FORT LAUDERDALE	FL		07/14/2023				523			523		2,594	2,594			
6601485078	LAS VEGAS	NV		04/10/2023				2,107			2,107		23,367	23,367			
8201717116	FT MYERS	FL		07/14/2023				217			217		1,535	1,535			
6602701614	SAN FRANCISCO	CA		04/10/2023				3,265			3,265		19,106	19,106			
8017252031	HOMESTEAD	FL		07/14/2023				254			254		1,635	1,635			
6602696699	GLEN ELLYN	IL		04/10/2023				2,922			2,922		17,589	17,589			
6602692193	CHICAGO	IL		04/10/2023				678			678		7,721	7,721			
6601736876	PARKLAND	FL		04/10/2023				3,237			3,237		33,166	33,166			
6602685460	POOLESVILLE	MD		07/14/2023				1,112			1,112		6,000	6,000			
6602706431	QUEEN CREEK	AZ		04/10/2023				4,024			4,024		49,807	49,807			
6601482455	MERCER ISLAND	WA		07/14/2023				2,645			2,645		23,405	23,405			
6601471359	CONROE	TX		07/14/2023				1,582			1,582		15,298	15,298			
6602702398	PACIFICA	CA		04/10/2023				2,896			2,896		16,949	16,949			
PEB1596055536	WESTON	FL		01/11/2018		12,487		(243)			(243)		12,244	12,244			
6602688720	BOCA RATON	FL		04/10/2023				1,999			1,999		13,509	13,509			
6601693077	LOS ANGELES	CA		04/10/2023				2,008			2,008		13,572	13,572			
6600024480	JACKSONVILLE	FL		04/10/2023				529			529		1,330	1,330			
6601224253	JACKSONVILLE	FL		04/10/2023				656			656		1,651	1,651			
6602692029	OCEANSIDE	CA		04/10/2023				2,927			2,927		31,593	31,593			
2522161710	RIVIERA BEACH	FL		07/14/2023				442			442		1,111	1,111			
6601225433	JACKSONVILLE	FL		04/10/2023				1,072			1,072		2,698	2,698			
6601713271	PASADENA	CA		04/10/2023				4,250			4,250		43,555	43,555			
PH7118866214	GILROY	CA		09/18/2015		15,628		(180)			(180)		15,448	15,448			
6602682970	WALNUT CREEK	CA		04/10/2023				2,015			2,015		13,231	13,231			
112939087	Oakland Park	FL		07/14/2023				175			175		1,157	1,157			
6602685528	HENDERSON	NV		04/10/2023				2,774			2,774		18,750	18,750			
6602680024	THOUSAND OAKS	CA		04/10/2023				2,006			2,006		13,174	13,174			
6602687284	SAN MARCOS	CA		04/10/2023				2,674			2,674		15,222	15,222			
6600677279	JACKSONVILLE	FL		04/10/2023				1,068			1,068		2,687	2,687			
6602688571	SAN JOSE	CA		04/10/2023				1,574			1,574		10,955	10,955			
6601702639	PHOENIX	AZ		04/10/2023				2,594			2,594		28,774	28,774			

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6602684943	BRENTWOOD	TN		04/10/2023				3,826			3,826		37,315	37,315			
6600935602	MOSS BEACH	CA		04/10/2023				2,170			2,170		14,254	14,254			
8204232182	NAPLES	FL		07/14/2023				118			118		1,108	1,108			
6602710953	LEANDER	TX		07/14/2023				1,196			1,196		7,599	7,599			
6602674092	SANTA CLARA	CA		04/10/2023				3,009			3,009		17,127	17,127			
6601678953	NEW YORK	NY		04/10/2023				6,289			6,289		98,675	98,675			
6602698729	LADERA RANCH	CA		04/10/2023				3,447			3,447		21,364	21,364			
EB1351004649	BROOKLYN	NY		06/24/2016		23,217		17			17		23,234	23,234			
6601681429	HOUSTON	TX		07/14/2023				2,898			2,898		26,214	26,214			
6600925827	IRVINE	CA		04/10/2023				1,120			1,120		14,271	14,271			
6601678623	ARLINGTON	VA		04/10/2023				3,999			3,999		43,165	43,165			
6601383901	GARDEN GROVE	CA		04/10/2023				552			552		11,134	11,134			
6602684042	ISSAQUAH	WA		07/14/2023				1,954			1,954		10,300	10,300			
6601682823	EVANSTON	IL		04/10/2023				4,485			4,485		26,248	26,248			
6600011404	JACKSONVILLE	FL		04/10/2023				647			647		1,629	1,629			
6601808998	LEANDER	TX		07/14/2023				1,341			1,341		7,056	7,056			
8195657606	PLANTATION	FL		07/14/2023				352			352		1,899	1,899			
6602674720	KETCHUM	ID		04/10/2023				5,324			5,324		30,309	30,309			
6602689645	WESTLAKE VILLAGE	CA		04/10/2023				2,381			2,381		14,758	14,758			
6601476713	DALLAS	TX		07/14/2023				1,615			1,615		15,271	15,271			
6600011206	JACKSONVILLE	FL		04/10/2023				790			790		1,989	1,989			
6602702745	EDINA	MN		04/10/2023				1,822			1,822		10,659	10,659			
6601724831	BRENTWOOD	TN		04/10/2023				6,564			6,564		41,926	41,926			
6601684118	ARMONK	NY		04/10/2023				3,902			3,902		41,026	41,026			
6602698463	CALDWELL	ID		04/10/2023				2,158			2,158		12,991	12,991			
6601683359	KINGS POINT	NY		04/10/2023				6,602			6,602		81,713	81,713			
6601040881	SAN MATEO	CA		04/10/2023				1,274			1,274		9,433	9,433			
6602710961	OAK HARBOR	WA		07/14/2023				1,018			1,018		6,159	6,159			
6601471565	PROSPER	TX		07/14/2023				1,511			1,511		14,109	14,109			
8199608299	LAKE WORTH	FL		07/14/2023				541			541		2,743	2,743			
6600924325	SAN JOSE	CA		04/10/2023				6,536			6,536		83,303	83,303			
6601735134	LAS VEGAS	NV		04/10/2023				1,949			1,949		14,430	14,430			
6600852864	MCHENRY	IL		04/10/2023				1,121			1,121		6,050	6,050			
505197792	LAKE WORTH	FL		07/14/2023				521			521		3,288	3,288			
6600938713	HIGHLAND MILLS	NY		04/10/2023				525			525		3,159	3,159			
6601754051	PORT ST JOE	FL		04/10/2023				5,100			5,100		53,622	53,622			
6601744383	RENO	NV		04/10/2023				2,197			2,197		14,035	14,035			
6602683457	WEST LINN	OR		07/14/2023				1,463			1,463		7,710	7,710			
8195820699	JACKSONVILLE	FL		07/14/2023				452			452		2,150	2,150			
505332234	BOYNTON BEACH	FL		07/14/2023				681			681		3,574	3,574			
6601822130	DANVILLE	CA		04/10/2023				2,003			2,003		13,154	13,154			
6600934654	CARMEL	CA		04/10/2023				7,431			7,431		84,622	84,622			
6601682393	SAINT ALBANS	MO		04/10/2023				2,856			2,856		38,705	38,705			
6602674613	DANVILLE	CA		04/10/2023				3,565			3,565		19,758	19,758			
6601808956	DRAPER	UT		07/14/2023				1,178			1,178		6,654	6,654			
6602696210	SWAMPSCOTT	MA		04/10/2023				2,233			2,233		13,441	13,441			
6600666140	CAVE CREEK	AZ		04/10/2023				3,975			3,975		26,866	26,866			
6601714683	SCOTTSDALE	AZ		04/10/2023				2,682			2,682		16,147	16,147			
EB1540094622	TAMPA	FL		12/16/2016		14,155		102			102		14,258	14,258			
6602705557	HUNTINGTON BEACH	CA		04/10/2023				3,162			3,162		22,012	22,012			
6602685585	GRETNA	NE		04/10/2023				4,140			4,140		42,419	42,419			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602700053	FRANKLIN LAKES	NJ		07/14/2023				3,375			3,375		17,790	17,790			
6601717314	SCOTTSDALE	AZ		04/10/2023				1,707			1,707		10,581	10,581			
6602685791	SANTA FE	NM		04/10/2023				2,036			2,036		14,610	14,610			
6601730580	SWANTON	MD		07/14/2023				340			340		2,879	2,879			
PH7134163687	RYE BROOK	NY		09/18/2015		21,111		(34)			(34)		21,077	21,077			
6602683812	SAN DIEGO	CA		04/10/2023				2,663			2,663		15,586	15,586			
6600675331	JACKSONVILLE	FL		04/10/2023				1,030			1,030		2,592	2,592			
8025462301	POMPANO BEACH	FL		07/14/2023				316			316		1,990	1,990			
6601706572	SAN FRANCISCO	CA		04/10/2023				1,632			1,632		9,549	9,549			
FR125708359	LEXINGTON	MA		12/02/2016		20,094		74			74		20,168	20,168			
6602688068	VERDI	NV		04/10/2023				1,221			1,221		9,650	9,650			
5512159449	NAPLES	FL		07/14/2023				707			707		1,779	1,779			
6601486852	PIEDMONT	CA		04/10/2023				4,184			4,184		43,895	43,895			
6601678912	NEW YORK	NY		04/10/2023				4,482			4,482		49,718	49,718			
6601682922	SANDS POINT	NY		04/10/2023				4,531			4,531		51,593	51,593			
6601384032	ATLANTIC BEACH	FL		04/10/2023				833			833		2,097	2,097			
6602699040	SAMMAMISH	WA		07/14/2023				1,566			1,566		9,048	9,048			
6600677428	JACKSONVILLE	FL		04/10/2023				992			992		2,498	2,498			
PH7133785928	WESTFIELD	NJ		08/21/2015		12,784		(26)			(26)		12,758	12,758			
6602683283	SEATTLE	WA		07/14/2023				2,349			2,349		12,379	12,379			
6602683200	SHAVANO PARK	TX		07/14/2023				1,582			1,582		8,536	8,536			
6601739649	GREGORY	MI		04/10/2023				1,770			1,770		10,970	10,970			
6601681049	NEW YORK	NY		04/10/2023				2,886			2,886		31,154	31,154			
8201927521	SUNRISE	FL		07/14/2023				251			251		1,654	1,654			
PEB1541041408	HOUSTON	TX		08/14/2017		23,057		(322)			(322)		22,735	22,735			
6601692681	SAINT HELENA	CA		04/10/2023				5,751			5,751		67,286	67,286			
6602711605	WHITE STONE	VA		04/10/2023				1,981			1,981		15,661	15,661			
6601692475	SYOSSET	NY		04/10/2023				3,745			3,745		45,045	45,045			
PEB1143017692	LONG VALLEY	NJ		11/17/2017		10,779		99			99		10,877	10,877			
6602688605	LA MESA	CA		04/10/2023				2,966			2,966		19,479	19,479			
6601678847	BROOKLYN	NY		04/10/2023				1,773			1,773		20,193	20,193			
112932330	Naples	FL		07/14/2023				194			194		1,253	1,253			
6601473728	DALLAS	TX		07/14/2023				2,804			2,804		25,369	25,369			
6600850017	DALLAS	TX		07/14/2023				875			875		5,547	5,547			
8199447675	LEHIGH ACRES	FL		07/14/2023				656			656		3,327	3,327			
6602693266	ANNAPOLIS	MD		07/14/2023				626			626		5,791	5,791			
6602704980	EAGLE	ID		04/10/2023				1,637			1,637		10,456	10,456			
6602690767	BOLTON	MA		04/10/2023				1,405			1,405		10,081	10,081			
6601740829	MORGAN HILL	CA		04/10/2023				1,439			1,439		8,423	8,423			
98630023	SUNRISE	FL		07/14/2023				242			242		1,489	1,489			
8195279351	SUNNY ISLES BEACH	FL		07/14/2023				542			542		2,526	2,526			
6602711332	MOUNTAIN VIEW	CA		04/10/2023				2,024			2,024		14,091	14,091			
6602680552	SEBASTOPOL	CA		04/10/2023				2,246			2,246		13,519	13,519			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		27,992		(179)			(179)		27,813	27,813			
3363904532	Naples	FL		07/14/2023				242			242		1,452	1,452			
6602694926	EL SEGUNDO	CA		04/10/2023				2,918			2,918		18,637	18,637			
6601484170	DENVER	CO		07/14/2023				2,607			2,607		22,947	22,947			
6602685312	TUCSON	AZ		04/10/2023				1,783			1,783		10,435	10,435			
6602705235	MCKINNEY	TX		07/14/2023				1,894			1,894		11,743	11,743			
6602688589	SAN BRUNO	CA		04/10/2023				2,410			2,410		15,829	15,829			
6601697334	WEST LINN	OR		07/14/2023				904			904		5,104	5,104			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602680511	SEATTLE	WA		07/14/2023				2,796			2,796		15,791	15,791			
6602676956	MONTCLAIR	NJ		07/14/2023				2,490			2,490		12,277	12,277			
8191240609	SOUTH PALM BEACH	FL		07/14/2023				654			654		2,926	2,926			
6601735803	DALLAS	TX		07/14/2023				1,269			1,269		7,169	7,169			
6601827477	FREMONT	CA		04/10/2023				2,149			2,149		13,727	13,727			
6602692250	LA VERNE	CA		04/10/2023				1,277			1,277		13,429	13,429			
3390895468	Delray Beach	FL		07/14/2023				546			546		3,606	3,606			
6601708123	SEATTLE	WA		07/14/2023				1,926			1,926		9,703	9,703			
6600011644	JACKSONVILLE	FL		04/10/2023				868			868		2,185	2,185			
3364945230	Lee	FL		07/14/2023				241			241		2,337	2,337			
6602699644	TRACY	CA		04/10/2023				2,422			2,422		14,545	14,545			
6601809202	NASHVILLE	TN		04/10/2023				2,373			2,373		16,518	16,518			
8201273306	HOMESTEAD	FL		07/14/2023				552			552		3,640	3,640			
6601692095	BELTSVILLE	MD		07/14/2023				709			709		4,393	4,393			
6601679365	EASTHAM	MA		04/10/2023				2,699			2,699		17,726	17,726			
6602704873	PROSPER	TX		07/14/2023				918			918		5,430	5,430			
0613100	LAS VEGAS	NV		12/20/2006		1,296,483							1,296,483	1,296,483			
6601723346	LYNNFIELD	MA		04/10/2023				3,762			3,762		25,426	25,426			
3387385676	Delray Beach	FL		07/14/2023				105			105		677	677			
6601685495	NORWOOD	NJ		07/14/2023				1,971			1,971		17,835	17,835			
6601728154	SAN CARLOS	CA		04/10/2023				4,100			4,100		26,188	26,188			
6602693563	GLENDORA	CA		04/10/2023				4,265			4,265		44,841	44,841			
6601696443	SAN FRANCISCO	CA		04/10/2023				2,342			2,342		14,960	14,960			
6601708875	TUCSON	AZ		04/10/2023				1,558			1,558		9,954	9,954			
6602693779	LAFAYETTE	CO		07/14/2023				1,036			1,036		8,785	8,785			
8199619328	CAPE CORAL	FL		07/14/2023				321			321		1,662	1,662			
6602695360	SYKESVILLE	MD		07/14/2023				1,178			1,178		6,507	6,507			
6602681709	DALLAS	TX		07/14/2023				1,812			1,812		8,932	8,932			
6602674654	BERKELEY	CA		04/10/2023				2,851			2,851		16,231	16,231			
6601383018	JACKSONVILLE	FL		04/10/2023				865			865		2,178	2,178			
6602675321	SANTA MONICA	CA		04/10/2023				2,068			2,068		13,580	13,580			
6601744474	HIGHLAND	UT		07/14/2023				1,918			1,918		16,606	16,606			
6602683101	LINCOLN	CA		04/10/2023				1,809			1,809		11,558	11,558			
8198677480	HIALEAH	FL		07/14/2023				792			792		4,014	4,014			
6602700780	OAKLAND	CA		04/10/2023				4,741			4,741		28,478	28,478			
6601485953	SANTA MONICA	CA		04/10/2023				2,485			2,485		18,399	18,399			
6600524570	DAVIE	FL		04/10/2023				2,662			2,662		19,704	19,704			
6601490813	MONTGOMERY	AL		07/14/2023				219			219		1,467	1,467			
6602674944	RIVIERA BEACH	FL		04/10/2023				4,368			4,368		27,072	27,072			
6602671239	FULLERTON	CA		04/10/2023				2,877			2,877		33,656	33,656			
6601383083	ATLANTIC BEACH	FL		04/10/2023				1,083			1,083		2,727	2,727			
6600934753	SNOHOMISH	WA		07/14/2023				1,566			1,566		8,255	8,255			
6601723148	SAN JOSE	CA		04/10/2023				3,576			3,576		22,162	22,162			
6601486423	VOORHEES	NJ		07/14/2023				1,912			1,912		17,690	17,690			
6602677533	ALEXANDRIA	VA		04/10/2023				2,518			2,518		14,736	14,736			
6602693670	MOUNTAIN HOUSE	CA		04/10/2023				2,725			2,725		25,943	25,943			
0716400	Walnut Creek	CA		08/26/2015		2,092,259							2,092,259	2,092,259			
6602690627	MONTGOMERY	TX		07/14/2023				1,194			1,194		6,595	6,595			
6601746354	MORRISTOWN	NJ		07/14/2023				3,385			3,385		18,264	18,264			
6601817908	OAKLAND	CA		04/10/2023				2,584			2,584		15,121	15,121			
6602687045	SAN JOSE	CA		04/10/2023				3,462			3,462		20,839	20,839			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602700434	TARZANA	CA		04/10/2023				2,619			2,619		17,199	17,199			
6602681444	BASALT	CO		07/14/2023				2,553			2,553		14,108	14,108			
6602674001	PRAIRIE VILLAGE	KS		07/14/2023				1,356			1,356		6,833	6,833			
6602691781	CHATTANOOGA	TN		04/10/2023				810			810		8,091	8,091			
6602684901	BETHESDA	MD		07/14/2023				8,093			8,093		67,197	67,197			
6600681131	JACKSONVILLE	FL		04/10/2023				1,104			1,104		2,780	2,780			
6601687160	CAMBRIDGE	MA		04/10/2023				4,780			4,780		57,493	57,493			
6601478909	ROCKPORT	TX		07/14/2023				1,609			1,609		14,555	14,555			
6602681881	FRANKLIN	TN		04/10/2023				1,842			1,842		11,418	11,418			
6601815746	GLADSTONE	OR		07/14/2023				1,199			1,199		6,319	6,319			
6601713123	CAVE CREEK	AZ		04/10/2023				1,947			1,947		11,693	11,693			
6602702430	NEWCASTLE	CA		04/10/2023				3,244			3,244		19,531	19,531			
6602706514	AUSTIN	TX		07/14/2023				1,146			1,146		5,773	5,773			
6601485292	LOS GATOS	CA		04/10/2023				2,464			2,464		17,682	17,682			
3375064084	FORT MYERS	FL		07/14/2023				153			153		1,033	1,033			
6602675206	DALLAS	TX		07/14/2023				1,171			1,171		7,088	7,088			
6601812107	YORBA LINDA	CA		04/10/2023				2,772			2,772		17,181	17,181			
6601818815	KEY WEST	FL		04/10/2023				1,560			1,560		10,248	10,248			
6601825612	LAKEWOOD	CO		07/14/2023				1,093			1,093		6,932	6,932			
6602698745	PEMBROKE PINES	FL		04/10/2023				1,510			1,510		10,836	10,836			
EB1259001363	ASPEN	CO		08/07/2015		24,499		30			30		24,529	24,529			
6602687920	WASHINGTON	DC		04/10/2023				2,261			2,261		14,440	14,440			
6601086660	CALIFON	NJ		07/14/2023				1,108			1,108		9,808	9,808			
6602690429	GILBERT	AZ		04/10/2023				1,690			1,690		10,172	10,172			
6601203604	JACKSONVILLE	FL		04/10/2023				711			711		1,789	1,789			
6601673830	PLANO	TX		07/14/2023				2,063			2,063		20,419	20,419			
6601708578	SAN JOSE	CA		04/10/2023				2,700			2,700		15,798	15,798			
8202450855	BONITA SPRINGS	FL		07/14/2023				534			534		3,604	3,604			
6601710657	ALTADENA	CA		04/10/2023				10,915			10,915		63,874	63,874			
3393879111	Davie	FL		07/14/2023				440			440		2,761	2,761			
6601483578	CARMEL	IN		04/10/2023				2,653			2,653		29,424	29,424			
6601811604	AUSTIN	TX		07/14/2023				1,254			1,254		6,927	6,927			
6601819391	HOUSTON	TX		07/14/2023				1,985			1,985		10,445	10,445			
8194888517	NAPLES	FL		07/14/2023				296			296		1,409	1,409			
6601714170	NASHVILLE	TN		04/10/2023				2,860			2,860		28,582	28,582			
0844700	London	GBR		07/28/2017		32,439,974						2,964,971	32,570,115	32,570,115	(2,834,830)		(2,834,830)
04120800	Stockton on Tees	GBR		03/31/2023						668	668		60,506	60,506	(3,692)		(3,692)
0853700	London	GBR		01/31/2018		2,176,110						379,619	2,319,570	2,319,570	(236,159)		(236,159)
0855400	Wembley	GBR		02/21/2018		4,201,672						652,497	4,331,481	4,331,481	(522,688)		(522,688)
0719700	CAMBRIDGE	GBR		12/11/2015		2,607,159						594,363	2,691,189	2,691,189	(510,333)		(510,333)
0706100	BOLTON	GBR		07/10/2014		3,158,594						876,853	3,260,382	3,260,382	(775,065)		(775,065)
0718500	LONDON	GBR		11/20/2015									2,186,893	2,186,893	2,186,893		2,186,893
0718502	London	GBR		01/25/2023									(117,825)	(117,825)	(117,825)		(117,825)
0849400	LONDON	GBR		11/15/2017									455,118	455,118	455,118		455,118
0855501	London	GBR		10/27/2022									(122,336)	(122,336)	(122,336)		(122,336)
0860000	London	GBR		05/11/2018									557,979	557,979	557,979		557,979
04098700	London	GBR		11/30/2022									(100,491)	(100,491)	(100,491)		(100,491)
04121400	Melbourne	AUS		12/13/2022									42,607	42,607	42,607		42,607
04121401	Melbourne	AUS		12/13/2022									18,625	18,625	18,625		18,625
04121402	Melbourne	AUS		12/13/2022									862	862	862		862
04134500	London	GBR		04/28/2023									53,361	53,361	53,361		53,361

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
04135000	Mosman	AUS		12/08/2023									(3,925)	(3,925)	(3,925)		(3,925)
04142400	Brisbane	AUS		12/15/2023									(668)	(668)	(668)		(668)
0299999. Mortgages with partial repayments						412,639,411		16,007,297		2,250	16,009,547	5,468,303	536,163,264	536,163,264	(1,912,567)		(1,912,567)
0801201	New York	NY		04/01/2018	06/30/2023	61,193,658		6,342			6,342		61,200,000	29,070,000		(32,130,000)	(32,130,000)
0696100	New York	NY		04/18/2013	04/25/2023	72,547,500							72,547,500	72,547,500			
0399999. Mortgages disposed						133,741,158		6,342			6,342		133,747,500	101,617,500		(32,130,000)	(32,130,000)
0599999 - Totals						2,002,387,975		30,576,509		2,250	30,578,759	14,431,646	2,327,811,963	2,291,352,177	(6,242,352)	(32,130,000)	(38,372,352)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Whole Loan Ownership Trust, LLC		New York	NY	TIAA, FSB		07/14/2023		1,083,938,972	1,090,713,222	1,090,713,222	6,774,249					16,063,754		0.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									1,083,938,972	1,090,713,222	1,090,713,222	6,774,249					16,063,754		XXX
88873*-10-9	TIAA Global Public Investments, LLC		Wilmington	DE	TIAA	4.	01/31/2009		2,805,183,895	2,814,038,989	2,814,038,989	301,295,847							100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									2,805,183,895	2,814,038,989	2,814,038,989	301,295,847							XXX
000000-00-0	TIAA Diversified Public Investments LLC		Wilmington	DE	TIAA		07/16/2015												100.000
000000-00-0	Nuveen Opportunistic Strategies LLC		Wilmington	DE	TIAA		05/28/2021		150,543,818	157,347,366	157,347,366	14,564,520					6,829,370	320,301,295	100.000
000000-00-0	Nuveen CLO Opportunities Fund LP		Wilmington	DE	Nuveen CLO Opportunities GP LLC		09/30/2022		149,480,807	156,422,151	156,422,151	6,966,838					21,553,679		100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									300,024,625	313,769,517	313,769,517	21,531,358					28,383,049	320,301,295	XXX
000000-00-0	01 ADVISORS 03, L.P.		Wilmington	DE			10/26/2023	1.	250,000	250,000	250,000							4,750,000	1.430
000000-00-0	3i Eurofund V		London	GBR	3i Group PLC		10/25/2006	3.		694,848	694,848	(781,538)				17,120	1,343,842		8.568
000000-00-0	645 Ventures IV, L.P.		WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023		512,131	328,061	328,061	(184,070)						5,087,869	0.002
000000-00-0	645 Ventures Select I, L.P.		WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023		277,625	160,329	160,329	(117,296)						4,122,375	0.001
000000-00-0	8A HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		01/08/2020	3.	14,479,711	19,803,279	19,803,279	722,779							5.059
000000-00-0	A&M Capital Partners III, LP		Wilmington	DE	A&M Capital-GP III, LP		12/22/2023	3.	1,954,268	2,495,224	2,495,224	540,956						5,545,732	0.750
000000-00-0	Aavishkaar Emerging India Fund		Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017		13,374,387	18,452,438	18,452,438	526,623						483,417	26.740
000000-00-0	Aavishkaar India II Company Ltd.		Port Louis	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		07/26/2013		8,115,543	9,030,744	9,030,744	(287,341)							10.659
000000-00-0	Aavishkaar Venture Management Services Private Limited		Mumbai	IND	Aavishkaar-Intellecap Group		11/05/2018		31,454,335	15,804,137	15,804,137	(15,650,199)							23.680
000000-00-0	Accion Digital Transformation Fund, L.P.		Wilmington	DE	Accion Digital Transformation Fund GP, LLC		08/25/2022	1.	8,166,110	7,513,072	7,513,072	(365,465)						11,818,211	18.600
000000-00-0	Accion Frontier Inclusion Fund, L.P.		George Town	CYM	Quona Capital, LLC		11/16/2015		7,866,803	23,569,918	23,569,918	501,337							7.050
000000-00-0	Accordion DC Holdings		Wilmington	DE	AmWINS		12/13/2022	3.	24,846,767	26,390,670	26,390,670	1,543,903					2,050,940		4.490
000000-00-0	ACIS (Common Equity)		New York	NY	ACIS		01/28/2022	3.	4,242,773	3,141,605	3,141,605	(1,101,168)							6.300
000000-00-0	ACIS (Preferred Equity)		New York	NY	ACIS		01/28/2022	3.	16,272,652	16,272,652	16,272,652								6.300
000000-00-0	ACP Charger Co-Invest, LLC		Wilmington	DE	ACP Charger Co-Invest LLC		02/24/2020	3.	11,361,877	20,205,731	20,205,731	(2,371,979)							7.726
000000-00-0	ACS Celsius Aggregator		WILMINGTON	DE	AirX Climate Solutions		11/07/2023	3.	5,954,000	5,954,000	5,954,000								4.200
000000-00-0	Advent International GPE VI, LP		George Town	CYM	Advent International Corporation		07/07/2008	3.	6,398,046	5,590,891	5,590,891	(799,780)							2.727
000000-00-0	Advent International GPE VII-B, L.P.		Wilmington	DE	Advent International Corporation		08/27/2012	3.	6,214,259	5,590,630	5,590,630	1,957,467		3,016,760				1,600,000	1.237
000000-00-0	AEA Investors SBF V, LP		WILMINGTON	CYM	AEA Investors SBF V Partners, LP		12/13/2023	3.	4,625,841	4,625,841	4,625,841							25,374,159	2.700
000000-00-0	AFC Acquisitions, Inc.		WILMINGTON	DE	AFC Industries		04/09/2021	3.	14,631,408	13,342,792	13,342,792	(1,288,616)							8.051
000000-00-0	AFC Industries (Series C-1 Preferred)		Wilmington	DE	AFC Industries		12/28/2022	3.	2,153,186	2,068,123	2,068,123	(85,064)							21.550
000000-00-0	AFC Industries (Series E-1 Preferred)		Wilmington		AFC Industries		06/01/2023	3.	652,105	652,105	652,105								21.550
000000-00-0	African Development Partners III, L.P.		London	GBR	Development Partners International LLP		09/10/2020		14,267,080	15,970,967	15,970,967	830,488						5,717,293	3.268
000000-00-0	Agape Care Group (Common Equity)		Wilmington	DE	Agape Care Group		10/12/2021	3.	4,331,869	3,642,045	3,642,045	(689,824)							1.570
000000-00-0	Aligned Climate Fund 2 LP		WILMINGTON		Aligned Climate Capital, LP		07/11/2023	1.	2,873,132	2,873,132	2,873,132							4,969,003	10.400
000000-00-0	Alisio Holdings, LP		Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3.									82,107		4.490
000000-00-0	Altas Partners Holdings II LP.		Grand Cayman	CYM	Altas Partners LP		04/09/2019	3.	35,740,428	44,560,182	44,560,182	4,914,181						4,086,573	2.500
000000-00-0	Altas Partners Holdings III, LP		Grand Cayman	CYM	Altas Partners LP		01/27/2023	3.	844,731	312,768	312,768	(531,963)						49,154,596	0.010
000000-00-0	Altas Partners Holdings, LP		Grand Cayman	CYM	Altas Partners LP		12/01/2015	3.	20,529,174	34,244,126	34,244,126	(833,530)					3,112,616	2,045,309	6.040
000000-00-0	Amiti IV LP		WILMINGTON	DE	Kohlberg & Company, LLC		09/01/2023	1.	1,200,000	957,226	957,226	(242,774)						3,800,000	5.600
000000-00-0	Amplify.LACapital V, L.P.		Wilmington		Amplify		12/22/2022	1.	1,300,000	1,261,821	1,261,821	(38,179)						700,000	5.000
000000-00-0	Amulet Capital Fund III, LP		WILMINGTON	DE	Amulet Capital		10/20/2023	3.	6,641,376	6,641,376	6,641,376							28,345,179	3.500
000000-00-0	Anne Arundel Dermatology- REP Coinvest III AAD, L.P		WILMINGTON	DE	Anne Arundel Dermatology		01/29/2021	3.	5,941,503	3,483,102	3,483,102	(2,458,400)							38.000
000000-00-0	AP Plastics Holdings, LP		Wilmington	DE	Wind Point Partners		08/01/2016	3.									13,686		7.300
000000-00-0	APH CUBS CO-INVEST LP		Grand Cayman	CYM	Altas Partners LP		01/02/2019	3.	5,904,908	12,145,312	12,145,312	(732,546)					3,295,320		0.162

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	APIS GROWTH FUND II L.P.		London	GBR	Apis Partners LLP		10/17/2018		24,362,287	41,308,369	41,308,369	(2,536,173)					296,727	5,699,970	5.710
000000-00-0	Arendelle Aggregator LP-Voting Common Series A Units		WILMINGTON		LeapFrog Investments Ltd		12/26/2023	3	13,892,375	13,892,375	13,892,375								12.060
000000-00-0	Argand Partners Fund, L.P.		Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3	30,758,724	39,689,194	39,689,194	(1,102,824)						2,657,838	7.989
000000-00-0	Arlington Capital Partners V, L.P.		Wilmington		Arlington Capital Group V, LLC		08/27/2019	3	27,272,940	46,172,148	46,172,148	6,293,355						1,967,096	1.773
000000-00-0	Arlington Capital Partners VI, LP		WILMINGTON	DE	Arlington Capital Group VI LLC		05/25/2023	3	12,362,859	12,700,057	12,700,057	337,198						17,616,876	0.009
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED		Kolkata	IND	Arohan Financial Services		11/28/2022		20,442,766	20,442,766	20,442,766							4,124	10.000
000000-00-0	Artemis Female Fund II, LP		Wilmington	DE	Artemis Female Fund II GP, LLC		05/31/2023	1	875,000	692,851	692,851	(182,149)						2,625,000	7.000
000000-00-0	ASHV FINANCE LIMITED		Mumbai	IND	ASHV FINANCE LIMITED		12/26/2023		1,993,581	1,993,581	1,993,581							6,419	100.000
000000-00-0	Atalaya Asset Income Fund III L.P.		Wilmington	DE	Atalaya Capital Management LP		08/26/2020			15,566	15,566	(309,599)					360,962	14,085,690	4.235
000000-00-0	Atalaya Asset Income Fund IV LP		Wilmington	DE	Atalaya Capital Management LP		08/26/2020		789,466	713,577	713,577	167,953						1,405,500	3.275
000000-00-0	Aterian Opportunities II, LP		Wilmington	DE	Aterian Investment Partners		09/27/2023	1	12,180,230	12,035,859	12,035,859	(144,371)						2,853,146	3.270
000000-00-0	Atlantic Street Capital V, LP		Wilmington	DE	Atlantic Street Capital		04/04/2023	3	849,095	276,584	276,584	(572,511)						24,150,935	3.300
000000-00-0	Audax Private Equity Fund IV, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/18/2013	3		(530,925)	(530,925)								3.780
000000-00-0	Audax Private Equity Fund V-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3	15,031,681	29,972,911	29,972,911	(2,043,609)						3,636,996	3.270
000000-00-0	Audax Private Equity Fund VI-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3	36,897,577	56,727,728	56,727,728	(2,600,201)					1,605,773	667,597	2.342
000000-00-0	Audax Private Equity Fund VII-A, L.P.		wilmington	DE	Linden Manager LLC		08/07/2023	3	7,488,244	6,856,906	6,856,906	(631,338)						42,511,756	1.050
000000-00-0	Audax Private Equity IV OF, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		03/22/2021	3	32,981,248	36,124,848	36,124,848	(430,667)						3,909,674	5.100
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		07/10/2023	1	2,011,312	2,059,411	2,059,411	48,099					83,983	12,884,812	12.000
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2	22,099,282	23,624,199	23,624,199	178,133					2,206,309		12.500
000000-00-0	Audax Private Equity Origins Fund I, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		06/05/2023	3	2,016,746	1,638,672	1,638,672	(378,074)						7,983,254	1.750
000000-00-0	Aurora Capital Partners IV, LP		Wilmington	DE	Aurora Capital Group		11/15/2012	3	10,889	1,037,936	1,037,936	(95,853)						5,917,605	7.949
000000-00-0	Aurora Equity Partners V L.P.		Dover	DE	Aurora Capital Group		06/10/2016	3	37,941,114	58,560,279	58,560,279	(1,188,311)					110,033	7,666,826	5.050
000000-00-0	Aurora Equity Partners VI L.P.		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021		30,759,436	37,091,752	37,091,752	4,358,499						19,237,964	2.840
000000-00-0	Avance Investment Partners, L.P.		Wilmington	DE	Avance		05/07/2021	3	16,182,998	17,059,902	17,059,902	600,802					212,348	17,827,074	7.000
000000-00-0	Avance Univista Co-Investors, LLC		WILMINGTON	DE	UniVista Insurance		06/18/2021	3	8,708,291	15,488,704	15,488,704	4,576,480					514,354		12.140
000000-00-0	Aviom India Housing Finance Pvt Ltd		New Delhi	IND	Aviom India Housing Finance		03/27/2023		30,561,859	30,561,859	30,561,859							2,153,654	39.000
000000-00-0	Avista Capital Partners IV LP		Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3	2,486,475	19,752,910	19,752,910	(114,460)					2,452,124	5,095,237	10.300
000000-00-0	Avista Capital Partners V, L.P.		Wilmington	DE	Avista Capital Holdings		03/23/2021	3	38,238,693	48,784,308	48,784,308	1,157,551						1,761,307	7.430
000000-00-0	Avista Healthcare Partners VI, LP		WILMINGTON		Avista Capital Partners VI GP, LP		08/17/2023	3	21,670,068	23,168,463	23,168,463	1,498,395					57,861	18,329,932	3.200
000000-00-0	AxInfra US LP		Wilmington		Axium Infrastructure		12/19/2018		124,411,889	143,004,458	143,004,458	4,262,546					2,536,904		4.270
000000-00-0	Bain Capital Empire Holdings, L.P.		Wilmington		Imperial Dade		10/28/2022	3	16,635,267	18,384,268	18,384,268	1,749,001						2,422,554	1.410
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.		George Town	CYM	Bain Capital		11/16/2018	1	1,854,324	3,138,432	3,138,432	(50,776)						40,000	0.800
000000-00-0	Bain Capital Venture Coinvestment Fund IV, L.P.		Grand Cayman	CYM	BCV COINVESTMENT IV GENERAL PARTNER, LLC		10/03/2023	1	1,000,000	984,435	984,435	(15,565)						9,000,000	2.200
000000-00-0	Bain Capital Venture Fund 2021 LP		George Town	CYM	Bain Capital		03/19/2021	1	3,887,340	4,042,616	4,042,616	(322,165)						1,112,660	0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.		Grand Cayman	CYM	BCV 2022 General Partner, LLC		01/03/2023	1	1,449,905	1,268,758	1,268,758	(181,147)						8,550,095	1.000
000000-00-0	Bamboo Financial Inclusion Fund II		Luxembourg	LUX	Bamboo Finance SA		12/01/2015		15,000,000	13,807,605	13,807,605	1,029,540							37.175
000000-00-0	Bansk Fund I-A, L.P.		Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3	26,813,708	38,824,666	38,824,666	6,511,677					175,326	22,171,593	8.180
000000-00-0	Bardstown (Common Equity)		Wilmington	DE	Bardstown Bourbon		07/13/2022	3	6,614,743	6,265,567	6,265,567	(349,176)							1.910
000000-00-0	Bastet Co-Investors, L.P.		GEORGETOWN	DE	Woodstream		05/21/2021	3	7,306,663	14,390,084	14,390,084	(723,540)							32.000
000000-00-0	BC European Capital VII, L.P.		London	GBR	CIE Management II Limited		07/27/2000	3		106,570	106,570	(754)				3,234			0.469
000000-00-0	BC European Capital VIII, L.P.		London	GBR	CIE Management II Limited		12/13/2005	3			(1)	(1)							2.636
000000-00-0	BDCM Opportunity Fund II, LP		Wilmington	DE	Black Diamond Capital Management, LLC		03/31/2006		2,772,333	3,435,647	3,435,647	201,843					552,242	1,687,903	4.073
000000-00-0	BDCM Opportunity Fund III, L.P.		Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011		8,830,468	19,823,824	19,823,824	3,834,392					988,346		1.875

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Beacon Energy Invest Fund II		Wilmington	DE	Beacon Group, The		09/14/1998		831,378	1,232,077	1,232,077	(4,377)						27,683	9.090
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.		Dover	DE	Beecken Petty O'Keefe & Co LLC		10/31/2018	3	41,568,057	59,842,786	59,842,786	7,032,902					1,290,392	(336,596)	9.810
000000-00-0	Beecken Petty O'Keefe VI		WILMINGTON	DE	Beecken Petty O'Keefe & Co LLC		12/28/2022	3	26,404,769	27,168,608	27,168,608	763,839						13,595,231	7.273
000000-00-0	BenchStrength Partners, L.P.		Wilmington	DE	Benchstrength GP, LLC		06/13/2023	1	2,459,932	2,172,484	2,172,484	(287,448)						2,540,068	10.000
000000-00-0	Berkshire Partners VI, L.P.		Boston	MA	Berkshire Associates LLC		07/11/2002	3	857,928	3,141,392	3,141,392	(69,205)						1,039,786	0.949
000000-00-0	Berkshire Partners VII		Wilmington	DE	Berkshire Associates LLC		11/15/2006	3		1,065,733	1,065,733	(24,549)						458,749	1.234
000000-00-0	Bertram Capital V		Wilmington	DE	Bertram Capital Management LLC		05/18/2023	3	4,986,802	7,104,071	7,104,071	2,117,269					2,875	44,780,615	3.330
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.		Wilmington	DE	Bertram Growth Capital III Annex Fund		06/11/2019	3		6,178,662	6,178,662	(2,861,959)					3,714,013	4,933,432	22.452
000000-00-0	Bertram Growth Capital III, L.P. (old)		Wilmington	DE	Bertram Capital Management LLC		08/26/2020	3		5,095,082	5,095,082	(814,160)					1,239,816	2,127,297	2.770
000000-00-0	Bertram Growth Capital III, LP		Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3	10,279,601	13,446,213	13,446,213	(4,404,714)					3,719,447	624,968	8.296
000000-00-0	Bertram Growth Capital IV, L.P.		Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3	34,937,632	45,330,418	45,330,418	3,229,683						1,543,507	6.154
000000-00-0	Bison Capital Partners IV, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2	12,116,963	18,621,001	18,621,001	1,342,453					1,029,269	607,399	13.720
000000-00-0	Bison Capital Partners V, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2	20,252,964	19,517,798	19,517,798	(4,580,611)					3,051,556	861,916	7.810
000000-00-0	Bison Capital Partners VI, L.P.		Wilmington		Bison Capital Asset Management, LLC		03/16/2023	2	7,332,203	8,134,085	8,134,085	801,882					12,628	22,660,777	6.000
000000-00-0	Blackstone Capital Partners IV, L.P.		Wilmington	DE	Blackstone Group		01/14/2003	3		233,853	233,853	50,110						1,701,366	0.947
000000-00-0	Blackstone Capital Partners V - S		Wilmington	DE	Blackstone Group		09/21/2006	3	208,551			(605,692)						605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.		Wilmington	DE	Blackstone Group		02/06/2006	3	3,261	19,617	19,617	(507,404)					13,753	8,764,529	0.830
000000-00-0	Blackstone Life Sciences Yield, LP		Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1		(304,861)	(304,861)	(348,739)					1,382,322	83,781,743	6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.		Wilmington	DE	Blackstone Group, The		04/06/2021		55,924,784	55,580,025	55,580,025	(2,883,803)					2,849,039	40,518,294	1.680
000000-00-0	Blades Acquisition Holdings, LP- Add On		Wilmington	DE	Aspen		10/21/2022	3	16,100,000	16,100,000	16,100,000								0.866
000000-00-0	Blue Point Capital Partners III, LP		Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3	10,448,532	16,077,854	16,077,854	(412,667)						2,578,076	13.919
000000-00-0	Blue Point Capital Partners IV, L.P.		Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3	35,220,198	43,674,378	43,674,378	(1,415,135)				571,787		1,864,181	6.740
000000-00-0	Blue Point Capital Partners V, L.P.		WILMINGTON	DE	Blue Point Capital Partners, LLC		02/08/2023	3	7,314,284	6,989,293	6,989,293	(324,991)						22,682,825	3.530
000000-00-0	Blue Road Capital, L.P.		Wilmington	DE	Blue Road Management, LP		08/15/2014		23,777,124	42,220,459	42,220,459	6,405,689					(2,068)	635,121	11.889
000000-00-0	Blue Sea Capital Fund II, LP		Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3	23,175,171	26,477,289	26,477,289	2,974,614						1,019,120	5.890
000000-00-0	Blue Sea Capital Fund III, LP		WILMINGTON	DE	Blue Sea Capital Management III, LP		07/31/2023	3	10,078,532	10,555,892	10,555,892	477,360						19,921,468	5.000
000000-00-0	BPCP Speedstar Acquisition LLC		Wilmington	DE	Transtar		01/20/2021		21,014,729	18,005,594	18,005,594	(1,615,751)							11.060
000000-00-0	BPOC V AGGREGATOR A, L.P.		wilmington	DE	BPOC V Aggregator A, L.P.		12/20/2021	3	6,750,000	5,571,749	5,571,749	(1,178,251)							7.420
000000-00-0	BPOC Ventus Fund		Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3	15,637,181	18,853,710	18,853,710	(1,620,050)					2,541,506	1,004,556	4.770
000000-00-0	Brainlabs Preferred Equity - Series A		DOVER	DE	Brainlabs		09/07/2023	3	30,699,880	30,699,880	30,699,880								4.144
000000-00-0	Brainlabs Preferred Equity - Series B		Wilmington	DE	Brainlabs		09/11/2023	3	6,352,000	6,352,000	6,352,000								4.144
000000-00-0	Brentwood Associates Private Equity V, L.P.		Wilmington	DE	Brentwood Associates		10/07/2014	3	23,487,896	42,152,715	42,152,715	2,363,709				291,457	(134,122)		5.385
000000-00-0	Brentwood Associates Private Equity VI, LP		Wilmington	DE	Brentwood Associates		12/27/2017	3	28,186,675	49,880,591	49,880,591	2,107,456						6,912,121	3.182
000000-00-0	Bridge Growth Partners II, LP		Wilmington	DE	Bridge Growth Partners, LLC		04/29/2021	3	37,233,128	38,640,485	38,640,485	(7,373,213)					10,658,206	2,558,887	38.110
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.		Wilmington	DE	BrightSign		10/14/2021	3	9,140,000	6,823,626	6,823,626	(2,316,374)							3.970
000000-00-0	BroadcastMed Preferred Equity		Wilmington	DE	BroadcastMed		10/04/2022	3	3,223,639	3,223,639	3,223,639								8.970
000000-00-0	Brookfield Infrastructure Debt III (Equity)		Wilmington	DE	Brookfield Infrastructure Debt III		03/24/2023		1,968,032	1,829,655	1,829,655	(138,377)						2,005,307	1.250
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.		Wilmington	DE	Brookfield Asset Management		09/18/2019	3	25,396,166	29,668,994	29,668,994	192,221					3,557,628	2,355,002	0.150
000000-00-0	Burke (Common Equity)		Wilmington	DE	Burke (Equity Co-Invest)		12/13/2021	3	6,100,000	5,965,834	5,965,834	(134,166)							4.670
000000-00-0	Business Agility Co-Invest, LP		Wilmington	DE	Leeds Equity Associates VI, LP		07/19/2019	3								220,840			3.455
000000-00-0	Calera Capital Partners V, L.P.		Wilmington	DE	Calera Capital		04/25/2016	3	26,474,481	35,325,298	35,325,298	(9,468,707)					7,729,316	117,789	7.430
000000-00-0	Calera Capital Partners VI, L.P.		WILMINGTON	DE	Calera Capital Investors VI, L.P.		11/03/2022	3	13,043,957	15,105,152	15,105,152	2,061,195						26,956,043	6.670
000000-00-0	Calera XIX, LLC		Wilmington	DE	Calera Capital		02/06/2017	3								524,760		1,349,394	14.035
000000-00-0	Calera XXI, LLC		Wilmington	DE	Calera Capital		10/17/2018	3	6,642,782	20,035,432	20,035,432	(8,459,376)					8,775,926		8.955
000000-00-0	Calera XXII, LLC		Wilmington	DE	Calera Capital Investors V, L.P.		03/17/2020	3	8,554,826	19,356,414	19,356,414	1,283,805				295,187			14.550
000000-00-0	Calera XXIII, LLC		Wilmington	DE	Fitzmark		01/04/2021		4,347,846	9,739,965	9,739,965	(1,818,847)				275,923			9.180

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Calera XXIV, LLC		Chicago	IL	ITI Intermodal		01/28/2022	3	8,339,048	8,297,733	8,297,733	(21,323)							16.670
000000-00-0	Capital Today Evergreen Fund, L.P.		Grand Cayman	CYM	Capital Today		08/26/2020	1	3,190,119	6,441,343	6,441,343	(1,056,393)					1,055,376		0.667
000000-00-0	Capitol Meridian I		Wilmington	DE	Capitol Meridian		10/04/2023	3	7,004,864	7,004,864	7,004,864							13,113,063	0.063
000000-00-0	Career Now Common Equity		WILMINGTON	DE	Career Now		09/30/2021	3	1,536,000	1,307,740	1,307,740	(228,260)							5.480
000000-00-0	Caring Brands (Common Equity)		Wilmington	DE	Caring Brands		10/25/2021	3	10,600,000	7,200,527	7,200,527	(3,399,473)							5.300
000000-00-0	Carlyle Partners V, L.P.		Wilmington	DE	The Carlyle Group		07/06/2007	3	3,776,146	3,387,528	3,387,528	(697,274)					176,361	13,301,086	0.547
000000-00-0	Carousel Capital Apex SPV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3	136,715	136,715	136,715								3.725
000000-00-0	Carousel Capital Partners IV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3	4,916,831	12,043,900	12,043,900	4,210,418						2,586,679	11.299
000000-00-0	Carousel Capital Partners V, L.P.		Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3	10,390,448	32,263,189	32,263,189	2,672,835						1,382,622	7.500
000000-00-0	Carousel Capital Partners VI, L.P		Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3	14,530,940	13,915,885	13,915,885	584,234						25,394,774	5.714
000000-00-0	Casillas Petroleum Resource Partners, LLC		Wilmington	DE	Casillas Petroleum Resource Partners, LLC		08/26/2020		438,415	2,925,720	2,925,720	(561,681)						2,038,113	0.513
000000-00-0	Castlelake II Opportunities, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		1,398,079	1,304,248	1,304,248	231,964						376,270	9.071
000000-00-0	Castlelake II, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		5,333,107	4,713,689	4,713,689	1,158,200						1,500,264	2.124
000000-00-0	CATALYST MICROFINANCE INVESTORS (CMI)		Port Louis	MUS	Catalyst Microfinance Investors		02/08/2008			2,406,878	2,406,878	(1,618,514)							6.400
000000-00-0	Catterton Partners VI, L.P.		Wilmington	DE	Catterton Partners		12/14/2006	3		3,135,137	3,135,137	(12,634,482)					11,845,834	3,208,152	6.000
000000-00-0	CB Nike TopCo, LP		Wilmington	DE	Charlesbank Technology Opportunities Fund, GP		10/25/2019	3	3,623,188	43,361,268	43,361,268	37,830,808						1,376,812	2.917
000000-00-0	CC AEC Co-Invest LP		WILMINGTON	DE	Advancing Eyecare		06/10/2022	3	21,878,229	21,865,662	21,865,662	(8,286)							14.570
000000-00-0	CC CH CO-INVEST II LP		Wilmington	DE	Cornell Capital LLC		02/15/2019	3		121,170	121,170	4,455,674		5,267,772					1.400
000000-00-0	CC KDC Co-Invest LP		Grand Cayman	CYM	KDC		09/15/2020	3	7,153,939	9,566,957	9,566,957	(1,685)							0.490
000000-00-0	CC PS CO-INVEST I LP		Wilmington		CC Co-Invest GP LLC		06/28/2018	3	8,249,775	18,323,903	18,323,903	7,083,184					291,514		4.620
000000-00-0	CC WK Co-Invest, L.P.		Wilmington		Cornell Capital LLC		06/19/2017	3	274,826	274,826	274,826	(6,241,975)		3,239,521				50,000	2.770
000000-00-0	CCMP Capital Investors III, LP		Wilmington		CCMP Capital Advisors, LLC		08/14/2014	3	470,126	470,126	470,126	2,768,529		2,079,629				4,990,089	1.192
000000-00-0	CCMP Co-Invest III A, L.P.		Wilmington		CCMP Capital Advisors, LLC		08/22/2014	3				(1,571,262)					1,630,389		9.790
000000-00-0	CD&R Bounce Co-Investor, LP (Spie)		George Town	CYM	Clayton, Dubilier & Rice		08/23/2011	3		(531)	(531)								7.201
000000-00-0	Center Rock Capital Partners Fund I, LP		Wilmington		Center Rock Capital Partners, LP		07/16/2020	3	2,921,718	4,568,393	4,568,393	369,997						346,633	0.600
000000-00-0	CenterOak Equity Fund I, L.P.		Dover		CenterOak Partners, LLC		12/29/2015	3	16,438	21,596,747	21,596,747	2,131,006						4,390,199	10.952
000000-00-0	CenterOak Equity Fund II, L.P.		Dover	DE	CenterOak Partners, LLC		01/14/2021	3	29,432,171	55,742,961	55,742,961	11,063,091						20,545,040	8.696
000000-00-0	Centre Lane Partners III, L.P.		Wilmington	DE	Centre Lane Partners LLC		12/28/2011		16,521,891	24,860,878	24,860,878	477,503					2,464,017	1,924,659	15.432
000000-00-0	Cerberus Institutional Partners Int'l, Series I		Wilmington	DE	Cerberus Capital Management		06/17/2009			197,163	197,163	(258,779)					1,791,049	3,520,580	2.477
000000-00-0	Cerberus Institutional Partners L.P. Series III		Wilmington		Cerberus Capital Management		12/16/2003			(96,625)	(96,625)							3,150,000	1.932
000000-00-0	Cerberus Institutional Partners, LP Ser IV		Wilmington	DE	Cerberus Capital Management		11/28/2006			1,327,157	1,327,157	(1,823,755)					9,694,201	11,483,568	1.993
000000-00-0	CF (CAROLINA FOOD) CLASS A		WILMINGTON	DE	Carolina Foods		09/27/2021		8,433,735	7,008,137	7,008,137	(1,425,598)							15.680
000000-00-0	CG EQUITY INVESTORS, LP		Wilmington	DE	Gridiron Capital LLC		04/30/2019	3	6,130,889	16,785,574	16,785,574	(1,056)							2.540
000000-00-0	Charlesbank Technology Opportunities Fund, LP		Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3	24,212,864	52,487,306	52,487,306	10,552,774						5,787,136	5.000
000000-00-0	CHG PPC Investor, LLC		Wilmington	DE	PPC Partners		03/28/2018	3	4,787,677	21,759,292	21,759,292	4,750,799							2.277
000000-00-0	Choice Financial Group Common Equity		Wilmington	DE	Choice Financial Group		05/26/2023	3	2,071,495	2,071,495	2,071,495							5	6.250
000000-00-0	CHURCHILL CFO 2022-1 LTD.		Wilmington	DE	Churchill Asset Management		11/28/2023		258,080,849	258,080,849	258,080,849								100.000
000000-00-0	CIP Capital Fund II, L.P.		Wilmington	DE	CIP Management		08/18/2016	3	16,334,762	23,136,372	23,136,372	787,221					(4,727,850)	403,572	11.730
000000-00-0	CIP Capital Fund III, L.P.		Wilmington	DE	CIP Management		06/30/2021	3	12,312,868	13,113,378	13,113,378	52,526						22,195,330	16.330
000000-00-0	CIP Capital Fund, LP		Wilmington	DE	Compass Investment Management LLC		05/24/2012	3	232,429	232,429	232,429	78,376		568,382				304,263	17.376
000000-00-0	CIP Revolution Investment, LLC		Wilmington	DE	CIP Revolution Investment, LLC		09/09/2019	3	5,910,548	8,560,279	8,560,279	760,279							11.821

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Circularity European Growth Fund I LP		London	GBR	Circularity Capital LLP		10/26/2018		12,359,315	17,770,653	17,770,653	(1,997,973)				1,033,565		741,870	16.526
000000-00-0	Circularity European Growth Fund II LP		London	GBR	Circularity Capital LLP		12/21/2021	2	8,796,896	8,553,774	8,553,774	42,404				259,726		10,299,383	13.210
000000-00-0	City Line Investments, LLC		Wilmington	DE	City Line Foodservice		08/31/2023	3	8,663,600	8,663,600	8,663,600							2,165,900	8.800
000000-00-0	CIVC SIB CF, L.P.		Wilmington	DE	CIVC Partners		05/04/2023		11,057,399	13,158,501	13,158,501	2,101,101						4,009,916	5.000
000000-00-0	Clarendon Capital Fund I, LP		Wilmington		Clarendon Capital, LLC		07/23/2018	3	8,977,961	17,250,816	17,250,816	2,509,581						11,022,039	14.286
000000-00-0	Class A Preferred Partnership Units (FreshEdge)		Wilmington		FreshEdge		05/01/2023	2	300,397	300,397	300,397							2,362,000	2.070
000000-00-0	Class A Units (Water Lilies)		Wilmington	DE	Water Lilies		08/19/2022	3	6,300,000	5,727,931	5,727,931	(572,069)							22.000
000000-00-0	Class B Units (Water Lilies)		Wilmington	DE	Water Lilies		08/19/2022	3	2,100,000	1,909,310	1,909,310	(190,690)							22.000
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		George Town	CYM	Clayton, Dubilier & Rice		07/06/2009	3		101,356	101,356	(7,644,951)					7,678,353	13,737,366	1.602
000000-00-0	Clayton, Dublier & Rice X, L.P.		George Town	CYM	Clayton, Dubilier & Rice		03/27/2018	3	30,207,822	47,447,487	47,447,487	(4,864,667)					7,564,108	3,917,805	0.342
000000-00-0	Clean H2 Infra Fund		Richelieu	FRA	Hy24 SAS		08/10/2022	1	8,481,561	6,656,121	6,656,121	(1,590,083)				129,750		46,547,447	0.030
000000-00-0	Closed Loop Leadership Fund, LP		Dover	DE	Closed Loop Partners		02/13/2020		3,249,853	4,350,106	4,350,106	1,100,253						7,594,565	81.301
000000-00-0	CMP Terrapin Partners I LP-Partnership Interests		Wilmington	DE	Capitol Meridian Partners, L.P.		12/08/2023	3	5,880,869	5,880,869	5,880,869							73,131	2.300
000000-00-0	Coatue CT XIII LLC		Wilmington	DE	Coatue Management, L.L.C.		08/26/2020	1		(654,531)	(654,531)	13,020						572,687	2.333
000000-00-0	Colony Valhalla Partners I-A, L.P.		Wilmington	DE	Colony Capital LLC		07/20/2020		94,569,320	106,828,770	106,828,770	(106,891)						13,945,147	9.710
000000-00-0	Comar Holding Company, LLC		Wilimington	DE	North Haven Goldfinch Topco, LLC		06/18/2018	3	12,512,555	9,190,998	9,190,998	(3,289,257)							7.013
000000-00-0	COMAR SER 1 PREFERRED UNIST		Wilmington	DE	Comar		11/22/2023	3	3,851,766	3,851,766	3,851,766								7.013
000000-00-0	COMMON CLASS B-1		Wilmington	DE	Whitson's Culinary Group		06/02/2023	3	578,370	578,370	578,370								20.500
000000-00-0	Common Equity (ASTP)		Wilmington	DE	American Student Transportation Partners		09/11/2023	3	651,986	651,986	651,986							114,918	2.900
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)		Wilmington	DE	Monte Nido		08/24/2022	3	1,440,073	1,437,616	1,437,616	(2,457)							1.870
000000-00-0	Common Equity (Monte Nido - Direct)		Wilmington	DE	Monte Nido		08/25/2022	3	10,000,000	9,978,311	9,978,311	(21,689)							10.000
000000-00-0	Common Equity (WCI)		Dover	DE	World Choice Investments		02/03/2023	3	10,851,010	10,851,010	10,851,010							1,402,527	4.540
000000-00-0	Common Units (Mr Greens)		Wilmington	DE	Mr Greens		05/01/2023	3	135,354	135,354	135,354								20.600
000000-00-0	Composite Technology Holdings		Wilmington	DE	Clock Spring		11/01/2021	3									86,249	12,000	1.071
000000-00-0	COMPOSITE TECHNOLOGY HOLDINGS, LLC		Dover	DE	Wind Point Partners		02/01/2019	3				335,579					1,105,837		1.071
000000-00-0	Concrete VC I LP		Dorset	GBR	Concrete VC I LP		08/01/2022	1	676,402	610,257	610,257	(59,335)				13,633		913,463	15.000
000000-00-0	Connatix Equity		Wilmington	DE	Connatix		08/24/2021	3	7,594,401	4,452,382	4,452,382	(3,049,050)							4.760
000000-00-0	Constellation 2022, L.P.		WILMINGTON	DE	CPI		08/08/2022	3	11,356,962	12,639,147	12,639,147	1,282,185							5.210
000000-00-0	ContextLogic Fund (Wish)		Wilmington	DE	ContextLogic		09/25/2020	1	2,501,393	6,537,374	6,537,374								4.550
000000-00-0	Controlled Products Common Equity		DOVER	DE	Controlled Products		10/25/2021	3	7,300,000	5,935,023	5,935,023	(1,364,977)							2.880
000000-00-0	COP Grand Rapids Investment, LLC		Dover	DE	CenterOak Partners, LLC		11/01/2018	3	11,340,000	4,765,279	4,765,279	(1,087,840)							10.620
000000-00-0	COP HomeTown Acquisitions, Inc. (Equity)		Wilmington	DE	COP Hometown Acquisitions, Inc		12/31/2021		707,000	474,816	474,816	(232,184)							0.482
000000-00-0	Core Innovation Capital I, L.P.		Wilmington	DE	Core Innovation Capital GP, LLC		05/03/2010		8,382	17,702,315	17,702,315	(616,325)						1,021,262	22.615
000000-00-0	Corinthian DC Holdings, LP		Wilmington	DE	Corinthian DC Holdings, LP		12/01/2020	3	5,388,215	7,720,544	7,720,544	607,527						24,611,785	1.491
000000-00-0	Cornell Capital Partners II CCT LP		Wilmington	DE	Trustaff/HSS (CCRR)		03/05/2021	3	17,201,784	38,608,034	38,608,034	8,565,710							12.000
000000-00-0	Cornell Capital Partners II LP		George Town	CYM	Cornell Capital LLC		03/19/2021	3	30,500,000	28,605,921	28,605,921	(3,416,257)						19,500,000	6.400
000000-00-0	Cornell Capital Partners LP		George Town	CYM	Cornell Capital LLC		06/12/2018	3	21,264,449	20,979,304	20,979,304	(4,696,820)						15,026,232	3.200
000000-00-0	Cornhusker Parent, L.P.		Wilmington	DE	Universal Pure		10/28/2022	3	1,849,200	1,750,469	1,750,469	(98,731)							0.645
000000-00-0	Cornhusker Upper Intermediate, Inc.		Wilmington	DE	Universal Pure		10/28/2022	3	7,220,680	7,220,680	7,220,680							223,320	14.880
000000-00-0	Correlation Ventures III, L.P.		Wilmington	DE	Correlation Ventures		08/05/2022	1	3,750,000	3,427,541	3,427,541	(111,637)						6,250,000	7.860
000000-00-0	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/29/2020	3				1,229,925					22,408,307		4.284
000000-00-0	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		12/13/2019	3				3,100,971					8,765,525		8.567
000000-00-0	Costanoa Ventures V, LP		WILMINGTON	DE	Probo Medical		07/21/2023	1	503,786	503,786	503,786							4,496,214	2.200
000000-00-0	Court Square Capital Partners III, LP		Wilmington	DE	Court Square Capital Partners		05/29/2013	3	13,702,016	30,509,857	30,509,857	642,309					2,949,139	1,404,424	2.682
000000-00-0	Court Square Capital Partners IV, L.P.		Wilmington	DE	Court Square Capital Partners		11/04/2019	3	39,356,250	47,799,897	47,799,897	2,047,380					674,655	11,527,737	4.530

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Covercraft Common Equity		Wilmington	DE	Covercraft		08/20/2021	3	2,363,200	1,881,834	1,881,834	(481,366)							1.630
000000-00-0	Coyote 2021, L.P.		Wilmington	DE	AIT Logistics		04/01/2021	3	8,983,398	26,334,041	26,334,041	(16,813,872)						1,354,966	4.380
000000-00-0	Creation Investments Andes, LLC		Wilmington	DE	Creation Investments Capital Management, LLC		08/27/2019		2,567,216	2,101,245	2,101,245	2,011,025		2,432,784					11.210
000000-00-0	Creation Investments CF, LLC		Wilmington	DE	Creation Capital		05/10/2016		7,480,580	3,901,248	3,901,248	(653,661)						72,250	8.957
000000-00-0	Creation Investments Social Ventures Fund II		Wilmington	DE	Creation Investments Global Management, LLC		12/14/2012		1,048,183	1,677,786	1,677,786	(477,737)						738,000	12.245
000000-00-0	Creation Investments Social Ventures Fund III		Wilmington	DE	Creation Investments Capital Management, LLC		07/21/2015		15,557,059	24,661,488	24,661,488	5,034,870					720,000	1,960,000	16.000
000000-00-0			Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018		20,875,000	119,835,903	119,835,903	20,097,218						1,625,000	14.286
000000-00-0	Creation Investments TC, LLC		Wilmington		Creation Investments TC, LLC		11/28/2018		2,500,000	1,992,583	1,992,583	(815,374)							20.460
000000-00-0	Crosslink Ventures X-B, L.P.		Wilmington		Crosslink Capital		09/15/2023	1	1,260,000	945,355	945,355	(314,645)						16,740,000	5.140
000000-00-0	CSC LANCET HOLDINGS LP		Wilmington	DE	CSC Lancet Holdings, L.P.		08/16/2021	3	11,962,823	16,591,404	16,591,404	(2,254,078)							33.013
000000-00-0	CV Holdco, LLC		Wilmington	DE	Class Valuation		03/31/2021	2	15,968,995	10,640,659	10,640,659	(5,328,336)							3.290
000000-00-0	CVC European Equity Partners III, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/04/2001	3	1,073,257	2,582,397	2,582,397	(248,116)					429,833	668,873	1.304
000000-00-0	CVC European Equity Partners IV, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/02/2005	3	248,260	131,504	131,504	(8,514)				4,060		9,944,426	1.292
000000-00-0	CVC European Equity Partners Tandem Fund, L.P.		George Town	CYM	CVC Capital Partners Europe Limited		03/21/2007	3	175	(6,870)	(6,870)	(2,489)				697		4,786,870	1.213
000000-00-0	Dallas Venture Capital Fund II LP		Wilmington	DE	Dallas Venture Capital GP I LLC		11/10/2021	1	1,750,000	1,597,174	1,597,174	(27,552)						3,250,000	6.230
000000-00-0	Daytona Aggregator LLC		Wilmington	DE	Gryphon Partners V, LP		10/01/2019	3	1,302,600	762,476	762,476	(540,124)							1.124
000000-00-0	DBAG Fund VI (Guernsey) L.P.		St Peter Port		Deutsche Beteiligungs AG		07/09/2020	1	2,180,489	3,107,056	3,107,056	(95,115)				102,946		4,794,993	1.410
000000-00-0	DC Capital Partners Fund III, L.P		Santa Clara	VA	DC Capital Partners		06/23/2022	3	10,784,816	8,858,090	8,858,090	(582,683)						19,205,907	3.530
000000-00-0	DC Front Range Holdings I, LP		Wilmington		Digital Bridge		08/05/2019		96,856,204	110,116,487	110,116,487	(742,277)							4.580
000000-00-0	Deacon Holdings I LP		WILMINGTON		Whitehorse Liquidity Partners Investco Inc.		12/22/2023	3	5,823,854	5,823,854	5,823,854							24,176,146	17.800
000000-00-0	Decarbonization Partners Fund I		WILMINGTON		BlackRock/Tamesek		09/25/2023	1	10,989,451	8,946,892	8,946,892	(2,042,559)						39,417,155	4.200
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp		Amsterdam	NLD	DIF Management B.V.		06/10/2021		40,701,482	52,581,803	52,581,803	3,683,109				1,389,050		14,171,264	4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp		Amsterdam	NLD	DIF Management B.V.		03/31/2020		38,386,662	46,198,782	46,198,782	1,713,329				1,310,070		16,425,096	1.650
000000-00-0	DIF VI Co-Invest Project 2B C.V.		Amsterdam	NLD	DIF Management B.V.		12/23/2021		97,338,412	120,755,561	120,755,561	12,567,911						2,655,603	12.700
000000-00-0	DigitalBridge Partners II		WILMINGTON	DE	Digital Bridge		02/12/2021	2	44,456,472	49,911,581	49,911,581	3,785,215						5,413,937	0.600
000000-00-0	Diversified (Preferred Equity)		Wilmington	DE	Diversified		12/06/2022	3	1,475,849	1,450,719	1,450,719	(25,130)							6.928
000000-00-0	Domain Entertainment Fund-A, LP		Wilmington	DE	Domain Entertainment Fund GP		10/29/2020		25,192,251	31,408,116	31,408,116	(1,134,289)					(36,125)	44,397,541	13.333
000000-00-0	DUNES POINT CAPITAL FUND II, LP		Georgetown	CYM	Dunes Point Capital II, G.P.		03/29/2019	3	17,914,924	29,268,612	29,268,612	1,753,137				4,092,139		5,634,379	9.670
000000-00-0	Dunes Point Capital III, LP		Wilmington	DE	Dunes Point Capital		06/27/2022	3	9,138,565	9,138,565	9,138,565	(323,507)					1,146,521	15,584,453	3.900
000000-00-0	DWH Equity Investors, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	351,377	126,881	126,881	(38,687)							4.440
000000-00-0	EagleTree Capital Partners VI, LP		Dover	DE	EagleTree Partners VI Ultimate GP, LLC		11/22/2023	3	3,568,175	3,568,175	3,568,175							36,431,825	2.500
000000-00-0	EagleTree Partners IV, LP		Dover	DE	Wasserstein & Co.		06/01/2016	3	14,928,946	63,549,956	63,549,956	(6,013,197)						1,581,278	9.697
000000-00-0	EagleTree Partners V, LP		Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3	27,383,749	32,426,207	32,426,207	571,334						14,287,650	9.990
000000-00-0	ECM Investors, LLC		Wilmington	DE	Sentinel Capital Partners		04/30/2020	3				305,083					8,580,107		1.831
000000-00-0	Ecosystem Investment Partners III, LP		Wilmington	DE	Ecosystem Investment Partners		08/21/2020		5,361,673	10,139,110	10,139,110	658,412						4,819,301	4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.		Wilmington	DE	Ecosystem Investment Partners		07/16/2020		4,857,230	5,561,919	5,561,919	195,298					(16,633)	4,088,269	2.200
000000-00-0	ECP V, LP		WILMINGTON	DE	Energy Capital Partners		12/27/2023		9,173,725	9,173,725	9,173,725							16,185,596	7.000
000000-00-0	EFC Holdings Common Equity CLASS A		WILMINGTON	DE	EFC 2		03/01/2023		232,190	232,190	232,190							3	2.300
000000-00-0	EIP Co-Investment IV-A, LLC		Wilmington	DE	Ecosystem Investment Partners		07/01/2021		876,227	738,757	738,757	(18,593)						1,461,975	5.760
000000-00-0	Elevar Equity IV, L.P.		George Town	CYM	Elevar Equity		01/29/2018		12,863,638	32,585,206	32,585,206	(4,076,742)						1,812,203	12.440
000000-00-0	Elevar India V, L.P.		George Town	CYM	Elevar Equity		01/11/2022		7,160,000	7,724,321	7,724,321	1,120,607					133,700	12,840,000	7.960
000000-00-0	Elsa Topco LLC-Equity		Wilmington	DE	Resolute Fund Partners IV, L.P.		12/26/2023	3	27,625	27,625	27,625							3	1.000

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			4	5								13	14	15	16	17			
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000000-00-0	Emerging Consumer Payments Ltd.		Ebene	MUS	LeapFrog Investments Ltd		04/05/2018		8,994,526	10,308,147	10,308,147							86,380	11.200
000000-00-0	EMG Utica II Co-Investment, L.P.		Wilmington	DE	Energy & Minerals Group		03/04/2013		44,777,992	54,342,706	54,342,706	(2,630,877)					2,774,808		24.703
000000-00-0	Endeavour Capital Fund VIII, LP		Wilmington	DE	Endeavour Capital, LLC		11/09/2021	3	13,022,071	14,985,751	14,985,751	1,745,970					475,642	16,977,929	3.530
000000-00-0	Energy & Minerals Group Fund II, L.P.		Wilmington	DE	EMG Investments, LLC		06/29/2011		17,009,045	26,597,153	26,597,153	(295,798)					466,129	42,586	1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.		Wilmington	DE	Energy & Minerals Group		01/16/2014		25,795,986	26,609,086	26,609,086	(1,202,649)					1,346,977	315,967	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.		Wilmington	DE	The Energy & Minerals Group		10/29/2015		40,960,693	48,947,763	48,947,763	(892,536)					3,333,403	4,244,797	2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.		Dover	DE	EnerVest Management Partners		07/06/2020	1	2,848,852	11,804,468	11,804,468	(1,149,549)					1,670,758	1,601,493	3.610
000000-00-0	EQT Infrastructure V		Luxembourg	LUX	EQT Partners AB		08/13/2021		40,976,538	49,365,537	49,365,537	4,836,685				1,444,065		13,990,330	0.400
000000-00-0	EQT Infrastructure V Co-Investment (B) SCSP		DOVER	DE	EQT Fund Management S.A.r.l.		11/16/2021		48,804,894	64,113,274	64,113,274	15,274,437						1,574,448	5.470
000000-00-0	EQT Infrastructure V Co-Investment (D) SCSp		Wilmington	DE	EQT Fund Management S.Ã r.l.		07/12/2021		20,087,766	23,575,485	23,575,485	2,783,941						600,000	8.360
000000-00-0	EQT Infrastructure VI Co-Investment (C) SCSP		Alpharetta	GA	EQT Fund Management S.A.r.l.		09/29/2023	1	50,707,212	50,750,650	50,750,650	43,438							4.600
000000-00-0	Evadata, LLC		New York	NY	TIAA		02/26/2020		329,608	229,311	229,311	(3,400)							10.850
000000-00-0	Ex Vivo Sponsor L.P.		Wilmington	DE	Gryphon Partners		07/31/2017	3									75,490	2,000,000	6.178
000000-00-0	Excelligence Parent Holdings, LLC		Wilmington	DE	Brentwood Associates		12/26/2014	3	4,921,000	29,332,252	29,332,252	13,140,252							7.388
000000-00-0	Falcon Strategic Partners V, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2	26,309,404	27,412,591	27,412,591	395,938					501,630	6,245,822	3.970
000000-00-0	Falcon Strategic Partners VI, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2	27,547,899	36,145,859	36,145,859	1,524,385					1,387,196	2,477,893	3.200
000000-00-0	Falcon Structured Equity Partners, LP		Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2	24,944,061	25,105,977	25,105,977	(3,741,745)						5,279,571	10.900
000000-00-0	Falfurrias Capital Partners II, LP		Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3	2,074,984	2,390,555	2,390,555	(1,642,774)					7,886	270,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.		Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3	9,497,457	60,493,370	60,493,370	4,316,162					9,687,702		10.901
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP		Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3	25,141,201	58,316,537	58,316,537	1,201,243					2,172,352	3,200,000	8.000
000000-00-0	Falfurrias Capital Partners V, LP		Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3	16,765,000	19,706,018	19,706,018	2,941,018						18,235,000	4.118
000000-00-0	Falfurrias Growth Partners I, LP		Wilmington	DE	Falfurrias Management Partners, LP		10/24/2023	3	1,395,000	1,395,000	1,395,000							13,605,000	4.300
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.		Oakville	CAN	Fengate		06/05/2019		16,612,049	17,967,529	17,967,529	(954,836)					1,933,700	8,346,143	35.228
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.		Oakville		Fengate		12/30/2022	1	9,487,917	9,806,633	9,806,633	318,717						50,439,563	100.000
000000-00-0	Fenway Partners Cap Fund II, L.P.		Wilmington		Fenway Partners, Inc.		10/28/1998	3	1,211,182	2,883,310	2,883,310	1,456,589					20,000	314,781	2.200
000000-00-0	FFL Capital Partners IV, LP		Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3	10,302,901	11,023,009	11,023,009	(4,707,288)					8,417,335	43,122,160	4.350
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.		Dover		Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1	9,385,439	9,630,570	9,630,570	(1,892,764)						636,664	9.900
000000-00-0	Film Library Holdings LLC		Wilmington	DE	Global Securitization Services, LLC		07/31/2010	2									298,366		5.159
000000-00-0	First Reserve Fund XI, L.P.		Wilmington	DE	First Reserve Corporation		12/14/2006			40,277	40,277	(25,384)						84	1.280
000000-00-0	First Reserve Fund XII, L.P.		George Town	CYM	First Reserve Corporation		11/14/2008		196,069	103,510	103,510	4,569,465		4,662,024					1.731
000000-00-0	Flexential Opportunity LP		Wilmington	DE	GI Partners		07/28/2017	3	15,049,129	15,740,423	15,740,423	198,486						37,500	8.110
000000-00-0	FMG Suite (Series A Preferred)		Wilmington	DE	FMG Suite		07/01/2021	3	1,464,375	591,808	591,808	(872,567)							2.210
000000-00-0	FNMA (RES. DUE 4/25/20)		District of Columbia	DC	Federal National Mortgage Association		12/31/1990		238	238	238								0.000
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp		Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3	34,296,915	34,245,456	34,245,456	(138,085)				1,087,438		19,984,583	5.873
000000-00-0	Fortress Credit Opportunities Fund II, LP		Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010		1,209,298	813,818	813,818	277,107		904,889				2,830,947	1.449
000000-00-0	Fortune-Class A-2 Preferred Units		Wilmington	DE	Fortune International LLC		05/08/2023	3	18,860,000	18,860,000	18,860,000								8.400
000000-00-0	Founders Fund VI, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1	3,840,964	11,363,484	11,363,484	(2,258,745)						100,000	0.450
000000-00-0	Founders Fund VII, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1	4,650,000	6,226,561	6,226,561	(1,523,871)						100,000	0.410
000000-00-0	Freedom 3 Investments III, LP		Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2	9,342,300	10,924,647	10,924,647	(1,068,756)					2,366,710		10.482
000000-00-0	FreshEdge- Class B Common Partnership Units		Wilmington	DE	FreshEdge		09/30/2022	2	2,362,000	2,233,741	2,233,741	(128,259)							2.070
000000-00-0	Frontenac XII Private Capital Limited Partnership		Wilmington	DE	Frontenac Company LLC		08/17/2022	3	10,810,547	10,180,033	10,180,033	(309,749)						14,189,453	8.370
000000-00-0	Frontier Fund IV, LP		Wilmington	DE	Frontier Capital		03/30/2015	3	16,431,448	17,384,860	17,384,860	(794,008)						3,087,768	6.396
000000-00-0	Frontier Fund V, LP		Wilmington	DE	Frontier Capital		11/21/2017	3	15,955,078	23,827,574	23,827,574	1,222,451						4,043,952	4.161

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Frontier Opportunity Fund A LP		Wilmington	DE	Frontier Capital		09/22/2022	3	2,910,971	3,173,592	3,173,592	262,621						7,089,029	4.780
000000-00-0	Further Global Capital Partners II, L.P.		Geogetown	CYM	Further Global Capital Management, L.P.		08/17/2022	3	10,617,716	12,033,888	12,033,888	1,416,172						14,369,217	2.500
000000-00-0	FVLCRUM FUND LP		Wilmington	DE	Fvlcrum		10/12/2023		3,037,337	3,037,337	3,037,337							7,033,904	3.900
000000-00-0	Gannett Fleming - Common Equity		Wilmington	DE	Gannett Fleming		06/30/2023	3	5,143,585	4,965,355	4,965,355	(178,230)							3.400
000000-00-0	GCX - Common Equity CLASS A-2		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3	1,623,476	1,713,564	1,713,564	90,088							1.960
000000-00-0	GCX - Preferred Equity		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3	11,207,625	11,207,625	11,207,625							156,704	1.960
000000-00-0	General Catalyst Group VI, L.P.		Wilmington	DE	General Catalyst Group Management, LLC		08/26/2020	1		29,380,666	29,380,666	(8,640,168)					2,915,190	7,441,280	2.000
000000-00-0	GenNx/AeroRepair Holdings LLC		Wilmington	DE	GenNx 360 Capital Partners III, LP		12/23/2019	3	429,679			15,263							5.190
000000-00-0	GenNx/PAG Holdings, LLC		Wilmington	DE	GenNx360 Management Company, LLC		07/26/2018	3				(775,638)					16,228,291		7.910
000000-00-0	GenNx360 Aerospace Fund, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		11/09/2023		16,116,034	16,116,034	16,116,034							8,846,998	8.000
000000-00-0	GenNx360 Capital Partners II, L.P.		Wilmington		GenNx360 Management Company, LLC		05/12/2014	3	13,285,999	27,249,871	27,249,871	(523,180)					953,818	689,798	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3	44,790,641	73,327,835	73,327,835	12,144,987						5,203,957	10.730
000000-00-0	GHK Fund I LP		Wilmington	DE	GHK Capital Partners LP		10/08/2020	3	9,824,322	11,868,731	11,868,731	(1,474,183)					3,527,119	3,424,617	4.880
000000-00-0	GHK Pure Co-Investment Vehicle LP		Wilmington	DE	GHK Fund I LP		07/15/2020	3				(3,400,791)					10,715,778		3.830
000000-00-0	GHK Smokey Co-Investment Vehicle LP		WILMINGTON	DE	ITS Logistics		06/14/2021	3	4,385,880	21,393,062	21,393,062	5,683,201							11.300
000000-00-0	GI Partners Fund III, LP		Wilmington	DE	GI Partners		10/01/2008	3		(92,767)	(92,767)	48,431					14,699		3.219
000000-00-0	GI Partners Fund IV L.P.		Wilmington	DE	GI Partners		01/24/2014	3	22,730,473	31,609,214	31,609,214	1,465,037						653,135	1.961
000000-00-0	GI Partners Fund V LP		Wilmington	DE	GI Partners		02/16/2018	3	28,251,514	43,209,816	43,209,816	5,401,793						1,290,285	1.440
000000-00-0	GI Partners Fund VI		Wilmington	DE	Valet Living		01/06/2021	3	16,075,437	17,833,638	17,833,638	103,801							20.250
000000-00-0	GI Partners Fund VI LP		WILMINGTON	DE	GI GP VI LP		09/29/2021	3	28,937,831	31,012,003	31,012,003	2,393,929						11,062,169	1.231
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)		Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020		17,312,299	19,510,412	19,510,412	2,422,248						7,642,459	10.950
000000-00-0	Global Ventures III SCSp		Grand Duchy	LUX	Stonepeak Infrastructure Partners		09/05/2023		723,285	723,285	723,285							4,276,715	3.300
000000-00-0	Goldner Hawn Fund VII, L.P		Wilmington	DE	Matrix Adhesives		12/15/2021	1	7,949,773	7,178,067	7,178,067	(771,706)							13.450
000000-00-0	Goldner Hawn Fund VII, LP		Wilmington	DE	Goldner Hawn LP		04/29/2019	3	12,062,994	29,911,861	29,911,861	4,942,704						6,857,995	10.000
000000-00-0	Goldner Hawn Fund VIII, LP		WILMINGTON	DE	Goldner Hawn LP		07/17/2023	3	2,766,160	2,712,090	2,712,090	(54,070)						27,233,840	8.600
000000-00-0	Golub Capital BDC 3, Inc.		Baltimore	MD	Golub Capital		08/26/2020		13,791,569	14,196,011	14,196,011	(699,982)					1,763,995	600,000	2.337
000000-00-0	Graham Partners IV, L.P.		Wilmington	DE	Graham Partners		04/21/2016	3	2,852,237	3,242,733	3,242,733	390,496					52,616	2,634,461	7.900
000000-00-0	Graham Partners V, L.P.		Wilmington	DE	Graham Partners		11/06/2019	3	35,330,944	48,139,059	48,139,059	6,370,638						4,666,701	7.325
000000-00-0	Graham Partners VI, L.P.		Wilmington	DE	Graham Partners		09/18/2023	3	3,624,266	3,624,266	3,624,266							41,375,734	5.600
000000-00-0	Grain Spectrum Holdings IV L.P.		WILMINGTON	DE	Grain Management		06/03/2022	1	6,978,439	6,045,916	6,045,916	(513,893)						18,053,890	2.500
000000-00-0	Greenbriar Equity Fund IV, L.P.		Wilmington	DE	Greenbriar Equity Group		12/14/2018	3	17,787,973	44,088,314	44,088,314	584,421					847,928	6,899,997	11.200
000000-00-0	Greenbriar Equity Fund VI, L.P.		Wilmington	DE	Greenbriar Equity Group		08/01/2023	3	2,903,749	2,670,266	2,670,266	(233,483)						17,095,060	0.062
000000-00-0	Greenbriar Equity Partners V, L.P.		Wilmington		Greenbriar Equity Group		08/02/2021	3	28,732,726	34,234,843	34,234,843	(738,769)						1,264,630	1.850
000000-00-0	GreyLion Capital Fund III, LP		Wilmington	DE	GreyLion Capital LP		12/14/2021	3	4,433,648	5,901,809	5,901,809	509,134					46,684	4,422,022	2.150
000000-00-0	Gridiron Capital Fund II, L.P.		Wilmington	DE	Gridiron Capital		07/25/2011	3	5,056,664	5,911,259	5,911,259	(569,956)					263,461	13,779,749	7.045
000000-00-0	Gridiron Capital Fund III, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	20,082,372	99,717,688	99,717,688	(1,362,653)					3,894,102	10,341,466	4.706
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.		Wilmington	DE	Gridiron Capital, LLC		05/06/2020	3	46,298,173	91,036,725	91,036,725	6,961,705					1,642,245	3,501,083	6.030
000000-00-0	Gridiron Capital Fund V, L.P.		Wilmington	DE	Gridiron Capital, LLC		01/05/2023	3	21,427,853	22,337,154	22,337,154	909,301					143,519	28,572,147	2.800
000000-00-0	Gridiron Capital Fund, LP		Wilmington	DE	Gridiron Capital		09/27/2007	3	14,259	18,461	18,461	(10,393)						4,573,112	14.830
000000-00-0	Growth Catalyst Partners LLC		Port Louis	MUS	Global Impact Advisor LLC		06/08/2016		7,937,188	18,719,748	18,719,748	5,208,288					2,839,734	2,633,996	13.265
000000-00-0	GROWTHCURVE CAPITAL PARTNERS I LP		WILMINGTON	DE	Altvia Solutions, LLC		03/02/2023	1	5,292,985	5,754,314	5,754,314	461,329					17,056	5,044,615	0.007
000000-00-0	Gryphon Heritage L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/17/2020	3	12,730,498	15,050,987	15,050,987	(5,123,975)					10,119,304	24,844,723	8.590
000000-00-0	Gryphon Heritage L.P. (Secondary 1)		Wilmington	DE	Gryphon Advisors, LLC		07/28/2023	3	3,472,627	3,630,063	3,630,063	157,436						686,202	8.590
000000-00-0	Gryphon Junior Capital Fund III, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/13/2023	2	5,545,430	7,634,561	7,634,561	2,089,131						31,698,593	10.000
000000-00-0	Gryphon Mezzanine Partners II, L.P.		Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2	20,498,639	21,426,222	21,426,222	(411,137)					1,216,119	1,545,462	7.344
000000-00-0	Gryphon Partners IV, L.P.		Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3	14,392,088	20,377,693	20,377,693	(10,515,492)					12,113,915	3,178,045	3.473

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Gryphon Partners V, L.P.		Wilmington	DE	Gryphon Advisors, LLC		08/30/2018	3	52,758,258	78,180,604	78,180,604	2,650,356					215,991	4,476,574	4.980
000000-00-0	Gryphon Partners V, L.P. (Secondary 1)		Wilmington	DE	Gryphon Advisors, LLC		07/28/2023	3	5,979,521	6,586,439	6,586,439	606,918						724,072	4.980
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)		Wilmington		Gryphon Advisors, LLC		08/11/2023	3	2,416	2,416	2,416							3,976,656	2.560
000000-00-0	Gryphon Partners VI, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/18/2020		24,027,783	26,254,931	26,254,931	649,299						5,670,310	2.560
000000-00-0	GSM - Common Equity		WILMINGTON	DE	GSM Outdoors		12/01/2020	2	10,000,000	24,388,325	24,388,325	(1,828)							4.310
000000-00-0	GTCR Evergreen Fund I/B LP		Wilmington	DE	GTCR Evergreen Partners I LP		09/15/2023		20,287,891	25,107,022	25,107,022	4,819,131						3,764,649	3.100
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.		Wilmington	DE	H.I.G. Capital Management, Inc.		08/26/2020	3		(1)	(1)								0.444
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP		Wilmington	DE	H.I.G. Advisors, L.L.C.		06/17/2008		6,342,621	5,367,097	5,367,097	691,641						11,748,109	2.500
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		07/12/2004		178,573	301,993	301,993	95,123						37,520	4.000
000000-00-0	H.I.G. Capital Partners II, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		08/25/1998	3	851,934	1,316,092	1,316,092	(90,372)							11.189
000000-00-0	Halifax Capital Partners V, LP		WILMINGTON	DE	Halifax Genpar V, LP		12/02/2022	3	9,773,608	9,058,067	9,058,067	(715,541)						20,265,346	8.980
000000-00-0	HarbourVest Int'l PEP III		Wilmington	DE	HarbourVest Partners, LLC		07/27/1998	3	32,078	26,091	26,091	(200)						225,000	0.900
000000-00-0	Harvest Partners Structured Capital Fund I		Wilmington		Harvest Partners, Inc.		04/15/2015	2	27,952,754	27,629,923	27,629,923	(1,781,278)					1,458,447	228,709	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.		Wilmington		Harvest Partners, Inc.		06/28/2018	2	52,095,493	72,758,395	72,758,395	2,938,075						5,661,188	7.370
000000-00-0	Harvest Partners VI, L.P.		Wilmington		Harvest Partners, Inc.		11/28/2011	3	6,103,855	9,271,526	9,271,526	(4,126,080)					3,046,683	3,591,355	4.495
000000-00-0	Harvest Partners VII, L.P.		Wilmington		Harvest Partners, Inc.		09/28/2016	3	34,142,635	69,144,508	69,144,508	(6,399,160)					142,491	2,252,327	2.217
000000-00-0	Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3	24,064,852	33,593,994	33,593,994	(876,456)					2,777,534	1,129,882	0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.		Wimington	DE	Harvest Partners, Inc.		12/18/2020	2	33,557,942	37,386,785	37,386,785	2,271,404						26,197,657	4.590
000000-00-0	HASA II Common Equity		Wilmington	DE	HASA II		01/10/2023	3	9,120,000	9,120,000	9,120,000								3.590
000000-00-0	HBB Parent, LLC-Class A Units		Wilmington		HBB Parent LLC		12/19/2023	2	1,116,500	1,116,500	1,116,500								0.010
000000-00-0	HealthQuad Fund II		New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020		11,387,110	16,337,736	16,337,736	2,924,250						3,612,890	20.492
000000-00-0	Hedosophia European Fintech Partners II, L.P.		St. Peter Port		Hedosophia		08/24/2022	1	6,995,664	7,245,137	7,245,137	(525,262)				185,066		3,194,508	2.110
000000-00-0	Hedosophia Partners V, L.P.		St. Peter Port		Hedosophia		08/16/2022	1	5,076,544	4,579,824	4,579,824	(678,562)							0.530
000000-00-0	HEPACO Class A-1 Pref.		Wilmington	DE	HEPACO		02/16/2021		47,369			(47,369)							1.410
000000-00-0	Hepaco, LLC		Wilmington	DE	Gryphon Advisors, LLC		08/18/2016	3	1,210,668										1.410
000000-00-0	HGGC Fund IV, LP		Wilmington	DE	HGGC Fund IV GP, LP		06/30/2022	3	12,364,304	15,647,373	15,647,373	2,533,841					56,807	7,863,605	3.520
000000-00-0	Hoffmaster (Preferred Equity)		WILMINGTON	DE	Hoffmaster		02/23/2023	3	2,193,750	2,193,750	2,193,750							56,250	4.170
000000-00-0	Holley Parent Holdings, LLC		Wilmington	DE	Sentinel Capital Partners		10/26/2018	3		5,414,887	5,414,887	2,524,901					429,145		1.400
000000-00-0	Home Services Aggregator, LP		WILMINGTON	DE	Southern HVAC		09/30/2021	3	8,474,575	12,382,350	12,382,350	3,907,775						2,118,644	20.000
000000-00-0	Horizon Roads Pty Ltd		Sydney	AUS	ConnectEast Management Limited		10/18/2011		6,086,739	38,451	38,451	1,552,983				8,486,960			9.910
000000-00-0	HPS Core Senior Lending II (Equity)		Wilmington	DE	HPS Core Senior Lending II		03/29/2023		12,068,426	13,003,464	13,003,464	935,038					299,980	12,876,602	2.900
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)		Wilmington	DE	HPS Strategic Investment Partners V Feeder		03/28/2023		7,614,713	9,019,042	9,019,042	1,404,329						13,131,554	0.530
000000-00-0	HS Investments EU22 L.P.		St. Peter Port		Hedosophia		01/05/2023	1	2,991,297	3,104,942	3,104,942	(9,119)				122,764		197,555	37.500
000000-00-0	HS Investments V T L.P.		St. Peter Port		Hedosophia		08/26/2022	1	7,069,925	6,867,584	6,867,584	(117,986)						3,000,075	100.000
000000-00-0	Human Ventures Fund II, L.P.		Wilmington	DE	Human Ventures		10/10/2023	1	2,400,000	2,400,000	2,400,000							5,100,000	12.500
000000-00-0	Hunter Point Capital Investors LP		Wilmington	DE	HPC Management Holdings LP		06/16/2023		36,545,667	30,035,992	30,035,992	(6,509,675)						211,614,028	9.670
000000-00-0	IC Partners Onshore Fund		Wilmington	DE	Ishana Capital Limited		03/01/2020		3,160,469	2,943,087	2,943,087	101,820					1,154,313		1.000
000000-00-0	ICV Partners III, LP		Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3	15,471,708	15,479,815	15,479,815	(2,351,166)						92,408	5.000
000000-00-0	ICV Partners IV, LP		Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3	21,895,485	34,052,863	34,052,863	5,665,052					51,282	1,429,227	5.128
000000-00-0	ICV SGDL CO-INVESTMENT HOLDINGS LLC		Wilmington	DE	ICV Capital Partners, LLC		12/07/2016	3	20,000,000	25,079,066	25,079,066	1,768,220							16.026
000000-00-0	IFHA-II Cooperatief U.A.		Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015		5,842,413	4,266,911	4,266,911	(1,870,987)						1,671,916	6.689
000000-00-0	IKF Finance		Vijayawada	IND	IKF Finance		08/18/2023	1	14,452,607	14,452,607	14,452,607							547,293	100.000
000000-00-0	Inclusive Capital Partners Spring Fund, L.P.		Wilmington		ValueAct Capital Management, L.P.		09/25/2020			593,305	593,305	(82,746)							0.540
000000-00-0	Industrial Growth Partners IV, L.P.		Wilmington	DE	IGP Capital Partners		10/21/2011	3		685,211	685,211	(233,515)					1,461,498	4,197,873	5.000
000000-00-0	Industrial Growth Partners V, L.P.		Wilmington	DE	IGP Capital Partners		07/01/2016	3	5,389,346	10,162,320	10,162,320	(3,110,949)					5,445,968	989,342	3.750

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Industrial Growth Partners VI, LP		WILMINGTON	DE	IGP Capital Partners		05/20/2022	3	7,223,814	5,639,694	5,639,694	(1,259,496)						22,776,186	2.500
000000-00-0	Inhance Holdings, L.P.		WILMINGTON	DE	ARC / Inhance		12/03/2021		39,200,000	39,200,000	39,200,000							800,000	12.900
000000-00-0	Insignia Capital Partners II, LP		Wilmington	DE	Insignia Capital Group, LLC		01/03/2023	3	9,360,750	9,082,023	9,082,023	(278,727)						10,712,376	5.000
000000-00-0	Inszone Common Equity		Wilmington	DE	INSZONE		11/29/2023	3	5,954,000	5,954,000	5,954,000								1.250
000000-00-0	Integrity Marketing Group		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		09/25/2019	3	9,642,272	29,548,009	29,548,009	4,384,943						219,729	10.740
000000-00-0	Investcorp North American Private Equity Fund, LP		Manama	DE	Investcorp Investment Advisers LLC		02/01/2022	3	25,785,247	29,015,887	29,015,887	2,109,713					209,151	14,214,753	24.840
000000-00-0	IRI Co-Invest Aggregator, LP (Preferred)		Wilmington	DE	Vestar Capital Partners		07/29/2019	3	293,064	1,351,733	1,351,733	143,863					11,371		0.194
000000-00-0	Jefferies Capital Partners IV LP		Wilmington	DE	Jefferies Capital Partners		07/19/2005	3		9,067	9,067	(85,943)					83,934	1,500,000	14.398
000000-00-0	JLL Partners Fund V, L.P.		Wilmington	DE	JLL Partners Inc.		01/06/2006	3	5,298,520	3,927,243	3,927,243	(1,099,496)						613,873	3.000
000000-00-0	Juice Plus (Preferred Equity)		WILMINGTON		Juice Plus		07/14/2023	1	486,415	486,415	486,415								1.087
000000-00-0	Kaizen Private Equity II Pte. Ltd.		Singapore	SGP	Kaizen Management Advisors		03/23/2017		8,995,926	9,150,121	9,150,121	141,385					25,160	101,624	12.640
000000-00-0	Kayne Anderson Energy Fund VI, LP		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020		2,991	884,300	884,300	63,982					39,276	14,782,725	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020		1,285,901	2,907,583	2,907,583	(387,809)					413,397	3,970,571	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.		Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020		2,980,058	5,304,273	5,304,273	871,497					669,539	3,418,053	0.900
000000-00-0	Kedaara Capital I Limited		Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3	453,538	2,617,602	2,617,602	(753,050)						666,110	0.920
000000-00-0	Kelso Fund VIII		Wilmington		Kelso & Company		11/29/2007	3	252,480	2,550,454	2,550,454	(2,468,699)					2,597,873	14,677,654	2.050
000000-00-0	Kelso Investment Associates IX, L.P.		Dover	DE	Kelso & Company		11/23/2015	3	4,673,764	22,439,259	22,439,259	2,435,041					222,674	4,114,412	2.060
000000-00-0	Kelso Investment Associates VII, L.P.		Wilmington	DE	Kelso & Company		07/01/2004	3		125,892	125,892	14,826						3,450,838	3.333
000000-00-0	Kelso Investment Associates X, L.P.		Dover		Kelso & Company		12/13/2018	3	31,748,210	60,182,238	60,182,238	1,958,974					2,530,251	5,566,076	1.890
000000-00-0	Kelso Investment Associates XI, L.P.		WILMINGTON		Kelso & Company		06/27/2022	3	10,857,215	13,223,755	13,223,755	1,697,642					164,467	29,142,785	2.220
000000-00-0	Kelso Watchtower Co-Investment, L.P.		Dover	DE	Kelso & Company		06/27/2019	3	10,143,357	22,340,935	22,340,935	1,244,358							9.840
000000-00-0	Kelso X PIE Co-investment, L.P.		Wilmington	DE	Ferraro Foods		03/31/2021		14,030,918	17,129,119	17,129,119	583						1,400,000	0.070
000000-00-0	Kelso XI Heights Co-Investment, L.P.		WILMINGTON	DE	WilliamsMarston		08/22/2022	3	8,440,691	9,055,391	9,055,391	614,700						1,684,000	5.540
000000-00-0	Kelso XI Indigo Co-Investment II, L.P.		Wilmington		Inovar Packaging		01/27/2023	3	7,530,554	8,425,332	8,425,332	894,778						1,416,546	24.850
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.		Wilmington	DE	Pathstone		05/10/2023	3	9,381,997	11,194,866	11,194,866	1,812,869						2,288,463	2.300
000000-00-0	Khosla Ventures IV, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		2,635,043	2,635,043	(1,333,808)					781,809	7,509,857	1.060
000000-00-0	Khosla Ventures Opportunity II, L.P.		Wilmington	DE	Kholsa Ventures		09/27/2023		385,000	385,000	385,000							6,615,000	1.020
000000-00-0	Khosla Ventures Seed B, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		692,584	692,584	(264,218)					420,766	924,430	0.930
000000-00-0	Khosla Ventures Seed C, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		1,950,850	1,950,850	486,245					703,674	161,807	0.950
000000-00-0	Khosla Ventures Seed D, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1	922,279	759,883	759,883	(1,360,346)						77,721	0.333
000000-00-0	Khosla Ventures Seed F, L.P.		DOVER	DE	Wind Point Investors IX, L.P.		07/06/2023	1	705,000	673,090	673,090	(31,910)						2,295,000	0.750
000000-00-0	Khosla Ventures V, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		4,727,374	4,727,374	(1,175,967)					925,640	856,399	1.050
000000-00-0	Khosla Ventures VI, L.P.		Dover	DE	Khosla Ventures		08/21/2020	1	9,645,761	8,989,279	8,989,279	(8,229,912)						354,239	1.111
000000-00-0	Khosla Ventures VIII, L.P.		Dover	DE	Ridgemont Equity Partners		10/23/2023	1	1,050,000	1,050,000	1,050,000							13,950,000	1.500
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.		Grand Cayman	CYM	Kinterra Capital Corp.		07/15/2022	1	18,686,538	15,960,719	15,960,719	(1,893,957)						56,313,462	1.900
000000-00-0	KKR Opportunities Fund II		Wilmington		KKR Credit Advisors LLC		09/19/2023		12,692,991	12,692,991	12,692,991							37,500,000	1.670
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC		Wilmington	DE	Kleiner Perkins Caufield & Byers		08/26/2020	1		455,184	455,184	(500,322)					21,024		0.190
000000-00-0	KNEL Holdings, Ltd.		George Town	CYM	Kohlberg & Company, LLC		12/23/2014	3	1,800,000										3.941
000000-00-0	KNEL Holdings, Ltd.		George Town	DE	NELLSON NUTRACEUTICAL		09/01/2021	3	387,404										1.345
000000-00-0	Kofile Group Holdings, LP		Wilmington	DE	Audax Group		01/29/2020	3	2,748,886	1,385,068	1,385,068	(1,919,026)							3.300
000000-00-0	Kohlberg Investors IX, L.P.		Wilmington	DE	Kohlberg & Co., L.L.C.		12/18/2020	3	51,441,579	70,433,472	70,433,472	8,518,080						8,528,546	8.515
000000-00-0	Kohlberg Investors VII, LP		George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3	18,394,677	28,533,856	28,533,856	1,120,476					416,004	245,985	6.510
000000-00-0	Kohlberg Investors VIII, L.P.		Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3	45,246,523	72,680,242	72,680,242	5,891,177					4,291,607	1,953,821	14.313
000000-00-0	KPCB China Fund II, L.P.		Grand Cayman	CYM	Kleiner Perkins Caufield & Byers		08/26/2020	1	1,887,321	2,517,890	2,517,890	(1,498,852)						2,284,638	2.294
000000-00-0	KWOL Co Invest		Wilmington	DE	Worldwide Clinical Trials		11/21/2023	3	5,693,000	5,693,000	5,693,000								2.200
000000-00-0	KWOL Intermediate		Wilmington	DE	Worldwide Clinical Trials		12/08/2023	3	3,665,513	3,665,513	3,665,513							3,926,488	2.200

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Lanai Holdings I, LLC		Wilmington	DE	Madison Dearborn Partners, Inc.		09/30/2015	3	7,406,067	8,701,836	8,701,836	14,082,830							2.679
000000-00-0	L'Attitude Partners II, LLC		WILMINGTON	DE	L'attitude Ventures		09/01/2022	1	2,500,000	2,117,204	2,117,204	(252,429)						2,500,000	5.210
000000-00-0	LeapFrog Emerging Consumer III, LP		Ebene	MUS	LeapFrog Investments Ltd		12/28/2017		25,484,841	35,092,177	35,092,177	(424,730)					25,973	3,420,457	5.380
000000-00-0	LeapFrog Financial Inclusion Fund		Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010			24,861	24,861	(148,055)						520,477	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP		Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013		15,490,428	12,667,084	12,667,084	(2,203,532)						9,684	5.263
000000-00-0	LeapFrog IV Emerging Consumer GP, LP		Ebene	MUS	LeapFrog Investments Ltd		05/25/2023	1	3,790,663	4,423,435	4,423,435	632,772						16,209,337	2.000
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.		Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3	14,480,492	48,228,931	48,228,931	6,644,308					7,256,315	64,150	5.260
000000-00-0	Leeds Equity Partners VII, LP		Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3	21,826,400	27,092,802	27,092,802	1,094,352						18,172,436	2.830
000000-00-0	Leeds Illuminate I, LP		WILMINGTON	DE	Leeds Illuminate		12/30/2022		8,188,284	8,498,767	8,498,767	310,483					3,206	2,453,645	2.000
000000-00-0	Lembas II, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1				(6,603,313)					10,488,430		3.140
000000-00-0	LES Holdco Inc.		Wilmington	DE	LES GP Holdings, LLC		01/03/2018	3	32,768									687,232	0.720
000000-00-0	Levine Leichtman Capital Partners VII, L.P.		Wilmington	DE	LLCP Partners VII GP, L.P.		10/03/2023	3	155,562	155,562	155,562							19,688,876	0.600
000000-00-0	Levine Leichtman LMM III		WILMINGTON	DE	Levine Leichtman		05/12/2021	3	14,307,739	15,018,588	15,018,588	1,458,008						15,689,355	2.180
000000-00-0	Lexington Capital Partners V, L.P.		Wilmington	DE	Lexington Capital Partners		11/12/2002	3	280,334	177,521	177,521	(1,157)						219,031	2.245
000000-00-0	Lexington Capital Partners VI, LP		Wilmington	DE	Lexington Capital Partners		12/28/2005	3	484,791	351,771	351,771	(26,707)						1,225,817	1.987
000000-00-0	Lightyear Fund V, L.P.		Wilmington	DE	Lightyear Fund V GP, L.P.		06/28/2021	3	31,685,256	35,215,881	35,215,881	4,407,542						8,474,625	3.200
000000-00-0	Linden Structured Capital Fund II, LP		Wilmington	DE	Linden Manager LLC		01/12/2023	2	7,978,446	8,048,870	8,048,870	70,424						11,995,366	33.300
000000-00-0	Linden Structured Capital Fund LP		Wilmington	DE	Linden Manager LLC		07/08/2020	2	19,456,748	24,835,895	24,835,895	1,466,922						1,901,553	8.000
000000-00-0	Littlejohn Fund III, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		01/27/2005		624,831	743,264	743,264	38,144						5,435,565	11.274
000000-00-0	Littlejohn Fund IV, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010		4,098,311	9,397,888	9,397,888	(588,501)						2,065,639	4.141
000000-00-0	LNK Partners II, L.P.		Wilmington	DE	LNK Partners, LP		01/03/2012	3									32,491		7.728
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Group		06/27/2007		284,539	5,389	5,389	(7,786)						3,112,414	3.100
000000-00-0	Lumos Investment Holdings, LP		Wilmington	DE	Harvest Partners, Inc.		04/28/2017	3		50,147	50,147	(129,068)					129,068		1.190
000000-00-0	Lux Ventures VIII, L.P.		DOVER	DE			07/24/2023	1	425,000	425,000	425,000							4,575,000	0.400
000000-00-0	M&M Thrift (Common Equity)		Wilmington	DE	M&M Thrift		11/18/2021	3	5,342,971	7,508,340	7,508,340	2,287,879							6.870
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		07/31/2006	3		176,551	176,551	(2,867,671)					4,625,693	20,532,592	2.447
000000-00-0	Madison Dearborn Capital Partners VII, L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3	20,817,619	33,557,994	33,557,994	(3,978,965)					5,781,311	4,704,622	0.902
000000-00-0	Main Post Growth Capital II, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3	28,748,544	39,225,667	39,225,667	2,636,159					307,732	382,165	5.356
000000-00-0	Main Post Growth Capital III, L.P.		WILMINGTON	DE	Main Post Growth Management III, LLC		10/25/2023	3	72,612	72,612	72,612							28,706,701	3.000
000000-00-0	Main Post Growth Fund I, LP		Wilmington	DE	Main Post Growth		07/30/2015	3	15,747,283	29,487,743	29,487,743	700,286						6,275,105	7.317
000000-00-0	MANDALA AG SPV		Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013		3,247,074	5,030,477	5,030,477	3,106,128		1,603,683				2,768	25.000
000000-00-0	Mandala Agribusiness Fund		Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013		12,354,271	14,343,179	14,343,179	4,285,700						195,237	38.610
000000-00-0	Mandala FF SPV		Port Louis	MUS	Mandala		12/17/2015		6,626,038	6,129,568	6,129,568	(45,543)						3,471,543	23.077
000000-00-0	Mandala Food Fund II		Port Louis	MUS	Mandala		12/17/2015		6,383,238	6,350,478	6,350,478	(137,450)						7,437,232	21.320
000000-00-0	Marble Ridge LP		Dover	DE	Marble Ridge Capital LP		09/25/2020		317,563	52,474	52,474	(244,009)							0.000
000000-00-0	Marcone Yellowstone Intermediate, LLC		wilmington	DE	Marcone		02/14/2022		14,855,868	15,462,840	15,462,840	606,972							16.670
000000-00-0	Marlin Equity III, L.P.		Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010		382,760	134,903	134,903	(12,272)						318,748	0.986
000000-00-0	MARS PREFER STOCK SERIES A		Wilmington	DE	Mars Advertising, Inc.		09/27/2021	3	7,032,200	6,433,365	6,433,365	(988,539)							13.900
000000-00-0	Mastry Fund I, L.P.		Wilmington	DE	Mastry Management, LLC		10/16/2023		1,778,000	1,778,000	1,778,000							1,722,000	0.030
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC		06/22/2007					(238,861)					235,471	2,292,407	2.597
000000-00-0	MatlinPatterson Global Opportunity Partners II, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC		11/03/2003		155,817	62,478	62,478	(93,339)					451,304		3.670
000000-00-0	MDCP Insurance SPV L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		05/05/2023		17,876,263	22,229,284	22,229,284	4,353,021						2,123,737	0.900
000000-00-0	MDI - Common Equity		Wilmington	DE	mdi		07/22/2022	3	6,451,038	7,585,909	7,585,909	1,134,871							4.100
000000-00-0	Medicus Equity LLC		Wilmington	DE	Medicus Equity LLC		10/02/2018	3	7,500,000	3,271,486	3,271,486	53,658							3.927
000000-00-0	Merit Energy Partners J, L.P.		Dover	DE	Merit Energy Company, LLC		08/26/2020		303,676									3,728,281	1.340
000000-00-0	MeritDirect Holdings, LP		Wilmington	DE	MeritDirect, LLC		06/14/2019	3	10,579,126	8,067,326	8,067,326	(1,571,220)							7.008

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Meritus Gas Partners - Common Equity		Wilmington	DE	Meritus Gas Partners		04/06/2023	3	7,248,025	7,248,025	7,248,025								48.000
000000-00-0	Mesa Acquisition Corp, LLC		Wilmington	DE	Palladium Capital Management V, LLC		03/22/2019	3	1,786,365	1,650,039	1,650,039	152,590							2.603
000000-00-0	Metz (Common Equity)		Wilmington	DE	Metz Culinary Management		12/23/2021	3	5,000,000	4,455,023	4,455,023	(544,977)							2.984
000000-00-0	MiddleGround Cassette Co-Invest Partners, L.P		Wilmington	DE	HLC		12/22/2022	3	5,254,899	5,102,304	5,102,304	(152,595)							14.710
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.		Wilmington	DE	Plasman Holdings		09/30/2021	3	12,226,982	11,998,257	11,998,257	81,721							10.094
000000-00-0	MiddleGround Partners I, L.P.		Wilmington	DE	MiddleGround Management, LP		03/22/2019	3	17,218,316	23,098,065	23,098,065	(8,138,264)					11,271,107	5,979,622	5.440
000000-00-0	MiddleGround Partners II, L.P.		Wilmington	DE	MiddleGround Management, LP		11/15/2021	3	25,548,777	29,727,351	29,727,351	1,753,803					375,918	4,451,223	4.020
000000-00-0	MidOcean FSA Blocker Inc.		WILMINGTON	DE	FullSpeed Automotive		12/01/2020	3	14,476,009	24,213,597	24,213,597								12.844
000000-00-0	MidOcean Partners V, LP*		Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3	34,597,951	46,491,112	46,491,112	1,667,259						1,973,284	3.318
000000-00-0	MidOcean Partners VI, LP		WILMINGTON	DE	MidOcean US Advisor, LP		08/24/2022	3	15,026,002	12,139,317	12,139,317	(1,832,177)						34,960,985	3.550
000000-00-0	Midocean Prepaid Holdings, L.P.		Wilmington	DE	Stone Point Capital LLC		04/27/2018	3	3,694,451	19,984,046	19,984,046	(277,443)							8.027
000000-00-0	Milani Aggregator LLC		Wilmington	DE	Gryphon Partners		06/05/2018	3	1,428,757	802,588	802,588	(626,170)						540,554	0.760
000000-00-0	Mill Co-Investment Holdings, LP		George Town	CYM	Rhone Capital		06/26/2013	3	48,126	2,830,958	2,830,958	(1,631,800)						816,194	12.290
000000-00-0	Mill Rock Packaging Partners LLC		Wilmington	DE	Great Mill Rock LLC		08/21/2020	3	41,606,866	31,666,747	31,666,747	(1,423,951)						81,519	49.553
000000-00-0	Mill Rock Packaging Partners LLC		Wilmington	DE	TrojanLitho		09/29/2021	3	5,133,333	5,133,150	5,133,150								52.600
000000-00-0	Miruvor, LP		Wilmington	DE	FF Miruvor Management, LLC		09/25/2020	1	2,100,000	2,292,323	2,292,323	(1,540,325)							2.490
000000-00-0	Mithril II LP		Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1	10,794,355	11,430,127	11,430,127	(447,535)						832,626	2.500
000000-00-0	Moonlight TopCo, LLC		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		06/16/2020	3	2,662,500	1,789,933	1,789,933	(872,567)							2.210
000000-00-0	Mosaci Capital Investors II, LP		Wilmington	DE	Mosaic Capital Investors, LLC		01/20/2021	2	11,496,237	12,243,350	12,243,350	(1,803,367)					1,864,836	8,503,763	80.330
000000-00-0	Mosaic Capital Investors I, LP		Wilmington	DE	Mosaic Capital Investors, LLC		07/10/2015	2	7,222,349	13,969,569	13,969,569	590,144					257,133	2,450,166	18.262
000000-00-0	Mosaic Common Equity		WILMINGTON	DE	Mosaic Dental Collective		02/07/2023		977,440	977,440	977,440								1.390
000000-00-0	Mountaingate Capital Fund I, LP		Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3	9,485,777	14,153,147	14,153,147	(402,824)						1,753,954	7.595
000000-00-0	Mountaingate Capital Fund II, L.P.		Wilmington	DE	Mountaingate Management Co. II, LLC		08/25/2021	3	29,399,128	32,502,228	32,502,228	(657,006)						10,600,872	8.400
000000-00-0	MPGC II FRG Co-Investment, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		12/09/2019	3	22,549,638	42,232,897	42,232,897	(4,496,713)						3,631,708	9.520
000000-00-0	MPP FSG Holdings, LLC		Wilmington	DE	Main Post Growth		12/14/2017	3									145,150		8.316
000000-00-0	Mr Greens Add on (Common Equity) SER A		Wilmington	DE	Mr Greens		09/01/2021	3									679,794		3.163
000000-00-0	Mr Greens Class B		WILMINGTON	DE	Mr Greens		08/28/2023	3	3,000,000	3,000,000	3,000,000								20.600
000000-00-0	MRI HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3	23,303,681	31,985,837	31,985,837	4,703,765							80.001
000000-00-0	MT Nutrition II, LP		Wilmington	DE	Manna Tree Partners		12/14/2022		3,189,571	3,252,333	3,252,333	62,762						1,956,427	2.920
000000-00-0	MTI PREFER SERIES A-A		Indianapolis	IN	Mobile Technologies		11/17/2023	2	1,744,093	1,744,093	1,744,093							1,403,713	7.070
000000-00-0	Natla Holdings I LP		WILMINGTON	DE	WHLP GP 1 LLC		03/07/2023		24,512,749	30,868,598	30,868,598	6,355,849						4,480,548	0.970
000000-00-0	Nautic Partners IX, L.P.		Wilmington	DE	Nautic Partners		02/21/2020	3	15,379,182	31,858,882	31,858,882	4,441,977						8,346,119	4.040
000000-00-0	Nautic Partners VII, L.P.		Wilmington	DE	Nautic Partners		10/27/2014	3	1,955,825	12,330,415	12,330,415	431,028					201,684	3,092,022	12.875
000000-00-0	Nautic Partners VIII, L.P.		Wilmington	DE	Nautic Partners		12/14/2016	3	13,417,661	28,897,417	28,897,417	2,254,772						3,957,546	6.167
000000-00-0	Nautic Partners X, L.P.		Wilmington	DE	Nautic Partners		01/28/2022	3	15,343,557	16,746,365	16,746,365	1,573,894						24,656,443	1.333
000000-00-0	NEFCO Common Equity		Wilmington	DE	NEFCO		08/05/2022	3	10,048,349	9,363,629	9,363,629	(684,721)							9.530
000000-00-0	NEFCO PEFER B-1		Wilmington	DE	NEFCO		05/16/2023	3	339,352	339,352	339,352								9.530
000000-00-0	NEFCO PREFER C-1		Dover	DE	NEFCO		10/12/2023	3	361,471	361,471	361,471								9.530
000000-00-0	New Markets Education Partners III, L.P		WILMINGTON	DE	New Markets Education Partners III, LLC (NMEP)		07/21/2022	1	5,487,706	4,614,794	4,614,794	(228,088)						14,487,778	12.480
000000-00-0	New Mountain Partners IV, LP		Wilmington	DE	New Mountain Capital LLC		12/10/2014	3	7,534,138	11,235,694	11,235,694	(2,100,725)					3,237,301	2,741,486	0.997
000000-00-0	New Mountain Partners V, LP		Wilmington	DE	New Mountain Capital LLC		11/29/2017	3	19,087,433	45,526,984	45,526,984	(11,455,820)					16,034,172	4,246,696	0.569
000000-00-0	New Mountain Partners VI, LP		Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021		11,837,343	14,060,003	14,060,003	1,774,186					809	3,137,547	0.167
000000-00-0	New Mountain Strategic Equity Fund I, L.P.		Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.		03/04/2021	3	10,538,738	14,586,302	14,586,302	1,972,471					189	9,279,543	2.837
000000-00-0	NexPhase Capital Fund III, LP		Wilmington	DE	NexPhase Capital		09/20/2016	3	14,303,685	42,813,511	42,813,511	(3,222,149)						5,908,095	20.238

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NexPhase Capital Fund IV, L.P.		Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3	36,832,086	50,350,207	50,350,207	2,421,687						3,167,914	12.570
000000-00-0	NexPhase Capital Fund V, L.P.		Wilmington	DE	NexPhase Capital		11/10/2023	3	1,246,157	1,246,157	1,246,157							31,253,843	6.670
000000-00-0	NEXT LEVEL CLASS D		Wilmington	DE	Next Level		08/14/2023	2	1,376,068	1,376,068	1,376,068								4.425
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC		Wilmington	DE	Next Level Holdings, LLC		08/09/2018	3	14,897,454	13,434,681	13,434,681	(500,273)							4.545
000000-00-0	NGP Natural Resources Fund X, L.P.		Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012		4,464,109	4,332,865	4,332,865	(1,534,262)					489,588	100,625	1.394
000000-00-0	NM ABB Concise Holding, LLC		Wilmington	DE	New Mountain Capital LLC		03/15/2013	3	4,359,671	848,076	848,076	(77,907)							13.342
000000-00-0	NMSEF I Holdings V L.P		WILMINGTON	DE	Homrich & Berg		11/10/2021	3	18,750,437	20,434,970	20,434,970	2,075,323							5.960
000000-00-0	North Haven Capital Partners CV LP		Wilmington	DE	MS Capital Partners Adviser Inc.		12/20/2021	3	118,964	9,934,800	9,934,800	84,927						800,032	2.140
000000-00-0	North Haven Capital Partners VI LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3	25,736,505	41,591,997	41,591,997	(4,683,309)					4,122,370	5,267,215	3.540
000000-00-0	North Haven Capital Partners VII LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3	39,383,688	58,836,621	58,836,621	11,947,410						15,608,022	2.750
000000-00-0	North Haven Falcon Holding Company LLC		Wilmington	DE	North Haven Falcon Holding Company, LLC		05/19/2021	3						14,283,878					6.440
000000-00-0	North Haven Stallone Buyer, LLC		Wilmington	DE	Sila Heating & Air Conditioning		05/24/2021	3	8,500,000	5,579,825	5,579,825	(2,920,175)							3.360
000000-00-0	North Haven Terrapin IntermediateCo, LLC		WILMINGTON	DE	Apex Companies		01/31/2023	3	468,125	468,125	468,125								40.000
000000-00-0	Northlane Capital Partners II LP		Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3	16,694,113	23,852,025	23,852,025	3,660,021					229,779	8,115,719	6.667
000000-00-0	NP/Clearway Holdings, LP		Wilmington	DE	NexPhase Capital		08/26/2019	3	10,000,000	6,041,935	6,041,935	(666,335)							22.676
000000-00-0	NP/RCM Holdings, LLC		Wilmington	DE	NexPhase Capital		03/02/2017	3	9,773,329	199,128	199,128	(2,610,160)							12.103
000000-00-0	NSA INTERNATIONAL CLASS B-1		Wilmington	DE	Juice Plus		11/02/2023	3	11,294,214	11,294,214	11,294,214								1.087
000000-00-0	NSA International, LLC		Wilmington	DE	Prudential Capital Partners		11/20/2018	2				4,514,138							5.625
000000-00-0	Nutra-Med Equity		Newark	NJ	Nutra-Med		01/28/2022	3	4,085,001	3,365,178	3,365,178	(719,823)							5.530
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF		Grand Duchy	LUX	Glennmont Asset Management Ltd		09/23/2022		46,580,695	51,784,339	51,784,339	4,377,807				1,316,689		3,952,483	53.190
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.		George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3	12,490,540	16,908,747	16,908,747	4,041,844					61,319	629,603	1.881
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.		Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3	26,605,050	27,625,427	27,625,427	(6,290,785)					4,093,029	1,942,924	1.650
000000-00-0	Oaktree European Principal Fund III, L.P.		George Town	CYM	Oaktree Capital Management		11/09/2011		13,276,325	9,434,762	9,434,762	(455,500)						7,871,121	0.990
000000-00-0	Oaktree Principal Fund V, L.P.		George Town	CYM	Oaktree Capital Management		02/18/2010					(5,548)						500,000	0.350
000000-00-0	OceanSound Partners Fund II, LP		Wilmington	DE	OceanSound Partners II (GP), LP		05/26/2023	3	12,213,328	11,484,945	11,484,945	(728,383)						17,972,296	3.000
000000-00-0	OCM Opportunities Fund VII, LP		George Town	CYM	Oaktree Capital Management		03/12/2007		292,782	267,527	267,527	(83,873)							0.833
000000-00-0	OCM Opportunities Fund VIIb, LP		George Town	CYM	Oaktree Capital Management		06/03/2008		42,621	31,593	31,593	5,385							0.732
000000-00-0	OEP VII ORION CO-INVESTMENT PARTNERS, L.P.		Wilmington	DE	OEP Capital Advisors, LP		03/29/2019	3	5,295,492	22,778,544	22,778,544	(3,699,493)							20.000
000000-00-0	Oliver (Common Equity)		WILMINGTON	DE	Oliver Inc.		07/06/2022	3	2,979,900	2,688,737	2,688,737	(291,163)							1.886
000000-00-0	Omni Investor Holdings, LLC		Wilmington	DE	Omni Holdco, LLC		12/01/2020	3		10,070,855	10,070,855	(6,335,151)					353,938		6.050
000000-00-0	One Equity Partners VII, L.P.		Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3	37,918,802	53,462,675	53,462,675	(7,399,678)					221,610	1,385,379	2.286
000000-00-0	One Equity Partners VIII, LP		WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3	36,411,400	46,959,314	46,959,314	8,037,805					151,705	1,628,739	3.260
000000-00-0	Orbimed Private Investments III, LP		Wilmington	DE	OrbiMed Advisors		01/20/2007	1	931	750,788	750,788	(105,829)					105,829	1,070,000	3.810
000000-00-0	OrbiMed Royalty Opportunities II		Wilmington	DE	OrbiMed Advisors		04/08/2015	1	6,745	(86,835)	(86,835)	(93,580)					996,639	5,622,638	1.667
000000-00-0	Orion Mine Finance (Delaware) Fund I LP		Dover	DE	Orion Resource Partners (USA) LP		08/26/2020		2,557,146	3,161,444	3,161,444	1,726,925		1,122,627			740,201	5,535,778	4.938
000000-00-0	Pacific Equity Partners Fund IV, LP		Wilmington	DE	Pacific Equity Partners		01/07/2008	3		16,794	16,794	(56,669)				(1,186)		416,425	3.454
000000-00-0	Pacific Equity Partners Fund V, L.P.		Wilmington	DE	Pacific Equity Partners		02/13/2015	3		278,242	278,242	(1,015,056)				2,107	1,131,806	6,234,938	1.783
000000-00-0	Pacific Equity Partners Supplementary Fund IV, LP		Wilmington	DE	Pacific Equity Partners		01/07/2008	3		16,794	16,794	(2,581)				(4)		237,596	3.454
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.		Wilmington	DE	Palladium Equity Partners		09/28/2018	3	33,292,466	40,070,839	40,070,839	5,223,294					925,794	4,803,985	2.570
000000-00-0	Palmetto - Common Equity		Wilmington	DE	Palmetto		07/31/2023	1	4,117,120	4,117,120	4,117,120								3.600
000000-00-0	Pamlico Capital III Continuation Fund LP		Wilmington	DE	Pamlico Capital Management, LP		01/27/2023		44,536,047	52,512,412	52,512,412	7,976,365						5,463,953	11.000
000000-00-0	Pamlico Capital III, L.P.		Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3	2,693,464			(19,185,821)					16,492,356	4,126,396	5.385
000000-00-0	Pamlico Capital IV, L.P.		Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3	28,355,590	40,195,102	40,195,102	(418,509)						5,657,547	3,808,926	4.396
000000-00-0	Pamlico Capital V, L.P.		Wilmington	DE	Pamlico Capital Management, LP		04/27/2021	3	33,999,377	31,200,186	31,200,186	1,107,930						11,000,623	3.214
000000-00-0	Parade Ventures Elephant Fund, L.P.		Wilmington	DE	Parade Ventures Management, LLC		09/21/2023	1	750,000	721,059	721,059	(28,941)						2,250,000	14.000
000000-00-0	ParkerGale Capital LP		Dover	DE	ParkerGale Management, LP		05/27/2016	3	4,343,677	5,067,504	5,067,504	(1,623,291)					1,196,116		6.250

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Partech Africa Fund II L.P.		Paris	FRA	Partech Partners		08/07/2023	1	353,850	237,630	237,630	(116,041)				(180)		5,171,454	1.786
000000-00-0	Patamar Fund II Feeder LP		Grand Cayman	CYM	Patamar Capital LLC		12/08/2020		7,287,562	7,060,333	7,060,333	(105,447)						2,480,000	82.640
000000-00-0	PCI - Equity Co-Invest		Wilmington	DE	PCI Pharma		11/12/2020	2	4,828,000	8,203,008	8,203,008	1,820,794							0.270
000000-00-0	PCI - PIK Preferred (Series B)		Wilmington	DE	PCI Pharma		12/09/2021	2	11,793,357	11,793,357	11,793,357							364,743	0.270
000000-00-0	PCMG Holdco LP		Wilmington	DE	Pamplona TMT 1, LP		02/23/2018	3	10,000,000	3,838,626	3,838,626	(6,018,294)							6.716
000000-00-0	Pegasus Partners V, L.P.		Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3	22,664,219	18,660,025	18,660,025	(9,031,613)							6.413
000000-00-0	Pen-Link Preferred Equity		Omaha	NE	Pen-Link Parent Corporation		03/01/2022		29,163,500	26,257,737	26,257,737	(2,905,763)							24.290
000000-00-0	Persuth Acquisitions, Inc.		Wilmington	DE	Perennials and Sutherland LLC		08/26/2020	3	4,119,476	5,055,970	5,055,970	343,087							4.000
000000-00-0	PG Aggregator, LLC		Wilmington	DE	Gryphon Partners V, LP		03/02/2020	3	1,016,429	1,110,188	1,110,188	(310,683)					92,394		1.216
000000-00-0	PGIM Capital Partners VI, L.P.		Wilmington	DE	Prudential Capital Partners		09/22/2021	2	21,913,691	23,699,350	23,699,350	964,277					1,533,520	27,133,478	3.016
000000-00-0	PHW Equity Investors, LLC		Wilmington	DE	Gridiron Capital		10/10/2012	3									(10,542,794)		13.785
000000-00-0	Pilot-NGC Holding, LLC		Dover	DE	Narrow Gauge Capital, LLC		12/30/2019	3									95,010		45.708
000000-00-0	Pine Brook Capital Partners II, L.P.		Wilmington	DE	Pine Brook Road Partners		11/01/2013		16,819,587	18,423,893	18,423,893	(2,177,960)					2,316,578	3,465,126	1.030
000000-00-0	Pine Brook Capital Partners, L.P.		Wilmington	DE	Pine Brook Capital Partners		10/08/2008		1,001,402	2,997,650	2,997,650	(364,725)					466,284	2,994,446	4.350
000000-00-0	Pinebridge Global Emerging Markets Partners, LLC		Wilmington	DE	PineBridge Investments Partners LLC		08/20/1997	3	716,665	683,532	683,532	14,486						941,627	3.827
000000-00-0	Pinnacle Third Avenue, LP		Wilmington	DE	Pinnacle Ventures		07/11/2008	1	463,428	136,515	136,515	774,071		1,100,984				9,009,181	100.000
000000-00-0	Pitango Venture Capital Fund III		Wilmington	DE	Polaris Venture Capital L.L.C.		04/25/2000	1				(105,896)							7.040
000000-00-0	Plaskolite PPC Investor LLC		Wilmington	DE	PPC Partners		12/11/2018	3	5,459,326	4,184,796	4,184,796	(2,196,731)							0.841
000000-00-0	Platinum Equity Capital Partners II, LP		Wilmington	DE	Platinum Equity Advisors LLC		10/18/2007		6,245,326	8,442,662	8,442,662	(3,736,989)					8,795,803	24,691,287	5.455
000000-00-0	Platinum Equity Capital Partners, LP		Wilmington	DE	Platinum Equity Advisors LLC		07/23/2004		1,394,152	1,026,667	1,026,667	(1,414,614)					2,238,690	9,043,801	4.286
000000-00-0	Plexus Equity Fund-A L.P.		Wilmington	DE	Plexus Capital, LLC		04/28/2021	3	5,278,853	5,909,807	5,909,807	(149,013)						4,700,000	4.900
000000-00-0	Plexus Fund III, LP		Wilmington	DE	Plexus Capital, LLC		09/17/2013	2	1,999,221	1,999,221	1,999,221	(547,334)					1,953,656	4,500,000	6.670
000000-00-0	Plexus Fund V-A, L.P.		Wilmington	DE	Plexus Capital, LLC		06/12/2020	2	6,067,772	7,897,904	7,897,904	1,368,057					351,450	2,865,534	5.714
000000-00-0	Plexus Fund VI-A, L.P.		Wilmington	DE	Plexus Capital, LLC		04/24/2023	2	5,250,000	5,389,646	5,389,646	139,646						9,750,000	12.500
000000-00-0	Potter Parent Holdco, LLC		wilmington	DE	Gryphon Advisors, LLC		12/19/2017	3				776,136					8,666,087		1.990
000000-00-0	Power Digital Common Equity		CA	CA	Power Digital		03/15/2022	3	13,930,035	13,926,603	13,926,603	(2,862)							17.400
000000-00-0	PowerGrid Services (Common Equity)		WILMINGTON	DE	PowerGrid Services		09/21/2021	3	4,227,000	4,878,270	4,878,270	322,392					3,401		1.450
000000-00-0	PPC Fund II, LP		Wilmington	DE	PPC Partners		04/26/2018	3	39,573,969	50,886,609	50,886,609	6,807,519						5,150,669	5.623
000000-00-0	PPC Fund III, LP		Wilmington	DE	PPC Partners		03/24/2021		53,737,257	66,817,488	66,817,488	(2,214,757)						6,198,347	4.550
000000-00-0	Praxis Packaging Solutions Common Equity		Wilmington	DE	Praxis Packaging Solutions		08/03/2022	3	11,340,000	10,865,543	10,865,543	(474,457)							9.084
000000-00-0	PREFER EQ SER B		Wilmington	DE	Career Now		10/24/2023	3	54,736	54,736	54,736								5.480
000000-00-0	PREFER SERIES A-2		Wilmington	DE	Mobile Technologies		07/03/2023	1	4,550,381	4,550,381	4,550,381								7.070
000000-00-0	PREFER SERIES B-1		DOVER	DE	AFC Industries		08/01/2022	3	1,849,251	1,867,462	1,867,462	18,211							21.550
000000-00-0	Preferred Units (Mr Greens)		Wilmington	DE	Mr Greens		05/01/2023	3	13,400,046	13,400,046	13,400,046								20.600
000000-00-0	Preston Hollow Capital, LLC		Wilmington	DE	Preston Hollow		04/05/2023	3	250,000,000	250,000,000	250,000,000								8.000
000000-00-0	PrimeFlight Common Equity		Wilmington	DE	PrimeFlight		06/28/2023	3	4,949,275	5,365,115	5,365,115	415,840						50,725	10.900
000000-00-0	PRO PHARMA COMMON SER A-2		Wilmington	DE	ProPharma Group		09/01/2021	3	142,939	142,939	142,939								70.000
000000-00-0	PROBO MED CLASS B		Wilmington	DE	Probo Medical		05/01/2023	3	294,667	324,483	324,483	29,816							6.460
000000-00-0	Probo Medical (Common Equity)		Wilmington	DE	Probo Medical		03/07/2022	3	8,710,940	9,569,289	9,569,289	859,400							6.460
000000-00-0	Project Black, LP		WILMINGTON	DE	Ariel Alternatives, LLC		01/18/2022	3	17,727,546	15,600,545	15,600,545	(1,364,773)						82,272,454	4.000
000000-00-0	Project Copper (Equity Co-Invest)		WILMINGTON	DE	Project Copper (PVI Holdings)		08/31/2022	3	7,073,065	7,057,309	7,057,309	(15,756)							4.580
000000-00-0	ProPharma - Common Equity		Wilmington	DE	ProPharma Group		11/13/2020	3	1,000,000	1,000,000	1,000,000							2,000,000	25.000
000000-00-0	ProPharma (Common Equity Add-on)		Wilmington	DE	ProPharma Group		06/04/2021	3	265,458	265,458	265,458								70.000
000000-00-0	ProPharma (Preferred Equity Add-on Series B)		Wilmington	DE	ProPharma Group		05/26/2021	3	4,029,231	4,029,231	4,029,231							3,970,769	70.000
000000-00-0	Prototek - Common Equity		WILMINGTON	DE	Prototek		03/21/2023	3	4,393,939	4,393,939	4,393,939								4.000
000000-00-0	Providence Equity Partners IV		Wilmington	DE	Providence Equity Partners		11/27/2000	3	207	25,680	25,680	4,099						3,276,211	1.452
000000-00-0	Providence Equity Partners V, L.P.		Wilmington	DE	Providence Equity Partners		04/04/2005	3	142,873	383,809	383,809	75,373					1,249	7,502,029	1.996

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Providence Equity Partners VI, L.P.		Wilmington	DE	Providence Equity Partners		03/16/2007	3	993,703	1,399,402	1,399,402	(1,268,165)					359,383	3,919,419	0.827
000000-00-0	Providence Equity Partners VII, L.P.		George Town	CYM	Providence Equity Partners		05/09/2012	3	18,992,862	35,415,531	35,415,531	(5,174,289)					9,109,125	3,305,665	0.990
000000-00-0	Providence Equity Partners VIII LP		Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3	41,846,557	55,418,752	55,418,752	2,221,033					2,187,117	7,183,407	0.833
000000-00-0	Prudential Capital Partners IV, L.P.		Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2	7,310,578	8,801,475	8,801,475	1,773,309					20,426		3.478
000000-00-0	Prudential Capital Partners V, L.P.		Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2	20,537,984	21,158,676	21,158,676	620,693					853,447	53,018	2.192
000000-00-0	PSN Group (Preferred Equity)		Wilmington	DE	PSN Group		08/19/2022	3	19,194,223	20,995,088	20,995,088	1,800,865						4,350,277	21.200
000000-00-0	PSS Preferred Equity		Wilmington	DE	Precision Surfacing Solutions		09/29/2022	2	15,000,000	15,000,000	15,000,000								8.910
000000-00-0	PWP Growth Equity Fund II LP		Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3	29,406,185	39,991,343	39,991,343	4,259,924					472,901	5,593,815	6.010
000000-00-0	QAS Equity		WILMINGTON	DE	QAS Ultimate Parent, LLC		07/15/2021	3	14,300,000	15,211,734	15,211,734	911,734							15.140
000000-00-0	Quad-C Partners IX LP		Wilmington	DE	Quad-C Management L.P.		04/26/2017	3	24,731,384	27,777,923	27,777,923	(951,584)					3,582,951	795,338	2.699
000000-00-0	Quad-C Partners VIII LP		Wilmington	DE	Quad-C Management L.P.		11/26/2012	3		53,939	53,939	(63,778)					60,321	4,159,589	5.889
000000-00-0	Quad-C Partners X, L.P.		Wilmington	DE	Quad-C Management L.P.		12/27/2021	3	15,425,065	15,425,065	15,425,065	251,765					2,407,300	20,800,439	2.423
000000-00-0	Quadria Capital Fund II LP		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019		29,973,560	36,823,015	36,823,015	1,649,556						15,032	8.270
000000-00-0	Quadria Capital Fund III L.P.		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/23/2023		8,678,675	7,776,069	7,776,069	(902,606)						41,316,863	6.300
000000-00-0	Quadria Capital Fund L.P.		George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015			12,101,707	12,101,707	(5,112,760)					6,812,906		6.670
000000-00-0	Rackhouse Venture Capital II LP		Wilmington	DE	Rackhouse Venture Capital II GP LLC		12/29/2023	1	1,250,000	1,250,000	1,250,000							3,750,000	12.500
000000-00-0	Radial Equity I LP		Wilmington	DE	Radial Equity Partners		05/03/2021	3	8,589,289	8,739,631	8,739,631	(4,830)					120,394	23,203,956	8.000
000000-00-0	Raven Parent		Wilmington	DE	Curtis Bay		08/17/2022	3	21,937,500	23,598,587	23,598,587	1,661,087							48.910
000000-00-0	RB MOONRAKER CO-INVEST UB LP		Lansing	MI	Talent Systems		10/14/2022	3	10,182,795	11,381,498	11,381,498	1,198,703							4.550
000000-00-0	RCG (Common Equity)		WILMINGTON	DE	RCG Investments LLC		10/28/2021		9,000,000	9,459,327	9,459,327	459,327						3,500,000	12.820
000000-00-0	RCP MN Holdings, LLC-Class A-2		Wilmington	FL	Revelstoke Capital Partners		12/28/2023	3	1,496,000	1,496,000	1,496,000								11.250
000000-00-0	RedBird Capital Partners Fund IV, LP		WILMINGTON	DE	RedBird Capital Partners Management LLC		08/01/2022	3	32,265,040	35,560,017	35,560,017	3,748,014					174,589	7,605,626	4.470
000000-00-0	RedBird Series 2019, LP		Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3	31,673,006	38,368,538	38,368,538	1,218,512					74,602	598,248	2.225
000000-00-0	RegEd Topco LP		Wilmington	DE	RegEd 2		06/30/2023	3	977,000	977,000	977,000								7.110
000000-00-0	REGED TOPCO, LP		Charlotte	NC	Falfurrias Capital Partners		07/02/2015	3	14,924,231	2,024,853	2,024,853	(3,802,091)							6.869
000000-00-0	REGED2 PREFER		WILMINGTON	DE	RegEd 2		07/21/2023	1	33,330	33,330	33,330								0.010
000000-00-0	REP Coinvest Holdings II-A, L.P.		Wilmington	DE	Ridgemont Equity Partners		02/03/2017	3									11,555	96,869	3.040
000000-00-0	REP HS Holdings LLC (Hemasource)		Wilmington	DE	Turbine Engine Specialists		08/31/2023	3	7,762,000	7,762,000	7,762,000								6.100
000000-00-0	REP HS TopCo Holdings, LLC		Dover	DE	Ridgemont Equity Partners		07/19/2017	3				3,782,180					28,001,814		7.394
000000-00-0	REP SEKO Holdings, L.P.		WILMINGTON	DE	SEKO		02/26/2021	2	2,165,041	381,073	381,073	(8,228,094)							1.700
000000-00-0	Repipe Specialists - Common Equity		Wilmington	DE	Repipe Specialists		03/31/2022	3	363,453	266,651	266,651	(96,803)							0.300
000000-00-0	RESA Power (Class D Units)		wilmington	DE	RESA Power		12/15/2021	3	14,592	14,028	14,028	(563)							20.200
000000-00-0	RESA Power (Investcorp Relay Coinvest LP)		WILMINGTON	DE	RESA Power		11/28/2023	2	11,724,408	11,271,660	11,271,660	(452,749)						11,724,408	20.190
000000-00-0	Resolute Fund II, LP		Wilmington	DE	The Jordan Company		10/15/2007	3	2,377,389									3,673,051	1.817
000000-00-0	Resolute Fund III, LP		Wilmington	DE	The Jordan Company		06/11/2014	3	10,059,599	17,339,564	17,339,564	533,696					139,845	3,312,891	1.094
000000-00-0	Resolute Fund IV, L.P.		Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3	26,956,593	65,389,301	65,389,301	6,804,781					2,428,061	4,543,948	1.250
000000-00-0	Resource Capital Fund VI, L.P.		Wilmington	DE	Resource Capital Funds		08/26/2020		5,609,757	6,990,113	6,990,113	(2,175,123)						1,777,171	0.590
000000-00-0	Revelstoke Capital Partners Fund II, L.P.		Wilmington	DE	Revelstoke Capital Management		07/23/2018	3	26,950,884	43,614,937	43,614,937	2,277,198					11,343	5,035,524	5.602
000000-00-0	Revelstoke III		Wilmington	DE	Revelstoke Capital Management		12/29/2021		18,741,618	20,495,488	20,495,488	18,858					137,388	21,346,615	2.670
000000-00-0	Revision Skincare Common Equity		Wilmington	DE	Revision Skincare		12/01/2021	2	1,485,243	1,284,954	1,284,954	(200,289)						707,500	2.460
000000-00-0	RF HP SCF Investor, LLC		Wilmington	DE	Harvest Structured Capital Fund I		12/22/2016	2	27,848,971	57,693,099	57,693,099	6,527,201					109,064		22.400
000000-00-0	Rhone Partners IV, L.P.		Wilmington	DE	Rhone Capital		05/15/2012	3	8,736,039	6,560,041	6,560,041	(634,748)				213,457		649,957	2.000
000000-00-0	Rhythmlink - Common Equity		WILMINGTON	DE	Rhythmlink		03/14/2023	3	5,648,400	5,648,400	5,648,400								4.220

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3	6,217,280	10,570,919	10,570,919	(972,099)					3,370,730	1,852,963	3.361
000000-00-0	Ridgemont Equity Partners I, LP		Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3	4,656,808	3,862,992	3,862,992	977,384						1,697,764	12.464
000000-00-0	Ridgemont Equity Partners II, LP		Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3	15,935,237	26,112,260	26,112,260	(18,378,550)					19,630,086	11,257,229	6.118
000000-00-0	Ridgemont Equity Partners III, L.P.		Wilmington	DE	Ridgemont Equity Partners		10/09/2019	3	50,676,266	81,624,832	81,624,832	(9,645,858)					7,407,306	2,397,198	3.636
000000-00-0	Ridgemont Equity Partners IV, L.P.		Wilmington	DE	Ridgemont Equity Partners		01/09/2023	3	24,109,294	24,498,446	24,498,446	(172,842)						35,890,706	3.000
000000-00-0	Ritual Capital I		Wilmington	DE	Ritual Capital GP I, LLC		09/21/2023	1	350,000	350,000	350,000							3,150,000	10.000
000000-00-0	Riveron - Common Equity		Wilmington	DE	Riveron (KRIV Co-Invest Holdings, L.P.)		07/17/2023	3	8,373,075	8,373,075	8,373,075								1.100
000000-00-0	Riverside Capital Appreciation Fund VII, LP		Wilmington	DE	Riverside Co.		04/22/2019	3	36,152,154	43,189,338	43,189,338	(6,611,297)					3,870,027	12,905,549	16.130
000000-00-0	Riverside Strategic Capital Fund I, L.P.		Wilmington	DE	Riverside Co.		10/20/2015	2	26,353,569	33,991,971	33,991,971	5,359,527					1,298	764,231	9.568
000000-00-0	RoadOne Common Equity		Wilmington	DE	RoadOne		12/30/2022	3	3,751,767	3,751,767	3,751,767								2.540
000000-00-0	Roadsafe - Common Equity		Wilmington	DE	RoadSafe		04/16/2021		13,300,000	18,875,322	18,875,322	3,337,601							44.390
000000-00-0	Roark Capital Partners III, LP		Dover	DE	Roark Capital Management, LLC		08/26/2020	3				(8,468,710)					5,044,620	4,472,813	0.640
000000-00-0	Rohrer Equity Co-Invest		Wilmington	DE	Rohrer		03/15/2021	2	2,071,000	1,582,873	1,582,873	(488,127)							2.000
000000-00-0	ROOFR INC.		Wilmington	DE	Roofr		04/13/2023	1	999,998	999,998	999,998								90.000
000000-00-0	RPC Equity Investors, LLC		Wilmington	DE	Gridiron Capital LLC		06/28/2019	3	6,400,000	10,186,285	10,186,285	2,429,420							4.676
000000-00-0	RRE Ventures VII, L.P.		Wilmington	DE	RRE Investors		09/26/2017	1	8,587,262	14,418,813	14,418,813	388,411						1,027,316	3.770
000000-00-0	RRE Ventures VIII, L.P.		Wilmington	DE	RRE Investors		08/24/2021	1	5,686,015	4,669,385	4,669,385	(371,396)						14,302,338	12.600
000000-00-0	Russia Partners III, LP		George Town	CYM	Siguler Guff & Company, LLC		08/14/2008	3	5,717,815	818,493	818,493	(2,148,914)		4,899,322				4,205,509	11.974
000000-00-0	RWB Common Equity		WILMINGTON	DE	Race Winning Brands		01/31/2022	3	6,908,287	8,303,514	8,303,514	1,395,228						29,628	5.340
000000-00-0	RWC European Focus Fund Inc.		George Town	CYM	RWC Asset Advisors (US) LLC		04/24/2020										2,140,710		1.000
000000-00-0	Safety First Topco, L.P.-Common Units		Arlington	TX	MidOcean Partners		12/13/2023	3	6,517,000	6,517,000	6,517,000								0.010
000000-00-0	SAFETY PRODUCTS SERIES C-2 PREFER		WILMINGTON	DE	Safety Products Holdings		08/30/2023	3	226,405	226,405	226,405								2.370
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP		Wilmington	DE	Stonepeak Associates II		08/05/2022		171,665,527	193,203,262	193,203,262	21,537,735							17.900
000000-00-0	Sentinel Capital Partners VII, L.P.		WILMINGTON	DE	Sentinel Capital Partners, LLC		07/14/2023	3	3,451,922	3,226,018	3,226,018	(225,904)						46,548,078	1.420
000000-00-0	Sentinel Junior Capital II, L.P.		WILMINGTON	DE	Sentinel Capital Partners, LLC		08/09/2023	2	2,819,683	3,207,817	3,207,817	388,134						17,180,317	2.000
000000-00-0	Series A-2 Unit (KabaFusion)		Boston	MA	KabaFusion		11/01/2022	3	7,084,412	6,948,150	6,948,150	(136,262)							2.750
000000-00-0	Shoreline Equity Partners Fund II, LP		WILMINGTON	DE	Shoreline Equity Partners, LLC		11/30/2023	3	275,559	275,559	275,559							34,724,441	7.800
000000-00-0	Shoreline Equity Partners Fund, L.P.		Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3	16,039,234	20,315,291	20,315,291	(5,162,986)					7,315,152	5,107,342	7.692
000000-00-0	Shoreline Greens Investment, LP		Wilmington	DE	Shoreline Equity Partners, LLC		07/26/2019	3				449,099					5,006,766		3.163
000000-00-0	Sierra Ventures SPV X, LLC		Wilmington	DE	Sierra Ventures Associates XII, LLC		10/19/2023	1	1,013,571	1,013,571	1,013,571								14.300
000000-00-0	Sierra Ventures XII, L.P.		Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1	7,305,011	9,974,833	9,974,833	(3,723,648)						2,500,000	4.610
000000-00-0	Sierra Ventures XIII, L.P.		Wilmington	DE	Sierra Ventures Associates XIII, LLC		09/25/2023	1	500,000	480,826	480,826	(19,174)						9,500,000	4.000
000000-00-0	SignalFire Breakout Fund III, L.P.		WILMINGTON	DE	SignalFire		10/03/2022	1	3,607,500	3,540,970	3,540,970	(66,530)						2,892,500	2.000
000000-00-0	SignalFire Fund IV, L.P.		WILMINGTON	DE	SignalFire IV GP L.L.C		10/03/2022	1	1,522,500	1,315,743	1,315,743	(206,757)						977,500	2.000
000000-00-0	SignalFire Opportunities Fund, L.P. - Series 18		WILMINGTON	DE	SignalFire		08/18/2023	1	1,021,206	1,019,039	1,019,039	(2,167)							10.600
000000-00-0	SixAxis - Common Equity		TOWNSEND	DE	SixAxis		01/06/2023		7,507,635	8,065,215	8,065,215	557,581					1,038,493		11.603
000000-00-0	SkyKnight Aero Holdings, LLC		Wilmington	DE	SkyKnight Capital II GP, LLC		10/17/2019	3	2,620,652	9,394,259	9,394,259	(3,097,347)						184,879	13.630
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.		Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3	8,285,269	25,888,102	25,888,102	(11,510,604)					932,413	4,944,573	10.000
000000-00-0	SkyKnight Capital Fund III, L.P.		Wilmington	DE	Skynight Capital		04/29/2021	3	31,982,949	40,789,781	40,789,781	(93,360)					2,342,148	5,985,926	8.889
000000-00-0	SkyKnight Capital Fund IV, L.P.		Wilmington	DE	SkyKnight Capital IV GP, LLC		11/13/2023	3	3,959,219	3,959,219	3,959,219							46,040,781	5.000
000000-00-0	SkyKnight Healthcare Holdings, LLC		New York	NY	DOCS		05/26/2022	3	12,025,054	12,004,427	12,004,427	(4,643)							9.600
000000-00-0	Snow Phipps III, L.P.		Dover	DE	Snow Phipps Group, LLC		08/23/2016	3	19,312,446	26,858,642	26,858,642	(2,832,436)					39,908	4,259,012	4.380
000000-00-0	Snowhawk Management Holdings LP		Wilmington	DE	Snowhawk LP		12/04/2023		2,375,000	2,375,000	2,375,000							1,375,000	25.000
000000-00-0	Solve Industrial Class A2 Units		WILMINGTON	DE	Solve Industrial		08/02/2021	3	1,812,500	1,812,500	1,812,500								2.570
000000-00-0	Southern HVAC (Preferred Equity)		WILMINGTON	DE	Southern HVAC		10/01/2021	3	2,097,154	2,097,154	2,097,154							43,293	20.000
000000-00-0	Southern HVAC Parent		WILMINGTON	DE	Southern HVAC		11/02/2021	3	4,366,079	4,366,079	4,366,079							36,768	20.000

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	SP Fund - 2019		Ebene	MUS	Sabre Partners Managers Limited		12/16/2019		7,150,000	7,183,404	7,183,404	105,093						2,850,000	26.042
000000-00-0	Sparq Co-invest shares		Wilmington	DE	Sparq		06/14/2023	3	10,560,000	10,560,000	10,560,000								16.700
000000-00-0	Spendmen (North Haven Saints Aggregator)		Wilmington	DE	SpendMend		05/01/2023	3	413,472	358,419	358,419	(55,053)							26.100
000000-00-0	SpendMend (Common Equity)		MI	MI	SpendMend		03/01/2022		1,186,528	1,028,543	1,028,543	(157,985)							0.430
000000-00-0	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		09/01/2021	3	9,675,000	11,108,871	11,108,871	1,433,871							11.813
000000-00-0	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		12/15/2020	3	11,825,000	13,577,510	13,577,510	1,752,510							11.813
000000-00-0	Spire Capital Partners IV, L.P.		Dover	DE	Spire Capital Management LLC		12/23/2020	3	7,286,821	8,506,245	8,506,245	1,185,518						10,181,438	5.750
000000-00-0	Stanton Common Equity		Wilmington	DE	Stanton Carpet		10/01/2021	3	4,324,324	4,902,166	4,902,166	86,747							2.090
000000-00-0	Star America Infrastructure Fund II, LP		Dover	DE	Star America Fund GP, II LLC		06/23/2020		27,737,618	24,474,609	24,474,609	(1,452,713)						47,193,264	29.720
000000-00-0	Sterling Group Partners V, L..P.		Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3	30,195,757	35,378,131	35,378,131	2,523,691						9,749,690	2.286
000000-00-0	Sterling Investment Partners IV, L.P.		WILMINGTON	DE	Sterling Partners		08/04/2022	3	6,872,150	12,003,048	12,003,048	3,204,312					3,383,996	22,632,705	3.330
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)		Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1	32,925,823	39,570,994	39,570,994	2,513,257					141,443	114,593,795	3.333
000000-00-0	Stonepeak Finland (Co-invest) Holdings LP.		Wilmington	DE	Stonepeak Infrastructure Partners		06/28/2016		26,295,753	33,304,282	33,304,282	2,927,718					2,663,992		33.110
000000-00-0	Stonepeak Global Renewables Fund		Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020		6,303,472	7,034,540	7,034,540	(797,601)					1,673,003	21,677,975	1.820
000000-00-0	Stonepeak Infrastructure Fund II, L.P.		Wilmington	DE	Stonepeak Associates II		02/12/2016		5,872,494	7,190,535	7,190,535	145,619					361,664	3,524,916	0.710
000000-00-0	Strategic Value Special Situations Fund I, L.P.		Wilmington	DE	Strategic Value Partners		08/28/2009		2,294,605	3,069,455	3,069,455	(297,316)						158,801	18.476
000000-00-0	Sugar Foods - Common Equity		WILMINGTON	DE	Sugar Foods Corporation		09/29/2023	3	5,000,000	5,000,000	5,000,000								1.140
000000-00-0	Summit Park III, L.P.		Dover	DE	Summit Park, LLC		01/23/2019	3	11,735,547	12,929,884	12,929,884	230,633						692,708	6.120
000000-00-0	Summit Park IV, L.P.		Dover	DE	Summit Park, LLC		01/05/2023	3	3,113,695	3,283,496	3,283,496	169,801					34,154	11,874,854	12.800
000000-00-0	Surgent NPC Holdco, LP		Wilmington	DE	NexPhase Capital Fund IV, GP		11/13/2019	3	12,257,626	5,150,691	5,150,691	(3,282,342)							13.794
000000-00-0	Sverica Capital Partners IV, LP		Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3	13,547,173	29,994,205	29,994,205	(218,264)							7.036
000000-00-0	SW Ingredients Blocker LLC		Wilmington	DE	Palladium Equity Partners		07/02/2018	3	12,453,964	11,168,221	11,168,221	(2,500,693)					243,991		9.733
000000-00-0	Synthesis Capital Fund I, LP		Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1	4,927,705	4,197,316	4,197,316	(363,074)						5,158,936	3.330
000000-00-0	Tailwind Capital Partners II, L.P.		Wilmington	DE	Tailwind Capital Partners		05/15/2015	3	11,353,889	17,123,829	17,123,829	(860,518)					644,827	4,167,447	3.158
000000-00-0	Tailwind Capital Partners III, L.P.		Wilmington	DE	Tailwind Capital Partners		09/27/2018	3	32,453,580	43,048,669	43,048,669	2,835,660					952,997	4,137,348	2.834
000000-00-0	Tailwind Distinct Investor LP		Wilmington	DE	Tailwind Capital Partners		03/30/2016	3	5,073,068	14,517,609	14,517,609	645,774							6.928
000000-00-0	TCL Aventura, L.P.		Wilmington	DE	Landmark Equity Advisors, LLC		10/25/2011	1		24,656,814	24,656,814	(4,963,381)					2,120,000	3,143,643	69.480
000000-00-0	Tech24 - Common Equity		Wilmington	DE	Tech24		10/05/2023	3	5,888,838	5,900,592	5,900,592								5.300
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Falfurrias Equity Partners III, LLC		04/08/2019	3	66,086	223,427	223,427	(95,054)							1.340
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Etech		09/01/2021	3	740,637	234,254	234,254	(99,660)							2.233
000000-00-0	Techmer - Class A-2 Units		Wilmington	DE	Techmer		09/01/2022	3	5,258,929	4,433,938	4,433,938	(824,991)						2,629,464	1.400
000000-00-0	Techmer - Class B-1 Units		Wilmington	DE	Techmer		09/01/2022		30,610,631	30,610,631	30,610,631								2.420
000000-00-0	Tenex Capital Partners III, L.P.		WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3	22,127,854	37,004,304	37,004,304	715,552					105,098	13,253,159	4.000
000000-00-0	Terra Firma Capital Partners III, L.P.		St. Peter Port		Terra Firma		03/27/2007	3		(35)	(35)							317,884	1.412
000000-00-0	The Resolute Fund V, LP		Wilmington	DE	The Jordan Company		09/07/2021	3	36,619,620	54,082,298	54,082,298	(140,666)					28,268	3,348,473	0.898
000000-00-0	Third Rock Ventures III, L.P.		Wilmington	DE	Third Rock Ventures, LLC		08/26/2020	1		242,735	242,735	(1,207,785)					1,102,184	1,882,475	0.969
000000-00-0	TI Sponsor Co-Invest, L.P.		Wilmington	DE	Gryphon Partners		08/31/2018	3	3,134,680	6,031,342	6,031,342	(991,826)						1,050,001	1.949
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.		Ontario	OH	TorQuest Partners		07/02/2021	3	20,340,091	22,649,613	22,649,613	1,323,252				412,114	687,011	7,427,389	3.636
000000-00-0	TorQuest Partners Fund IV, LP		Toronto	CAN	TorQuest Partners		08/31/2016	3	13,158,910	14,041,155	14,041,155	(2,886,182)				359,751		266,169	3.240
000000-00-0	Townsend - Common Equity		Wilmington	DE	Townsend		08/14/2023	3	20,449,296	20,449,296	20,449,296							7,970,704	50.000
000000-00-0	TPF II, L.P.		Wilmington	DE	Tenaska Power Fund		12/03/2007			212,572	212,572	(18,174)						9,871,253	4.450
000000-00-0	TPG Partners III, L.P.		Wilmington	DE	Texas Pacific Group		02/10/2000	3									245,972	347,834	1.319
000000-00-0	TPG Partners IV, L.P.		Wilmington	DE	Texas Pacific Group		12/29/2003	3		103,175	103,175	(22,163)						4,394,872	1.034
000000-00-0	TPG Partners V, LP		Wilmington	DE	Texas Pacific Group		06/27/2006	3		150,530	150,530	(296,568)					300,401	19,219,189	0.976
000000-00-0	TranSystems Holdings, Inc.		Wilmington	DE	TranSystems		03/31/2021	2	2,264,977	1,819,159	1,819,159	(212,071)							2.850
000000-00-0	Tranzonic Common Equity (Costless Warrant Co-Invest)		Wilmington	DE	PNC RiverArch Capital			3									574,592		23.718

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Trench Safety Solutions Holdings, LLC		Wilmington	DE	Trench Plate Rental Company		12/03/2020	3	4,387,631	2,265,183	2,265,183	(2,122,448)							1.667
000000-00-0	Trident American Dreams Fund I, LP		Wilmington	DE	Trident Management		05/23/2023	1	5,558,335	7,167,729	7,167,729	1,609,394						5,000,000	0.010
000000-00-0	Trident IV, LP		George Town	CYM	Stone Point Capital LLC		05/10/2007	3	613,964	238,305	238,305	454,725		958,103				7,469,096	3.640
000000-00-0	Trident IX, L.P.		George Town	CYM	Stone Point Capital LLC		06/24/2022	3	16,241,043	17,066,669	17,066,669	1,477,164						18,758,957	0.990
000000-00-0	Trident VII, LP		Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3	21,212,481	43,799,969	43,799,969	5,013,433					673,084	384,048	0.695
000000-00-0	Trident VIII, LP		Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3	21,956,959	30,506,295	30,506,295	1,573,927					85,045	2,618,487	0.600
000000-00-0	Trinity Hunt Partners IV		Wilmington	DE	Trinity Hunt Partners		11/05/2012	3	1,505,851	12,562,788	12,562,788	(1,115,399)					596,439	4,516,030	14.244
000000-00-0	Trinity Hunt Partners V, LP		Wilmington	DE	THPV, LP		01/17/2018	3	4,381,505	26,705,657	26,705,657	2,955,925						2,535,976	8.571
000000-00-0	Trinity Hunt Partners VI, LP		Worthington	DE	Trinity Hunt Partners		02/15/2022	3	16,993,212	17,873,975	17,873,975	2,113,112						13,006,788	7.500
000000-00-0	Trinity Inclusion Limited		Ebene	MUS	LeapFrog Investments Ltd		03/15/2018		12,050,097	11,209,888	11,209,888	870,179						382,394	31.290
000000-00-0	Tritium I, L.P.		Dover	DE	Tritium I Partners, L.P.		12/19/2014	3	5,526,364	21,586,533	21,586,533	(10,219,447)					193,797	525,615	9.251
000000-00-0	Tritium II, L.P.		Dover	DE	Tritium II Partners, L.P.		11/13/2019	3	28,144,860	37,454,389	37,454,389	(780,474)						1,448,085	8.200
000000-00-0	Tritium III, LP		DOVER	DE	Tritium III Partners, L.P.		02/14/2023		6,448,238	6,425,663	6,425,663	(22,575)						18,551,762	3.846
000000-00-0	TruArc Fund IV, L.P.		Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3	23,787,724	29,356,726	29,356,726	4,438,827					48,159	15,175,965	7.937
000000-00-0	True Ventures VIII, L.P.		DOVER	DE	True Ventures		10/18/2022	1	4,600,000	4,127,138	4,127,138	(472,862)						15,400,000	2.000
000000-00-0	True Wind Capital II, L.P.		Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3	37,877,591	36,546,788	36,546,788	3,534,008						12,015,089	6.250
000000-00-0	True Wind Capital, L.P.		Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3	26,186,203	24,606,301	24,606,301	(4,091,466)					740,775	3,660,475	7.170
000000-00-0	TWC II ACD CO-INVEST, L.P.		Wilmington	DE	ACD		12/01/2020	3	8,065,931	20,393,530	20,393,530	11,059,736							7.487
000000-00-0	TWC Transflo Co-Invest, L.P.		Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3	9,350,232	8,853,132	8,853,132	(4,038,411)							46.774
000000-00-0	TwinMed (Equity Co-Invest)		Wilmington	DE	Bison Capital Asset Management, LLC		11/06/2017	3	10,000,000										26.670
000000-00-0	TZP Capital Partners III, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	7,923,147	10,458,153	10,458,153	(24,124)					768,628	552,415	1.770
000000-00-0	TZP Small Cap Partners I, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	7,522,367	6,969,937	6,969,937	(345,477)							5.710
000000-00-0	Ultima Common Equity		Wilmington	DE	Ultima		09/12/2022	3	680,000	667,495	667,495	(12,505)							1.310
000000-00-0	Upfront VI, L.P.		Wilmington	DE	Upfront Ventures		07/08/2020	1	1,952,310	3,465,246	3,465,246	(726,772)					106	546,910	0.638
000000-00-0	Valicor PPC FT Investor LLC		Wilmington	DE	PPC Partners		07/24/2019	3	4,777,236	5,010,635	5,010,635	1,382,252						10	1.434
000000-00-0	VCP-EDC CO-INVEST, LLC		Wilmington	DE	Vestar Capital Partners		06/12/2017	3				(13,619,612)					52,167,007		38.660
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.		Palo Alto	CA	Vertical Venture Partners, LLC		12/10/2021	1	7,500,000	7,272,753	7,272,753	(170,217)						2,500,000	23.770
000000-00-0	Vertical Venture Partners II, L.P.		Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1	9,000,000	20,393,395	20,393,395	(4,143,982)						1,000,000	12.980
000000-00-0	Vertical Ventures Partners III L.P		Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1	6,000,000	6,508,808	6,508,808	777,919						4,000,000	10.000
000000-00-0	Vestar Capital Partners IV, L.P.		Wilmington	DE	Vestar Capital Partners		12/15/1999	3		(5,040)	(5,040)	(19,063)					5,040	351,142	1.008
000000-00-0	Vestar Capital Partners V, L.P.		George Town	CYM	Vestar Capital Partners		12/19/2005	3				(166)					193,958		4.630
000000-00-0	Vestar Capital Partners VI, L.P.		George Town	CYM	Vestar Capital Partners		03/30/2012	3	21,693,741	24,915,325	24,915,325	(7,464,166)					13,605,653	21,324	8.151
000000-00-0	Vestar Capital Partners VII, L.P.		Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3	45,816,271	54,251,281	54,251,281	1,605,823						9,715,752	7.333
000000-00-0	Vet Practice Partners		Wilmington	DE	Vet Practice Partners		03/23/2023	3	17,066,180	17,066,180	17,066,180							527,820	14.500
000000-00-0	VH Aggregator, LLC		Wilmington	DE	Vessco		12/30/2020	2	2,488,787	2,488,787	2,488,787							1,244,393	3.700
000000-00-0	Vision Innovation Partners - Common Equity		WILMINGTON	DE	Vision Innovation Partners		04/07/2022	3	2,191,176	1,611,062	1,611,062	(580,114)							12.000
000000-00-0	Vision Innovation Partners - Preferred Equity		Wilmington	DE	Vision Innovation Partners		04/07/2022	3	13,801,607	13,801,607	13,801,607								12.000
000000-00-0	V-Sky Co-Invest Aggregator LP		WILMINGTON	DE	Stratus		07/28/2021	3	8,700,000	8,690,581	8,690,581	(9,419)							6.350
000000-00-0	VSTG EQUITY INVESTORS, LP		WILMINGTON	DE	Vistage Worldwide		07/12/2022	3	21,330,000	21,328,900	21,328,900	(1,100)							4.320
000000-00-0	W50 PARENT LLC		Dover	DE	Morgan Stanley Capital Partners VI GP, LP		01/10/2020	3	5,065,879	4,438,627	4,438,627	363,527							5.726
000000-00-0	Warburg Pincus Private Equity IX, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		08/05/2005	3		84,154	84,154	55,616							0.938
000000-00-0	Warburg Pincus Private Equity XII, L.P.		Wilmington	DE	Warburg Pincus LLC		01/19/2016	3	5,596	5,596	5,596								0.312
000000-00-0	Warburg, Pincus Equity Prtnrs, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		06/26/1998	3				(197,086)					222,048		0.800
000000-00-0	Warren Equity Partners Fund IV, LP		WILMINGTON	DE	Warren Equity Partners GP IV, LP		01/24/2023	3	9,814,563	9,064,907	9,064,907	(749,656)						22,685,437	20.800
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP		Grand Cayman	CYM	Waterton Global Resource Management		08/26/2020			3,618,501	3,618,501	(824,518)					855,931	7,800,106	1.241

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Wayzata Opportunities Fund II, L.P.		Wilmington	DE	Wayzata Investment Partners LLC		07/15/2008			(1)	(1)								2.309
000000-00-0	WCAS XIII, L.P.		Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3	23,045,974	29,369,554	29,369,554	4,088,416					158,817	2,480,636	0.750
000000-00-0	WCAS XIV, L.P.		Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3	5,217,081	4,274,314	4,274,314	(942,767)						14,782,919	0.400
000000-00-0	WCP S-One Holdings LLC		Dover	DE	Wellspring Capital Management		02/01/2018	3	698,812	1,722,152	1,722,152	2,007,212							3.825
000000-00-0	Webster Equity Partners V, L.P.		WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3	23,690,518	25,575,248	25,575,248	1,237,978						6,309,482	1.760
000000-00-0	Wellspring Capital Partners VI, L.P.		Ugland House	CYM	Wellspring Capital Management		04/27/2018	3	36,831,579	54,172,260	54,172,260	1,482,032					369,312	2,579,686	2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.		Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3	11,361,407	24,581,184	24,581,184	(3,458,173)					3,690,002		0.951
000000-00-0	WEP III Nexus Co-Investment, L.P.		Wilmington	DE	Vortex Doors		11/29/2021	3	4,880,000	8,334,785	8,334,785	3,466,423						1,220,000	4.670
000000-00-0	White Deer Energy II, L.P.		George Town	CYM	White Deer Energy		03/22/2013		7,580,754	11,753,922	11,753,922	(3,884,219)					6,078	1,894,534	1.797
000000-00-0	White Deer Energy, L.P.		George Town	CYM	White Deer Energy		10/30/2009		1,868,909	783,342	783,342	332,012		1,417,579				13,990,368	12.160
000000-00-0	Whitehorse Equity Fund I		Toronto	DE	Whitehorse Liquidity Partners Equity Fund GP Inc.		05/24/2023	1	8,044,964	10,324,870	10,324,870	2,279,906						6,955,036	7.900
000000-00-0	Whitson's (Common Equity)		Wilmington	DE	Whitson's Culinary Group		08/27/2021	3	3,294,192	3,375,329	3,375,329	81,137							20.500
000000-00-0	Whitson's Common Class B		WILMINGTON	DE	Whitson's Culinary Group		03/30/2023	3	1,265,000	1,265,000	1,265,000								20.500
000000-00-0	Wind Point Partners IX		Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3	41,045,066	57,369,172	57,369,172	5,770,035					5,413,653	6,480,036	3.400
000000-00-0	Wind Point Partners VIII		Wilmington	DE	Wind Point Partners		01/03/2017	3	13,664,452	27,299,916	27,299,916	(6,801,397)					11,245,057	15,935,065	4.186
000000-00-0	Wind Point Partners X, L.P.		WILMINGTON	DE	Wind Point Partners		11/16/2022	3	29,026,431	31,027,992	31,027,992	543,969						30,973,569	5.400
000000-00-0	Winsight (Equity-Invest)		Wilmington	DE	Pamlico Capital Management, LP		01/31/2017	3		54,742	54,742								0.677
000000-00-0	WLR Recovery Fund IV, LP		Wilmington	DE	WL Ross		12/14/2007			61,685	61,685	42,308						9,565,721	2.446
000000-00-0	WLR Recovery Fund V, L.P.		Wilmington	DE	WL Ross		10/14/2011		3,168,424	4,512,028	4,512,028	(487,058)					2,266,891	1,183,545	3.869
000000-00-0	WPP Tropicale Holdings, LLC		Wilmington	DE	Tropicale Foods		09/01/2021	3	124,425	159,838	159,838								100.000
000000-00-0	WPP Tropicale Holdings, LLC		Wilmington	DE	Wind Point Investors IX, L.P.		01/10/2020	3	1,267,000	314,645	314,645								1.635
000000-00-0	WPP Tropicale Holdings, LLC		Wilmington	DE	Tropicale Foods		04/29/2022	3	827,101	827,101	827,101							264,825	2.725
000000-00-0	WSC Holdings Aggregator LLC		Wilmington	DE	Wittichen Supply Co.		07/30/2021	2				812,122					12,152,934	1,175,704	6.180
000000-00-0	WWEX UNI Topco Holdings, LLC		Wilmington	DE	Ridgemont Equity Partners		09/30/2015	3	1,012,314	2,884,080	2,884,080								0.658
000000-00-0	XIFIN (ACP CHARGER) CLASS B		CA	CA	ACP Charger Co-Invest LLC		02/01/2022	2	5,910,192	10,579,354	10,579,354	(1,241,925)							4.045
000000-00-0	XPV Water Fund III, LP		Toronto	CAN	XPV Water		12/21/2023		1,805,873	1,805,873	1,805,873							18,194,127	100.000
000000-00-0	Yellowknife Holdings I LP		WILMINGTON	DE	WHLP GP 1 LLC		07/20/2023	1	19,322,258	23,362,313	23,362,313	4,040,056						6,356,976	3.570
000000-00-0	Zephyr IA Partners LP		Ontario	CAN	ZEPHYR IA PARTNERS		11/17/2023		76,031,536	76,031,536	76,031,536							23,983,104	27.000
000000-00-0	Zips Car Wash (Common Equity)		Wilmington	DE	Zips Car Wash		08/29/2022	3	4,533,334	4,533,334	4,533,334								9.000
000000-00-0	ZMC II, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3	78,217	17,273,362	17,273,362	1,303,917					380,893	2,079,133	7.216
000000-00-0	ZMC III, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3	27,299,301	26,157,653	26,157,653	472,941						2,691,306	3.870
000000-00-0	ZMC IV, L.P.		WILMINGTON	DE	ZM Capital Advisors, LLC		09/07/2023	3	262,468	(29,431)	(29,431)	(291,899)						39,737,232	4.500
000000-00-0	Zone - Common Equity		Wilmington	DE	Zone Climate Services, Inc.		03/09/2022	3	8,089,900	6,037,373	6,037,373	(2,052,527)							9.550
000000-00-0	ZONE CLASS B		Wilmington	DE	Zone Climate Services, Inc.		05/01/2023	3	165,100	123,212	123,212	(41,888)							9.550
1999999. Joint Venture Interests - Common Stock - Unaffiliated									9,506,208,591	12,451,325,348	12,451,325,348	79,951,109		47,557,937		17,892,892	656,467,409	4,549,526,084	XXX
000000-00-0	Infra Alpha, LLC		Wilmington	DE	EMG Investments, LLC		12/21/2010		2,095			(430)							100.000
000000-00-0	Active Extension Fund I, LLC		Wilmington	DE	Teachers Advisors, Inc.		11/30/2007		574	574	574								100.000
000000-00-0	TIAA Stonepeak Fund I, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		155,912,236	148,567,091	148,567,091	(8,720,515)						37,939,310	100.000
000000-00-0	TIAA Stonepeak Investments II, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		2,737,161	146,503,914	146,503,914	(9,294,941)					7,338,089		100.000
000000-00-0	Active Extension Fund III, LLC		Wilmington	DE	Teachers Advisors, Inc.		03/31/2008										2,033		100.000
000000-00-0	TIAA Infrastructure Investments, LLC		Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011		495,253,545	285,496,235	285,496,235	(460,811,405)					576,405,296		100.000
000000-00-0	DWM Inclusive Finance Equity Fund II		Luxembourg	LUX	DWM Funds S.a.r.l		01/10/2014		11,670,877	10,802,946	10,802,946	5,445,290		5,343,824					44.146
000000-00-0	TIAA Oil & Gas Investments, LLC		Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011		35,247,652	37,601,210	37,601,210	(341,559)							100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	DWM MICROFINANCE EQUITY FUND I		Luxembourg	LUX	DWM Funds S.a.r.l		03/02/2009		3,446,298	5,625,158	5,625,158	595,211							48.780
000000-00-0	TIAA SynGas, LLC		Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011		51,067,988	33,974,768	33,974,768	(1,633,336)					6,000,000		100.000
000000-00-0	EPP LFG I, LLC		Wilmington	DE	Energy Power Partners		11/03/2011					(1,430,425)					641,046	503,616	49.000
000000-00-0	730 Transmission LLC		Wilmington	DE	TIAA		07/27/2020		121,076,789	121,821,551	121,821,551	(597,255)							100.000
000000-00-0	Growth Capital Fund I, LP		Dover	DE	Winslow Capital Management, LLC		01/04/2016	1	72,753,673	53,945,205	53,945,205	(7,564,110)							94.000
000000-00-0	UK PPP Investments LP		London	GBR	TIAA		09/26/2016		21,040,670	367	367	(292,200)				(2,332)			100.000
000000-00-0	Landed Educator Retention Fund		Dover	DE	Landed Management Company, LLC		10/21/2019		17,722,162	28,634,765	28,634,765	(687,470)					347,583	67,975	62.630
000000-00-0	730 Data Centers LLC		Wilmington	DE	TIAA		07/18/2016		94,859,235	105,792,875	105,792,875	11,058,815					33,728,434		100.000
000000-00-0	NBPT Aggregator LLC		WILMINGTON	DE	Physical Rehabilitation Network		02/01/2021	2	2,797,308	2,156,162	2,156,162	(1,555,634)						1,326,233	1.700
000000-00-0	730 Telecom, LLC		Wilmington	DE	TIAA		10/19/2015		31,524,920	41,035,060	41,035,060	432,096						165,161	100.000
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF		London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R		01/26/2023		49,196,686	50,396,855	50,396,855	238,709				960,104		60,209,530	14.290
000000-00-0	Nuveen Global Impact Fund LP		Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020		113,881,690	150,594,181	150,594,181	27,822,903						36,205,242	97.960
000000-00-0	ActOil Colorado, LLC		Wilmington	DE	Great Western Petroleum, LLC		08/02/2013		3,023,846	2,413,749	2,413,749	191,622							100.000
000000-00-0	REP Coinvest III TEC, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2020	3	16,030,996	10,268,450	10,268,450	(5,762,546)							16.447
000000-00-0	TIAA Wind Investments LLC		Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012												100.000
000000-00-0	Seven30 Insurance Bermuda LTD.		Hamilton	BMU	TIAA		04/26/2023		1,422,588	1,422,588	1,422,588								100.000
000000-00-0	730 Darwin Holdings, LLC		Wilmington	DE	Glenmont Clean Energy Fund		09/23/2021		109,687,921	100,287,355	100,287,355	(6,344,934)						223,175,340	100.000
000000-00-0	Siguler Guff Third Avenue, L.P.		Wilmington	DE	Siguler Guff & Company, LLC		06/18/2004	3		210,558	210,558	(3,072)							99.990
000000-00-0	730 Fiber LLC		Wilmington	DE	Arcadian Infracom, LLC		09/22/2021		15,393,081			(5,848,491)						125,326,813	100.000
000000-00-0	TIAA GBS Holding LLC		Wilmington	DE	Teachers Advisors, Inc.		03/18/2016		26,632,309	86,880,252	86,880,252	15,956,649							100.000
000000-00-0	Energy Capital Partners SMA		Wilmington	DE	TIAA		07/20/2021												100.000
000000-00-0	TIAA Global Equity Income, LLC		Wilmington	DE	Teachers Advisors, Inc.		06/27/2013		7,426	94,480	94,480	69,442						125,000,000	100.000
000000-00-0	Canadian Infrastructure Investments LLC		Wilmington	DE	TIAA		09/02/2021		52,189	5,487,999	5,487,999	4,046,233					3,789,224		100.000
000000-00-0	TIAA Shared Services, LLC		Wilmington	DE	TIAA		04/28/2021		100,073	100,073	100,073	3,698,096		612,145,601				167,600,000	100.000
000000-00-0	730 Lighting LLC		Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022		4,177,612	3,750,812	3,750,812	(383,174)					451,928		100.000
000000-00-0	TIAA SMA Strategies LLC		Wilmington	DE	Teachers Advisors, Inc.		06/30/2016		68,636,754	69,602,444	69,602,444	(11,209,192)					414,980	21,180,683	100.000
000000-00-0	730 Rail LLC		Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022		8,345,946	7,206,286	7,206,286	(1,012,951)							100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC		New York	NY	TIAA		12/27/2012		235,715,479	235,715,479	235,715,479	3		400,548,602					100.000
000000-00-0	AU NBS Holdco LLC		Wilmington	DE	TIAA		11/22/2023		8,906,960	8,906,961	8,906,961								100.000
000000-00-0	TIAA-Cref Insurance Agency, LLC		Wilmington	DE	TIAA		09/29/2020		9,900,000	96,926	96,926	(3,872,443)							100.000
000000-00-0	TEIC Holdings LLC		Wilmington	DE	TIAA		02/23/2023		403			(404)							100.000
000000-00-0	TIAA-CREF Redwood, LLC		Wilmington	DE	TIAA		12/27/2012		10,453,535	33,105,541	33,105,541	5,359,996							100.000
000000-00-0	Renewable Power Fund Plus, LP		Wilmington	DE	TIAA		11/18/2020		200,453,510	215,832,525	215,832,525	16,379,112						65,001,977	99.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.		Dover	DE	Winslow Capital Management, LLC		10/11/2019	1	137,998,733	154,878,455	154,878,455	22,962,892						17,006,253	45.320
000000-00-0	730 Digital Infra LLC		Wilmington	DE	TIAA		09/26/2023		450			(451)						350,000,000	100.000
000000-00-0	730 Power Development LLC		Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014		128	44	44	55,562,812					3,193,015		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									2,137,131,498	2,159,209,894	2,159,209,894	(357,547,057)		1,018,038,027		957,772	632,311,628	1,230,708,133	XXX
000000-00-0	A&E Real Estate Partnership II LLC		Dover	DE	A&E Asset Management, LLC		08/26/2020		13,345,251	14,517,727	14,517,727	(1,493,494)							2.270
000000-00-0	Activum SG Fund VI L.P.		Channel Islands		Activum SG		07/23/2020		7,994,102	8,397,592	8,397,592	(862,910)				269,132		1,226,860	1.740
000000-00-0	Avanath Affordable Housing III, LLC		Wilmington	DE	Avanath Capital Management		04/17/2017		45,680,587	59,936,331	59,936,331	(3,548,032)					545,013	1,621,062	15.724
000000-00-0	Avanath Affordable Housing IV, LLC		Wilmington	DE	Avanath Capital Management		12/03/2019		49,492,623	47,326,838	47,326,838	(3,342,833)					180,420	501,758	27.966
000000-00-0	Bain Capital Real Estate Fund I		Dover	DE	Bain Capital Partners, LLC		08/26/2020		5,278,274	7,750,571	7,750,571	(773,831)					251,466	2,177,162	0.980
000000-00-0	Campbell Opp Timber Fund-A, L.P. (Temple Inland)		Wilmington	DE	The Campbell Group		02/29/2008			1,456,139	1,456,139	(539,942)					1,285,111		6.120
000000-00-0	Community Reinvestments Partners II, LP		Wilmington	DE	Atlantic American Capital Advisors, LLC		07/31/2016			1,728,154	1,728,154	(14,032)					170,151	293,051	29.310

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Domain Timber Opportunity Fund A, LP		WILMINGTON	DE	Domain		05/10/2022	1	21,855,891	21,375,683	21,375,683	475,062						7,519,042	15.000
000000-00-0	Enterprise Homes Preservation Fund, LLC		Baltimore	MD	Enterprise Homes, Inc.		07/28/2017		18,399,539	30,194,447	30,194,447	2,346,019							70.364
000000-00-0	Enterprise Multifamily Opportunity Fund I, LLC		Columbia	MD	Enterprise Community Investments, Inc		07/31/2016										1,681,468	672,134	28.320
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC		Columbia	MD	Enterprise Community Investments, Inc		12/22/2017		1,809,905	13,780,067	13,780,067	1,989,031						5,383	18.223
000000-00-0	Enterprise Preservation Fund IV, LLC		Columbia	MD	Enterprise Community Investments, Inc		08/10/2020		41,771,031	47,003,263	47,003,263	1,657,530						2,803,654	21.830
000000-00-0	FIA Timber Growth Fund		Wilmington	DE	Forest Investment Associates		03/09/2009		736,327									1,503,517	23.341
000000-00-0	Global Timber Investors 7		George Town	CYM	Global Forest Partners		09/27/2017										201,895		9.459
000000-00-0	Green Courte Real Estate Partners IV, LLC		Dover	DE	Green Courte Partners, LLC		08/26/2020		1,485,609	5,544,323	5,544,323	(11,457)						3,764,391	1.040
000000-00-0	GTI8 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017			57,859,144	57,859,144	(6,780,263)					46,589,547		97.785
000000-00-0	GTI9 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017		53,973,035	97,884,408	97,884,408	32,868,301							86.705
000000-00-0	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries		Raleigh	NC	The Forestland Group		06/29/2011			3,055,347	3,055,347	(1,839,117)					1,741,425		21.768
000000-00-0	Heartwood Forestland REIT, LLC		Raleigh	NC	The Forestland Group		12/07/2007			5,038,164	5,038,164	(7,199,283)					4,036,363		11.007
000000-00-0	Hines European Development		Wilmington	DE	Hines		06/23/2017			8,095,830	8,095,830	(5,597,755)				143,585	5,532,742	145,245,033	33.590
000000-00-0	Hines India Fund		Wilmington	DE	Hines		07/31/2016		565,554			(1,194,832)							25.000
000000-00-0	Hudson Valley Preservation Fund II, LLC		Wilmington	DE	Hudson Valley Property Group, LLC		10/02/2020		14,444,177	18,071,929	18,071,929	2,612,136						9,469,060	8.550
000000-00-0	Hudson Valley Preservation Fund LLC		Wilmington	DE	Hudson Valley Property Group, LLC		03/21/2019		5,832,819	23,119,946	23,119,946	(1,180,111)					(71,039)		25.000
000000-00-0	Impact PCCP IV LLC		Wilmington	DE	Pacific Coast Capital Partners LLC		07/31/2016			210,558	210,558	(662,875)					1,258,402	31,850	57.080
000000-00-0	IMT Capital Fund II, L.P.		Wilmington	DE	IMT Capital Partners, LLC		08/26/2020		560,000	23,637	23,637	(3,501)						8,220,471	2.000
000000-00-0	IMT Capital Fund III, LP		Dover	DE	IMT Capital Partners, LLC		08/26/2020		436,185	2,239,522	2,239,522	(167,982)						4,476,894	1.220
000000-00-0	IMT Capital Fund IV, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		4,866,791	13,219,262	13,219,262	263,285						1,675,368	1.590
000000-00-0	IMT Capital Fund V, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		7,494,151	9,849,753	9,849,753	143,357						1,015,631	1.160
000000-00-0	Landed Homeownership Impact Fund, LP		WILMINGTON	DE	Landed Management Company, LLC		09/14/2021	2	28,500,000	36,344,607	36,344,607	2,669,281							50.000
000000-00-0	Meadow Real Estate Fund II, LP		Wilmington	DE	Meadow Partners LLC		08/26/2020	2	219,222	132,934	132,934	(52,099)						6,758,944	2.370
000000-00-0	Meadow Real Estate Fund III LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		2,483,194	2,165,711	2,165,711	2,222,613		4,062,587				251,506	2.660
000000-00-0	Meadow Real Estate Fund IV LP		Wilmington	DE	Meadow Partners LLC		08/14/2020		1,954,120	4,892,508	4,892,508	(933,457)						3,295,880	1.730
000000-00-0	Meadow Real Estate Fund V LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		9,590,425	10,346,689	10,346,689	(1,470,354)						109,575	2.860
000000-00-0	Metropolitan Workforce Housing Fund LLC		New York	NY	Phoenix Realty Group, LLC		07/31/2016			536,243	536,243	(864)							8.620
000000-00-0	Northwood Real Estate Partners LP Series II		Wilmington	DE	Northwood Investors LLC		07/31/2020		4,685,411	10,710,281	10,710,281	(1,184,083)					321,286	3,324,326	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV		Wilmington	DE	Northwood Investors LLC		08/26/2020		1,871,561	4,493,608	4,493,608	(8,279)					118,866	2,216,196	0.610
000000-00-0	NRFC Inception IB, LP		Wilmington	DE	Northstar		07/31/2016		4,074,358	3,811,749	3,811,749								49.000
000000-00-0	NRFC Inception II, LP		Wilmington	DE	Northstar		07/31/2016		14,070,517	14,804,250	14,804,250								49.000
000000-00-0	NRFC Inception IIA, LP		Wilmington	DE	Northstar		07/31/2016		6,310,456	6,264,283	6,264,283								49.000
000000-00-0	NRFC Inception, LP		Wilmington	DE	Northstar		07/31/2016		27,229,764	25,843,503	25,843,503								49.000
000000-00-0	O'Connor North American Property Partners, L.P.		Wilmington	DE	O'Connor North American Management Partners, LLC		07/31/2016			493,474	493,474	46,302							6.633
000000-00-0	Redcar Fund I LP		Dover	DE	Redcar Properties, Ltd.		08/26/2020		9,307,947	10,065,270	10,065,270	(656,505)							2.470
000000-00-0	Rose Affordable Housing Preservation Fund IV		Dover	DE	Jonathon Rose Companies, LLC		07/12/2016		44,433,371	95,695,435	95,695,435	(10,426,374)					2,669,320		32.088
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.		Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019		49,443,745	47,684,624	47,684,624	(6,983,774)						131,213	20.030
000000-00-0	Rose Affordable Housing Preservation Fund, LLC		Dover	DE	Jonathon Rose Companies, LLC		07/31/2016			13,784,449	13,784,449	11,967,734					3,107,847		96.990
000000-00-0	Stonelake Opportunity Partners II, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		08/11/2020		1,373,555	8,784,277	8,784,277	136,932						4,965,895	5.930
000000-00-0	Stonelake Opportunity Partners III, L.P.		Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		712,272	1,553,839	1,553,839	(443,284)						2,892,908	2.840
000000-00-0	Stonelake Opportunity Partners IV, LP		Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		1,150,102	1,741,452	1,741,452	(1,092,602)					1,247,800	6,446,934	5.725
000000-00-0	Stonelake Opportunity Partners V, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		08/26/2020		7,142,191	11,513,352	11,513,352	75,494						3,631,820	3.846
000000-00-0	TGA NEX INVESTOR LLC		Wilmington	DE	NexCore Companies		06/03/2020		116,610,435	123,686,857	123,686,857	5,000,754							16.200

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TGA Peaceable Investor Member 2022 LLC		Wilmington	DE	Peaceable Street Capital		08/01/2022		54,746,424	56,068,480	56,068,480	1,322,056						424,269	86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC		Wilmington	DE	Peaceable Street Capital		03/17/2023	3	78,121,394	78,059,607	78,059,607	(61,788)						33,580,327	20.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile		Wilmington	DE	Peaceable Street Capital		02/05/2021	3	64,866,865	66,610,133	66,610,133	(3,792,052)					15,182,752	25,828,582	14.200
000000-00-0	Turner-Agassi Charter School Facilities Fund II		Wilmington	DE	Turner Impact Capital		06/23/2016		1,703,333	1,784,448	1,784,448	74,500					41,812	1,137,860	3.185
000000-00-0	UWS Ventures III COI, LLC		Wilmington	DE	A&E Asset Management, LLC		08/26/2020		2,837,351	3,829,491	3,829,491	(248,185)						6,152	5.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated									829,459,864	1,139,380,189	1,139,380,189	3,304,437		4,062,587		412,717	86,092,647	287,224,708	XXX
000000-00-0	730 Texas Timberlands II, Ltd.		Austin	TX	TIAA		10/27/2005		36,697,542	35,121,961	35,121,961	(573,428)							99.500
000000-00-0	Broadleaf Timberland Investments, LLC		Wilmington	DE	TIAA		03/07/2013		176	494,804	494,804	8,744,387		8,951,012					100.000
000000-00-0	Ceres Agricultural Properties, LLC		Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007		795,968,733	785,511,358	785,511,358	16,344,049						946,648	100.000
000000-00-0	Dionysus Properties, LLC		Wilmington	DE	TIAA		06/28/2011		230,793,459	255,218,587	255,218,587	(15,079,213)							100.000
000000-00-0	NGFF Holdco LLC		Wilmington	DE	TIAA		07/01/2019		304,360,343	305,833,291	305,833,291	(441,447)						5,826,247	100.000
000000-00-0	Mansilla Participacoes LTDA		Sao Paulo	BRA	TIAA		09/03/2008		434,051,838	597,088,336	597,088,336	180,106,773				43,864,657		47,131,785	100.000
000000-00-0	Occator Agricultural Properties, LLC		Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009		356,865,879	483,755,972	483,755,972	67,556,441		49,867,320			13,405,220	6,500,000	100.000
000000-00-0	TIAA Global Ag Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		06/03/2011		873,684,745	1,072,039,785	1,072,039,785	64,933,169					24,212,945	52,148,823	100.000
000000-00-0	TEFF Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016		102,154,726	103,920,346	103,920,346	7,489,012				7,901,790	1,908,609	14,399,141	100.000
000000-00-0	TIAA GTR HoldCo LLC		Wilmington	DE	TIAA		12/17/2013		190,872,103	225,362,497	225,362,497	43,945,463						61,095,000	100.000
000000-00-0	TIAA Timberlands I, LLC		Wilmington	DE	TIAA		11/19/1998		739			(740)							100.000
000000-00-0	TIAA Timberlands II, LLC		Wilmington	DE	TIAA		11/15/1999		155,304,446	158,019,908	158,019,908	(2,982,377)							100.000
000000-00-0	Renewable Timber Europe, LLC		Wilmington	DE	TIAA		09/27/2011		2,099,999	1,403,963	1,403,963	48,713							100.000
000000-00-0	Renewable Timber Resources LLC		Wilmington	DE	TIAA		05/26/2011		1,290										100.000
000000-00-0	Lewis & Clark Timberlands, LP		Wilmington	DE	L&C Special Member Holdco, LLC		07/01/2015		270,145,150	444,735,654	444,735,654	(1,134,961)					2,924,797		57.430
000000-00-0	NGTF Holdco LLC		Wilmington	DE	TIAA		08/29/2022		198,785,775	200,038,547	200,038,547	1,252,771							87.980
000000-00-0	TIAA NBS LLC		Wilmington	DE	TIAA		12/09/2022		121,600,154	119,719,784	119,719,784	(1,880,371)							100.000
000000-00-0	NRFC Inception IV, LP		Wilmington	DE	Northstar		07/31/2016		13,839,839	13,342,748	13,342,748								49.000
000000-00-0	NRFC Inception V, LP		Wilmington	DE	Northstar		07/31/2016		11,676,474	12,383,262	12,383,262							413,230	49.000
000000-00-0	Ziemia Fund		Amsterdam	NLD	Westchester Group Investment Management, Inc.		12/29/2009		104,849,708	97,417,337	97,417,337	10,323,246				2,763,860		7,529,858	31.670
000000-00-0	Western A Midwest TN, LLC		N/A	DE	TIAA		10/04/2019					2,800					(2,800)		100.000
000000-00-0	TGA UMH Properties Investor Member LLC		N/A	DE	TIAA		12/21/2021		37,729,503	32,340,000	34,851,725	(1,720,587)						7,437,626	100.000
000000-00-0	TGA The Yield Investor Member LLC		N/A	DE	TIAA		12/23/2021					123,659					(123,659)		100.000
000000-00-0	TGA University Trails Investor Member LLC		N/A	DE	TIAA		01/21/2022		28,195,401	30,167,000	23,474,372	(5,235,411)							100.000
000000-00-0	TGA Sparrow II Investor LLC		N/A	DE	TIAA		03/31/2022		88,170,626	43,392,467	77,117,609	(6,253,143)						7,871,015	100.000
000000-00-0	TGA 601D Operating Member LLC		N/A	DE	TIAA		03/01/2022		4,603,847	4,613,393		219,610							100.000
000000-00-0	TGA MOB Prescott Member LLC		N/A	DE	TIAA		06/03/2022		2,613,071	3,827,684	2,613,659	20,612						407,300	100.000
000000-00-0	ND Properties LLC		N/A	DE	TIAA		08/28/1990		702,003,291	633,893,786	448,972,982	(118,897,467)				48,583,970		24,529,939	100.000
000000-00-0	T-C US Super Regional Mall Fund LP		Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015		250,266,813	228,523,531	228,523,531	(27,349,218)							22.222
000000-00-0	Nuveen RE US Strategic Industrial Fund		Various	DE	TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017		(1,259,230)			(296,181)					957,636		15.645
000000-00-0	U.S. Cities Retail Fund LP		Various	DE	U.S. Cities Retail Fund GP LLC		06/28/2018		33,277,679	57,184,650	57,184,650	(9,916,535)						12,155,759	100.000
000000-00-0	U.S. Cities Multifamily Fund LP		Various	DE	U.S. Cities Multifamily Fund GP LLC		10/01/2019		99,489,625	119,434,037	119,434,037	(26,288,951)					3,514,416		8.300
000000-00-0	U.S. Cities Industrial Fund LP		Various	DE	U.S Cities Industrial Fund GP LLC		01/31/2020		150,000,000	355,863,713	355,863,713	(51,099,221)					12,573,770		13.545
000000-00-0	New York City Property Fund LP		N/A	DE	New York City Property Fund LP		10/24/2019		72,545,639	88,116,192	88,116,192	(4,334,274)						28,623,789	88.893
000000-00-0	U.S. Cities Office Fund LP		N/A	DE	TIAA		01/04/2021		122,607,731	109,856,398	109,856,398	(30,363,400)					2,762,651		70.295
000000-00-0	Nuveen RE US Strategic Industrial Fund II		N/A	DE	TIAA		09/03/2021		17,182,132	19,958,983	19,958,983	(4,066,141)					1,512,027	34,329,895	11.723
000000-00-0	Nuveen RE US Strategic Alternative Fund		N/A	DE	TIAA		03/23/2022		26,279,983	31,109,626	31,109,626	(581,037)					453,076	22,519,589	27.030

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NRE US Impact Housing Fund LP		N/A	DE	TIAA		10/14/2022		73,574,905	75,818,166	75,818,166	1,833,825							100.000
000000-00-0	NRE US Strategic Lab Vehicle LP		N/A	DE	TIAA		06/30/2023		13,750,000	12,198,436	12,198,436	(1,551,564)						36,250,000	62.500
000000-00-0	TIAA Super Regional Mall Member Sub LLC		N/A	DE	TIAA		08/24/2011		534,136,447	414,700,563	492,191,665	(10,920,526)							100.000
000000-00-0	RAHF IV Shore Hill Member, LLC		N/A	DE	TIAA		07/01/2021		13,672,041	23,739,207	13,002,733	(1,362,459)					324,000		100.000
000000-00-0	TIAA Union Place Phase I LLC		N/A	DE	TIAA		01/18/2007		(131,179)			(209,904)							100.000
000000-00-0	T-C SMA II LLC		N/A	DE	TIAA		07/19/2007		44,962,122	50,060,000	49,762,887	(4,354,947)							100.000
000000-00-0	T-C 685 Third Avenue Member LLC		N/A	DE	TIAA		10/27/2010		(136,363)		(8,819)	(2,377)							100.000
000000-00-0	T-C JK I LLC		N/A	DE	TIAA		01/13/2014		88		6,289	(25,737,379)				1,241,062	27,680,949		100.000
000000-00-0	T-C JK II LLC		N/A	DE	TIAA		01/13/2014		2,498		18,594	(24,720,137)				1,192,393	26,583,860		100.000
000000-00-0	T-C Australia RE Holdings I, LLC		N/A	DE	TIAA		04/29/2016		140,823,152	182,725,526	137,311,752	118,565				405,563		34,935,476	100.000
000000-00-0	T-C 699 Bourke Street LLC		N/A	DE	TIAA		02/20/2014					4,228					(4,228)		100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC		N/A	DE	TIAA		09/26/2014		1,404			(1,404)							100.000
000000-00-0	T-C Europe LP		N/A	DE	TIAA		11/18/2014		1,126,223,453	1,062,118,166	1,051,867,880	(5,801,215)				46,537,845		26,903,501	100.000
000000-00-0	T-C Lux Fund Holdings LLC		N/A	DE	TIAA		03/19/2015		281,775,041	259,372,717	260,680,537	(18,866,262)						49,607,917	100.000
000000-00-0	TC UK RE Holdings III LLC		N/A	DE	TIAA		06/17/2016		33,280,829		32,030,212					310,543			100.000
000000-00-0	T-C Waterford Blue Lagoon GP LLC		N/A	DE	TIAA		10/08/2015		3,641,532	4,420,556	3,602,388	(32,744)							100.000
000000-00-0	T-C Waterford Blue Lagoon LLC		N/A	DE	TIAA		10/08/2015		180,151,897	221,027,825	177,049,624	(1,637,217)							100.000
000000-00-0	TGA Montrose Residences Member LLC		N/A	DE	TIAA		08/03/2016		63,981,797	67,130,223	44,851,208	(3,078,422)							100.000
000000-00-0	TGA Montague Investor Member LLC		N/A	DE	TIAA		10/21/2016		14,590,614	16,112,434	8,434,938	(470,823)							100.000
000000-00-0	T-C 400 Montgomery LLC		N/A	DE	TIAA		08/03/2016				2						(2)		100.000
000000-00-0	T-C Permian Investor LLC		N/A	DE	TIAA		03/29/2017		2,559,233	2,824,434	2,824,434	6,167,628						6,119,187	100.000
000000-00-0	TGA FC Investor Member LLC		N/A	DE	TIAA		10/12/2016		56,553,282	57,628,109	66,483,398	(23,031,737)							100.000
000000-00-0	TGA APAC Fund Holdings LLC		N/A	DE	TIAA		07/20/2017		366,398,370	387,222,075	387,615,073	2,266,348				(584,136)		2,050,971	56,668,780	100.000
000000-00-0	CASA Student Housing Fund Holdings LLC		N/A	DE	TIAA		10/08/2014		653			(290,860)					(209,224)		100.000
000000-00-0	TGA Connection at Athens Investor Member LLC		N/A	DE	TIAA		06/04/2018		22,049		496,774	1,504,031					20,620,904		100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC		N/A	DE	TIAA		09/26/2018		96,658,946	125,190,184	62,159,181	(2,424,757)							100.000
000000-00-0	TGA MS Self Storage Investor Member LLC		N/A	DE	TIAA		09/14/2018		60,985,843	154,540,733	61,445,543	559,198					708,650		100.000
000000-00-0	TGA European RE Holdings I LLC		N/A	DE	TIAA		12/11/2018		330,861,767	287,958,240	308,098,943	(16,107,254)				9,316,976		168,910,465	100.000
000000-00-0	TGA Lending III LLC		N/A	DE	TIAA		01/01/2020		81,459,568	63,036,000	66,488,398	(9,186,484)							100.000
000000-00-0	TGA Maryland Farms Holdings LLC		N/A	DE	TIAA		02/25/2020		35,326,230	37,338,000	35,326,230						950,910		100.000
000000-00-0	TGA Sparrow Investor LLC		N/A	DE	TIAA		11/30/2020		203,071,189	205,334,626	179,771,106	(11,816,129)							100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC		N/A	DE	TIAA		02/03/2021		118,078,613	160,896,000	111,981,286	(5,872,910)							100.000
000000-00-0	T-C GA Real Estate Holdings LLC		N/A	DE	TIAA		07/27/2011		2,356,859,342	2,086,123,915	2,039,533,452	(219,141,950)						28,360,746	100.000
000000-00-0	TGA Minority Interest Holdings LLC		N/A	DE	TIAA		03/01/2022		22,077,716	20,040,103	18,595,656	(2,115,573)					604,831		100.000
000000-00-0	TGA MH III Investor Member LLC		N/A	DE	TIAA		05/19/2021		26,855,047	19,782,915	22,791,893	(3,462,517)							100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC		N/A	DE	TIAA		04/28/2021		11,085,295	11,181,500	8,571,774	1,202,727							100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC		N/A	DE	TIAA		04/29/2021		25,701,564	36,583,728	25,589,763	218,718							100.000
000000-00-0	TGA MH Investor Member LLC		N/A	DE	TIAA		07/01/2021		53,046,829	71,538,205	51,118,015	(8,911,008)					1,884,287		100.000
000000-00-0	TGA JL II Investor Member LLC		N/A	DE	TIAA		07/01/2021		13,021,436	27,525,804	12,528,635	(1,554,598)							100.000
000000-00-0	TGA JL Investor Member LLC		N/A	DE	TIAA		07/01/2021		25,012,914	34,524,900	13,979,773	(8,843,975)							100.000
000000-00-0	TGA JL MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		48,748,403	57,076,000	40,437,694	(4,939,441)							100.000
000000-00-0	TGA NJCAHP Investor Member LLC		N/A	DE	TIAA		07/01/2021		39,855,302	73,148,652	27,438,782	(3,594,883)							100.000
000000-00-0	TGA NJCAHP II Investor Member LLC		N/A	DE	TIAA		07/01/2021		12,764,422	19,988,535	9,679,282	(1,167,861)							100.000
000000-00-0	TGA NYCAHP I Investor Member LLC		N/A	DE	TIAA		07/01/2021		30,367,247	26,070,891	29,050,725	(2,984,212)							100.000
000000-00-0	TGA Creekside Village Investor Member LLC		N/A	DE	TIAA		07/01/2021		7,400,710	17,097,202	5,876,386	314,049							100.000
000000-00-0	TGA PC MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		74,235,186	69,356,200	63,385,615	(1,679,151)							100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC		N/A	DE	TIAA		07/01/2021		14,653,567	42,471,940	11,322,278	6,677,265							100.000

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			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TGA JL III CT Investor Member LLC		N/A	DE	TIAA		07/01/2021		2,481,374	(10,236,175)	905,284	(1,671,205)							100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC		N/A	DE	TIAA		10/14/2021		17,921,981	14,427,650	14,769,709	(1,506,669)							100.000
000000-00-0	TGA ASI Sage Investor Member LLC		N/A	DE	TIAA		10/26/2021		2,295,727	(1,111,800)	1,010,404	(771,868)							100.000
000000-00-0	TGA PC Richmond Investor Member LLC		N/A	DE	TIAA		10/27/2021		66,722,793	70,590,975	47,602,202	(9,469,318)							100.000
000000-00-0	TGA Los Tres Investor Member LLC		N/A	DE	TIAA		11/12/2021		25,372,422	35,883,212	24,155,702	(994,416)							100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC		N/A	DE	TIAA		12/08/2021		17,330,298	18,652,300	15,332,627	(1,235,577)							100.000
000000-00-0	TGA JL MCF II Investor Member LLC		N/A	DE	TIAA		01/18/2022		148,626,100	149,081,030	130,586,246	(20,579,298)							100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC		N/A	DE	TIAA		02/28/2022		32,771,134	27,050,375	29,445,551	(3,260,020)							100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC		N/A	DE	TIAA		03/10/2022		11,436,318	8,845,190	8,259,294	(2,854,165)							100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC		N/A	DE	TIAA		03/10/2022		8,718,554	8,363,975	7,140,347	(1,307,719)							100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC		N/A	DE	TIAA		07/29/2022		15,483,662	15,332,629	15,555,053	746,045							100.000
000000-00-0	TGA GP Holdco Parent LLC		N/A	DE	TIAA		05/05/2023		1,195,314,113	(860,485,346)	1,145,655,611	(49,658,501)						41,000,000	100.000
000000-00-0	TIAA Realty LLC		N/A	DE	TIAA		01/01/2013		511,308,368	572,233,932	508,733,924	2,355,492					4,151,583	156,382,042	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									14,531,203,074	13,202,220,257	14,479,046,150	(402,596,713)		96,151,649		162,139,354	202,746,028	885,099,078	XXX
000000-00-0	Impact C.I.L. Parent, LLC		Wilmington		Impact Community Capital	3.	07/31/2016		707,232	4,422,556	4,422,556	(2,283,484)							11.210
000000-00-0	Impact Community Capital LLC		Wilmington		Impact Community Capital	3.	07/31/2016		2,826,406	4,287,668	4,287,668	122,046						813,806	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP		Wilmington		Impact Community Capital		04/15/2021	2.	30,921,918	30,921,918	30,921,918	(229,007)					1,527,774	14,069,511	20.000
000000-00-0	Nuveen European Real Estate Debt Fund IV		Bishopsgate	GBR	Nuveen Real Estate		03/03/2023		25,026,167	25,850,071	25,850,071	85,268				738,636		84,636,167	66.667
000000-00-0	PCCP Credit IX, LP		Dover	DE	PCCP		07/17/2017		31,679,729	31,903,196	31,903,196	(1,757,406)					2,164,969	43,416,000	8.000
000000-00-0	PCCP Credit VI, LP		Wilmington	DE	PCCP		06/30/2015					(141,027)					112,205	12,628,192	16.499
000000-00-0	RICHMAC Mortgage Assets Company I, LLC		Wilmington	DE	The Richman Group		07/31/2016		10,785,386	11,609,533	11,609,533	(114,797)					794,904		25.314
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A		Dover	DE	The Richman Group		07/31/2016		16,432,307	17,097,886	17,097,886	(212,439)					1,046,890		99.990
000000-00-0	TCI Real Estate Partners Fund II L.P.		Dover	DE	TCI Fund Management Limited		07/28/2020		3,890,761	3,492,568	3,492,568	(604,021)					301,587	1,082,730	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.		Dover	DE	TCI Fund Management Limited		07/28/2020		3,213,983	2,986,511	2,986,511	(227,472)					215,634	13,053,812	0.560
000000-00-0	TRUE NORTH High Yield Investment Fund II, LLC		Wilmington	DE	True North Capital Funding, LLC	3.	05/17/2010					162,274					7,653	1,250,000	4.663
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									125,483,889	132,571,907	132,571,907	(5,200,065)				738,636	6,171,616	170,950,218	XXX
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF		Luxembourg	LUX	Henderson Property UK AIFM Limited	3.	03/30/2015			167,499	167,499	158,523				8,976			36.510
000000-00-0	T-C MV Member LLC		N/A	DE	TIAA		12/02/2016		187,550,106	188,881,112	188,881,113	1,331,005					11,269,421	23,009,955	100.000
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp		Luxembourg	LUX	Nuveen Real Estate	3.	01/25/2018		85,445,924	87,177,301	87,177,301	(1,141,447)				4,519,911		249,990	21.380
000000-00-0	T-C SV Member LLC		N/A	DE	TIAA		04/19/2022		79,032,525	79,844,944	79,844,944	478,366					3,848,362	70,967,474	100.000
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)		Senningerberg	LUX	Nuveen Real Estate		05/02/2022	2.	48,364,505	50,879,414	50,879,414	2,600,653				2,402,423	563,594	45,969,248	100.000
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP		Various	DE	CRED GP LLC		06/01/2018		246,534,053	253,578,624	253,578,624	208,511					20,044,882		25.059
000000-00-0	TGA MKP Member LLC		N/A	DE	TIAA		03/17/2017		200,677,433	201,714,641	201,714,645	(408,645)					7,994,130		100.000
000000-00-0	T-C MV Member II LLC		N/A	DE	TIAA		08/28/2020		113,347,903	114,206,822	114,206,821	858,919					8,514,291	85,617,880	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									960,952,449	976,450,357	976,450,361	4,085,885				6,931,310	52,234,680	225,814,547	XXX
000000-00-0	Atlas Capital Resources, L.P.		Wilmington	DE	Atlas Capital Partners		02/22/2010		1,143,681	1,177,099	1,177,099	4,163,005		6,053,102			49,729	4,248,038	3.798
000000-00-0	CA-1108 Fund V		DOVER	DE	Parade Ventures Management, LLC		12/06/2023		1,004,667	1,004,667	1,004,667								67.000
000000-00-0	Cyprium Parallel Investors V LP		Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2.	26,829,036	27,303,717	27,303,717	(1,018,110)					3,133,433		18.519
000000-00-0	Churchill Middle Market CLO V-A Ltd.		George Town	CYM	Churchill Asset Management		09/02/2021										13,009,738		100.000
000000-00-0	Churchill Middle Market CLO VI Ltd.		Georgetown	CYM	Churchill Asset Management		09/09/2022											100,000,000	100.000
000000-00-0	Churchill Middle Market CLO VII Ltd.		George Town	CYM	Churchill Asset Management		09/09/2022											100,000,000	100.000
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP		George Town	CYM	Churchill Asset Management		06/09/2023	1.	72,616,451	72,616,451	72,616,451							49,386,150	89.000
000000-00-0	C-III Capital Partners LLC		Wilmington	DE	C-III Capital Partners LLC		06/10/2013			679,304	679,304	(164,768)					63,153		1.272

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Cyprium Investors IV, L.P.		Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2	5,149,949	7,215,853	7,215,853	(763,605)					436,914	2,568,850	8.709
000000-00-0	EFC 2 CLASS A PREFER		WILMINGTON	DE	EFC 2		03/01/2023		568,210	568,210	568,210								2.300
000000-00-0	Falcon Strategic Partners IV, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2	29,154,738	23,309,614	23,309,614	(3,429,495)						2,258,043	4.397
000000-00-0	Frontenac XI Private Capital (M) Limited Partnership		WILMINGTON	DE	Frontenac XI GP, L.P.		07/31/2023	1	22,334,209	29,237,299	29,237,299	6,903,090						4,665,791	9.200
000000-00-0	GP Ownership (SLP 2)		WILMINGTON	DE	Hunter Point Capital SLP 2 LP													1,102,820	0.000
000000-00-0	HarbourVest Int'l PEP IV Direct Fund, L.P.		Wilmington	DE	HarbourVest Partners, LLC		07/20/2001	3	71										1.337
000000-00-0	Island C-III Holdings V LLC		Wilmington	DE	C-III Capital Partners LLC		06/06/2014			10,569	10,569	(12,262)					287	16,578	1.730
000000-00-0	Lumen Energy, Inc. PREFERRED STOCK		Wilmington	DE	Lumen Energy		03/03/2023	1	2,000,000	2,000,000	2,000,000								3.850
000000-00-0	Marcone Yellowstone Intermediate, LLC		wilmington	DE	Marcone		02/14/2022												83.330
000000-00-0	New York City Investment Fund		Wilmington	DE	New York City Investment Fund Manager, Inc.		09/14/1996			3,329,461	3,329,461	(35,263)							2.740
000000-00-0	Nivel (Series1 Preferred Unit)		Wilmington	DE	North Haven Falcon Holding Company, LLC		03/17/2023	3	1,402,589	1,402,589	1,402,589								6.440
000000-00-0	NXT Capital Senior Loan Fund II, LP		George Town	CYM	NXT Capital LLC		08/12/2013	3	690,564	221,875	221,875	149,504						2,000,000	7.070
000000-00-0	OTG HP SCF Investor, LLC		Wilmington	DE	Harvest Structured Capital Fund I		08/26/2016	2	3,068,942	20,625,409	20,625,409	1,734,961						798,613	16.667
000000-00-0	Precursor Ventures V, L.P.		WILMINGTON	DE	Precursor Ventures V GP, LLC		08/04/2023	1	1,000,000	1,000,000	1,000,000							4,000,000	3.000
000000-00-0	Resilience Fund III, L.P.		Wilmington	DE	Resilience Capital Partners LLC		06/17/2011		4,641,950	4,097,733	4,097,733	(2,698,394)						2,635	9.818
000000-00-0	Royalty Opportunities S.ar.l		Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1	1,554,316	2,022,067	2,022,067	123,616							2.493
000000-00-0	Safety Products Series C Preferred		WILMINGTON	DE	Safety Products Holdings		08/30/2023		276,717	276,717	276,717								2.370
000000-00-0	Summit Partners Credit Fund II, L.P.		Wilmington	DE	Summit Partners		11/04/2014	2	9,243,685	8,876,288	8,876,288	(232,613)						2,465,244	4.912
000000-00-0	Summit Partners Credit Fund, L.P.		Wilmington	DE	Summit Partners		07/27/2011	2	490,663	76,131	76,131	60,184						5,313,933	14.498
000000-00-0	The Varde Fund X (C), L.P.		Wilmington	DE	Varde Partners, Inc.		10/05/2010			553,702	553,702	(295,278)					60,745		1.540
000000-00-0	Upfront Ventures III (GRP)		Wilmington	DE	GRP Partners		03/18/2008	1	12,073,524	41,441,981	41,441,981	(9,772,778)					130,038	17,094,246	14.012
000000-00-0	Xclusive Staffing Holdings, LLC		Wilmington	DE	Plexus Capital, LLC		02/05/2020	3		5,034,254	5,034,254	7,933,030							25.677
000000-00-0	Zips Car Wash (Preferred Equity)		Santa Ana	AR	Zips Car Wash		05/18/2022	3	56,562,998	56,562,998	56,562,998							12,343,335	46.000
2599999. Joint Venture Interests - Other - Unaffiliated									251,806,960	310,643,988	310,643,988	2,644,824		6,053,102			17,986,857	307,161,456	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP		Wilmington	DE	TCAM DOF GP, LLC		01/28/2009		15,159,072	12,478,922	12,478,922	183,577						7,774,312	50.000
000000-00-0	Nuveen, LLC		Dover	DE	TIAA		07/22/2014		5,954,716,388	5,985,663,996	5,985,663,996	(270,912,577)					462,573,674		100.000
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.		Wilmington	DE	Churchill Asset Management		03/04/2021	2	38,036,461	41,026,407	41,026,407	(586,743)						3,002,101	11,476,729	18.410
87216*-10-7	TIAA CMBS I, LLC		Wilmington	DE	TIAA		06/30/2001		15,274	825,192	825,192	(3,228)						2,191,643		100.000
000000-00-0	Churchill Middle Market Senior Loan Fund III		Wilmington	DE	Churchill Asset Management		09/16/2020		51,523,633	55,762,753	55,762,753	3,260,683						3,581,253	12,801,208	21.760
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)		Wilmington	DE	TIAA		12/22/2009		3,032										100.000
000000-00-0	Churchill Middle Market Senior Loan Fund, LP		Wilmington	DE	Churchill Asset Management		07/21/2016		14,047,315	19,409,722	19,409,722	3,422,692					837,923	19,495,576	31.380
000000-00-0	TIAA Global Timberlands, LLC		Wilmington	DE	TIAA		10/21/2020		124,642,889	118,595,885	118,595,885	(2,016,557)							100.000
000000-00-0	GreshamQuant Systematic Fixed Income Fund		Wilmington	DE	Gresham Investment Management LLC		03/29/2022	1	50,000,000	47,146,773	47,146,773	(2,731,936)							12.250
000000-00-0	TGAM Agribusiness Fund LP		Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016		172,081,395	179,538,126	179,538,126	7,146,721					5,118,770	12,223,073	97.415
000000-00-0	MM Funding, LLC		Wilmington	DE	Churchill Asset Management		04/25/2018					(3,113,650)					5,497,625	400,000,000	100.000
000000-00-0	Nuveen Agribusiness Fund III, LP		Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019		33,929,679	42,832,522	42,832,522	10,745,514						41,070,321	57.403
000000-00-0	Nuveen CLO Issuance Fund LP		Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020		112,428,643	127,825,512	127,825,512	11,826,377					8,807,397	2,625,730	40.500
000000-00-0	Nuveen Ag Infrastructure Fund LP		Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021		50,838,760	78,929,253	78,929,253	22,883,147						99,161,240	78.686
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP		Grand Cayman	CYM	Teachers Advisors, Inc.		10/12/2023		41,896,995	41,806,177	41,806,177	(90,818)					308,903	58,090,742	88.000
000000-00-0	TIAA Ventures LLC		New York	NY	Crowdstreet Inc		08/10/2022		15,578,666	14,987,306	14,987,306	(591,361)						59,500,000	100.000
000000-00-0	Nuveen High Yield Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019			328,486	328,486	(1,404,855)					1,377,118		100.000
000000-00-0	Nuveen Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019		2,082,561	334,050	334,050	(2,062)							100.000
000000-00-0	PRN Preferred		Palo Alto	CA	Physical Rehabilitation Network		06/10/2022	2	8,388,800	8,388,800	8,388,800							9,974,543	80.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
2699999. Joint Venture Interests - Other - Affiliated									6,685,369,563	6,775,879,882	6,775,879,882	(221,985,076)					493,296,407	734,193,474	XXX
468502-AA-7	JACKSON NATL LIFE INS CO SUBORD		Lansing	MI	JACKSON NATL LIFE INS CO SUBORD	2.	12/30/2011		2,829,083	2,599,246	2,599,246		(26,878)				176,872		0.000
64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD		New York	NY	NEW YORK LIFE INSURANCE SUBORD	1.	05/05/2003		45,556,207	45,379,962	45,379,962		(19,680)				2,632,002		0.000
575767-AE-8	MASS MUTUAL LIFE INS CO SUBORD		Springfield	MA	MASS MUTUAL LIFE INS CO SUBORD	1.	05/07/2003		15,342,680	15,377,478	15,377,478		3,746				871,402		0.000
59260A-AA-6	METROPOLITAN TOWER LIFE SUBORD		New York	NY	METROPOLITAN TOWER LIFE SUBORD	1.	02/03/2004		11,323,953	10,005,780	10,005,780		(149,363)				613,137		0.000
592173-AE-8	METROPOLITAN LIFE INS CO SUBORD		New York	NY	METROPOLITAN LIFE INS CO SUBORD	1.	06/04/2003		1,815,638	1,961,170	1,961,170		18,710				174,710		0.000
2799999. Surplus Debentures, etc - Unaffiliated									76,867,561	75,323,636	75,323,636		(173,465)				4,468,123		XXX
000000-00-0	TC ST REIT Line of Credit		Wilmington	DE			03/29/2022		59,300,000	59,300,000	59,300,000						1,447,645		100.000
000000-00-0	TC ST REIT Line of Credit		Wilmington	DE			03/29/2022		42,000,000	42,000,000	42,000,000						154,280		100.000
3299999. Non-collateral Loans - Affiliated									101,300,000	101,300,000	101,300,000						1,601,925		XXX
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			19,240,289	19,240,289	2,281,525					2,923,694		0.000
87271T-AC-9	TIA 2017 2A Adj % Due 1/16/2031 JAJ016					6.	12/08/2022			9,716,223	9,716,223	1,422,407		2,191,805			2,781,537		0.000
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			12,130,906	12,130,906	739,658					1,198,303		0.000
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A					6.	12/08/2022			1,309,655	1,309,655	(571,302)	308,250				271,903		0.000
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			11,239,044	11,239,044	(1,647,129)					2,103,899		0.000
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A					5.	12/08/2022			91,895	91,895		(159,232)				266,264		0.000
91835K-AA-3	VREG FUNDING LLC 10.55% Due 11/15/2050 FMAN15					5.	05/09/2023		39,130,747	39,130,747	39,130,747			5,393,061					0.000
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB					6.	12/08/2022			22,608,054	22,608,054	3,236,682					1,792,224		0.000
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A					6.	12/08/2022			44,229,000	44,229,000	(4,828,422)	143,872				8,649,006		0.000
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1					6.	12/08/2022			16,402,828	16,402,828	4,130,979					2,681,105		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									39,130,747	176,098,641	176,098,641	4,764,398	292,890	7,584,866			22,667,935		XXX
6099999. Total - Unaffiliated									10,828,957,612	14,285,343,709	14,285,343,709	85,464,703	119,425	65,258,492		19,044,245	793,854,587	5,314,862,466	XXX
6199999. Total - Affiliated									28,605,104,077	27,433,582,118	28,710,408,015	(648,441,507)		1,114,189,676		170,028,436	1,426,637,471	3,396,116,527	XXX
6299999 - Totals									39,434,061,689	41,718,925,827	42,995,751,724	(562,976,804)	119,425	1,179,448,168		189,072,681	2,220,492,058	8,710,978,993	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....
1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....
1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....
1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....
1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....
1F 6 .....$ 136,875,999

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Whole Loan Ownership Trust, LLC	New York	NY	TIAA, FSB	07/14/2023		1,143,764,842			0.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							1,143,764,842			XXX
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA	01/31/2009			5,239,666		100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								5,239,666		XXX
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA	11/25/2020			65,000,000		100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								65,000,000		XXX
000000-00-0	MiddleGround Cassette Co-Invest Partners, L.P	Wilmington	US	HLC	12/22/2022	3		132,222		14.710
000000-00-0	Kelso Nortek Investors, LLC/Nortek, Inc.	Wilmington	DE	Kelso & Company	12/30/2002			24,581		6.570
000000-00-0	Artemis Female Fund II, LP	Wilmington	US	Artemis Female Fund II GP, LLC	05/31/2023	1	875,000			7.000
000000-00-0	RegEd Topco LP	Wilmington	US	RegEd 2	06/30/2023	3	977,000			7.110
000000-00-0	Preston Hollow Capital, LLC	Wilmington	US	Preston Hollow	04/05/2023	3	250,000,000			8.000
000000-00-0	Crosslink Ventures X-B, L.P.	Wilmington	US	Crosslink Capital	09/15/2023	1	1,260,000			5.140
000000-00-0	HS Investments EU22 L.P.	St. Peter Port		Hedosophia	01/05/2023	1	2,991,297			37.500
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	US	OceanSound Partners II (GP), LP	05/26/2023	3	5,143,585	7,069,743		3.000
000000-00-0	Whitehorse Equity Fund I	Toronto	US	Whitehorse Liquidity Partners Equity Fund GP Inc.	05/24/2023	1	8,044,964			7.900
000000-00-0	XPV Water Fund III, LP	Toronto	CAN	XPV Water	12/21/2023		1,805,873			100.000
000000-00-0	Zephyr IA Partners LP	Ontario	CAN	ZEPHYR IA PARTNERS	11/17/2023		14,640	76,016,896		27.000
000000-00-0	645 Ventures IV, L.P.	WILMINGTON	US	645 Ventures Management, LLC	02/22/2023		219,485	292,646		0.002
000000-00-0	645 Ventures Select I, L.P.	WILMINGTON	US	645 Ventures Management, LLC	02/22/2023		277,625			0.001
000000-00-0	A&M Capital Partners III, LP	Wilmington	US	A&M Capital-GP III, LP	12/22/2023	3	1,954,268			0.750
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.	11/15/2017			462,136		26.740
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	IND	Aavishkaar-Intellecap Group	11/05/2018			212,311		23.680
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	US	Accion Digital Transformation Fund GP, LLC	08/25/2022	1		8,472,151		18.600
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC	11/16/2015			100,874		7.050
000000-00-0	Accordion DC Holdings	Wilmington	DE	AmWINS	12/13/2022	3		529,318		4.490
000000-00-0	ACIS (Common Equity)	New York	NY	ACIS	01/28/2022	3		189,773		6.300
000000-00-0	ACS Celsius Aggregator	Wilmington	US	AirX Climate Solutions	11/07/2023	3	5,954,000			4.200
000000-00-0	AEA Investors SBF V, LP	Wilmington	US	AEA Investors SBF V Partners, LP	12/13/2023	3	4,625,841			2.700
000000-00-0	AFC Industries (Series C-1 Preferred)	Wilmington	US	AFC Industries	12/28/2022	3		618,016		21.550
000000-00-0	AFC Industries (Series E-1 Preferred)	Wilmington	US	AFC Industries	06/01/2023	3	652,105			21.550
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP	09/10/2020			5,473,930		3.268
000000-00-0	Aligned Climate Fund 2 LP	WILMINGTON	US	Aligned Climate Capital, LP	07/11/2023	1	2,873,132			10.400
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP	04/09/2019	3		4,272,310		2.500
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP	01/27/2023	3	247,496	597,908		0.010
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP	12/01/2015	3		283,956		6.040
000000-00-0	Amiti IV LP	WILMINGTON	US		09/01/2023	1	1,125,000	75,000		5.600
000000-00-0	Amplify.LACapital V, L.P.	Wilmington	US	Amplify	12/22/2022	1		550,000		5.000
000000-00-0	Amulet Capital Fund III, LP	Wilmington	US	Amulet Capital	10/20/2023	3	7,363,897			3.500
000000-00-0	Anne Arundel Dermatology- REP Coinvest III AAD, L.P	WILMINGTON	DE	Anne Arundel Dermatology	01/29/2021	3		432,715		38.000
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Altas Partners LP	01/02/2019	3		9,592		0.162
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP	10/17/2018			4,665,118		5.710
000000-00-0	Arendelle Aggregator LP-Voting Common Series A Units	Wilmington	US		12/26/2023	3	13,892,375			12.060
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC	12/07/2016	3		1,475,208		7.989
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC	08/27/2019	3		2,888,665		1.773
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	US	Arlington Capital Group VI LLC	05/25/2023	3	3,896,498	8,466,361		0.009
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Arohan Financial Services	11/28/2022			1,066,890		10.000
000000-00-0	ASHV FINANCE LIMITED		IND	ASHV FINANCE LIMITED	12/26/2023		1,993,581			100.000
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP	08/26/2020			29,722		3.275
000000-00-0	Aterian Opportunities II, LP	Wilmington	US	Aterian Investment Partners	09/27/2023	1	12,180,230			3.270
000000-00-0	Atlantic Street Capital V, LP	Wilmington	US	Atlantic Street Capital	04/04/2023	3	572,511	276,584		3.300
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	08/30/2019	3		985,506		2.342
000000-00-0	Audax Private Equity Fund VII-A, L.P.	wilmington	DE		08/07/2023	3	2,930,972	4,557,272		1.050
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	03/22/2021	3		1,999,706		5.100
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	US	Audax Management Company, L.L.C.	07/10/2023	1	2,115,188			12.000
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	07/26/2021	2		7,930,326		12.500
000000-00-0	Audax Private Equity Origins Fund I, L.P.	Wilmington	US	Audax Management Company, L.L.C.	06/05/2023	3	551,529	1,465,217		1.750
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group	06/10/2016	3		530,443		5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,	04/23/2021			6,958,465		2.840
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance	05/07/2021	3		7,183,833		7.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	UniVista Insurance	06/18/2021	3		15,280		12.140
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Aviom India Housing Finance	03/27/2023		12,300,000	18,420,408		39.000
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP	01/22/2018	3		153,135		10.300
000000-00-0	Avista Healthcare Partners VI, LP	WILMINGTON	US	Avista Capital Partners VI GP, LP	08/17/2023	3	9,810,173	11,859,895		3.200
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure	12/19/2018			12,232,738		4.270
000000-00-0	Bain Capital Empire Holdings, L.P.	Wilmington	US	Imperial Dade	10/28/2022	3		332,507		1.410
000000-00-0	Bain Capital Venture Coinvestment Fund IV, L.P.	Grand Cayman	CYM	BCV COINVESTMENT IV GENERAL PARTNER, LLC	10/03/2023	1	300,000	700,000		2.200
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital	03/19/2021	1		550,000		0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	CYM	BCV 2022 General Partner, LLC	01/03/2023	1	175,000	1,274,905		1.000
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA	12/01/2015			195,000		37.175
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.	11/12/2021	3		9,748,193		8.180
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Black Diamond Capital Management, LLC	03/31/2006			10,183		4.073
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC	06/21/2011			50,816		1.875
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Beecken Petty O'Keefe & Co LLC	10/31/2018	3		2,077,446		9.810
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	US	Beecken Petty O'Keefe & Co LLC	12/28/2022	3		17,581,158		7.273
000000-00-0	BenchStrength Partners, L.P.	Wilmington	US	Benchstrength GP, LLC	06/13/2023	1	2,439,905	745,157		10.000
000000-00-0	Bertram Capital V	Wilmington	US	Bertram Capital Management LLC	05/18/2023	3	185,000	5,047,890		3.330
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.	11/09/2020	3		9,445,811		6.154
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	04/25/2012	2		611,381		13.720
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	09/18/2017	2		1,018,407		7.810
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	03/16/2023	2	377,598	7,483,873		6.000
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group	02/06/2006	3		3,261		0.830
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.	03/25/2022	1		9,183,117		6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The	04/06/2021			14,021,614		1.680
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC	01/17/2014	3		630,860		13.919
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC	08/24/2018	3		1,967,272		6.740
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	US	Blue Point Capital Partners, LLC	02/08/2023	3	5,177,630	2,139,545		3.530
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP	08/15/2014			405,381		11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP	02/11/2020	3		5,075,052		5.890
000000-00-0	Blue Sea Capital Fund III, LP	WILMINGTON	US	Blue Sea Capital Management III, LP	07/31/2023	3	6,362,060	3,716,472		5.000
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Beecken Petty O'Keefe & Co LLC	12/13/2013	3		87,602		4.770
000000-00-0	Brainlabs Preferred Equity - Series A	DOVER	US	Brainlabs	09/07/2023	3	30,699,880			4.144
000000-00-0	Brainlabs Preferred Equity - Series B	Wilmington	US	Brainlabs	09/11/2023	3	6,352,000			4.144
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates	10/07/2014	3		1,358,285		5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates	12/27/2017	3		4,935,419		3.182
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Bridge Growth Partners, LLC	04/29/2021	3		21,257,298		38.110
000000-00-0	Brookfield Infrastructure Debt Fund III, L.P.	Wilmington	US	Brookfield Asset Management	12/16/2022			(7,745,182)		1.250
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	US	Brookfield Infrastructure Debt III	03/24/2023		956,241	2,038,452		1.250
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management	09/18/2019			4,889,700		0.150
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital	04/25/2016	3		447,531		7.430
000000-00-0	Calera Capital Partners VI, L.P.	WILMINGTON	US	Calera Capital Investors VI, L.P.	11/03/2022	3		6,207,481		6.670
000000-00-0	Calera XIX, LLC	Wilmington	DE	Calera Capital	02/06/2017	3		9,758		14.035
000000-00-0	Calera XXI, LLC	Wilmington	DE	Calera Capital	10/17/2018	3		97,937		8.955
000000-00-0	Calera XXII, LLC	Wilmington	DE	Calera Capital Investors V, L.P.	03/17/2020	3		33,406		14.550
000000-00-0	Calera XXIII, LLC	Wilmington	DE	Fitzmark	01/04/2021			18,172		9.180
000000-00-0	Calera XXIV, LLC	Chicago	IL	ITI Intermodal	01/28/2022	3		5,630,855		16.670
000000-00-0	Capitol Meridian I	Wilmington	US	Capitol Meridian	10/04/2023	3	6,347,680	720,198		0.063
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	08/14/2020	3		167,645		3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	12/28/2011	3		1,134,693		11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.	02/15/2017	3		431,656		7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.	04/21/2021	3		6,508,475		5.714
000000-00-0	CC AEC Co-Invest LP	WILMINGTON	DE	Advancing Eyecare	06/10/2022	3		15,303		14.570
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC	09/15/2020	3		1,754		0.490
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC	06/28/2018	3		60,588		4.620
000000-00-0	CC WK Co-Invest, L.P.	Wilmington	DE	Cornell Capital LLC	06/19/2017	3		274,826		2.770
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC	08/14/2014	3		445,186		1.192
000000-00-0	CCMP Co-Invest III A, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC	08/22/2014	3		4,931		9.790
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP	07/16/2020	3		289,275		0.600
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	CenterOak Partners, LLC	12/29/2015	3		16,438		10.952
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC	01/14/2021	3		8,488,423		8.696
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC	12/28/2011			4,123,864		15.432

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP	05/14/2020	3		6,836,062		5.000
000000-00-0	Choice Financial Group Common Equity	Wilmington	US	Choice Financial Group	05/26/2023	3	2,071,495			6.250
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Circularity Capital LLP	10/26/2018			871,534		16.526
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP	12/21/2021	2		5,166,841		13.210
000000-00-0	City Line Investments, LLC	Wilmington	US	City Line Foodservice	08/31/2023	3	8,663,600			8.800
000000-00-0	CIVC SIB CF, L.P.	Wilmington	US	CIVC Partners	05/04/2023		6,955,244	4,224,920		5.000
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC	07/23/2018	3		3,310,676		14.286
000000-00-0	Class A Preferred Partnership Units (FreshEdge)	Wilmington	US	FreshEdge	05/01/2023	2	300,397			2.070
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Clayton, Dubilier & Rice	03/27/2018	3		1,764,304		0.342
000000-00-0	Clean H2 Infra Fund	Richelieu	FRA	Hy24 SAS	08/10/2022	1		6,658,279		0.030
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners	02/13/2020			3,249,853		81.301
000000-00-0	CMP Terrapin Partners I LP-Partnership Interests			Capitol Meridian Partners, L.P.	12/08/2023	3	5,880,869			2.300
000000-00-0	COMAR SER 1 PREFERRED UNIST			Comar	11/22/2023	3	3,851,766			7.013
000000-00-0	COMMON CLASS B-1	Wilmington	US	Whitson's Culinary Group	06/02/2023	3	578,370			20.500
000000-00-0	Common Equity (ASTP)	Wilmington	US	American Student Transportation Partners	09/11/2023	3	651,986			2.900
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)	Wilmington	US	Monte Nido	08/24/2022	3		190,073		1.870
000000-00-0	Common Equity (WCI)	Dover	US	World Choice Investments	02/03/2023	3	10,851,010			4.540
000000-00-0	Common Units (Mr Greens)	Wilmington	US	Mr Greens	05/01/2023	3	135,354			20.600
000000-00-0	Concrete VC I LP	Dorset	GBR	Concrete VC I LP	08/01/2022	1		368,415		15.000
000000-00-0	Connatix Equity	Wilmington	DE	Connatix	08/24/2021	3		2,420		4.760
000000-00-0	Constellation 2022, L.P.	WILMINGTON	US	CPI	08/08/2022	3		3,086		5.210
000000-00-0	Cornell Capital Partners II CCT LP	Wilmington	DE	Trustaff/HSS (CCRR)	03/05/2021	3		30,392		12.000
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC	03/19/2021	3		13,000,000		6.400
000000-00-0	Correlation Ventures III, L.P.	Wilmington	US	Correlation Ventures	08/05/2022	1		2,150,000		7.860
000000-00-0	Costanoa Ventures V, LP	WILMINGTON	US		07/21/2023	1	250,757	253,029		2.200
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners	05/29/2013	3		364,885		2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners	11/04/2019	3		5,697,662		4.530
000000-00-0	Coyote 2021, L.P.	Wilmington	DE	AIT Logistics	04/01/2021	3		3,066		4.380
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC	04/09/2018			625,000		14.286
000000-00-0	CSC LANCET HOLDINGS LP	Wilmington	DE	CSC Lancet Holdings, L.P.	08/16/2021	3		2,823		33.013
000000-00-0	CV Holdco, LLC	Wilmington	DE	Class Valuation	03/31/2021	2		10,564,068		3.290
000000-00-0	Dallas Venture Capital Fund II LP	Wilmington	DE	Dallas Venture Capital GP I LLC	11/10/2021	1		750,000		6.230
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	DC Capital Partners	06/23/2022	3		999,130		3.530
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge	08/05/2019			725,410		4.580
000000-00-0	Deacon Holdings I LP	Wilmington	US	Whitehorse Liquidity Partners Investco Inc.	12/22/2023	3	5,823,854			17.800
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	US	BlackRock/Tamesek	09/25/2023	1	11,378,876	2,748,890		4.200
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	DIF Management B.V.	06/10/2021			7,483,083		4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.	03/31/2020			9,467,499		1.650
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Digital Bridge	02/12/2021	2		5,095,772		0.600
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP	10/29/2020			7,298,792		13.333
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Dunes Point Capital II, G.P.	03/29/2019	3		4,532,613		9.670
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Dunes Point Capital	06/27/2022	3		8,891,385		3.900
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Gridiron Capital	04/06/2015	3		4,442		4.440
000000-00-0	EagleTree Capital Partners VI, LP	Dover	US	EagleTree Partners VI Ultimate GP, LLC	11/22/2023	3	3,568,175			2.500
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.	06/01/2016	3		2,879,709		9.697
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP	12/18/2020	3		8,544,524		9.990
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners	07/16/2020			987,500		2.200
000000-00-0	ECP V, LP	Wilmington	US	Energy Capital Partners	12/27/2023		9,173,725			7.000
000000-00-0	EFC Holdings Common Equity CLASS A	WILMINGTON	US	EFC 2	03/01/2023		232,190			2.300
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Ecosystem Investment Partners	07/01/2021			58,845		5.760
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity	01/29/2018			195,000		12.440
000000-00-0	Elevar India V, L.P.	George Town	CYM	Elevar Equity	01/11/2022			2,960,576		7.960
000000-00-0	Elsa Topco LLC-Equity		US		12/26/2023	3	27,625			1.000
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC	06/29/2011			290,827		1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group	01/16/2014			484,269		1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group	10/29/2015			579,741		2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners	07/06/2020	1		124,349		3.610
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB	08/13/2021			13,970,319		0.400
000000-00-0	EQT Infrastructure VI Co-Investment (C) SCSP		US	EQT Fund Management S.A.r.l.	09/29/2023	1	14,837,647	35,869,565		4.600

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	06/13/2016	2		1,943,463		3.970
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	08/14/2020	2		1,184,288		3.200
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC	05/06/2019	2		3,992,232		10.900
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners	12/26/2012	3		140,000		15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners	08/22/2016	3		2,340,000		10.901
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC	07/23/2019	3		360,000		8.000
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP	09/20/2021	3		7,385,000		4.118
000000-00-0	Falfurrias Growth Partners I, LP	Wilmington	DE	Falfurrias Management Partners, LP	10/24/2023	3	1,395,000			4.300
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate	06/05/2019			1,818,467		35.228
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC	03/27/2015	3		740,240		4.350
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.	03/06/2020	1		229,334		9.900
000000-00-0	Flexential Opportunity LP	Wilmington	DE	GI Partners	07/28/2017	3		8,250		8.110
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.	02/18/2021	3		11,387,996		5.873
000000-00-0	Fortune-Class A-2 Preferred Units	Wilmington	US	Fortune International LLC	05/08/2023	3	9,360,000	9,500,000		8.400
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC	09/25/2020	1		600,000		0.410
000000-00-0	Frontenac XII Private Capital Limited Partnership	Wilmington	US	Frontenac Company LLC	08/17/2022	3		5,302,131		8.370
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital	03/30/2015	3		95,942		6.396
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital	11/21/2017	3		445,341		4.161
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	DE	Frontier Capital	09/22/2022	3		2,410,971		4.780
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Further Global Capital Management, L.P.	08/17/2022	3		3,984,513		2.500
000000-00-0	FVLCRUM FUND LP		DE	Fvlcrum	10/12/2023		3,037,337			3.900
000000-00-0	Gannett Fleming - Common Equity	Wilmington	US	Gannett Fleming	06/30/2023	3	5,143,585			3.400
000000-00-0	GenNx360 Aerospace Fund, L.P.	Wilmington	US	GenNx360 Management Company, LLC	11/09/2023		16,116,034			8.000
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	05/12/2014	3		604,048		6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	10/31/2018	3		13,679,354		10.730
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP	10/08/2020	3		3,054,760		4.880
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	GHK Fund I LP	07/15/2020	3		12,268		3.830
000000-00-0	GHK Smokey Co-Investment Vehicle LP	WILMINGTON	DE	ITS Logistics	06/14/2021	3		30,280		11.300
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners	02/16/2018	3		1,610,216		1.440
000000-00-0	GI Partners Fund VI	Wilmington	DE	Valet Living	01/06/2021	3		10,837		20.250
000000-00-0	GI Partners Fund VI LP	WILMINGTON	DE	GI GP VI LP	09/29/2021	3		8,804,122		1.231
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power	08/20/2020			7,517,251		10.950
000000-00-0	Global Ventures III SCSp		LUX		09/05/2023		723,285			3.300
000000-00-0	Goldner Hawn Fund VII, L.P	Wilmington	DE	Matrix Adhesives	12/15/2021	1		527,180		13.450
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP	04/29/2019	3		2,448,671		10.000
000000-00-0	Goldner Hawn Fund VIII, LP	WILMINGTON	US	Goldner Hawn LP	07/17/2023	3	2,745,690	20,470		8.600
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners	04/21/2016	3		2,300,274		7.900
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners	11/06/2019	3		18,277,353		7.325
000000-00-0	Graham Partners VI, L.P.	Wilmington	US	Graham Partners	09/18/2023	3	3,624,266			5.600
000000-00-0	Grain Spectrum Holdings IV L.P.	WILMINGTON	DE	Grain Management	06/03/2022	1		6,392,140		2.500
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group	12/14/2018	3		2,499,351		11.200
000000-00-0	Greenbriar Equity Fund VI, L.P.	Wilmington	US	Greenbriar Equity Group	08/01/2023	3	2,903,749			0.062
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group	08/02/2021	3		11,010,018		1.850
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	GreyLion Capital LP	12/14/2021	3		1,795,791		2.150
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital	07/25/2011	3		35,835		7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital	04/06/2015	3		664,359		4.706
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Gridiron Capital, LLC	05/06/2020	3		1,215,420		6.030
000000-00-0	Gridiron Capital Fund V, L.P.	Wilmington	US	Gridiron Capital, LLC	01/05/2023	3	7,245,672	14,182,181		2.800
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC	06/08/2016			159,636		13.265
000000-00-0	GROWTHCURVE CAPITAL PARTNERS I LP	WILMINGTON	US	Altvia Solutions, LLC	03/02/2023	1	4,037,600	1,255,385		0.007
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/17/2020	3		3,202,236		8.590
000000-00-0	Gryphon Heritage L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC	07/28/2023	3	247,769	3,224,858		8.590
000000-00-0	Gryphon Junior Capital Fund III, L.P.	Wilmington	US	Gryphon Advisors, LLC	12/13/2023	2	5,545,430			10.000
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC	03/13/2019	2		4,780,865		7.344
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC	11/25/2015	3		76,149		3.473
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Gryphon Advisors, LLC	08/30/2018	3		4,743,588		4.980
000000-00-0	Gryphon Partners V, L.P. (Secondary 1)	Wilmington	US	Gryphon Advisors, LLC	07/28/2023	3	5,977,105	2,416		4.980
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC	08/11/2023	3	2,416			2.560
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/18/2020			5,630,552		2.560
000000-00-0	GTCR Evergreen Fund I/B LP	Wilmington	US	GTCR Evergreen Partners I LP	09/15/2023		21,330,000	23,313		3.100
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	US	Halifax Genpar V, LP	12/02/2022	3		7,688,047		8.980
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.	04/15/2015	2		330,142		10.636

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.	06/28/2018	2		4,476,041		7.370
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Harvest Partners, Inc.	11/28/2011	3		13,170		4.495
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.	11/27/2019	3		40,105		0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Harvest Partners, Inc.	12/18/2020	2		9,642,483		4.590
000000-00-0	HASA II Common Equity	Wilmington	US	HASA II	01/10/2023	3	9,120,000			3.590
000000-00-0	HBB Parent, LLC-Class A Units	Wilmington	US	HBB Parent LLC	12/19/2023	2	1,116,500			0.010
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.	07/07/2020			721,970		20.492
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Hedosophia	08/24/2022	1		1,273,376		2.110
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Hedosophia	08/16/2022	1		321,083		0.530
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	HGGC Fund IV GP, LP	06/30/2022	3		2,587,307		3.520
000000-00-0	Hoffmaster (Preferred Equity)	WILMINGTON	DE	Hoffmaster	02/23/2023	3	2,193,750			4.170
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	ConnectEast Management Limited	10/18/2011			127,547		9.910
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	HPS Core Senior Lending II	03/29/2023		11,019,250	3,482,870		2.900
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	US	HPS Strategic Investment Partners V Feeder	03/28/2023		5,190,004	3,564,448		0.530
000000-00-0	HS Investments V T L.P.	St. Peter Port		Hedosophia	08/26/2022	1		10,000		100.000
000000-00-0	Human Ventures Fund II, L.P.	Wilmington	US	Human Ventures	10/10/2023	1	2,025,000	375,000		12.500
000000-00-0	Hunter Point Capital Investors LP	Wilmington	US	HPC Management Holdings LP	06/16/2023		10,152,725	32,131,305		9.670
000000-00-0	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC	04/17/2014	3		150,000		5.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC	05/31/2018	3		9,747,728		5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.	06/25/2015			145,375		6.689
000000-00-0	IKF Finance		IND	IKF Finance	08/18/2023	1	14,452,707			100.000
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners	10/21/2011	3		28,189		5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners	07/01/2016	3		2,090,616		3.750
000000-00-0	Industrial Growth Partners VI, LP	WILMINGTON	DE	IGP Capital Partners	05/20/2022	3		2,450,901		2.500
000000-00-0	Insignia Capital Partners II, LP	Wilmington	US	Insignia Capital Group, LLC	01/03/2023	3	6,864,168	3,558,699		5.000
000000-00-0	Inszone Common Equity	Wilmington	DE	INSZONE	11/29/2023	3	5,954,000			1.250
000000-00-0	Integrity Marketing Group	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	09/25/2019	3		74,945		10.740
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC	02/01/2022	3		17,110,118		24.840
000000-00-0	Investcorp Relay Coinvest LP	Wilmington	DE	RESA Power	12/15/2021	3		(8,794,522)		20.200
000000-00-0	INVESTCORP RELAY COINVEST LP	Wilmington	DE	RESA Power	12/15/2021	3		(2,929,886)		20.200
000000-00-0	Juice Plus (Preferred Equity)	WILMINGTON	DE	Juice Plus	07/14/2023	1	486,415			1.087
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors	03/23/2017			1,633,159		12.640
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.	08/26/2020			10,691		0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.	08/26/2020			429,285		0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.	07/09/2020			601,533		0.900
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP	07/21/2020	3		39,794		0.920
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company	11/29/2007	3		252,480		2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company	11/23/2015	3		118,099		2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company	12/13/2018	3		4,275,543		1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company	06/27/2022	3		6,557,150		2.220
000000-00-0	Kelso X PIE Co-investment, L.P.	Wilmington	DE	Ferraro Foods	03/31/2021			16,842		0.070
000000-00-0	Kelso XI Heights Co-Investment, L.P.	WILMINGTON	US	WilliamsMarston	08/22/2022	3		9,455		5.540
000000-00-0	Kelso XI Indigo Co-Investment II, L.P.	Wilmington	US	Inovar Packaging	01/27/2023	3	7,455,900	74,654		24.850
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.	Wilmington	US	Pathstone	05/10/2023	3	7,052,213	2,329,784		2.300
000000-00-0	Khosla Ventures Opportunity II, L.P.	Wilmington	US	Kholsa Ventures	09/27/2023		385,000			1.020
000000-00-0	Khosla Ventures Seed F, L.P.	DOVER	US		07/06/2023	1	585,000	120,000		0.750
000000-00-0	Khosla Ventures VIII, L.P.	Dover	US		10/23/2023	1	1,050,000			1.500
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Kinterra Capital Corp.	07/15/2022	1		11,507,578		1.900
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	KKR Credit Advisors LLC	09/19/2023		7,500,000	5,192,991		1.670
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Kohlberg & Co., L.L.C.	12/18/2020	3		14,517,721		8.515
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC	03/27/2013	3		273,738		6.510
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC	08/30/2017	3		4,128,554		14.313
000000-00-0	KPCB China Fund II, L.P.	Grand Cayman	CYM	Kleiner Perkins Caufield & Byers	08/26/2020	1		100,000		2.294
000000-00-0	KWOL Co Invest	Wilmington	DE	Worldwide Clinical Trials	11/21/2023	3	5,693,000			2.200
000000-00-0	KWOL Intermediate	Dover	US	Worldwide Clinical Trials	12/08/2023	3	3,665,513			2.200
000000-00-0	L'Attitude Partners II, LLC	WILMINGTON	US	L'attitude Ventures	09/01/2022	1		450,000		5.210
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd	12/28/2017			1,616,619		5.380
000000-00-0	LeapFrog IV Emerging Consumer GP, LP	Ebene	MUS	LeapFrog Investments Ltd	05/25/2023	1	3,790,663			2.000
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP	05/30/2018	3		2,007,325		5.260
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP	09/08/2021	3		11,731,405		2.830

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000000-00-0	Leeds Illuminate I, LP	WILMINGTON	US	Leeds Illuminate	12/30/2022			1,003,208		2.000
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Wilmington	US	LLCP Partners VII GP, L.P.	10/03/2023	3	155,562			0.600
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman	05/12/2021	3		12,303,529		2.180
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightyear Fund V GP, L.P.	06/28/2021	3		7,323,993		3.200
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Linden Manager LLC	01/12/2023	2	26,188	7,978,446		33.300
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC	07/08/2020	2		3,164,643		8.000
000000-00-0	Lux Ventures VIII, L.P.	DOVER	US		07/24/2023	1	100,000	325,000		0.400
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.	12/17/2015	3		681,615		0.902
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	06/25/2019	3		4,707,577		5.356
000000-00-0	Main Post Growth Capital III, L.P.	WILMINGTON	US	Main Post Growth Management III, LLC	10/25/2023	3	72,612			3.000
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund	09/06/2013			280,383		38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala	12/17/2015			347,308		23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala	12/17/2015			200,513		21.320
000000-00-0	Mastry Fund I, L.P.	Wilmington	US	Mastry Management, LLC	10/16/2023		1,778,000			0.030
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	US	Madison Dearborn Partners, Inc.	05/05/2023		17,777,778	98,485		0.900
000000-00-0	MeritB2B Preferred Equity	Wilmington	DE	MeritDirect	10/04/2022	3		(5,000,000)		7.008
000000-00-0	MeritDirect Holdings, LP	Wilmington	DE	MeritDirect, LLC	06/14/2019	3		5,000,000		7.008
000000-00-0	Meritus Gas Partners - Common Equity	Wilmington	US	Meritus Gas Partners	04/06/2023	3	7,248,025			48.000
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington	DE	Plasman Holdings	09/30/2021	3		36,275		10.094
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP	03/22/2019	3		19,940,267		5.440
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround Management, LP	11/15/2021	3		10,917,586		4.020
000000-00-0	MidOcean Partners V, LP'	Wilmington	DE	MidOcean US Advisor, LP	04/26/2018	3		841,634		3.318
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	MidOcean US Advisor, LP	08/24/2022	3		10,475,001		3.550
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	Great Mill Rock LLC	08/21/2020	3		4,940,166		49.553
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC	07/09/2020	1		222,079		2.500
000000-00-0	Mosaic Common Equity	WILMINGTON	US	Mosaic Dental Collective	02/07/2023		977,440			1.390
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP	07/26/2017	3		704,213		7.595
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Mountaingate Management Co. II, LLC	08/25/2021	3		16,582,601		8.400
000000-00-0	MPGC II FRG Co-Investment, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	12/09/2019	3		1,524,788		9.520
000000-00-0	Mr Greens Class B	WILMINGTON	US	Mr Greens	08/28/2023	3	3,000,000			20.600
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	02/06/2020	3		76,248		80.001
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	02/06/2020	3				80.001
000000-00-0	MT Nutrition II, LP	Wilmington	US	Manna Tree Partners	12/14/2022			587,115		2.920
000000-00-0	MTI PREFER SERIES A-A		US	Mobile Technologies	11/17/2023	2	996,625	747,468		7.070
000000-00-0	Natla Holdings I LP	WILMINGTON	US	WHLP GP 1 LLC	03/07/2023		15,169,768	10,525,211		0.970
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners	02/21/2020	3		3,215,120		4.040
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners	10/27/2014	3		2,799,473		12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners	12/14/2016	3		3,590,752		6.167
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners	01/28/2022	3		5,405,594		1.333
000000-00-0	NEFCO Common Equity	Wilmington	US	NEFCO	08/05/2022	3				9.530
000000-00-0	NEFCO PEFER B-1	Wilmington	US	NEFCO	05/16/2023	3	339,352			9.530
000000-00-0	NEFCO PREFER C-1	Dover	US	NEFCO	10/12/2023	3	247,321	114,150		9.530
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	US	New Markets Education Partners III, LLC (NMEP)	07/21/2022	1		1,805,976		12.480
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC	12/10/2014	3		1,833,605		0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC	11/29/2017	3		575,226		0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.	03/10/2021			4,486,330		0.167
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.	03/04/2021	3		227,819		2.837
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	NexPhase Capital Fund IV, GP	02/25/2020	3		1,406,553		12.570
000000-00-0	NexPhase Capital Fund V, L.P.	Wilmington	US	NexPhase Capital	11/10/2023	3	1,246,157			6.670
000000-00-0	NEXT LEVEL CLASS D	Wilmington	DE	Next Level	08/14/2023	2	1,376,068			4.425
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC	01/27/2012			151,876		1.394
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Homrich & Berg	11/10/2021	3		66,480		5.960
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/16/2015	3		1,707,620		3.540
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/28/2020	3		13,866,291		2.750
000000-00-0	North Haven Terrapin IntermediateCo, LLC	WILMINGTON	US	Apex Companies	01/31/2023	3	468,125			40.000
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC	09/28/2020	3		1,706,122		6.667
000000-00-0	NSA INTERNATIONAL CLASS B-1	Wilmington	DE	Juice Plus	11/02/2023	3	11,294,214			1.087
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Glennmont Asset Management Ltd	09/23/2022			15,257,672		53.190
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.	12/08/2020	3		685,515		1.650
000000-00-0	Oliver (Common Equity)	WILMINGTON	US	Oliver Inc.	07/06/2022	3		270,900		1.886
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.	04/17/2019	3		1,858,003		2.286

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.	11/19/2021	3		13,220,142		3.260
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors	04/08/2015	1		42,109		1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners	09/28/2018	3		11,168,669		2.570
000000-00-0	Palmetto - Common Equity		US	Palmetto	07/31/2023	1	4,117,120			3.600
000000-00-0	Pamlico Capital III Continuation Fund LP	Wilmington	US	Pamlico Capital Management, LP	01/27/2023		42,649,788	1,886,259		11.000
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP	10/15/2013	3		1,281,414		5.385
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP	12/20/2017	3		1,522,627		4.396
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Pamlico Capital Management, LP	04/27/2021	3		14,028,222		3.214
000000-00-0	Parade Ventures Elephant Fund, L.P.	Wilmington	US	Parade Ventures Management, LLC	09/21/2023	1	750,000			14.000
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP	05/27/2016	3		515,625		6.250
000000-00-0	Partech Africa Fund II L.P.		FRA	Partech Partners	08/07/2023	1	267,495	86,355		1.786
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Patamar Capital LLC	12/08/2020			970,000		82.640
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.	05/10/2012	3		410,496		6.413
000000-00-0	Pen-Link Preferred Equity	Omaha	NE	Pen-Link Parent Corporation	03/01/2022			16,875,000		24.290
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners	09/22/2021	2		7,522,183		3.016
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners	11/01/2013			130,824		1.030
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Pine Brook Capital Partners	10/08/2008			22,388		4.350
000000-00-0	Plaskolite PPC Investor LLC	Wilmington	DE	PPC Partners	12/11/2018	3		459,326		0.841
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Platinum Equity Advisors LLC	10/18/2007			120,005		5.455
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Platinum Equity Advisors LLC	07/23/2004			41,697		4.286
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC	04/28/2021	3		4,050,000		4.900
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Plexus Capital, LLC	06/12/2020	2		975,000		5.714
000000-00-0	Plexus Fund VI-A, L.P.	Wilmington	DE	Plexus Capital, LLC	04/24/2023	2	3,000,000	2,250,000		12.500
000000-00-0	Power Digital Common Equity	CA	CA	Power Digital	03/15/2022	3		3,086		17.400
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners	04/26/2018	3		2,339,477		5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners	03/24/2021			11,024,380		4.550
000000-00-0	PREFER EQ SER B	Wilmington	US	Career Now	10/24/2023	3	54,736			5.480
000000-00-0	PREFER SERIES A-2		US	Mobile Technologies	07/03/2023	1	2,491,561	2,058,820		7.070
000000-00-0	Preferred Units (Mr Greens)	Wilmington	US	Mr Greens	05/01/2023	3	13,400,046			20.600
000000-00-0	PrimeFlight Common Equity	Wilmington	US	PrimeFlight	06/28/2023	3	4,949,275			10.900
000000-00-0	PROBO MED CLASS B	Wilmington	US	Probo Medical	05/01/2023	3	294,667			6.460
000000-00-0	Probo Medical (Common Equity)	Wilmington	DE	Probo Medical	03/07/2022	3		(294,667)		6.460
000000-00-0	Project Black, LP	WILMINGTON	DE	Ariel Alternatives, LLC	01/18/2022	3		16,965,318		4.000
000000-00-0	Project Copper (Equity Co-Invest)	WILMINGTON	US	Project Copper (PVI Holdings)	08/31/2022	3		6,671		4.580
000000-00-0	Prototek - Common Equity	WILMINGTON	US	Prototek	03/21/2023	3	4,393,939			4.000
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners	05/09/2012	3		217,537		0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners	07/17/2019	3		10,201,721		0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc	12/20/2012	2		69,279		3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc	04/21/2017	2		1,449,841		2.192
000000-00-0	PSN Group (Preferred Equity)	Wilmington	US	PSN Group	08/19/2022	3		4,349,084		21.200
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP	02/28/2018	3		809,036		6.010
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.	04/26/2017	3		596,522		2.699
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.	12/27/2021	3		9,973,092		2.423
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd	06/27/2019			4,932,652		8.270
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd	06/23/2023		652,606	8,196,203		6.300
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd	06/19/2015			306,921		6.670
000000-00-0	Rackhouse Venture Capital II LP	WILMINGTON	US	Rackhouse Venture Capital II GP LLC	12/29/2023	1	1,250,000			12.500
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners	05/03/2021	3		3,471,808		8.000
000000-00-0	RCP MN Holdings, LLC-Class A-2		US	Revelstoke Capital Partners	12/28/2023	3	1,496,000			11.250
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	US	RedBird Capital Partners Management LLC	08/01/2022	3		18,573,593		4.470
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC	09/17/2020	3		7,144,738		2.225
000000-00-0	REGED2 PREFER	WILMINGTON	US	RegEd 2	07/21/2023	1	33,330			0.010
000000-00-0	REP HS Holdings LLC (Hemasource)	Wilmington	US	Turbine Engine Specialists	08/31/2023	3	2,125,000	5,637,000		6.100
000000-00-0	RESA Power (Investcorp Relay Coinvest LP)	WILMINGTON	DE	RESA Power	11/28/2023	2	11,724,408			20.190
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company	06/11/2014	3		439,399		1.094
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.	12/07/2018	3		471,485		1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management	07/23/2018	3		1,648,416		5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management	12/29/2021			8,346,383		2.670
000000-00-0	Rhythmlink - Common Equity	WILMINGTON	US	Rhythmlink	03/14/2023	3	5,648,400			4.220
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners	06/19/2017	3		1,593,750		3.361
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners	03/29/2012	3		309,001		12.464

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners	11/30/2015	3		2,165,974		6.118
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Ridgemont Equity Partners	10/09/2019	3		6,561,561		3.636
000000-00-0	Ridgemont Equity Partners IV, L.P.	Wilmington	US	Ridgemont Equity Partners	01/09/2023	3	4,655,437	19,453,857		3.000
000000-00-0	Ritual Capital I	Wilmington	US	Ritual Capital GP I, LLC	09/21/2023	1	175,000	175,000		10.000
000000-00-0	Riveron - Common Equity	Wilmington	US	Riveron (KRIV Co-Invest Holdings, L.P.)	07/17/2023	3	8,373,075			1.100
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.	04/22/2019	3		5,558,752		16.130
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.	10/20/2015	2		3,500,352		9.568
000000-00-0	RoadOne Common Equity	Wilmington	US	RoadOne	12/30/2022	3		6,767		2.540
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Roark Capital Management, LLC	08/26/2020	3		1,490,200		0.640
000000-00-0	ROOFR INC.	Wilmington	US	Roofr	04/13/2023	1	999,998			90.000
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors	09/26/2017	1		368,407		3.770
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	RRE Investors	08/24/2021	1		2,402,232		12.600
000000-00-0	RWB Common Equity	WILMINGTON	DE	Race Winning Brands	01/31/2022	3		6,563		5.340
000000-00-0	Safety First Topco, L.P.-Common Units	Arlington	US	MidOcean Partners	12/13/2023	3	6,517,000			0.010
000000-00-0	SAFETY PRODUCTS SERIES C-2 PREFER	WILMINGTON	US	Safety Products Holdings	08/30/2023	3	226,405			2.370
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	US	Stonepeak Associates II	08/05/2022			106,672		17.900
000000-00-0	Sentinel Capital Partners VII, L.P.	WILMINGTON	US	Sentinel Capital Partners, LLC	07/14/2023	3	1,458,828	1,993,094		1.420
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	US	Sentinel Capital Partners, LLC	08/09/2023	2	1,490,097	1,329,586		2.000
000000-00-0	Shoreline Equity Partners Fund II, LP	WILMINGTON	US	Shoreline Equity Partners, LLC	11/30/2023	3	275,559			7.800
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC	01/21/2020	3		5,826,618		7.692
000000-00-0	Sierra Ventures SPV X, LLC	Wilmington	US	Sierra Ventures Associates XII, LLC	10/19/2023	1	1,013,571			14.300
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC	01/07/2020	1		1,500,000		4.610
000000-00-0	Sierra Ventures XIII, L.P.	Wilmington	US	Sierra Ventures Associates XIII, LLC	09/25/2023	1	500,000			4.000
000000-00-0	SignalFire Breakout Fund III, L.P.	WILMINGTON	US	SignalFire	10/03/2022	1		1,397,500		2.000
000000-00-0	SignalFire Fund IV, L.P.	WILMINGTON	US	SignalFire IV GP L.L.C	10/03/2022	1		490,000		2.000
000000-00-0	SignalFire Opportunities Fund, L.P. - Series 18	WILMINGTON	US	SignalFire	08/18/2023	1	1,021,206			10.600
000000-00-0	SixAxis - Common Equity	TOWNSEND	US	SixAxis	01/06/2023		7,701,944	34,955		11.603
000000-00-0	SkyKnight Aero Holdings, LLC	Wilmington	DE	SkyKnight Capital II GP, LLC	10/17/2019	3		13,632		13.630
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC	09/12/2018	3		185,553		10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital	04/29/2021	3		6,539,491		8.889
000000-00-0	SkyKnight Capital Fund IV, L.P.	Wilmington	DE	SkyKnight Capital IV GP, LLC	11/13/2023	3	3,959,219			5.000
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC	08/23/2016	3		2,120,873		4.380
000000-00-0	Snowhawk Management Holdings LP	WILMINGTON	US	Snowhawk LP	12/04/2023		2,375,000			25.000
000000-00-0	Southern HVAC Parent	WILMINGTON	DE	Southern HVAC	11/02/2021	3		2,267,733		20.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited	12/16/2019			100,000		26.042
000000-00-0	Sparq Co-invest shares	Wilmington	US	Sparq	06/14/2023	3	9,560,000	1,000,000		16.700
000000-00-0	Spendmen (North Haven Saints Aggregator)	Wilmington	US	SpendMend	05/01/2023	3	413,472			26.100
000000-00-0	SpendMend (Common Equity)	MI	MI	SpendMend	03/01/2022			(413,472)		0.430
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Spire Capital Management LLC	12/23/2020	3		2,584,652		5.750
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC	06/23/2020			4,347,673		29.720
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.	08/19/2021	3		14,301,300		2.286
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	US	Sterling Partners	08/04/2022	3		4,601,840		3.330
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners	12/30/2021	1		11,552,628		3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners	05/19/2020			4,228,397		1.820
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II	02/12/2016			91,009		0.710
000000-00-0	Sugar Foods - Common Equity	WILMINGTON	US	Sugar Foods Corporation	09/29/2023	3	5,000,000			1.140
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC	01/23/2019	3		265,647		6.120
000000-00-0	Summit Park IV, L.P.	Dover	US	Summit Park, LLC	01/05/2023	3	2,285,330	3,012,954		12.800
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC	10/13/2015	3		723,212		7.036
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd	05/02/2022	1		1,275,200		3.330
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners	05/15/2015	3		380,087		3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners	09/27/2018	3		3,971,116		2.834
000000-00-0	Tailwind Distinct Investor LP	Wilmington	DE	Tailwind Capital Partners	03/30/2016	3		5,542		6.928
000000-00-0	Tech24 - Common Equity	Wilmington	DE	Tech24	10/05/2023	3	5,888,838			5.300
000000-00-0	Techmer - Class B-1 Units	Wilmington	US	Techmer	09/01/2022			11,279,589		2.420
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.	10/01/2021	3		13,116,858		4.000
000000-00-0	TerSera Therapeutics Common Equity - Secondary	Wilmington	US	TerSera Therapeutics	04/03/2023	3	21,330,000	(21,330,000)		4.500
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company	09/07/2021	3		9,004,246		0.898
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	TorQuest Partners	07/02/2021	3		7,243,613		3.636
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners	08/31/2016	3		329,492		3.240
000000-00-0	Townsend - Common Equity	Wilmington	US	Townsend	08/14/2023	3	20,430,505	568,337		50.000
000000-00-0	TranSystems Holdings, Inc.	Wilmington	DE	TranSystems	03/31/2021	2		124,423		2.850

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Trident American Dreams Fund I, LP	Wilmington	US	Trident Management	05/23/2023	1	5,558,335			0.010
000000-00-0	Trident IX, L.P.	George Town	CYM	Stone Point Capital LLC	06/24/2022	3		9,200,920		0.990
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC	12/18/2017	3		671,221		0.695
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP	04/08/2020	3		455,812		0.600
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners	11/05/2012	3		26,725		14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP	01/17/2018	3		2,893,392		8.571
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Trinity Hunt Partners	02/15/2022	3		10,792,269		7.500
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.	12/19/2014	3		1,877,002		9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.	11/13/2019	3		2,153,219		8.200
000000-00-0	Tritium III, LP	DOVER	US	Tritium III Partners, L.P.	02/14/2023		4,397,402	2,050,836		3.846
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC	05/20/2021	3		7,203,850		7.937
000000-00-0	True Ventures VIII, L.P.	DOVER	US	True Ventures	10/18/2022	1		3,600,000		2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC	06/17/2021	3		16,396,553		6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC	03/10/2017	3		2,058,633		7.170
000000-00-0	TWC II ACD CO-INVEST, L.P.	Wilmington	DE	ACD	12/01/2020	3		16,976		7.487
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC	11/15/2017	3		1,174,229		46.774
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		231,445		1.770
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		106,560		5.710
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	07/08/2020	1		105,422		0.638
000000-00-0	Valicor Add-on (Common Equity)	Wilmington	DE	Valicor	01/10/2022	3				4.348
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners	07/24/2019	3		748,673		1.434
000000-00-0	VCP-EDC CO-INVEST, LLC	Wilmington	DE	Vestar Capital Partners	06/12/2017	3		163,635		38.660
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.	Palo Alto	CA	Vertical Venture Partners, LLC	12/10/2021	1		3,000,000		23.770
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC	06/02/2021	1		3,000,000		10.000
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Vestar Capital Partners	03/30/2012	3		815,647		8.151
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners	04/02/2018	3		13,344,299		7.333
000000-00-0	Vet Practice Partners	Wilmington	US	Vet Practice Partners	03/23/2023	3	17,066,180			14.500
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	VIsion Innovation Partners	04/07/2022	3		2,665,038		12.000
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	US	Warren Equity Partners GP IV, LP	01/24/2023	3	3,958,499	6,744,372		20.800
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC	03/14/2019	3		1,845,890		0.750
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC	12/27/2022	3		4,596,055		0.400
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Wellspring Capital Management	02/01/2018	3		4,000		3.825
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC	11/26/2021	3		8,115,000		1.760
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management	04/27/2018	3		1,175,524		2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC	08/26/2015	3		824,422		0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy	03/22/2013			542,356		1.797
000000-00-0	Whitson's Common Class B	WILMINGTON	US	Whitson's Culinary Group	03/30/2023	3	1,265,000			20.500
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.	09/09/2019	3		3,553,986		3.400
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners	01/03/2017	3		1,692,801		4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	US	Wind Point Partners	11/16/2022	3		22,654,739		5.400
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Tropicale Foods	09/01/2021	3		76,250		100.000
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Tropicale Foods	04/29/2022	3		510,680		100.000
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	US	WHLP GP 1 LLC	07/20/2023	1	19,139,559	1,003,465		3.570
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	09/03/2014	3		49,717		7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	01/03/2020	3		8,700,832		3.870
000000-00-0	ZMC IV, L.P.	WILMINGTON	US	ZM Capital Advisors, LLC	09/07/2023	3	291,899			4.500
000000-00-0	Zone - Common Equity	Wilmington	DE	Zone Climate Services, Inc.	03/09/2022	3		(165,100)		9.550
000000-00-0	ZONE CLASS B	Wilmington	US	Zone Climate Services, Inc.	05/01/2023	3	165,100			9.550
000000-00-0	01 ADVISORS 03, L.P.	Wilmington	DE		10/26/2023	1	250,000			1.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,015,755,009	1,527,814,926		XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC	12/21/2010			430		100.000
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R	01/26/2023	1	14,014,883	35,290,154		14.290
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			2,695,461		100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilnington	DE	Nuveen Alternatives Advisors LLC	09/25/2020	1		32,746,656		97.960
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			757,409		100.000
000000-00-0	Seven30 Insurance Bermuda LTD.	Hamilton	BMU	TIAA	04/26/2023	3	1,422,588			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP	11/04/2011			7,959,170		100.000
000000-00-0	TIAA GBS Holding LLC	Wilmington		Teachers Advisors, Inc.	03/18/2016	3		2,309		100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC	07/11/2011			378,794		100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA	04/28/2021	3		612,200,000		100.000

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000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA	02/23/2023		50,000,000	204,714,734		100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.	06/30/2016	3		105,747,525		100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC	03/31/2011			175,931		100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA	12/27/2012	3		450,000,000		100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA	11/18/2020			4,155,391		99.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA	09/29/2020	3		4,900,000		100.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021			97,637		100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC	10/11/2019	1		42,780,554		45.320
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020			2,936,876		100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA	09/26/2016			293,816		100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016			941,422		100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014			855,567		100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA	10/19/2015			204,834		100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013			37,517		100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glenmont Clean Energy Fund	09/23/2021			55,370,524		100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC	09/22/2021			635,875		100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC	03/30/2022			151,128		100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC	07/08/2022			79,236		100.000
000000-00-0	730 Digital Infra LLC	Wilmington	DE	TIAA	09/26/2023			451		100.000
000000-00-0	AU NBS Holdco LLC	Wilmington	DE	TIAA	11/22/2023		8,906,961			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							74,344,432	1,566,109,401		XXX
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC	08/26/2020			147,851		0.000
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG	07/23/2020			498,435		0.000
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management	04/17/2017			526,630		0.000
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management	12/03/2019			2,042,191		0.000
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC	08/26/2020			1,162,500		0.000
000000-00-0	Domain Timber Opportunity Fund A, LP	WILMINGTON	DE	Domain	05/10/2022	1		422,691		0.000
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Enterprise Community Investments, Inc	08/10/2020			6,079,253		0.000
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC	08/26/2020			380,847		0.000
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Hudson Valley Property Group, LLC	10/02/2020			4,721,035		0.000
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Pacific Coast Capital Partners LLC	07/31/2016			57,082		0.000
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	IMT Capital Partners, LLC	08/26/2020			125,095		0.000
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC	08/26/2020			453,502		0.000
000000-00-0	Landed Homeownership Impact Fund, LP	WILMINGTON	DE	Landed Management Company, LLC	09/14/2021	2		3,500,000		0.000
000000-00-0	Meadow Real Estate Fund IV LP	Wilmington	DE	Meadow Partners LLC	08/14/2020			414,750		0.000
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC	07/31/2020			335,049		0.000
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC	08/26/2020			284,609		0.000
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar	07/31/2016			430		0.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar	07/31/2016			430		0.000
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.	08/26/2020			1,590,899		0.000
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC	11/22/2019			9,500,000		0.000
000000-00-0	Stonelake Opportunity Partners II, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC	08/11/2020			350,000		0.000
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Stonelake Capital Partners, LLC	08/26/2020			300,000		0.000
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Stonelake Capital Partners, LLC	08/26/2020			1,050,000		0.000
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies	06/03/2020			60,319,781		0.000
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Peaceable Street Capital	08/01/2022			8,184,339		0.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	US	Peaceable Street Capital	03/17/2023	3	12,208	78,927,777		0.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital	02/05/2021	3		631,785		0.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital	06/23/2016			15,383		0.000
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	A&E Asset Management, LLC	08/26/2020			833,313		0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							12,208	182,855,657		XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA	10/27/2005			385		99.500
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar	07/31/2016			189,898		49.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA	12/21/2021			9,106,071		100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA	03/07/2013			41,843		100.000

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000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022			1,890,413		100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.	07/31/2007			118,795,424		100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA	03/31/2022			45,232,884		100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA	06/28/2011			163,465,903		100.000
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA	04/19/2022					100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA	09/03/2008			21,245,576		100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA	06/03/2022			881,098		100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners	04/30/2009			11,543,397		100.000
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA	03/15/2023		39,886,775	103,480		100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.	06/03/2011			10,295,759		100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990			57,087,753		100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC	07/29/2016			430		100.000
000000-00-0	U.S. Cities Retail Fund LP	Various	DE	U.S. Cities Retail Fund GP LLC	06/28/2018					100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA	12/17/2013			1,455,430		100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP	10/24/2019			11,960,338		88.893
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA	11/19/1998			740		100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund II	N/A	DE	TIAA	09/03/2021			4,696,450		11.723
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA	11/15/1999			17,915,168		100.000
000000-00-0	Nuveen RE US Strategic Alternative Fund	N/A	DE	TIAA	03/23/2022			10,767,634		27.030
000000-00-0	NGTF Holdco LLC	Wilmington	DE	TIAA	08/29/2022			430		87.980
000000-00-0	NRE US Impact Housing Fund LP	N/A	DE	TIAA	10/14/2022			37,371,984		100.000
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA	12/09/2022		140,617,491	6,822,139		100.000
000000-00-0	NRE US Strategic Lab Vehicle LP	N/A	DE	TIAA	06/30/2023			13,750,000		62.500
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA	07/01/2015			26,478		57.430
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021			56,881		100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007			51,912		100.000
000000-00-0	T-C SMA II LLC	N/A	DE	TIAA	07/19/2007			523,717		100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014			88		100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014			2,498		100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016		29,552,516	16,774,338		100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014			1,404		100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014		359,278,587	95,624,665		100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015			23,833,567		100.000
000000-00-0	TC UK RE Holdings III LLC	N/A	DE	TIAA	06/17/2016		30,052,928			100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016			541,355		100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013		383,576,555	30,749,017		100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016			160,014		100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA	03/29/2017			3,003,300		100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA	10/12/2016			7,760,958		100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017		8,183,641	237,450		100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014			653		100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018			317,909		100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA	09/26/2018			1,915,081		100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018			1,395,195		100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018		89,376,869	37,761,848		100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019			135,150		100.000
000000-00-0	TGA Lending III LLC	N/A	DE	TIAA	01/01/2020			57,301,755		100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020			43,953,578		100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA	11/30/2020			10,615,656		100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020			5,915,907		100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA	12/22/2020			9,851,594		100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021			1,404,853		100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011			166,601,693		100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA	02/05/2021			15,848,878		100.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022		12,582,390	958,865		100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA	05/19/2021			428,890		100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021			288,158		100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021			1,093,766		100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA	07/01/2021			796,811		100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA	07/01/2021			159,668		100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021			3,473,942		100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021			632,728		100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021			181,593		100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021			78,249		100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021			135,470		100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021			256,205		100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021			1,429,421		100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA	07/01/2021			54,925		100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA	07/01/2021			16,332		100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021			400,524		100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021			141,717		100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021			728,111		100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021			106,286		100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021			581,824		100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022		495,000	10,765,803		100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA	02/28/2022			1,228,639		100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA	03/10/2022			1,107,816		100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022			300,779		100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA	07/29/2022			574,959		100.000
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023		1,112,840,132	108,378,541		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							2,206,442,884	1,211,288,041		XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	07/31/2016			100,632		18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital	04/15/2021			14,505,165		20.000
000000-00-0	Nuveen European Real Estate Debt Fund IV	Bishopsgate	GBR	Nuveen Real Estate	03/03/2023		25,026,167			66.667
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			66,139		0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			864,045		0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							25,026,167	15,535,981		XXX
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Nuveen Real Estate	05/02/2022	2		11,875,216		100.000
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016			13,248,195		100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020			71,079,260		100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								96,202,671		XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC	08/15/2019	2		11,086,398		18.519
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners	03/18/2008	1		64,064		14.012
000000-00-0	Safety Products Series C Preferred	WILMINGTON	US	Safety Products Holdings	08/30/2023		276,717			2.370
000000-00-0	Nivel (Series1 Preferred Unit)	Wilmington	US	North Haven Falcon Holding Company, LLC	03/17/2023	3	855,209	547,380		6.440
000000-00-0	Lumen Energy, Inc. PREFERRED STOCK	Wilmington	US	Lumen Energy	03/03/2023	1	2,000,000			3.850
000000-00-0	EFC 2 CLASS A PREFER	WILMINGTON	US	EFC 2	03/01/2023		568,210			2.300
000000-00-0	CA-1108 Fund V	Dover	US	Parade Ventures Management, LLC	12/06/2023		1,004,667			67.000
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP	George Town	CYM	Churchill Asset Management	06/09/2023	1	69,642,390	5,971,460		89.000
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Atlas Capital Partners	02/22/2010			31,418		3.798
000000-00-0	CHURCHILL CFO 2022-1 LTD.	0	DE	Churchill Asset Management	11/28/2023		258,080,849			100.000
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC	12/30/2013	2		303,405		8.709
000000-00-0	Frontenac XI Private Capital (M) Limited Partnership	WILMINGTON	US	Frontenac XI GP, L.P.	07/31/2023	1	22,403,260			9.200
000000-00-0	Precursor Ventures V, L.P.	WILMINGTON	US	Precursor Ventures V GP, LLC	08/04/2023	1	1,000,000			3.000
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners	11/04/2014	2		39,418		4.912
2599999. Joint Venture Interests - Other - Unaffiliated							355,831,302	18,043,543		XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC	01/28/2009			860		50.000
000000-00-0	Nuveen, LLC	Dover	DE	TIAA	07/22/2014			1,252,801,922		0.000
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management	03/04/2021	2		15,272,150		18.410

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA	06/30/2001			761		100.000
000000-00-0	NBPT Aggregator LLC	Palo Alto	DE	Physical Rehabilitation Network	02/01/2021	2		144,841		80.000
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA	10/21/2020			8,555,527		100.000
000000-00-0	PRN -Senior Prefer A	Palo Alto	US	Physical Rehabilitation Network	05/19/2023	1	144,841	(144,841)		70.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016			6,916,415		97.415
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.	09/21/2020			13,741,913		40.500
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019			10,340,297		57.403
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management	09/16/2020			9,331,674		21.760
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP	05/28/2021			10,017,413		78.686
000000-00-0	GreshamQuant Systematic Fixed Income Fund	Wilmington	DE	Gresham Investment Management LLC	03/29/2022	1		25,000,000		12.250
000000-00-0	TIAA Ventures LLC	New York	NY	Crowstreet Inc.	08/10/2022		10,000,997	577,684		100.000
000000-00-0	MM Funding, LLC	Wilmington	DE	Churchill Asset Management	04/25/2018			2,375		100.000
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP	Grand Cayman	CYM	Teachers Advisors, Inc.	10/12/2023		5,718,942	46,104,631		88.000
2699999. Joint Venture Interests - Other - Affiliated							15,864,780	1,398,663,622		XXX
000000-00-0	TC ST REIT Line of Credit	Wilmington	DE		03/29/2022			59,300,000		100.000
000000-00-0	TC ST REIT Line of Credit	Wilmington	DE		03/29/2022			42,000,000		100.000
000000-00-0	TC MT II Line of Credit	Wilmington	DE		12/13/2021			38,800,000		100.000
3299999. Non-collateral Loans - Affiliated								140,100,000		XXX
91835K-AA-3	VREG FUNDING LLC 10.55% Due 11/15/2050 FMAN15						39,130,747			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							39,130,747			XXX
6099999. Total - Unaffiliated							1,435,755,433	1,744,250,107		XXX
6199999. Total - Affiliated							3,440,416,938	4,482,603,401		XXX
6299999 - Totals							4,876,172,371	6,226,853,508		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Whole Loan Ownership Trust, LLC	New York	NY	Return of Capital Distributions	07/14/2023	09/25/2023								59,825,870	59,825,870				
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated														59,825,870	59,825,870				
000000-00-0	Nuveen CLO Opportunities Fund LP	New York	NY	Fund Distribution	08/15/2022	06/20/2023	822,320							822,320	822,320				
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	10/11/2023	20,526,500							20,526,500	20,526,500				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							21,348,820							21,348,820	21,348,820				
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	DE	Fund Distribution	08/25/2022	06/30/2023	3,739,307							3,739,307	3,739,307				
000000-00-0	Accordion DC Holdings	Wilmington	DE	Fund Distribution	12/13/2022	12/31/2023	682,551							682,551	682,551				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	08/17/2023	2,000,000							2,000,000	2,000,000				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	07/24/2023	175,938							175,938	175,938				
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Fund Distribution	01/27/2023	08/25/2023	673							673	673				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	09/18/2023	2,047,129							2,047,129	2,047,129				
000000-00-0	Amulet Capital Fund III, LP	WILMINGTON	DE	Fund Distribution	10/20/2023	12/01/2023	722,521							722,521	722,521				
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Fund Distribution	01/02/2019	09/15/2023	3,262,692							3,262,692	3,262,692				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	10/23/2023	125,992							125,992	125,992				
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Fund Distribution	11/28/2022	02/10/2023	124,124							124,124	124,124				
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Fund Distribution	08/26/2020	04/28/2023	173,257							173,257	173,257				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	09/18/2023	1,447,372							1,447,372	1,447,372				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	11/20/2023	1,570,210							1,570,210	1,570,210				
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Fund Distribution	03/22/2021	11/21/2023	1,999,706							1,999,706	1,999,706				
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/10/2023	07/10/2023	103,876							103,876	103,876				
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Fund Distribution	07/26/2021	10/24/2023	1,223,747							1,223,747	1,223,747				
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Fund Distribution	03/27/2023	11/15/2023	158,549							158,549	158,549				
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	09/08/2023	1,840,907							1,840,907	1,840,907				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	12/11/2023	5,419,525							5,419,525	5,419,525				
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Fund Distribution	11/16/2018	06/14/2023	50,113							50,113	50,113				
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Fund Distribution	11/12/2021	12/22/2023	13,091,057							13,091,057	13,091,057				
000000-00-0	Bardstown (Common Equity)	Wilmington	DE	Fund Distribution	07/13/2022	12/27/2023	115,257							115,257	115,257				
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	10/27/2023	256,229							256,229	256,229				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	11/17/2023	3,925,190							3,925,190	3,925,190				
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	04/20/2023	54,771							54,771	54,771				
000000-00-0	BenchStrength Partners, L.P.	Wilmington	DE	Fund Distribution	06/13/2023	12/29/2023	725,130							725,130	725,130				
000000-00-0	Bertram Capital V	Wilmington	DE	Fund Distribution	05/18/2023	12/22/2023	246,088							246,088	246,088				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	10/02/2023	373							373	373				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	10/06/2023	70,050							70,050	70,050				
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2023	12/18/2023	529,268							529,268	529,268				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	11/01/2023	15,613,414							15,613,414	15,613,414				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	12/15/2023	6,212,010							6,212,010	6,212,010				
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	DE	Fund Distribution	02/08/2023	09/07/2023	2,891							2,891	2,891				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	10/04/2023	180,336							180,336	180,336				
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Fund Distribution	01/20/2021	12/12/2023	931,512							931,512	931,512				
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Fund Distribution	12/13/2013	07/19/2023	654,236							654,236	654,236				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	07/26/2023	217,270							217,270	217,270				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	11/27/2023	1,113,643							1,113,643	1,113,643				
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Fund Distribution	04/29/2021	10/18/2023	6,988,868							6,988,868	6,988,868				
000000-00-0	BroadcastMed Preferred Equity	Wilmington	DE	Fund Distribution	10/04/2022	11/02/2023	156,145							156,145	156,145				
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	DE	Fund Distribution	03/24/2023	10/17/2023	1,026,661							1,026,661	1,026,661				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	12/18/2023	860,007							860,007	860,007				
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	11/02/2023	4,097,087							4,097,087	4,097,087				
000000-00-0	Calera XIX, LLC	Wilmington	DE	Fund Distribution	02/06/2017	04/20/2023	9,758							9,758	9,758				
000000-00-0	Calera XXI, LLC	Wilmington	DE	Fund Distribution	10/17/2018	06/16/2023	3,909,081							3,909,081	3,909,081				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	03/29/2023	(788,687)							(788,687)	(788,687)				
000000-00-0	Capitol Meridian I	Wilmington	DE	Fund Distribution	10/04/2023	11/22/2023	63,014							63,014	63,014				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	11/17/2023	722,469							722,469	722,469				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	12/13/2023	1,135,517							1,135,517	1,135,517				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	11/10/2023	249,538							249,538	249,538				
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Fund Distribution	04/21/2021	10/31/2023	53,250							53,250	53,250				
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Fund Distribution	08/26/2020	12/18/2023	223,472							223,472	223,472				
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	10/31/2023	435,412							435,412	435,412				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	11/30/2023	2,754,779							2,754,779	2,754,779				
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	Fund Distribution	06/28/2018	12/14/2023	69,185							69,185	69,185				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	08/22/2023	9,100,704							9,100,704	9,100,704				
000000-00-0	CCMP Co-Invest III A, L.P.	Wilmington	DE	Fund Distribution	08/22/2014	05/26/2023	7,369,427							7,369,427	7,369,427				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	07/21/2023	54,514							54,514	54,514				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	03/20/2023	2,302,918							2,302,918	2,302,918				
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/18/2016	12/28/2023	10,398,507							10,398,507	10,398,507				
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Fund Distribution	10/26/2018	06/30/2023	96,794						2,420	99,214	96,794	(2,420)		(2,420)	
000000-00-0	CIVC SIB CF, L.P.	Wilmington	DE	Fund Distribution	05/04/2023	05/04/2023	122,765							122,765	122,765				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Liquidation	11/21/2013	01/20/2023									367,959		367,959	367,959	
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	09/15/2023	103,175							103,175	103,175				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	12/22/2023	1,925,674							1,925,674	1,925,674				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	11/13/2023	3,993,048							3,993,048	3,993,048				
000000-00-0	Composite Technology Holdings	Wilmington	DE	Fund Distribution	11/01/2021	11/01/2023	1,901							1,901	1,901				
000000-00-0	COMPOSITE TECHNOLOGY HOLDINGS, LLC	Dover	DE	Fund Distribution	02/01/2019	11/01/2023	693,127							693,127	693,127				
000000-00-0	Core Innovation Capital I, L.P.	Wilmington	DE	Fund Distribution	05/03/2010	11/07/2023	3,796,009							3,796,009	3,796,009				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	12/29/2023	4,302,530							4,302,530	4,302,530				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	12/13/2019	08/14/2023	13,727,295							13,727,295	13,727,295				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	10/06/2023	5,672							5,672	5,672				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	11/03/2023	379,281							379,281	379,281				
000000-00-0	Creation Investments Social Ventures Fund III	Wilmington	DE	Fund Distribution	07/21/2015	08/21/2023	960,000							960,000	960,000				
000000-00-0	CVC European Equity Partners III, LP	George Town	CYM	Fund Distribution	09/04/2001	12/22/2023	282,794							282,794	282,794				
000000-00-0	CVC European Equity Partners Tandem Fund, L.P.	George Town	CYM	Fund Distribution	03/21/2007	12/18/2023	32,500						(10,527)	21,973	32,500	10,527		10,527	
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Fund Distribution	07/09/2020	12/28/2023	1,357,441						(261,888)	1,095,553	1,357,441	261,888		261,888	
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	Fund Distribution	06/23/2022	08/17/2023	356,133							356,133	356,133				
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	DE	Fund Distribution	09/25/2023	12/19/2023	3,138,316							3,138,316	3,138,316				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	12/28/2023	1,435,433						(438,231)	997,202	1,435,433	438,231		438,231	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	12/27/2023	751,524						4,094	755,618	751,524	(4,094)		(4,094)	
000000-00-0	DIF VI Co-Invest Project 2B C.V.	Amsterdam	NLD	Fund Distribution	12/23/2021	09/20/2023	2,682,118							2,682,118	2,682,118				
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	09/29/2023	4,667,690							4,667,690	4,667,690				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	12/21/2023	6,634,619							6,634,619	6,634,619				
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Fund Distribution	03/29/2019	12/29/2023	2,219,005							2,219,005	2,219,005				
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Fund Distribution	06/27/2022	12/29/2023	7,545,493							7,545,493	7,545,493				
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	04/04/2023	37,753							37,753	37,753				
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	Fund Distribution	12/18/2020	08/03/2023	10,511,084							10,511,084	10,511,084				
000000-00-0	ECM Investors, LLC	Wilmington	DE	Fund Distribution	04/30/2020	10/03/2023	687,204							687,204	687,204				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	10/27/2023	963,987							963,987	963,987				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	12/29/2023	215,670							215,670	215,670				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	11/21/2023	3,457,234							3,457,234	3,457,234				
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	04/28/2023	(1,223,351)							(1,223,351)	(1,223,351)				
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	08/28/2023	1,799,171						36,582	1,835,754	1,799,171	(36,582)		(36,582)	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	02/23/2023	225,340							225,340	225,340				
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	07/14/2023	1,113,257							1,113,257	1,113,257				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	12/26/2023	1,921,622							1,921,622	1,921,622				
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Fund Distribution	07/23/2019	11/24/2023	2,764,812							2,764,812	2,764,812				
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	11/28/2023	3,969,524							3,969,524	3,969,524				
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.	Oakville		Fund Distribution	12/30/2022	10/18/2023	3,409,162							3,409,162	3,409,162				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	06/01/2023	6,642,112							6,642,112	6,642,112				
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fund Distribution	03/06/2020	09/26/2023	825							825	825				
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Fund Distribution	02/18/2021	10/16/2023	156,850						3,549	160,399	156,850	(3,549)		(3,549)	
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	03/28/2023	121,119							121,119	121,119				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	08/16/2023	3,348,456							3,348,456	3,348,456				
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Fund Distribution	03/30/2015	02/22/2023	1,791,705							1,791,705	1,791,705				
000000-00-0	GenNx/AeroRepair Holdings LLC	Wilmington		Fund Distribution	12/23/2019	11/09/2023	1,370,321							1,370,321	1,370,321				
000000-00-0	GenNx/PAG Holdings, LLC	Wilmington	DE	Fund Distribution	07/26/2018	11/10/2023	5,000,000							5,000,000	5,000,000				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	12/15/2023	1,998,696							1,998,696	1,998,696				
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	10/31/2018	11/13/2023	3,867,413							3,867,413	3,867,413				
000000-00-0	GGC Neustar Investors, LP	Dover	DE	Liquidation	08/26/2020	01/20/2023	1,508,200	(661,244)				(661,244)		846,956	1,121,845		274,889	274,889	
000000-00-0	GHK Fund I LP	Wilmington	DE	Fund Distribution	10/08/2020	03/10/2023	1,624,125							1,624,125	1,624,125				
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	Fund Distribution	07/15/2020	05/12/2023	2,944,913							2,944,913	2,944,913				
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Fund Distribution	04/29/2019	12/19/2023	324,798							324,798	324,798				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	12/07/2023	547,357							547,357	547,357				
000000-00-0	Granite Global Ventures III, L.P.	Wilmington	DE	Liquidation	11/01/2006	02/24/2023	71,825	23,043				23,043		94,868			(94,868)	(94,868)	
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	12/22/2023	127,754							127,754	127,754				
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	08/01/2023	189,518							189,518	189,518				
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	Fund Distribution	12/14/2021	10/17/2023	674,988							674,988	674,988				
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	12/21/2023	9,567							9,567	9,567				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	10/13/2023	1,135,463							1,135,463	1,135,463				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	11/01/2023	5,702,056							5,702,056	5,702,056				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	10/13/2023	33,688							33,688	33,688				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	12/07/2023	3,931,395							3,931,395	3,931,395				
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Fund Distribution	08/30/2018	11/16/2023	353,224							353,224	353,224				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	10/31/2023	97,527							97,527	97,527				
000000-00-0	GTCR Evergreen Fund I/B LP	Wilmington	DE	Fund Distribution	09/15/2023	10/12/2023	1,065,422							1,065,422	1,065,422				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	02/28/2023	4,422,822							4,422,822	4,422,822				
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	DE	Fund Distribution	12/02/2022	11/09/2023	1,685,539							1,685,539	1,685,539				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	09/13/2023	5,120,738							5,120,738	5,120,738				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	07/21/2023	27,506							27,506	27,506				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	01/04/2023	1,889,288							1,889,288	1,889,288				
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Fund Distribution	09/28/2016	12/28/2023	14,338							14,338	14,338				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	05/09/2023	2,369,784							2,369,784	2,369,784				
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Fund Distribution	12/18/2020	09/18/2023	1,245,788							1,245,788	1,245,788				
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Fund Distribution	08/24/2022	11/01/2023	162,244						(3,227)	159,017	162,244	3,227		3,227	
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Fund Distribution	08/16/2022	02/22/2023	229,863							229,863	229,863				
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	Fund Distribution	06/30/2022	07/28/2023	160,506							160,506	160,506				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	11/10/2023	10,130,737						11,002,549	21,133,287	10,130,737		(11,002,549)	(11,002,549)	
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	DE	Fund Distribution	03/29/2023	11/29/2023	2,433,694							2,433,694	2,433,694				
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	DE	Fund Distribution	03/28/2023	03/31/2023	1,139,739							1,139,739	1,139,739				
000000-00-0	Hunter Point Capital Investors LP	Wilmington	DE	Fund Distribution	06/16/2023	12/29/2023	5,738,363							5,738,363	5,738,363				
000000-00-0	IC Partners Onshore Fund	Wilmington	DE	Fund Distribution	03/01/2020	10/26/2023	1,839,531							1,839,531	1,839,531				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	07/06/2023	301,686							301,686	301,686				
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	Fund Distribution	06/25/2015	09/05/2023	18,619							18,619	18,619				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	IKF Finance	Vijayawada	IND	Fund Distribution	08/18/2023	12/28/2023	100							100	100				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	10/20/2023	1,279,963							1,279,963	1,279,963				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	09/01/2023	5,612,379							5,612,379	5,612,379				
000000-00-0	Insignia Capital Partners II, LP	Wilmington	DE	Fund Distribution	01/03/2023	08/14/2023	1,062,117							1,062,117	1,062,117				
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Fund Distribution	02/01/2022	06/26/2023	8,591,429							8,591,429	8,591,429				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	12/08/2023	257,867							257,867	257,867				
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Fund Distribution	08/26/2020	10/06/2023	7,700							7,700	7,700				
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	12/27/2023	38,563							38,563	38,563				
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Fund Distribution	07/09/2020	12/27/2023	75,628							75,628	75,628				
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Fund Distribution	07/21/2020	09/01/2023	2,281							2,281	2,281				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	12/12/2023	5,372							5,372	5,372				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	12/22/2023	730,721							730,721	730,721				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	12/15/2023	3,195,042							3,195,042	3,195,042				
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Fund Distribution	06/27/2022	10/31/2023	2,326,107							2,326,107	2,326,107				
000000-00-0	Khosla Ventures Seed C, L.P.	Dover	DE	Fund Distribution	08/26/2020	12/08/2023	1,768,110							1,768,110	1,768,110				
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Fund Distribution	07/15/2022	08/08/2023	1,462,759							1,462,759	1,462,759				
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Fund Distribution	08/26/2020	01/25/2023	12,500							12,500	12,500				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	06/22/2023	17,491							17,491	17,491				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	12/15/2023	9,578,206							9,578,206	9,578,206				
000000-00-0	Lanai Holdings I, LLC	Wilmington	DE	Fund Distribution	09/30/2015	02/01/2023	10,628,314							10,628,314	10,628,314				
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	Fund Distribution	12/28/2017	10/24/2023	235,494							235,494	235,494				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	09/15/2023	3,815,873							3,815,873	3,815,873				
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	DE	Fund Distribution	12/30/2022	09/18/2023	643,532							643,532	643,532				
000000-00-0	Lembas II, LP	Wilmington	DE	Fund Distribution	09/25/2020	11/09/2023	2,621,120							2,621,120	2,621,120				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	12/28/2023	1,989,155							1,989,155	1,989,155				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/29/2023	289,374							289,374	289,374				
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Fund Distribution	06/28/2021	07/21/2023	103,025							103,025	103,025				
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Fund Distribution	01/12/2023	01/12/2023	26,188							26,188	26,188				
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Fund Distribution	07/08/2020	09/07/2023	1,262,041							1,262,041	1,262,041				
000000-00-0	Lumos Investment Holdings, LP	Wilmington	DE	Fund Distribution	04/28/2017	11/09/2023													
000000-00-0	M&M Thrift (Common Equity)	Wilmington	DE	Fund Distribution	11/18/2021	05/05/2023	415,306							415,306	415,306				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	10/19/2023	4,189,826							4,189,826	4,189,826				
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Fund Distribution	06/25/2019	12/12/2023	159,935							159,935	159,935				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	11/28/2023	3,010,743							3,010,743	3,010,743				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	11/28/2023	4,000,728							4,000,728	4,000,728				
000000-00-0	MatlinPatterson Global Opportunity Partners II, L.P.	Wilmington	DE	Fund Distribution	11/03/2003	10/05/2023	77,395							77,395	77,395				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	09/27/2023	348,333							348,333	348,333				
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington	DE	Fund Distribution	09/30/2021	12/27/2023	10,071							10,071	10,071				
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	12/29/2023	23,753,961							23,753,961	23,753,961				
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	Fund Distribution	11/15/2021	12/21/2023	4,692,038							4,692,038	4,692,038				
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	Fund Distribution	08/24/2022	05/04/2023	97,309							97,309	97,309				
000000-00-0	Mosaci Capital Investors II, LP	Wilmington	DE	Fund Distribution	01/20/2021	12/28/2023	5,625,602							5,625,602	5,625,602				
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Fund Distribution	07/10/2015	02/21/2023	182,623							182,623	182,623				
000000-00-0	Mr Greens Add on (Common Equity) SER A	Wilmington	DE	Fund Distribution	09/01/2021	09/29/2023	229,774							229,774	229,774				
000000-00-0	Natla Holdings I LP	WILMINGTON	DE	Fund Distribution	03/07/2023	12/29/2023	1,182,230							1,182,230	1,182,230				
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Fund Distribution	02/21/2020	10/13/2023	16,732,967							16,732,967	16,732,967				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	04/21/2023	1,095,736							1,095,736	1,095,736				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	03/09/2023	3,530,850							3,530,850	3,530,850				
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Fund Distribution	01/28/2022	11/30/2023	500,961							500,961	500,961				
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	DE	Fund Distribution	07/21/2022	09/06/2023	100,492							100,492	100,492				
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	Liquidation	03/18/2008	01/12/2023	1,804,279							1,804,279	140,375		(1,663,904)	(1,663,904)	
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	12/08/2023	1,231,803							1,231,803	1,231,803				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	12/21/2023	4,356,560							4,356,560	4,356,560				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	11/16/2023	72,522							72,522	72,522				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	12/22/2023	172,696							172,696	172,696				
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	Fund Distribution	02/25/2020	06/21/2023	378,406							378,406	378,406				
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC	Wilmington	DE	Fund Distribution	08/09/2018	04/07/2023	102,546							102,546	102,546				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	12/18/2023	1,379,536							1,379,536	1,379,536				
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Fund Distribution	11/10/2021	12/12/2023	898,166							898,166	898,166				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	05/31/2023	2,159,271							2,159,271	2,159,271				
000000-00-0	NP/RCM Holdings, LLC	Wilmington	DE	Fund Distribution	03/02/2017	07/11/2023	203,498							203,498	203,498				
000000-00-0	NSA International, LLC	Wilmington	DE	Fund Distribution	11/20/2018	11/29/2023	11,294,214							11,294,214	11,294,214				
000000-00-0	Nutra-Med Equity	Newark	NJ	Fund Distribution	01/28/2022	07/27/2023	1,214,999							1,214,999	1,214,999				
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Fund Distribution	09/23/2022	12/07/2023	12,472,901						(2,679,482)	9,793,419	12,472,901	2,679,482		2,679,482	
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	Fund Distribution	12/08/2020	10/10/2023	2,014,822							2,014,822	2,014,822				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	02/13/2023	846,960							846,960	846,960				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	09/29/2023	1,051,889							1,051,889	1,051,889				
000000-00-0	Orbimed Private Investments III, LP	Wilmington	DE	Fund Distribution	01/20/2007	12/28/2023	4,750							4,750	4,750				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	12/14/2023	856,702							856,702	856,702				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	08/04/2023	1,492,770						73,701	1,566,471	1,492,770	(73,701)		(73,701)	
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	05/31/2023	1,575,567							1,575,567	1,575,567				
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	10/18/2023	6,174,231							6,174,231	6,174,231				
000000-00-0	ParkerGale Capital LP	Dover	DE	Fund Distribution	05/27/2016	09/05/2023	3,619,852							3,619,852	3,619,852				
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Fund Distribution	12/08/2020	05/09/2023	232,438							232,438	232,438				
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Fund Distribution	05/10/2012	01/01/2023	30							30	30				
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/22/2021	11/03/2023	12,073							12,073	12,073				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	07/28/2023	976,953							976,953	976,953				
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Fund Distribution	10/08/2008	06/21/2023	83,093							83,093	83,093				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	12/07/2023	2,761,994							2,761,994	2,761,994				
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Fund Distribution	07/23/2004	09/07/2023	970,255							970,255	970,255				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	12/01/2023	2,196,229							2,196,229	2,196,229				
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Fund Distribution	06/12/2020	11/22/2023	200,004							200,004	200,004				
000000-00-0	Potter Parent Holdco, LLC	wilmington	DE	Fund Distribution	12/19/2017	11/28/2023	2,500,000							2,500,000	2,500,000				
000000-00-0	Project Copper (Equity Co-Invest)	WILMINGTON	DE	Fund Distribution	08/31/2022	12/21/2023	1,369,034							1,369,034	1,369,034				
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	04/04/2005	12/29/2023	81,700							81,700	81,700				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	05/23/2023	12,617							12,617	12,617				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	11/30/2023	1,028,734							1,028,734	1,028,734				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	12/19/2023	3,635,568							3,635,568	3,635,568				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	09/26/2023	48,852							48,852	48,852				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	12/22/2023	3,041,040							3,041,040	3,041,040				
000000-00-0	PSN Group (Preferred Equity)	Wilmington	DE	Fund Distribution	08/19/2022	09/15/2023	34,681							34,681	34,681				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	11/13/2023	58,330							58,330	58,330				
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Fund Distribution	12/27/2021	12/15/2023	3,360,975							3,360,975	3,360,975				
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Fund Distribution	06/23/2023	11/16/2023	170,134							170,134	170,134				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	10/11/2023	306,921							306,921	306,921				
000000-00-0	Radial Equity I LP	Wilmington	DE	Fund Distribution	05/03/2021	12/29/2023	122,286							122,286	122,286				
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	DE	Fund Distribution	08/01/2022	10/23/2023	4,717,436							4,717,436	4,717,436				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	03/16/2023	607,566							607,566	607,566				
000000-00-0	REP HS TopCo Holdings, LLC	Dover	DE	Fund Distribution	07/19/2017	08/31/2023	10,000,000							10,000,000	10,000,000				
000000-00-0	REP SEKO Holdings, L.P.	WILMINGTON	DE	Fund Distribution	02/26/2021	06/12/2023	81,001							81,001	81,001				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	12/22/2023	2,521,509							2,521,509	2,521,509				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	12/20/2023	4,507,576							4,507,576	4,507,576				
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	06/02/2023	1,579,692							1,579,692	1,579,692				
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	07/05/2023	4,890,347							4,890,347	4,890,347				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	09/07/2023	8,040,201							8,040,201	8,040,201				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	11/06/2023	5,339,115							5,339,115	5,339,115				
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Fund Distribution	04/22/2019	05/12/2023	364,301							364,301	364,301				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	02/10/2023	153,156							153,156	153,156				
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Fund Distribution	08/26/2020	07/24/2023	5,212,869							5,212,869	5,212,869				
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	Fund Distribution	08/24/2021	02/03/2023	8,554							8,554	8,554				
000000-00-0	Russia Partners III, LP	George Town	CYM	Fund Distribution	08/14/2008	12/28/2023	5,721,723							5,721,723	5,721,723				
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	DE	Fund Distribution	08/05/2022	12/29/2023	3,441,145							3,441,145	3,441,145				
000000-00-0	Series A-2 Unit (KabaFusion)	Boston	MA	Fund Distribution	11/01/2022	03/03/2023	3,970,588							3,970,588	3,970,588				
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Fund Distribution	01/21/2020	10/04/2023	3,640,591							3,640,591	3,640,591				
000000-00-0	Shoreline Greens Investment, LP	Wilmington	DE	Fund Distribution	07/26/2019	05/01/2023	1,871,220							1,871,220	1,871,220				
000000-00-0	SixAxis - Common Equity	TOWNSEND	DE	Fund Distribution	01/06/2023	12/18/2023	229,264							229,264	229,264				
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/29/2021	09/19/2023	1,052,270							1,052,270	1,052,270				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	05/24/2023	1,654,241							1,654,241	1,654,241				
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Fund Distribution	10/01/2021	07/18/2023	10,316							10,316	10,316				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	09/12/2023	1,557,652							1,557,652	1,557,652				
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Fund Distribution	08/19/2021	12/18/2023	635,399							635,399	635,399				
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	DE	Fund Distribution	08/04/2022	08/15/2023	5,650,890							5,650,890	5,650,890				
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Fund Distribution	12/30/2021	06/09/2023	858,672							858,672	858,672				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	06/26/2023	740,270							740,270	740,270				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	12/14/2023	154,688							154,688	154,688				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	07/06/2023	296,470							296,470	296,470				
000000-00-0	Summit Park IV, L.P.	Dover	DE	Fund Distribution	01/05/2023	12/22/2023	2,184,589							2,184,589	2,184,589				
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	12/21/2023	1,194,968							1,194,968	1,194,968				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	09/28/2023	1,024,825							1,024,825	1,024,825				
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmtington	DE	Secondary Sale	04/01/2021	01/04/2023	42,762,964	(2,049,535)				(2,049,535)		40,713,429	42,762,977		2,049,535	2,049,535	
000000-00-0	Techmer - Class B-1 Units	Wilmington	DE	Fund Distribution	09/01/2022	10/31/2023	31,065							31,065	31,065				
000000-00-0	The Jamison		DE	Fund Distribution	11/03/2020	02/13/2023	495,000							495,000	495,000				
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	Fund Distribution	09/07/2021	01/17/2023	186,714							186,714	186,714				
000000-00-0	Townsend - Common Equity	Wilmington	DE	Fund Distribution	08/14/2023	09/05/2023	549,546							549,546	549,546				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	12/20/2023	1,199,270							1,199,270	1,199,270				
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	11/27/2023	445,851							445,851	445,851				
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Fund Distribution	02/15/2022	07/31/2023	1,660,637							1,660,637	1,660,637				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	11/01/2023	121,242							121,242	121,242				
000000-00-0	Tritium II, L.P.	Dover	DE	Fund Distribution	11/13/2019	02/06/2023	96,408							96,408	96,408				
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	Fund Distribution	05/20/2021	10/10/2023	1,356,322							1,356,322	1,356,322				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	04/06/2023	6,314,838							6,314,838	6,314,838				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	11/08/2023	1,066,341							1,066,341	1,066,341				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	10/02/2023	46,303							46,303	46,303				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	10/06/2023	20,020							20,020	20,020				
000000-00-0	VCP-EDC CO-INVEST, LLC	Wilmington	DE	Fund Distribution	06/12/2017	12/01/2023	13,921,279							13,921,279	13,921,279				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	12/27/2023	176,312							176,312	176,312				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	12/01/2023	4,625,835							4,625,835	4,625,835				
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	Fund Distribution	04/07/2022	10/02/2023	19,037							19,037	19,037				
000000-00-0	Warburg Pincus Private Equity X, LP	Wilmington	DE	Secondary Sale	04/24/2008	01/11/2023									216,354		216,354	216,354	
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	DE	Fund Distribution	01/24/2023	05/23/2023	888,308							888,308	888,308				
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	12/22/2023	372,414							372,414	372,414				
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	Fund Distribution	03/14/2019	01/06/2023	975,590							975,590	975,590				
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Fund Distribution	02/01/2018	03/23/2023	2,926,588							2,926,588	2,926,588				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	08/09/2023	461,180							461,180	461,180				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	12/07/2023	2,359,306							2,359,306	2,359,306				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	11/17/2023	744,799							744,799	744,799				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	12/26/2023	5,890,726							5,890,726	5,890,726				
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Fund Distribution	01/03/2017	11/06/2023	7,655,934							7,655,934	7,655,934				
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	DE	Fund Distribution	11/16/2022	02/08/2023	628,499							628,499	628,499				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	12/22/2023	945,072							945,072	945,072				
000000-00-0	WSC Holdings Aggregator LLC	Wilmington	DE	Fund Distribution	07/30/2021	07/20/2023	4,702,815							4,702,815	4,702,815				
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	DE	Fund Distribution	07/20/2023	12/28/2023	820,767							820,767	820,767				
000000-00-0	ZMC III, L.P.	Wilmington	DE	Fund Distribution	01/03/2020	05/11/2023	44,930							44,930	44,930				
000000-00-0	ZMC IV, L.P.	WILMINGTON	DE	Fund Distribution	09/07/2023	10/30/2023	29,431							29,431	29,431				
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Fund Distribution	08/17/2022	05/18/2023	11,498							11,498	11,498				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							691,255,605	(2,687,736)				(2,687,736)	7,729,540	696,297,411	689,717,847	(7,729,540)	1,149,965	(6,579,575)	
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	07/24/2023	130,918							130,918	130,918				
000000-00-0	Active Extension Fund III, LLC	Wilmington	DE	Fund Distribution	03/31/2008	05/23/2023	709							709	709				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	12/28/2023	297,779,625							297,779,625	297,779,625				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	11/14/2023	2,102,047							2,102,047	2,102,047				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	03/01/2023	48,645							48,645	48,645				
000000-00-0	DWM MICROFINANCE EQUITY FUND I	Luxembourg	LUX	Fund Distribution	03/02/2009	01/09/2023	1,414,634							1,414,634	1,414,634				
000000-00-0	TEIC Holdings LLC	Wilmington	DE	Fund Distribution	02/23/2023	09/15/2023	254,714,330							254,714,330	254,714,330				
000000-00-0	EPP LFG I, LLC	Wilmington	DE	Fund Distribution	11/03/2011	01/30/2023	843,890							843,890	843,890				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	10/31/2023	125,770							125,770	125,770				
000000-00-0	Growth Capital Fund I, LP	Dover	DE	Fund Distribution	01/04/2016	12/22/2023	21,811,349							21,811,349	21,811,349				
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Fund Distribution	09/23/2021	11/29/2023	10,898,966							10,898,966	10,898,966				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	07/17/2023	748,440							748,440	748,440				
000000-00-0	730 Lighting LLC	Wilmington	DE	Fund Distribution	03/30/2022	05/08/2023	748,072							748,072	748,072				
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Fund Distribution	01/26/2023	11/14/2023	106,995						1,356	108,351	106,995	(1,356)		(1,356)	
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021	05/11/2023	7,979,113							7,979,113	7,979,113				
000000-00-0	TIAA Global Equity Income, LLC	Wilmington	DE	Fund Distribution	06/27/2013	10/10/2023	56,789							56,789	56,789				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	12/21/2023	128,231							128,231	128,231				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	11/29/2023	108,047,155							108,047,155	108,047,155				
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016	09/20/2023	11,873,913							11,873,913	11,873,913				
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Fund Distribution	10/11/2019	07/26/2023	38,537,910							38,537,910	38,537,910				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	10/31/2023	142,686,985							142,686,985	142,686,985				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	05/12/2023	3,432,387							3,432,387	3,432,387				
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC	07/08/2022	04/10/2023	215,000							215,000	215,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							904,431,873						1,356	904,433,229	904,431,873	(1,356)		(1,356)	
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	12/11/2023	448,389						8,716	457,105	448,389	(8,716)		(8,716)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	10/11/2023	514,892							514,892	514,892				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	10/02/2023	370,081							370,081	370,081				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	09/15/2023	207,617							207,617	207,617				
000000-00-0	Domain Timber Opportunity Fund A, LP	WILMINGTON	DE	Fund Distribution	05/10/2022	12/21/2023	4,812,181							4,812,181	4,812,181				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	09/12/2023	1,922,542							1,922,542	1,922,542				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	11/01/2023	4,944,333							4,944,333	4,944,333				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	11/01/2023	1,396,126							1,396,126	1,396,126				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	12/27/2023	15,777,424							15,777,424	15,777,424				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	12/27/2023	6,955,102							6,955,102	6,955,102				
000000-00-0	Hines European Development	Wilmington	DE	Fund Distribution	06/23/2017	10/20/2023	2,912,451						170,859	3,083,311	2,912,451	(170,859)		(170,859)	
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	09/22/2023	162,910							162,910	162,910				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	09/07/2023	637,500							637,500	637,500				
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/15/2023	57,082							57,082	57,082				
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	11/02/2023	67,482							67,482	67,482				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/02/2023	695,238							695,238	695,238				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	04/28/2023	174,727							174,727	174,727				
000000-00-0	Meadow Real Estate Fund II, LP	Wilmington	DE	Fund Distribution	08/26/2020	06/01/2023	21,834							21,834	21,834				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	12/19/2023	72,606							72,606	72,606				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	12/19/2023	14,399							14,399	14,399				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	03/23/2023	69,373							69,373	69,373				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	09/27/2023	2,324,843							2,324,843	2,324,843				
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Fund Distribution	07/12/2016	12/07/2023	596,719							596,719	596,719				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	07/31/2016	12/20/2023	9,158,530							9,158,530	9,158,530				
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	10/12/2023	1,217,926							1,217,926	1,217,926				
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	Fund Distribution	06/03/2020	06/27/2023	5,616,250							5,616,250	5,616,250				
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	DE	Fund Distribution	08/01/2022	11/08/2023	1,928,795							1,928,795	1,928,795				
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	DE	Fund Distribution	03/17/2023	11/08/2023	818,590							818,590	818,590				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	11/08/2023	10,754,523							10,754,523	10,754,523				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	12/12/2023	2,081							2,081	2,081				
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	Fund Distribution	08/26/2020	04/25/2023	787,329							787,329	787,329				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							75,439,875						179,575	75,619,451	75,439,875	(179,575)		(179,575)	
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	Fund Distribution	03/07/2013	10/27/2023	21,399,937							21,399,937	21,399,937				
000000-00-0	Ziemia Fund	Amsterdam	NLD	Fund Distribution	12/29/2009	03/30/2023	3,537,825						840,041	4,377,866	3,537,825	(840,041)		(840,041)	
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA	10/04/2019	12/31/2023	2,800							2,800	2,800				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	12/26/2023	13,151,352							13,151,352	13,151,352				
000000-00-0	TGA The Yield Investor Member LLC	N/A	DE	TIAA	12/23/2021	12/31/2023	123,659							123,659	123,659				
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	Fund Distribution	09/03/2008	06/20/2023	42,107,667							42,107,667	42,107,667				
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022	12/31/2023	75,414							75,414	75,414				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	12/31/2023	(3,021,009)							(3,021,009)	(3,021,009)				
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA	03/01/2022	12/31/2023	436,160							436,160	436,160				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	12/31/2023	3,766,333							3,766,333	3,766,333				
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA	06/03/2022	12/31/2023	17,919							17,919	17,919				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	03/30/2023	75,340,000							75,340,000	75,340,000				
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA	03/15/2023	12/31/2023	40,634,233	643,978				643,978		40,634,233	40,634,233				
000000-00-0	NGTF Holdco LLC	Wilmington	DE	Fund Distribution	08/29/2022	07/01/2023	1,214,655							1,214,655	1,214,655				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	12/31/2023	160,353,885							160,353,885	133,054,375	(27,299,510)		(27,299,510)	
000000-00-0	TIAA NBS LLC	Wilmington	DE	Fund Distribution	12/09/2022	11/10/2023	25,839,476							25,839,476	25,839,476				
000000-00-0	Nuveen RE US Strategic Industrial Fund	Various	DE	Various	12/08/2017	12/31/2023	2,450,320							2,450,320	2,450,320				
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	Fund Distribution	07/01/2015	12/19/2023	1,350,000							1,350,000	1,350,000				
000000-00-0	U.S. Cities Retail Fund LP	Various	DE	Various	06/28/2018	12/31/2023	63,064,358							63,064,358	63,064,358				
000000-00-0	U.S. Cities Office Fund LP	Various	DE	Various	01/04/2021	12/31/2023	2,392,269							2,392,269	2,392,269				
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	320,480							320,480	320,480				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	12/31/2023	183,091							183,091	183,091				
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	12/31/2023	42,664,796							42,664,796	41,954,978	(709,819)		(709,819)	
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	12/31/2023	40,997,592							40,997,592	40,315,609	(681,983)		(681,983)	
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	12/31/2023	4,228							4,228	4,228				
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	12/31/2023	24,319							24,319	24,319				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	12/31/2023	29,306,423							29,306,423	29,274,245	(32,178)		(32,178)	
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	12/31/2023	40,000							40,000	40,000				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	12/31/2023	2,000,011							2,000,011	2,000,011				
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016	12/31/2023	1,564,200							1,564,200	1,564,200				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	12/31/2023	42,086,142							42,086,142	42,086,142				
000000-00-0	T-C 400 Montgomery LLC	N/A	DE	TIAA	08/03/2016	12/31/2023	2							2	2				
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016	12/31/2023	1,236,939							1,236,939	1,236,939				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	12/31/2023	7,729,667							7,729,667	7,729,667				
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014	12/31/2023	209,224							209,224	209,224				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	12/31/2023	11,632,075							11,632,075	11,632,075				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	12/31/2023	5,899,584							5,899,584	5,899,584				
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018	12/31/2023	(194,380)							(194,380)		194,380		194,380	
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	12/31/2023	27,099,475	540,752				540,752		27,099,475	27,099,475				
000000-00-0	TGA Lending III LLC	N/A	DE	TIAA	01/01/2020	12/31/2023	29,675,041							29,675,041	29,675,041				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	12/31/2023	748,288							748,288	748,288				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	12/31/2023	144,982,311	(668,809)				(668,809)		144,982,311	144,982,311				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	12/31/2023	84,757,590	1,292,639				1,292,639		84,757,590	84,757,590				
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA	12/22/2020	12/31/2023	43,476,508	1,211,654				1,211,654		43,476,508	43,476,508				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	12/31/2023	2,358,995							2,358,995	2,358,995				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	12/31/2023	81,805,330							81,805,330	81,805,330				
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA	02/05/2021	12/31/2023	32,611,106	(50,173)				(50,173)		32,611,106	32,611,106				
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	12/31/2023	1,617,773							1,617,773	1,343,984	(273,789)		(273,789)	
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021	12/31/2023	327,750							327,750	327,750				
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	12/31/2023	3,122,175							3,122,175	3,122,175				
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	10,003,500							10,003,500	10,003,500				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	3,629,000							3,629,000	3,629,000				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	5,091,143							5,091,143	5,091,143				
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	894,104							894,104	894,104				
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	1,488,355							1,488,355	1,488,355				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	587,385							587,385	587,385				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2023	3,787,804							3,787,804	3,787,804				
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021	12/31/2023	322,590							322,590	322,590				
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021	12/31/2023	227,970							227,970	227,970				
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021	12/31/2023	191,646							191,646	191,646				
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021	12/31/2023	65,635							65,635	65,635				
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021	12/31/2023	649,990							649,990	649,990				
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022	12/31/2023	2,151,525							2,151,525	2,151,525				
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022	12/31/2023	590,900							590,900	590,900				
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023	12/31/2023	25,904,560							25,904,560	25,904,560				
2299999. Joint Venture Interests - Real Estate - Affiliated							1,148,110,095	2,970,041				2,970,041	840,041	1,148,950,136	1,119,307,197	(29,642,940)		(29,642,940)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	12/29/2023	6,797,087							6,797,087	6,797,087				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/15/2023	958,709							958,709	958,709				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	12/15/2023	358,971							358,971	358,971				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	12/18/2023	1,091,617							1,091,617	1,091,617				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	12/21/2023	93,980							93,980	93,980				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							9,300,364							9,300,364	9,300,364				
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	10/27/2023	3,428,261						139,678	3,567,939	3,428,261	(139,678)		(139,678)	
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	12/31/2023	80,509,723							80,509,723	80,509,723				
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Fund Distribution	05/02/2022	11/03/2023	1,577,203						(1,094,069)	483,134	1,577,203	1,094,069		1,094,069	
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	12/31/2023	24,438,615							24,438,615	24,438,615				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							109,953,802						(954,391)	108,999,411	109,953,802	954,391		954,391	
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	10/30/2023	8,632,519							8,632,519	8,632,519				
000000-00-0	Churchill Middle Market CLO V-A Ltd.	George Town	CYM	Fund Distribution	09/02/2021	06/28/2023	101,124,661							101,124,661	101,124,661				
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP	George Town	CYM	Fund Distribution	06/09/2023	12/31/2023	2,997,399							2,997,399	2,997,399				
000000-00-0	Churchill Middle Market CLO VI Ltd.	Georgetown	CYM	Fund Distribution	09/09/2022	03/20/2023	2,245,258							2,245,258	2,245,258				
000000-00-0	Churchill Middle Market CLO VII Ltd.	George Town	CYM	Fund Distribution	09/09/2022	03/20/2023	3,206,624							3,206,624	3,206,624				
000000-00-0	Frontenac XI Private Capital (M) Limited Partnership	WILMINGTON	DE	Fund Distribution	07/31/2023	12/28/2023	69,051							69,051	69,051				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	12/08/2023	898,392							898,392	898,392				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	11/01/2023	19,629,750							19,629,750	19,629,750				
000000-00-0	Resilience Fund III, L.P.	Wilmington	DE	Fund Distribution	06/17/2011	11/09/2023	1,078,652							1,078,652	1,078,652				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	04/07/2023	320,349							320,349	320,349				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	12/27/2023	994,700							994,700	994,700				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	11/14/2023	1,809							1,809	1,809				
000000-00-0	Xclusive Staffing Holdings, LLC	Wilmington	DE	Fund Distribution	02/05/2020	05/05/2023	7,175,762							7,175,762	7,175,762				
2599999. Joint Venture Interests - Other - Unaffiliated							148,374,926							148,374,926	148,374,926				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	11/14/2023	3,790,299							3,790,299	3,790,299				
000000-00-0	Nuveen, LLC	Dover	DE	TIAA											918,657				
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	12/22/2023	2,425,343							2,425,343	2,425,343				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	07/14/2023	56,396,162							56,396,162	56,396,162				
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Fund Distribution	09/16/2020	11/16/2023	2,998,541							2,998,541	2,998,541				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	11/16/2023	887,660							887,660	887,660				
000000-00-0	MM Funding, LLC	Wilmington	DE	Fund Distribution	04/25/2018	12/29/2023	2,375							2,375	2,375				
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP	Grand Cayman	CYM	Fund Distribution	10/12/2023	11/20/2023	9,926,578							9,926,578	9,926,578				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	11/16/2023	9,255,359							9,255,359	9,255,359				
2699999. Joint Venture Interests - Other - Affiliated							85,682,317							85,682,317	86,600,974				
000000-00-0	TC MT II Line of Credit		DE		12/13/2021	07/07/2023	84,300,000							84,300,000	84,300,000				1,622,578
000000-00-0	TC MT II Line of Credit		DE		12/13/2021	02/15/2023	38,800,000							38,800,000	38,800,000				142,137
3299999. Non-collateral Loans - Affiliated							123,100,000							123,100,000	123,100,000				1,764,715
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO													5,638,953	5,638,953				
87271T-AC-9	TIA 2017 2A Adj % Due 1/16/2031 JAJ016													3,627,990	3,627,990				
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO													4,061,911	4,061,911				
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A													566,044	566,044				
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO													4,522,761	4,522,761				
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A																		
91835K-AA-3	VREG FUNDING LLC 10.55% Due 11/15/2050 FMAN15																		
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB													4,917,825	4,917,825				
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A													2,192,199	2,192,199				
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1													3,035,154	3,035,154				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated														28,562,837	28,562,837				
6099999. Total - Unaffiliated							924,370,770	(2,687,736)				(2,687,736)	7,909,115	958,154,989	951,395,849	(7,909,115)	1,149,965	(6,759,150)	
6199999. Total - Affiliated							2,392,626,907	2,970,041				2,970,041	(112,994)	2,452,339,783	2,424,568,536	(28,689,905)		(28,689,905)	1,764,715
6299999 - Totals							3,316,997,677	282,305				282,305	7,796,121	3,410,494,772	3,375,964,385	(36,599,020)	1,149,965	(35,449,055)	1,764,715

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT			1	1.A	2,324,000	93.5730	2,174,625	2,324,000	2,324,000					3.432	3.432	FA	30,131	79,760	12/08/2011	08/15/2036
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	1,104,000	96.3570	1,063,779	1,104,000	1,104,000					3.430	3.430	MN	4,839	37,867	10/13/2010	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	2,300,000	94.7320	2,178,830	2,300,000	2,300,000					2.930	2.930	MN	8,611	67,390	02/27/2012	05/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	800,000	96.9250	775,402	800,000	800,000					3.590	3.606	MJSD	1,276	28,720	07/10/2013	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	3,823,667	98.1110	3,751,423	3,823,667	3,823,667					3.540	3.556	MJSD	6,016	135,358	07/10/2013	06/15/2030
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62	SD			1.A	569,740	107.7270	511,701	475,000	496,893		(6,329)			6.625	5.011	FA	11,886	31,054	08/06/2007	02/15/2027
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62				1.A	389,822	107.7270	350,111	325,000	339,979		(4,330)			6.625	5.011	FA	8,133	21,247	08/06/2007	02/15/2027
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12	SD			1.A	2,843,430	110.9570	2,280,167	2,055,000	2,344,540		(46,070)			6.125	3.354	FA	47,543	125,985	05/09/2016	08/15/2029
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12				1.A	71,874,441	110.9570	57,636,630	51,945,000	59,263,807		(1,164,526)			6.125	3.354	FA	1,201,757	3,184,577	05/09/2016	08/15/2029
912810-FP-8	US TREASURY N/B United States Treasury No 5.37				1.A	298,315	109.5820	242,176	221,000	255,261		(4,265)			5.375	2.946	FA	4,487	11,879	03/28/2012	02/15/2031
912810-FT-0	US TREASURY N/B United States Treasury No 4.5				1.A	4,698,242	106.6480	5,332,422	5,000,000	4,822,778		10,499			4.500	4.891	FA	84,986	225,000	01/23/2007	02/15/2036
912810-QA-9	US TREASURY N/B United States Treasury No 3.5				1.A	141,763,691	94.7070	161,238,720	170,250,000	150,932,348		872,217			3.500	4.546	FA	2,250,724	5,958,750	04/14/2011	02/15/2039
912810-QB-7	US TREASURY N/B United States Treasury No 4.25				1.A	19,296,875	103.0080	20,601,562	20,000,000	19,527,184		21,014			4.250	4.464	MN	109,753	850,000	08/04/2009	05/15/2039
912810-QK-7	US TREASURY N/B United States Treasury No 3.87	C			1.A	9,595,552	97.4650	9,746,484	10,000,000	9,714,228		11,646			3.875	4.113	FA	146,365	387,500	05/20/2011	08/15/2040
912810-QK-7	US TREASURY N/B United States Treasury No 3.87				1.A	1,344,048,999	97.4650	1,365,190,070	1,400,700,000	1,360,671,980		1,631,223			3.875	4.113	FA	20,501,414	54,277,125	05/20/2011	08/15/2040
912810-QL-5	US TREASURY N/B United States Treasury No 4.25				1.A	384,498,795	101.9300	395,487,189	388,000,000	385,486,168		97,895			4.250	4.304	MN	2,129,203	16,490,000	03/21/2011	11/15/2040
912810-QT-8	US TREASURY N/B United States Treasury No 3.12				1.A	356,720,934	86.9530	309,553,125	356,000,000	356,501,272		(21,944)			3.125	3.114	MN	1,436,470	11,125,000	02/21/2012	11/15/2041
912810-QU-5	US TREASURY N/B United States Treasury No 3.12				1.A	297,524,733	86.6680	260,003,907	300,000,000	298,239,153		70,961			3.125	3.168	FA	3,541,101	9,375,000	02/09/2012	02/15/2042
912810-QX-9	US TREASURY N/B United States Treasury No 2.75				1.A	222,486,330	81.1050	189,381,270	233,500,000	225,196,617		326,375			2.750	3.000	FA	2,425,418	6,421,250	06/30/2015	08/15/2042
912810-QY-7	US TREASURY N/B United States Treasury No 2.75				1.A	592,332,031	80.8630	521,568,162	645,000,000	605,955,187		1,472,789			2.750	3.176	MN	2,290,282	17,737,500	07/30/2013	11/15/2042
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12	RA			1.A		85.4770								3.125	3.202	FA			03/20/2013	02/15/2043
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12				1.A	488,679,826	85.4770	423,997,938	496,040,000	490,571,056		203,353			3.125	3.202	FA	5,855,092	15,501,250	03/20/2013	02/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87	C			1.A	43,418,240	82.0900	41,044,922	50,000,000	44,976,551		175,924			2.875	3.598	MN	185,611	1,437,499	11/08/2013	05/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87				1.A	1,260,138,003	82.0900	1,191,256,622	1,451,162,000	1,305,365,236		5,105,894			2.875	3.598	MN	5,387,040	41,720,866	11/08/2013	05/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62	C			1.A	6,407,748	91.9340	6,067,617	6,600,000	6,451,547		5,016			3.625	3.788	FA	90,369	239,250	11/12/2013	08/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62				1.A	439,222,017	91.9340	415,907,579	452,400,000	442,224,235		343,833			3.625	3.788	FA	6,194,376	16,399,500	11/12/2013	08/15/2043
912810-RE-0	US TREASURY N/B United States Treasury No 3.62				1.A	78,628,757	91.6330	73,306,250	80,000,000	78,926,609		35,321			3.625	3.720	FA	1,095,380	2,900,000	02/14/2014	02/15/2044
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	SD			1.A	3,484,834	100.3610	3,512,641	3,500,000	4,383,326	138,132	2,376			0.875	0.959	FA	14,744	38,362	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	C			1.A	355,791,886	100.3610	358,630,924	357,340,300	447,525,479	14,102,898	242,570			0.875	0.959	FA	1,505,292	3,916,636	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875				1.A	845,480,153	100.3610	852,226,654	849,159,700	1,063,469,755	33,513,187	576,427			0.875	0.959	FA	3,577,075	9,307,232	05/23/2018	02/15/2047
912810-SQ-2	WI TREASURY SEC				1.A	512,917,796	63.8280	331,043,932	518,649,000	513,777,328		263,375			1.125	1.187	FA	2,203,906	5,834,801	09/15/2020	08/15/2040
912810-SR-0	WI TREASURY SEC				1.A	624,338,613	64.4450	409,027,306	634,689,000	625,991,141		475,449			1.125	1.217	MN	921,956	7,140,251	06/18/2020	05/15/2040
912810-TA-6	WI TREASURY SEC				1.A	251,707,857	69.5470	182,609,925	262,571,000	252,704,188		461,898			1.750	2.004	FA	1,735,609	4,594,993	11/05/2021	08/15/2041
912810-TC-2	US TREASURY N B				1.A	52,097,461	72.3320	39,782,617	55,000,000	52,319,423		119,552			2.000	2.335	MN	142,033	1,100,000	02/17/2022	11/15/2041
912810-TF-5	US TREASURY N B				1.A	666,686,387	76.7270	518,400,791	675,647,100	667,220,112		332,236			2.375	2.456	FA	6,061,087	16,046,619	04/26/2022	02/15/2042
912810-TH-1	US TREASURY N B				1.A	291,411,133	87.7340	263,203,125	300,000,000	291,880,165		313,208			3.125	3.321	MN	1,210,508	9,750,000	07/14/2022	05/15/2042
912810-TK-4	US TREASURY N B				1.A	350,841,367	89.1680	330,813,165	371,000,000	351,746,120		705,850			3.375	3.765	FA	4,729,494	12,521,250	09/19/2022	08/15/2042
912828-6T-2	US TREASURY N/B United States Treasury No 2.37	O			1.A	129,048	92.6880	115,859	125,000	127,302		(402)			2.375	2.012	MN	383	2,969	06/28/2019	05/15/2029
912828-S5-0	TSY INFL IX N/B United States Treasury In .125				1.A	10,074,791	122.2970	12,229,656	10,000,000	12,842,983	402,693	(2,274)			0.125	0.102	JJ	7,412	15,686	11/04/2016	07/15/2026
91282C-BZ-3	WI TREASURY SEC				1.A	1,052,109	89.5200	1,074,234	1,200,000	1,054,725		2,616			1.250	4.348	AO	2,555		11/30/2023	04/30/2028
91282C-CF-6	US TREASURY N B				1.A	1,002,848	92.3090	1,015,395	1,100,000	1,005,702		2,854			0.750	4.536	MN	725		12/01/2023	05/31/2026
91282C-DY-4	US TREASURY N B				1.A	500,358,167	85.9730	435,554,154	506,619,400	501,436,768		581,386			1.875	2.012	FA	3,587,980	9,499,114	02/22/2022	02/15/2032
91282C-EP-2	US TREASURY N B				1.A	346,382,729	92.6640	325,016,696	350,747,300	346,955,981		392,267			2.875	3.022	MN	1,302,053	10,083,985	07/21/2022	05/15/2032
91282C-FF-3	US TREASURY NB				1.A	75,370,103	91.5780	69,195,515	75,559,000	75,393,142		16,816			2.750	2.779	FA	784,849	2,077,873	08/15/2022	08/15/2032
91282C-FY-2	US TREASURY N B				1.A	181,107,070	99.8090	178,657,383	179,000,000	180,814,042		(281,025)			3.875	3.682	MN	606,448	6,789,000	11/30/2023	11/30/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-GJ-4	US TREASURY N B				1.A	54,862,500	97.8010	53,790,430	55,000,000	54,878,680		16,180			3.500	3.541	JJ	805,571	962,500	02/02/2023	01/31/2030
91282C-JF-9	US TREASURY NB				1.A FE	1,337,472	104.3830	1,362,196	1,305,000	1,337,019		(453)			4.875	4.306	AO	10,836		12/01/2023	10/31/2028
91282C-JJ-1	US TREASURY NB				1.A FE	499,070,332	104.9840	503,400,078	479,500,000	499,015,364		(54,968)			4.500	3.996	MN	2,786,106		12/21/2023	11/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						11,401,292,844	XXX	10,331,311,359	11,817,736,467	11,804,493,041	48,156,910	13,302,434			XXX	XXX	XXX	87,044,885	304,450,598	XXX	XXX
06644E-AG-3	GOVERNMENT NATIONAL MORTGAGE			4	1.A	22,144,570	103.8050	22,317,974	21,500,000	22,055,684		(88,886)			6.260	5.562	MON	112,158	897,267	03/30/2023	03/15/2056
3617AC-CP-3	GNMA POOL BA0078			4	1.A	64,737,512	93.1600	53,402,565	57,323,697	63,616,365		(289,929)			4.010	2.855	MON	191,557	2,298,680	01/30/2020	03/15/2044
3617H1-ZD-2	GN BH4340			4	1.A	163,981,137	92.0640	147,284,939	159,981,597	163,564,097		(141,268)			4.530	4.311	MON	603,931	7,171,785	05/17/2023	02/15/2046
3617JF-MB-7	GNMA POOL BL3054				1.A	38,074,690	97.4110	36,376,504	37,343,309	37,970,529		(55,799)			4.330	4.017	MON	134,747	2,259,459	02/22/2022	05/15/2035
3617Q8-L5-9	GNMA POOL BX3948			4	1.A	94,359,887	97.1140	84,512,469	87,023,782	93,429,918		(280,168)			3.000	2.281	MON	217,559	2,610,713	07/22/2020	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329				1.A	6,191,878	80.8800	5,006,454	6,189,944	6,191,080		(261)			1.650	1.646	MON	8,511	102,134	11/04/2020	07/15/2042
3617UV-P7-5	GNMA POOL CB9446				1.A	348,096,997	85.0580	289,923,562	340,853,852	347,408,649		(276,851)			2.820	2.637	MON	801,007	9,612,078	04/13/2021	06/15/2046
3617WU-NK-8	GNMA POOL CH3094				1.A	224,804,165	81.4840	183,178,958	224,804,165	224,804,165					3.025	3.034	MON	566,694	4,532,782	12/11/2023	09/15/2049
3617X4-6B-4	GNMA POOL CI0866				1.A	43,939,311	85.7060	37,397,142	43,634,212	43,908,145		(17,917)			2.580	2.499	MON	93,814	1,125,763	11/12/2021	06/15/2040
36196L-LW-9	GNMA POOL AX8441			4	1.A	278,970,241	88.1900	246,023,205	278,970,241	278,970,241					3.340	3.349	MON	776,467	9,317,606	07/30/2020	07/15/2044
36202F-W3-6	G2 5166			4	1.A	3,862	97.6310	3,572	3,658	3,731		(23)			3.000	1.275	MON	9	110	07/05/2013	09/20/2026
3620AS-VD-8	GN 738712			4	1.A	31,228	97.5380	29,078	29,812	30,317		(169)			3.000	1.541	MON	75	894	07/05/2013	09/15/2026
36241K-WE-4	G2 782445			4	1.A	902,151	100.1410	952,852	951,511	906,879		619			4.500	5.680	MON	3,568	42,818	10/23/2008	10/20/2038
36290W-J6-0	GN 619585			4	1.A	190,760	98.7010	193,328	195,871	191,975		262			4.500	5.187	MON	735	8,814	10/12/2004	09/15/2033
36290Y-U3-0	GN 621702			4	1.A	136,897	98.7020	138,740	140,565	137,766		226			4.500	4.973	MON	527	6,325	10/12/2004	10/15/2033
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ			4	1.A	1,177,649	99.6800	1,207,651	1,211,532	1,195,953		477			5.779	5.981	MON	5,835	70,012	09/15/2004	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ			4	1.A	474,622	99.6740	487,708	489,301	475,782		657			4.875	5.297	MON	1,988	23,853	01/21/2005	12/16/2044
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ			4	1.A	1,057,730	98.3540	1,072,842	1,090,795	1,080,956		601			5.096	5.289	MON	4,632	55,587	05/05/2005	05/16/2046
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ			4	1.A	1,717,446	99.0790	2,320,689	2,342,251	2,061,539		9,732			3.742	5.072	MON	7,304	87,710	04/06/2006	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ			4	1.A	1,173,857	99.6620	1,329,420	1,333,928	1,287,235		1,920			5.224	8.417	MON	5,807	69,684	01/25/2007	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ			4	1.A	2,122,778	99.6510	2,194,607	2,202,288	2,142,101		(1,111)			5.478	5.862	MON	10,054	120,709	08/23/2006	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ			4	1.A	541,501	99.6670	833,911	836,698	722,125		5,715			3.400	9.052	MON	2,371	28,448	11/03/2006	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z			4	1.A	7,131,451	96.0180	7,410,965	7,718,325	7,547,056		10,110			5.059	5.385	MON	32,539	390,470	10/23/2006	04/16/2046
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ			4	1.A	5,738,043	95.2320	6,237,318	6,549,617	6,098,918		9,861			4.642	5.599	MON	25,336	304,033	09/11/2006	08/16/2046
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ			4	1.A	7,829,612	97.3910	8,590,725	8,820,900	8,196,369		83,878			4.557	6.841	MON	33,497	401,968	03/09/2007	02/16/2047
38374C-TB-7	GNR 2003-83 BD PAC-11			4	1.A	3,823,774	99.7320	3,917,601	3,928,114	3,902,871		1,055			5.500	5.682	MON	18,004	216,046	09/11/2003	09/16/2033
38374D-R4-3	GNR 2008-30 PX PAC-11			4	1.A	6,425,631	100.5860	6,196,056	6,159,982	6,199,155		(2,289)			6.000	5.848	MON	30,800	369,599	02/04/2009	04/20/2038
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11			4	1.A	1,444,583	100.7580	1,418,521	1,407,847	1,414,800		(472)			5.500	5.384	MON	6,453	77,432	01/22/2009	04/20/2038
38374F-2V-5	GNR 2004-25 E AFC SEQ			4	1.A	1,752,226	99.6730	1,746,491	1,752,226	1,752,226					5.166	5.132	MON	7,544	90,525	04/01/2004	03/16/2046
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11			4	1.A	2,786,230	100.3540	2,756,992	2,747,274	2,751,591		(658)			5.500	5.436	MON	12,592	151,100	07/06/2005	05/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11			4	1.A	1,955,264	101.5990	1,979,963	1,948,793	1,948,793					5.500	5.483	MON	8,932	107,184	09/13/2005	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ			4	1.A	769,403	99.6720	766,881	769,403	769,403					5.144	5.174	MON	3,298	39,533	09/27/2005	12/16/2047
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ			4	1.A	3,538,800	97.5220	3,878,015	3,976,573	3,737,551		(1,300)			4.199	5.064	MON	13,915	166,976	09/28/2005	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ			4	1.A	10,581,531	97.3710	10,378,058	10,658,307	10,594,358		5,110			5.415	5.667	MON	48,096	577,147	12/01/2006	11/16/2046
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ			4	1.A	10,978,494	94.3570	11,464,536	12,150,218	11,627,195		48,414			4.665	5.660	MON	47,234	566,808	11/06/2006	10/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11			4	1.A	1,063,525	99.7360	1,066,718	1,069,542	1,065,592		79			4.500	4.581	MON	4,011	48,129	02/27/2009	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11			4	1.A	6,867,226	101.4360	6,746,551	6,651,066	6,718,009		(2,822)			5.500	5.289	MON	30,484	365,809	03/03/2009	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11			4	1.A	2,366,630	99.7860	2,315,615	2,320,580	2,324,087		(290)			5.000	4.965	MON	9,669	116,029	02/19/2009	02/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11			4	1.A	3,044,007	99.1320	2,963,852	2,989,817	3,007,400		(5,732)			4.500	4.031	MON	11,212	134,541	05/27/2009	03/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11			4	1.A	9,542,192	98.7790	9,367,177	9,482,924	9,482,016		(716)			4.500	4.495	MON	35,561	426,731	04/02/2009	03/20/2039
38374Y-F4-0	GNR 2010-87 MD AD PAC-11			4	1.A	2,337,019	97.5900	2,189,028	2,243,090	2,273,581		(760)			4.500	4.154	MON	8,412	100,939	11/23/2010	07/20/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38375C-FR-6	GNR 2012-50 PB AD PAC-11			4	1.A	5,249,742	91.4130	4,502,107	4,925,000	5,058,679		(11,641)			3.750	3.452	MON	15,391	184,688	06/22/2012	04/20/2042
38375C-Y9-5	GNR 2012-74 TY SC PT			4	1.A	21,760,850	87.1320	18,959,884	21,760,000	21,760,000					3.000	2.999	MON	54,400	652,800	08/15/2012	03/20/2042
38375D-E9-5	GNR 2008-94 YP AD PAC-11			4	1.A	64,157	99.5260	64,012	64,318	64,148		(1)			5.000	5.048	MON	268	3,216	12/05/2008	10/20/2038
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11			4	1.A	2,139,839	100.7120	2,088,507	2,073,738	2,085,796		(638)			5.500	5.361	MON	9,505	114,056	01/21/2009	07/20/2038
38375G-QP-9	GNR 2012-94 BZ Z SEQ			4	1.A	42,115,243	94.9550	38,484,798	40,529,533	40,981,479		(75,053)			3.500	3.281	MON	118,211	1,414,337	05/01/2023	07/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ			4	1.A	1,400,340	98.9730	1,443,587	1,458,569	1,427,093		1,456			5.454	5.867	MON	6,629	79,550	01/30/2007	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ			4	1.A	12,335,515	94.7230	13,558,227	14,313,516	13,375,283		57,713			4.337	5.067	MON	51,731	620,777	02/14/2007	01/16/2047
38375X-LQ-5	GNR 2008-71 PC PAC-1-11			4	1.A	3,694,023	100.2640	3,544,807	3,535,479	3,565,576		(1,341)			6.000	5.806	MON	17,677	212,129	02/03/2009	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11			4	1.A	1,643,637	99.6370	1,645,897	1,651,896	1,644,411		96			5.000	5.096	MON	6,883	82,595	10/22/2008	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11			4	1.A	1,783,421	99.4540	1,782,594	1,792,383	1,783,987		120			5.000	5.098	MON	7,468	89,619	10/22/2008	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT			4	1.A	5,412,738	99.7910	5,237,755	5,248,716	5,254,969		(713)			5.000	4.967	MON	21,870	262,436	01/09/2009	08/20/2038
38376C-ZH-5	GNR 2009-76 BZ Z SUP			4	1.A	8,936,053	99.0050	8,860,587	8,949,607	8,930,838		(188)			5.500	5.559	MON	41,019	491,812	02/01/2023	09/16/2039
38376F-ZT-2	GNR 2009-74 JZ Z SUP			4	1.A	110,855	101.1720	112,315	111,014	110,767		(15)			5.500	5.549	MON	509	5,928	12/01/2023	09/20/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ			4	1.A	7,411,922	100.2510	7,398,348	7,379,806	7,374,040		(232)			5.500	5.535	MON	33,824	405,889	02/18/2010	10/16/2039
38376T-X2-3	GNR 2010-4 QN AD PAC-11			4	1.A	10,112,891	101.0090	10,100,892	10,000,000	10,023,224		(5,005)			5.000	4.984	MON	41,667	500,000	03/03/2010	01/16/2040
38377J-P3-1	GNR 2010-111 ZB Z SUP			4	1.A	13,639,547	99.5910	13,599,983	13,655,826	13,631,747		(91)			4.500	4.540	MON	51,209	614,512	09/23/2010	09/16/2040
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ			4	1.A	28,643,330	99.2930	25,776,247	25,959,738	26,758,429		(78,357)			4.500	3.895	MON	97,349	1,168,188	05/03/2013	06/20/2040
38377M-E9-3	GNR 2010-147 PB AD PAC-11			4	1.A	31,338,619	94.3170	30,944,131	32,808,674	32,265,632		53,399			4.000	4.245	MON	109,362	1,312,347	12/20/2011	11/20/2040
38377M-HB-5	GNR 2010-133 GB SC PT			4	1.A	22,339,231	94.3530	18,253,963	19,346,560	20,522,371		(132,973)			4.000	3.165	MON	64,489	773,862	09/27/2012	08/20/2040
38377M-N4-4	GNR 2010-149 MB AD PAC-11			4	1.A	5,303,256	98.7260	5,031,298	5,096,222	5,160,931		(9,860)			4.500	4.283	MON	19,111	229,330	11/23/2010	11/16/2040
38377M-P2-6	GNR 2010-149 BP AD PAC-11			4	1.A	7,845,041	97.3000	7,330,821	7,534,253	7,614,163		(13,365)			4.500	4.310	MON	28,253	339,041	11/23/2010	11/20/2040
38377M-P9-1	GNR 2010-149 LB AD PAC-11			4	1.A	13,095,470	97.4360	12,274,497	12,597,474	12,761,946		(23,738)			4.500	4.295	MON	47,241	566,886	11/24/2010	11/16/2040
38377N-AB-0	GNR 2010-143 QE AD PAC-1-11			4	1.A	9,031,250	94.6690	9,466,916	10,000,000	9,645,802		35,831			4.000	4.540	MON	33,333	400,000	02/23/2011	11/16/2040
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11			4	1.A	25,583,727	96.5810	23,749,957	24,590,708	24,972,644		(42,364)			4.250	4.061	MON	87,092	1,021,438	12/01/2023	12/20/2040
38377N-UF-9	GNR 2010-167 WL SC AD PAC-11			4	1.A	11,379,960	98.0440	11,577,053	11,808,000	11,669,413		18,143			4.500	4.723	MON	44,280	531,360	04/12/2011	09/20/2040
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ			4	1.A	15,579,828	96.5120	14,333,598	14,851,652	15,140,705		(33,010)			4.500	4.249	MON	55,694	652,315	12/01/2023	09/16/2040
38377Q-KY-2	GNR 2011-18 PH EXCH PAC-1-11			4	1.A	12,805,649	94.3040	13,385,488	14,194,000	13,784,630		55,532			4.000	4.499	MON	47,313	567,760	04/20/2011	02/20/2041
38377Q-SG-3	GNR 2011-25 ME AD PAC-11			4	1.A	14,122,357	100.2890	14,079,604	14,039,000	14,042,315		(4,491)			5.000	5.008	MON	58,496	701,950	02/02/2011	02/20/2041
38377R-UY-9	GNR 2010-166 DB AD PAC-11			4	1.A	9,392,767	96.4990	8,263,395	8,563,207	8,750,142		(32,569)			4.250	3.763	MON	30,328	363,936	03/01/2012	12/20/2040
38377R-VJ-1	GNR 2010-166 BG AD PAC-11			4	1.A	19,759,025	94.1550	21,101,686	22,411,654	21,652,667		100,524			4.000	4.647	MON	74,706	896,466	02/10/2011	12/20/2040
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11			4	1.A	12,082,251	98.1080	11,621,254	11,845,345	11,888,009		(5,574)			4.500	4.441	MON	44,420	533,040	06/07/2011	02/16/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11			4	1.A	3,285,760	99.7280	3,395,675	3,404,932	3,360,793		886			4.500	4.728	MON	12,769	153,222	02/01/2011	02/20/2041
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11			4	1.A	8,224,183	94.9110	8,633,972	9,096,918	8,867,693		32,574			4.000	4.499	MON	30,323	363,877	04/20/2011	01/20/2041
38377T-QJ-3	GNR 2011-5 LW PAC-1-11			4	1.A	11,820,699	95.2030	10,546,739	11,078,119	11,250,405		(28,481)			4.000	3.673	MON	36,927	443,125	12/20/2011	01/20/2041
38377U-N6-1	GNR 2011-62 KB SEQ			4	1.A	474,620	99.6620	488,903	490,563	476,987		391			4.500	4.962	MON	1,840	22,075	04/05/2011	04/20/2041
38377V-N7-7	GNR 2011-69 NY EXCH PAC-1-11			4	1.A	10,012,840	94.4440	9,799,505	10,376,000	10,261,578		13,374			4.000	4.208	MON	34,587	415,040	06/03/2011	05/20/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11			4	1.A	13,514,943	95.4680	13,634,183	14,281,455	13,999,998		6,365			4.000	4.392	MON	47,605	571,258	07/07/2011	05/16/2041
38377W-BA-1	GNR 2011-73 LB PAC-11			4	1.A	43,019,465	97.5260	43,632,418	44,739,125	44,246,901		53,525			4.000	4.208	MON	149,130	1,789,565	06/21/2011	05/20/2041
38377W-V9-2	GNR 2011-106 LB SC PAC-11			4	1.A	13,455,864	98.5220	11,279,598	11,448,754	11,921,836		(76,974)			4.500	3.756	MON	42,933	515,194	06/07/2012	02/16/2041
38377X-5E-8	GNR 2012-136 MX EXCH PAC-1-11			4	1.A	17,603,911	80.9780	16,640,221	20,549,000	19,256,734		121,385			2.000	2.726	MON	34,248	410,980	01/30/2013	11/20/2042
38377X-GA-4	GNR 2011-93 PE PAC-1-11			4	1.A	29,998,136	96.2660	26,910,114	27,954,000	28,445,157		(100,784)			4.000	3.639	MON	93,180	1,118,160	12/20/2011	07/20/2041
38377Y-AP-5	GNR 2011-128 PE PAC-1-11			4	1.A	11,080,344	93.8790	10,409,391	11,088,140	11,072,275		(683)			3.500	3.517	MON	32,340	388,085	03/19/2012	09/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1.A	22,218	97.6050	21,084	21,601	21,788		(66)			2.500	1.626	MON	45	540	07/05/2013	09/16/2026
38377Y-Q4-5	GNR 2011-141 BY EXCH PAC-1-11			4	1.A	10,183,584	94.6580	8,686,723	9,176,984	9,590,500		(42,043)			4.000	3.436	MON	30,590	367,079	06/07/2012	10/20/2041
38377Y-UK-4	GNR 2011-140 PE PAC-1-11			4	1.A	9,296,852	95.5240	8,881,411	9,297,578	9,289,033		(217)			3.500	3.515	MON	27,118	325,415	03/19/2012	10/16/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11			4	1.A	10,052,913	91.8980	9,121,186	9,925,294	9,968,663		(5,377)			4.000	3.963	MON	33,084	388,542	12/01/2023	01/20/2042
38378A-HL-8	GNR 2011-154 LK EXCH SC PT			4	1.A	11,972,470	97.4200	11,081,819	11,375,268	11,511,280		(4,202)			4.000	3.765	MON	37,918	455,011	12/20/2011	07/20/2041
38378A-HV-6	GNR 2011-146 BP PAC-11			4	1.A	21,429,115	94.3410	18,871,780	20,003,841	20,387,996		(66,154)			4.000	3.665	MON	66,679	800,154	03/01/2012	11/16/2041
38378C-ET-0	GNR 2012-10 PB AD PAC-11			4	1.A	3,262,931	97.0670	3,007,353	3,098,217	3,140,726		(1,332)			4.000	3.762	MON	10,327	123,929	03/13/2012	01/20/2042
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11			4	1.A	11,212,277	94.8180	10,545,562	11,121,912	11,124,704		(2,682)			3.500	3.487	MON	32,439	389,267	03/08/2012	01/20/2042
38378C-SB-4	GNR 2012-13 QY EXCH PAC-11			4	1.A	21,563,616	91.1920	19,554,310	21,442,999	21,449,917		(6,523)			3.500	3.490	MON	62,542	750,505	03/13/2012	01/20/2042
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11			4	1.A	16,490,762	95.1340	14,800,263	15,557,323	15,794,799		(6,033)			3.500	3.240	MON	45,376	544,506	08/16/2012	03/20/2042
38378D-U4-5	GNR 2012-30 CL SC SEQ			4	1.A	8,606,823	95.3820	8,128,062	8,521,607	8,533,473		(889)			3.500	3.460	MON	24,855	298,256	03/08/2012	11/20/2039
38378D-UY-9	GNR 2012-38 PY EXCH PAC-1-11			4	1.A	19,057,690	89.7170	16,928,646	18,869,000	18,906,365		(9,484)			3.250	3.215	MON	51,104	613,242	06/07/2012	03/20/2042
38378E-2M-4	GNR 2012-91 ZD Z SEQ			4	1.A	18,995,073	90.5360	16,438,961	18,157,405	18,409,221		(39,369)			3.500	3.277	MON	52,959	623,623	12/01/2023	07/20/2042
38378E-BG-7	GNR 2012-51 ZM Z SEQ			4	1.A	24,216,071	88.7620	20,676,069	23,293,908	23,689,696		(31,174)			3.500	3.335	MON	67,941	800,038	12/01/2023	04/16/2042
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11			4	1.A	17,850,743	89.4180	15,256,743	17,062,254	17,423,652		(33,088)			3.500	3.274	MON	49,765	586,010	12/01/2023	04/20/2042
38378E-EC-3	GNR 2012-51 LY EXCH PAC-11			4	1.A	18,738,695	91.5150	16,044,347	17,532,000	17,916,094		(55,528)			3.500	3.164	MON	51,135	613,620	08/15/2012	04/20/2042
38378E-GE-7	GNR 2012-51 BY EXCH PAC-11			4	1.A	12,310,715	88.6770	10,235,095	11,542,000	11,887,808		(28,592)			3.500	3.185	MON	33,664	403,970	08/14/2012	04/20/2042
38378E-GF-4	GNR 2012-51 GY EXCH PAC-11			4	1.A	22,917,099	91.4590	19,251,232	21,049,000	21,667,745		(84,500)			3.500	3.054	MON	61,393	736,715	08/03/2012	04/20/2042
38378E-W7-4	GNR 2012-75 MB SC PT			4	1.A	12,914,311	93.6330	10,924,479	11,667,362	12,014,968		(63,542)			4.000	3.445	MON	38,891	466,695	01/17/2013	12/20/2041
38378E-W8-2	GNR 2012-75 JB SC PT			4	1.A	11,111,253	94.9380	9,402,825	9,904,181	10,395,130		(45,037)			4.000	3.424	MON	33,014	396,167	06/29/2012	11/20/2041
38378F-T6-7	GNR 2013-18 GY PAC-1-11			4	1.A	30,132,796	83.9040	27,314,141	32,554,000	31,569,136		102,004			2.500	2.877	MON	67,821	813,850	02/12/2013	02/20/2043
38378G-2S-6	GNR 2013-8 PW PAC-1-11			4	1.A	10,646,647	80.4840	9,927,655	12,335,000	11,654,418		73,146			2.000	2.709	MON	20,558	246,700	01/28/2013	01/16/2043
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ			4	1.A	14,828,171	93.0200	14,065,608	15,121,015	15,006,480		7,579			3.000	3.131	MON	37,803	453,631	01/24/2013	02/20/2042
38378G-HR-2	GNR 2012-129 Z Z SEQ			4	1.A	18,348,966	91.7040	16,914,012	18,444,073	18,389,374		3,443			3.000	3.043	MON	46,110	544,435	12/01/2023	11/20/2042
38378G-NW-4	GNR 2012-148 PB PAC-1-11			4	1.A	7,244,141	86.4640	8,646,424	10,000,000	8,761,844		147,639			2.000	3.911	MON	16,667	200,000	09/12/2013	12/20/2042
38378G-PW-2	GNR 2012-145 PY PAC-1-11			4	1.A	9,497,813	80.6320	8,869,542	11,000,000	10,400,669		60,736			2.000	2.676	MON	18,333	220,000	01/30/2013	12/20/2042
38378H-3C-8	GNR 2012-126 BE PAC-1-11			4	1.A	16,838,700	79.3040	15,606,956	19,680,000	18,395,509		123,210			2.000	2.785	MON	32,800	393,600	01/08/2013	10/20/2042
38378H-A9-7	GNR 2012-127 BL SC PT			4	1.A	15,343,063	86.9820	12,996,448	14,941,510	15,093,843		(17,758)			3.000	2.871	MON	37,354	448,245	11/15/2012	05/20/2042
38378H-B2-1	GNR 2012-127 LB SC PT			4	1.A	10,085,528	89.7580	8,312,254	9,260,743	9,639,017		(36,222)			3.500	3.015	MON	27,011	324,126	11/15/2012	03/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1.A	31,548	85.5320	27,119	31,706	31,573		4			1.500	1.567	MON	40	476	07/05/2013	08/16/2042
38378J-4B-5	GNR 2013-75 ZG Z SEQ			4	1.A	12,412,867	90.3720	12,426,800	13,750,675	13,166,758		62,587			3.000	3.597	MON	34,377	405,894	12/01/2023	05/20/2043
38378J-DW-9	GNR 2013-42 MW PAC-1-11			4	1.A	13,945,360	86.4160	13,694,370	15,847,000	15,267,819		76,596			2.500	3.065	MON	33,015	396,175	05/28/2013	03/20/2043
38378J-TU-6	GNR 2013-39 BD SEQ			4	1.A	10,889,910	100.3170	9,908,814	9,877,469	10,221,096		(47,361)			5.000	4.452	MON	41,156	493,873	10/09/2013	03/20/2043
38378J-U7-5	GNR 2013-41 PY PAC-1-11			4	1.A	12,006,262	82.0490	10,696,792	13,037,000	12,559,465		36,875			2.500	2.881	MON	27,160	325,925	03/20/2013	03/20/2043
38378J-V8-2	GNR 2013-41 MY PAC-1-11			4	1.A	6,437,838	89.9730	6,563,548	7,295,000	7,020,286		43,769			3.000	3.690	MON	18,238	218,850	06/26/2013	03/20/2043
38378J-VR-0	GNR 2013-49 KE PAC-11			4	1.A	8,471,985	90.4800	7,782,212	8,601,000	8,540,456		4,961			3.000	3.096	MON	21,503	258,030	03/20/2013	03/16/2043
38378M-BD-6	GNR 2013-23 ZC Z SEQ			4	1.A	93,196,207	90.9910	88,388,693	97,140,306	95,352,006		206,977			3.000	3.281	MON	242,851	2,867,401	12/01/2023	02/20/2043
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ			4	1.A	51,468,090	81.1110	46,171,542	56,924,072	54,130,754		254,250			2.500	3.099	MON	118,592	1,404,017	12/01/2023	11/20/2042
38378M-MF-9	GNR 2013-60 PY PAC-1-11			4	1.A	7,250,324	87.2370	6,491,285	7,441,000	7,354,612		7,245			3.000	3.133	MON	18,603	223,230	05/14/2013	04/20/2043
38378M-RB-3	GNR 2013-54 PB AD PAC-11			4	1.A	7,817,205	87.3820	7,718,408	8,833,000	8,408,913		36,969			3.000	3.588	MON	22,083	264,990	07/17/2013	04/20/2043
38378M-UE-3	GNR 2013-53 Z Z SEQ			4	1.A	12,374,854	87.0970	11,242,616	12,908,171	12,660,576		23,036			3.000	3.249	MON	32,270	381,025	12/01/2023	04/20/2043
38378M-UH-6	GNR 2013-53 KE PAC-11			4	1.A	16,445,760	86.5790	14,831,818	17,131,000	16,818,238		24,745			3.000	3.203	MON	42,828	513,930	05/28/2013	04/20/2043
38378P-CB-2	GNR 2013-192 MZ Z SEQ			4	1.A	14,097,667	90.1030	14,655,983	16,265,875	15,336,733		86,611			3.500	4.251	MON	47,442	558,658	12/01/2023	12/20/2043
38378T-AM-2	GNR 2013-71 LY AD PAC-1-11			4	1.A	9,512,500	85.3230	8,532,273	10,000,000	9,763,718		16,707			3.000	3.247	MON	25,000	300,000	05/22/2013	05/20/2043
38378T-AZ-3	GNR 2013-71 NY PAC-1-11			4	1.A	8,929,031	83.5540	8,438,979	10,100,000	9,605,223		49,352			2.500	3.102	MON	21,042	252,500	06/04/2013	05/20/2043
38378T-CT-5	GNR 2013-71 BY EXCH PAC-1-11			4	1.A	16,927,120	86.8340	16,241,366	18,704,000	17,970,716		74,706			2.500	2.980	MON	38,967	467,600	05/23/2013	05/20/2043
38378T-HD-5	GNR 2013-79 Z Z SEQ			4	1.A	19,187,227	87.7540	17,767,541	20,247,024	19,792,942		48,014			3.000	3.299	MON	50,618	597,654	12/01/2023	05/20/2043
38378T-KY-5	GNR 2013-70 ZA Z SEQ			4	1.A	13,718,716	88.1810	12,178,819	13,811,144	13,746,883		2,005			3.500	3.556	MON	40,283	474,349	12/01/2023	05/20/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378T-TP-5	GNR 2013-91 PC AD PAC-11			4	1.A	12,979,771	90.8290	12,365,204	13,613,657	13,401,021		21,705			3.500	3.717	MON	39,707	476,478	07/17/2013	06/20/2043
38378T-XH-8	GNR 2013-90 Z Z SEQ			4	1.A	14,108,811	89.1470	13,888,678	15,579,493	14,829,583		55,576			3.500	4.081	MON	45,440	535,084	12/01/2023	06/20/2043
38378T-XU-9	GNR 2013-90 PD PAC-1-11			4	1.A	13,437,649	86.9300	13,683,626	15,741,000	14,709,565		88,469			3.000	3.817	MON	39,353	472,230	09/12/2013	06/20/2043
38378T-YD-6	GNR 2013-90 KE PAC-1-11			4	1.A	9,317,990	89.5080	9,136,926	10,208,000	9,841,007		42,480			3.000	3.527	MON	25,520	306,240	10/29/2013	06/16/2043
38378T-YM-6	GNR 2013-90 BZ Z SEQ			4	1.A	11,911,404	91.3370	12,649,273	13,849,016	13,104,249		100,515			3.500	4.521	MON	40,393	480,324	09/01/2023	06/20/2043
38378T-YT-1	GNR 2013-90 ME PAC-1-11			4	1.A	16,977,225	90.2490	18,496,606	20,495,000	19,305,190		157,597			3.000	3.783	MON	51,238	614,850	09/12/2013	06/20/2043
38378U-L2-1	GNR 2013-144 YM EXCH SEQ			4	1.A	19,283,235	86.6640	22,540,526	26,009,000	23,283,324		334,605			2.500	4.308	MON	54,185	650,225	11/05/2013	10/20/2043
38378U-TL-1	GNR 2013-151 EJ SC SEQ			4	1.A	6,502,269	97.0450	6,455,343	6,651,937	6,582,756		1,127			4.250	4.488	MON	23,559	282,707	12/18/2013	07/20/2040
38378U-VP-9	GNR 2013-148 BP PAC-1-11			4	1.A	17,747,302	93.1730	17,721,447	19,020,008	18,609,135		70,558			3.500	3.917	MON	55,475	665,700	09/26/2013	10/20/2043
38378U-WD-5	GNR 2013-148 PC SC SEQ			4	1.A	11,455,276	91.1720	11,230,103	12,317,501	11,994,817		42,816			3.500	3.923	MON	35,926	431,112	10/16/2013	09/20/2043
38378U-YC-5	GNR 2013-152 LP EXCH AD PAC-11			4	1.A	9,025,095	94.8140	8,648,977	9,122,016	9,072,369		2,830			4.000	4.100	MON	30,407	364,881	10/03/2013	06/20/2043
38378V-2J-3	GNR 2013-117 PG PAC-11			4	1.A	10,105,625	93.6910	9,969,690	10,641,000	10,353,238		18,498			4.000	4.311	MON	35,470	425,640	08/13/2013	08/20/2043
38378V-3X-1	GNR 2013-117 ED EXCH PAC-11			4	1.A	13,912,922	94.0970	13,785,257	14,650,000	14,293,808		29,455			4.000	4.319	MON	48,833	586,000	08/13/2013	08/20/2043
38378V-A2-1	GNR 2013-116 PB AD PAC-11			4	1.A	9,771,536	94.5320	9,810,505	10,378,000	10,083,948		23,222			4.000	4.363	MON	34,593	415,120	08/21/2013	08/20/2043
38378V-DU-6	GNR 2013-98 MY EXCH AD PAC			4	1.A	11,150,942	92.1530	11,373,272	12,341,726	11,486,845		18,817			3.500	4.856	MON	35,997	431,960	09/12/2013	07/20/2043
38378V-GJ-8	GNR 2013-98 CY EXCH AD PAC-11			4	1.A	20,474,969	94.1240	20,138,810	21,396,000	21,077,667		45,562			4.000	4.269	MON	71,320	855,840	09/12/2013	07/20/2043
38378V-GK-5	GNR 2013-98 GY EXCH AD PAC-11			4	1.A	7,530,653	94.2410	7,549,676	8,011,000	7,791,431		20,711			4.000	4.386	MON	26,703	320,440	09/12/2013	07/16/2043
38378V-L7-8	GNR 2013-116 WY EXCH PAC-11			4	1.A	8,846,875	88.4360	8,843,636	10,000,000	9,507,804		50,513			3.000	3.663	MON	25,000	300,000	10/29/2013	08/20/2043
38378V-SH-9	GNR 2013-99 PE PAC-1-11			4	1.A	9,844,953	92.8760	9,506,778	10,236,000	10,090,329		19,875			3.500	3.745	MON	29,855	358,260	07/17/2013	07/16/2043
38378V-TB-1	GNR 2013-99 EC PAC-11			4	1.A	9,612,500	93.7250	9,372,528	10,000,000	9,787,646		13,314			4.000	4.244	MON	33,333	400,000	08/09/2013	07/20/2043
38378V-V6-9	GNR 2013-117 VZ Z SEQ			4	1.A	19,073,311	91.1240	20,319,979	22,299,352	21,121,729		172,080			3.500	4.463	MON	65,040	765,880	12/01/2023	08/20/2043
38378V-V8-5	GNR 2013-117 AZ Z SEQ			4	1.A	21,263,563	91.4190	22,556,215	24,673,505	23,503,438		172,891			3.500	4.376	MON	71,964	857,169	08/01/2023	08/20/2043
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11			4	1.A	8,260,081	93.9880	8,061,718	8,577,377	8,470,936		2,703			3.500	3.711	MON	25,017	300,208	07/17/2013	07/16/2043
38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11			4	1.A	23,037,506	92.0790	23,618,948	25,650,668	24,808,639		128,734			3.500	4.072	MON	74,814	897,773	09/10/2013	08/16/2043
38378W-LY-7	GNR 2013-120 JY EXCH SC PAC-1-11 P			4	1.A	10,209,653	90.1320	10,460,696	11,606,000	10,916,573		56,781			3.500	4.233	MON	33,851	406,210	09/03/2013	08/16/2043
38378W-RA-3	GNR 2013-113 YB EXCH AD PAC			4	1.A	12,395,319	94.3960	12,269,588	12,998,000	12,689,018		23,558			4.000	4.303	MON	43,327	519,920	09/12/2013	08/20/2043
38378W-TK-9	GNR 2013-113 GY EXCH AD PAC			4	1.A	9,261,877	94.3380	9,274,327	9,831,000	9,548,945		21,879			4.000	4.362	MON	32,770	393,240	09/12/2013	08/20/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11			4	1.A	12,307,383	95.1110	12,098,908	12,720,810	12,559,169		3,117			3.500	3.729	MON	37,102	445,228	11/01/2013	08/20/2043
38378W-VN-0	GNR 2013-124 BZ Z SEQ			4	1.A	41,185,714	94.5970	43,469,812	45,952,846	44,230,097		214,254			3.500	4.233	MON	134,029	1,602,525	05/01/2023	08/20/2043
38378W-Y9-8	GNR 2013-129 EK EXCH PAC-11			4	1.A	8,452,708	94.9250	8,567,901	9,026,000	8,809,742		29,863			4.000	4.429	MON	30,087	361,040	09/10/2013	09/20/2043
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ			4	1.A	21,442,923	91.2350	23,364,666	25,609,407	24,059,134		222,664			3.000	4.107	MON	64,024	755,942	12/01/2023	01/20/2044
38379B-A9-9	GNR 2014-72 NP SC PAC-11			4	1.A	18,138,472	90.4880	18,217,928	20,132,886	19,419,587		96,180			3.000	3.551	MON	50,332	603,987	07/09/2014	01/16/2040
38379B-ZY-7	GNR 2014-71 EM EXCH SC PAC-11			4	1.A	14,830,043	94.7850	13,730,509	14,486,000	14,615,405		(17,694)			4.000	3.878	MON	48,287	579,440	06/03/2014	12/20/2039
38379C-VV-5	GNR 2014-90 PE SC PAC-11			4	1.A	16,565,298	94.8250	15,498,272	16,344,000	16,430,793		(12,026)			4.000	3.935	MON	54,480	653,760	06/12/2014	12/20/2039
38379C-WH-5	GNR 2014-90 Z Z SEQ			4	1.A	18,093,797	91.2170	16,375,272	17,952,073	17,984,040		(11,105)			3.500	3.459	MON	52,360	616,571	12/01/2023	06/20/2044
38379V-4F-8	GNR 2016-32 NY EXCH PAC-11			4	1.A	9,786,645	81.9640	8,579,137	10,467,000	9,980,328		28,009			3.000	3.424	MON	26,168	314,010	02/19/2019	03/20/2046
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA			4	1.A	14,166,022	90.1990	11,916,344	13,211,121	13,892,674		(59,669)			3.500	2.798	MON	38,532	453,741	12/01/2023	07/16/2044
3837H2-VS-5	GNR 1999-27 Z Z SEQ			4	1.A	308,279	99.6810	336,502	337,580	333,152		426			7.000	7.590	MON	1,969	23,631	07/09/1999	08/20/2029
38380C-H5-5	GNR 2017-26 BL SC SEQ			4	1.A	14,825,104	88.4660	13,706,321	15,493,250	15,109,898		35,396			3.000	3.317	MON	38,733	464,798	02/06/2017	11/20/2039
38380C-K7-7	GNR 2017-26 QL SC SEQ			4	1.A	23,655,603	88.3170	21,632,249	24,493,748	24,011,765		44,652			3.000	3.254	MON	61,234	734,812	02/10/2017	02/20/2040
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT			4	1.A	17,912,166	82.2030	16,044,729	19,518,493	18,754,743		47,694			3.000	3.406	MON	48,796	582,018	12/01/2023	02/20/2047
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ			4	1.A	13,920,231	81.4600	12,428,070	15,256,627	14,400,151		56,349			3.000	3.542	MON	38,142	450,347	12/01/2023	12/20/2046
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT				1.A	22,810,688	86.4090	18,721,765	21,666,429	22,429,371		(98,020)			3.000	2.399	MON	54,166	649,993	11/22/2021	07/20/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ			4	1.A	12,016,636	78.8270	9,389,013	11,910,979	11,991,634		(3,809)			3.000	2.944	MON	29,777	351,590	12/01/2023	08/20/2047
38381A-2F-2	GNR 2018-155 AY SC PT			4	1.A	12,113,811	94.0610	11,415,830	12,136,567	12,113,971		20			3.500	3.526	MON	35,398	424,780	04/24/2019	10/20/2048
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT			4	1.A	2,115,480	11.4770	1,646,080		1,586,047		(136,862)			0.778	(13.746)	MON	3,408	172,208	09/05/2018	03/20/2041
38381A-XE-1	GNR 2018-154 GZ Z SEQ			4	1.A	12,706,051	92.9200	11,558,650	12,439,326	12,580,895		(14,593)			4.000	3.877	MON	41,464	486,958	12/01/2023	11/20/2048
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC			4	1.A	2,854,653	94.0560	2,571,094	2,733,577	2,789,637		(8,682)			3.500	3.178	MON	7,973	93,886	12/01/2023	11/20/2048
38381B-GK-4	GNR 2018-168 EY EXCH SEQ			4	1.A	20,672,944	90.6130	18,814,677	20,763,786	20,699,747		3,222			3.500	3.542	MON	60,561	726,732	04/05/2019	12/20/2048
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA				1.A	3,306,984	9.1630	3,957,747		3,171,617		(135,368)			5.550	72.242	MON	73,249	72,216	04/21/2023	01/20/2046
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE				1.A	16,273,572	14.1000	14,341,095		15,749,400		(1,048,567)			3.500	9.026	MON	296,654	3,559,844	03/11/2021	05/20/2042
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1				1.A	15,926,935	14.6390	15,132,149		11,351,530		(773,045)			4.000	24.278	MON	344,556	4,134,667	06/16/2021	12/20/2040
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI				1.A	13,975,043	15.8090	13,675,064		13,949,185		(987,968)			4.000	10.258	MON	288,331	3,459,972	03/22/2021	12/20/2040
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI				1.A	10,927,013	16.0730	13,575,231		7,748,730		(515,723)			3.500	26.577	MON	246,342	2,956,100	05/18/2021	04/20/2042
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI				1.A	10,873,828	15.8240	12,471,701		8,013,412		(630,677)			4.000	26.887	MON	262,712	3,152,548	08/10/2021	06/20/2041
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI				1.A	4,262,896	10.7860	4,445,034		3,210,723		(212,069)			3.000	28.940	MON	103,031	1,236,369	09/07/2021	01/20/2044
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE			4	1.A	8,253,274	10.3700	5,344,001		6,852,129		(784,918)			5.500	16.967	MON	102,350	2,842,168	02/04/2022	02/20/2030
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI				1.A	4,500,149	6.9260	2,010,911		3,688,316		(510,673)			5.500	26.304	MON	133,069	1,596,827	01/31/2022	06/20/2038
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI				1.A	14,488,482	17.9790	17,791,958		11,191,041		(975,289)			4.500	28.050	MON	371,103	4,453,237	01/03/2022	12/20/2040
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI				1.A	18,489,619	18.2800	22,662,854		14,241,823		(1,255,213)			4.500	27.488	MON	464,904	5,578,848	01/11/2022	05/20/2041
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z				1.A	29,653,740	76.7730	29,435,579	38,341,056	29,824,619		170,879			3.000	7.314	MON	95,853	570,117	12/01/2023	02/20/2052
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE			4	1.A	8,915,914	81.5920	8,802,838	10,788,903	8,965,894		49,979			3.000	4.955	MON	13,486	292,292	12/16/2023	01/16/2044
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE			4	1.A	9,520,207	83.4110	9,648,103	11,566,952	9,587,908		67,701			3.000	5.042	MON	10,603	313,371	12/20/2023	09/20/2043
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE				1.A	4,324,826	90.5350	4,584,699	5,063,987	4,335,958		11,131			4.000	5.696	MON	6,189	182,019	12/20/2023	04/20/2041
38383L-PA-2	GOVERNMENT NATIONAL MORTGAGE				1.A	75,351,801	93.8540	77,969,164	83,075,198	75,969,260		582,438			4.000	5.177	MON	101,536	3,323,008	11/08/2022	07/20/2041
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI				1.A	15,088,404	17.2120	17,349,111		12,779,454		(1,247,302)			5.000	26.703	MON	419,997	5,039,968	03/01/2022	03/20/2040
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z				1.A	46,405,192	59.7740	30,674,589	51,317,491	46,514,276		74,120			2.500	3.167	MON	106,911	1,265,732	12/01/2023	01/20/2052
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE				1.A	15,869,433	72.3330	11,574,962	16,002,300	15,873,813		3,039			3.000	3.077	MON	40,006	472,358	12/01/2023	12/20/2051
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ				1.A	5,904,872	15.9570	6,883,849		5,031,976		(464,481)			4.500	26.361	MON	161,777	1,941,328	03/14/2022	04/20/2041
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI				1.A	6,826,861	9.8590	4,895,048		5,636,240		(681,521)			5.000	25.143	MON	206,875	2,482,495	01/21/2022	09/20/2035
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE				1.A	6,555,988	10.4190	6,174,730		6,322,060		(271,346)			11.388	115.233	MON	206,211	712,366	07/29/2022	04/20/2041
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE			4	1.A	7,363,810	81.0050	7,259,016	8,961,232	7,385,516		21,707			3.500	5.328	MON	9,584	282,538	12/20/2023	07/20/2043
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE			4	1.A	6,106,384	91.3290	6,087,374	6,665,354	6,665,354		558,969			4.250	4.288	MON	8,656	254,237	12/20/2023	12/20/2054
38383V-LW-6	GOVERNMENT NATIONAL MORTGAGE			4	1.A	13,193,706	93.6790	13,361,810	14,263,466	13,798,879		605,173			4.000	14.517	MON	23,772	522,994	12/22/2022	08/16/2024
38383V-MA-3	GOVERNMENT NATIONAL MORTGAGE			4	1.A	36,075,124	95.4020	37,536,563	39,345,739	36,227,754		152,629			4.000	4.859	MON	65,576	1,442,677	01/04/2023	05/16/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38383V-ME-5	GOVERNMENT NATIONAL MORTGAGE A				1.A	34,350,068	95.2630	35,654,513	37,427,612	34,507,958		157,890			4.000	4.866	MON	45,745	1,372,346	01/09/2023	03/20/2041
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO				1.A	1,015,766	16.7880	1,003,070		921,744		(94,022)			4.500	16.008	MON	22,407	246,473	12/22/2022	12/16/2040
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ			4	1.A	10,385,119	69.1260	8,986,456	13,000,111	10,387,704		5,662			3.000	4.549	MON	32,500	383,739	12/01/2023	03/20/2052
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA			4	1.A	6,042,979	10.6990	6,307,733		5,145,389		(770,111)			0.712	(10.233)	MON	18,726	717,736	09/07/2022	05/16/2041
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS			4	1.A	6,109,405	10.5220	6,122,008		5,164,312		(826,143)			0.712	(12.074)	MON	12,663	699,403	09/06/2022	03/20/2041
38384A-LV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-68 CLASS JB				1.A	14,425,226	99.3560	14,569,101	14,663,508	14,430,086		4,860			5.000	5.193	MON	61,098	366,588	06/09/2023	05/20/2053
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,832,842,899	XXX	3,539,894,250	3,748,333,688	3,843,902,061		(7,731,541)			XXX	XXX	XXX	14,206,497	171,797,591	XXX	XXX
36177N-5L-0	GN 794450			4	1.A	30,968,037	99.6920	30,872,765	30,968,037	30,968,037					2.710	2.690	MON	69,936	839,234	06/14/2012	12/15/2029
36179A-SR-8	GN AC1428			4	1.A	44,095,840	95.3750	43,634,984	45,750,730	44,794,589		89,589			2.690	3.154	MON	102,558	1,230,695	10/31/2014	06/15/2033
3617BU-DK-2	GN BE1006			4	1.A	15,822,759	93.1870	14,385,179	15,436,838	15,737,304		(14,879)			3.625	3.405	MON	46,632	559,585	11/27/2017	01/15/2043
36180K-2K-6	GN AD7978			4	1.A	7,604,612	99.6720	7,595,421	7,620,388	7,606,407		232			3.920	3.959	MON	24,893	298,719	09/03/2013	05/15/2033
36180U-Q4-4	GN AE2275			4	1.A	10,925,533	94.1320	10,663,498	11,328,216	11,125,321		21,640			3.500	3.968	MON	33,041	396,488	09/10/2013	01/15/2032
36180W-E6-8	GN AE3757			4	1.A	15,554,793	100.0020	15,506,664	15,506,336	15,529,293		(2,830)			4.250	4.240	MON	54,918	659,019	12/27/2013	01/15/2039
36180W-EZ-4	GN AE3752			4	1.A	8,947,847	96.7310	8,319,468	8,600,639	8,891,288		(9,010)			4.400	4.114	MON	31,536	378,428	05/23/2017	09/15/2050
36181G-WY-1	GN AF1563			4	1.A	56,932,845	91.5760	51,114,577	55,816,515	56,245,562		(72,913)			2.250	1.986	MON	104,656	1,255,872	10/24/2013	05/15/2030
36181R-6A-8	GN AF9865			4	1.A	31,605,641	99.9380	30,966,711	30,985,923	31,300,861		(32,929)			4.000	3.786	MON	103,286	1,239,437	11/13/2013	03/15/2034
36194T-4T-0	GN AU6234			4	1.A	42,425,159	95.2220	37,519,619	39,402,220	41,424,807		(145,986)			4.000	3.180	MON	131,341	1,576,089	09/09/2016	04/15/2037
36195W-XJ-2	GN AW7881			4	1.A	69,376,148	94.6960	61,686,655	65,141,923	67,965,269		(206,686)			3.970	3.267	MON	215,511	2,586,134	12/15/2016	02/15/2037
3620C1-JZ-0	GN 745580			4	1.A	17,912,143	96.9410	18,942,061	19,539,850	18,414,827		61,272			3.280	4.143	MON	53,409	640,907	12/19/2014	06/15/2039
36230M-ER-4	GN 752844			4	1.A	3,709,554	96.8390	3,592,290	3,709,554	3,709,554					4.310	4.285	MON	13,323	159,882	11/18/2010	05/15/2029
36230M-ET-0	GN 752846			4	1.A	199,075,936	99.2270	197,536,207	199,075,936	199,001,316		(10,197)			5.850	5.891	MON	970,495	11,655,545	01/01/2015	07/15/2038
36296K-DL-3	GN 693207			4	1.A	551,935,273	94.5250	521,716,133	551,935,273	551,935,273					4.300	4.310	MON	1,977,768	23,757,805	09/27/2012	01/15/2037
699999-J2-5	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC			4	1.A	670	0.0100		689		(689)	4			7.430	6.112	MON	4		10/27/1992	03/01/2024
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC			4	1.A Z	27,535	100.5810	27,695	27,535	27,535					7.750	6.338	MON	178	101	11/02/1998	03/25/2024
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,106,920,325	XXX	1,054,079,927	1,100,846,602	1,104,677,243	(689)	(322,693)			XXX	XXX	XXX	3,933,485	47,233,940	XXX	XXX
0109999999. Total - U.S. Government Bonds						16,341,056,068	XXX	14,925,285,536	16,666,916,757	16,753,072,345	48,156,221	5,248,200			XXX	XXX	XXX	105,184,867	523,482,129	XXX	XXX
B9754*-AC-1	WAREHOUSES DE PAUW				1.G PL	108,475,000	91.7910	101,332,674	110,395,000	110,395,000				3,350,000	2.600	2.581	MAY	1,811,564	4,164,505	04/13/2022	05/18/2032
G2242#-AC-7	Coats Group Finance Company Lt				2.C	40,000,000	100.0090	40,003,600	40,000,000	40,000,000					5.260	5.260	FA	793,311	1,052,000	01/19/2023	02/16/2028
G2242#-AD-5	Coats Group Finance Company Lt				2.C	10,000,000	99.6760	9,967,600	10,000,000	10,000,000					5.370	5.370	FA	202,475	268,500	01/19/2023	02/16/2030
448814-DC-4	HYDRO-QUEBEC LOCAL GOVT GUARN		A		1.D FE	997,030	119.4700	1,194,700	1,000,000	998,812		149			8.500	8.526	JD	7,083	85,000	11/28/1989	12/01/2029
748148-QR-7	PROVINCE OF QUEBEC SR UNSEC		A		1.D FE	5,972,820	116.6880	7,001,267	6,000,000	5,989,579		1,414			7.500	7.538	MS	132,500	450,000	09/16/1999	09/15/2029
74815H-CP-5	PROVINCE OF QUEBEC UNSEC		A		1.D FE	75,000,000	103.6160	77,711,805	75,000,000	75,000,000					5.400	5.400	MN	500,687	4,050,000	11/10/2005	11/17/2035
78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN		A		1.E FE	24,971,000	84.2930	21,073,212	25,000,000	24,976,772		2,671			2.300	2.313	MN	92,639	575,000	10/26/2021	11/03/2031
89115A-2E-1	TORONTO DOMINION BANK		A		1.E FE	9,200,000	97.1650	8,939,155	9,200,000	9,200,000					4.456	4.456	JD	26,191	409,952	06/01/2022	06/08/2032
89115A-2V-3	TORONTO DOMINION BANK		A		1.E FE	5,400,000	101.9650	5,506,125	5,400,000	5,400,000					5.264	5.264	JD	15,792		12/04/2023	12/11/2026
000000-00-0	BIO FINANCE		B		5.A FE	11,428,500	91.3710	10,086,902	11,039,500	11,039,500				335,000	7.500	7.375	DEC	36,195	139,551	02/09/2022	02/16/2027
000000-00-0	REPUBLIC OF POLAND SERIES EMTN		B		1.G FE	10,794,079	87.4200	10,485,471	11,994,417	11,428,868		37,026		347,539	2.375	2.822	JAN	271,600	279,500	05/19/2022	01/18/2036
000000-00-0	REPUBLIC OF PERU		B	1	2.B FE	5,896,961	75.1250	4,312,581	5,740,540	5,662,712		5,453		171,453	1.950	2.060	NOV	13,763	110,399	11/10/2021	11/17/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	FED REPUBLIC OF BRAZIL		D	1	3.B FE	10,681,625	86.8870	9,298,744	12,094,000	10,727,376		22,909			4.750	5.578	JJ	266,488	574,465	12/21/2021	01/14/2050
002364-AB-3	AVI FUNDING CO LTD SR UNSEC		D		1.E FE	29,893,800	98.0130	29,403,900	30,000,000	29,978,921		11,723			3.800	3.843	MS	332,500	1,140,000	09/09/2015	09/16/2025
034863-AX-8	ANGLO AMERICAN CAPITAL SERIES 144A		D	1	2.A FE	20,562,213	85.0680	17,651,601	20,750,000	20,621,378		17,276			2.625	2.727	MS	167,945	544,688	09/08/2020	09/10/2030
035198-AA-8	REPUBLIC OF ANGOLA SR UNSEC		D		4.C FE	11,000,000	98.0000	10,780,000	11,000,000	11,000,000					9.500	9.500	MN	142,236	1,045,000	11/09/2015	11/12/2025
035198-AF-7	REPUBLIC OF ANGOLA SERIES 144A		D		4.C FE	5,225,000	87.7980	4,587,466	5,225,000	5,225,000					8.750	8.750	AO	97,787	457,188	04/07/2022	04/14/2032
03846J-AB-6	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.C FE	4,075,000	65.3750	2,664,031	4,075,000	4,075,000					5.875	5.875	FA	89,777	239,406	02/08/2021	02/16/2031
03846J-AE-0	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.C FE	5,000,000	65.8550	3,292,760	5,000,000	5,000,000					7.300	7.300	MS	92,264	365,000	09/23/2021	09/30/2033
03846J-W2-2	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.C FE	10,798,630	92.9890	10,135,757	10,900,000	10,881,442		11,969			5.875	6.000	JD	35,576	640,375	06/04/2015	06/11/2025
03846J-W4-8	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.C FE	7,375,000	76.5010	5,641,964	7,375,000	7,375,000					6.588	6.588	FA	175,451	485,865	02/13/2018	02/21/2028
03846J-W5-5	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.C FE	5,000,000	60.0840	3,004,210	5,000,000	5,000,000					7.903	7.903	FA	142,693	395,150	02/13/2018	02/21/2048
040114-HS-2	REPUBLIC OF ARGENTINA		D	1	5.C FE	10,711,667	39.9760	12,895,201	32,257,621	10,711,667		652,591	9,596,662		0.500	7.466	JJ	77,060	161,288	08/28/2020	07/09/2030
040114-HT-0	REPUBLIC OF ARGENTINA		D	1	5.C FE	4,548,623	34.1320	5,204,417	15,248,127	4,548,623		292,302	4,456,962		1.500	9.731	JJ	109,278	228,722	08/28/2020	07/09/2035
040114-HX-1	REPUBLIC OF ARGENTINA		D		5.C FE	690,087	39.7000	846,344	2,131,850	690,087		67,457	822,265		1.000	10.813	JJ	10,186	21,319	08/28/2020	07/09/2029
045167-CY-7	ASIAN DEVELOPMENT BANK SR UNSEC		D		1.A FE	14,894,100	96.9480	14,542,183	15,000,000	14,985,876		11,341			2.125	2.204	MS	90,313	318,750	03/12/2015	03/19/2025
05477L-AA-4	REPUBLIC OF AZERBAIJAN SR UNSEC		D		3.A FE	19,635,726	99.4500	20,238,075	20,350,000	20,329,503		94,374			4.750	5.239	MS	276,562	966,625	12/22/2015	03/18/2024
056732-AE-0	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	3,045,000	80.5000	2,817,500	3,500,000	3,222,645		19,443			6.625	7.835	MN	29,628	231,875	05/08/2009	05/15/2033
056732-AF-7	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,993,250	80.3750	4,018,750	5,000,000	4,995,143		191			7.125	7.136	AO	88,073	356,250	03/27/2008	04/02/2038
056732-AG-5	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,973,300	86.3750	4,318,750	5,000,000	4,988,109		1,584			6.950	7.000	MN	39,576	347,500	11/17/2009	11/20/2029
06237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A		D		1.G FE	8,275,341	101.3110	8,403,764	8,295,000	8,276,205		865			5.375	5.405	MN	48,301	222,970	05/15/2023	05/22/2033
066716-AB-7	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.B FE	16,629,998	73.4780	12,580,168	17,121,000	17,017,252		16,326			8.250	8.415	MS	400,203	1,412,483	10/29/2015	09/19/2027
066716-AH-4	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.C FE	19,846,250	81.7620	16,352,400	20,000,000	19,978,835		18,489			5.750	5.853	JJ	482,361	1,150,000	01/27/2015	01/30/2025
067070-AH-5	BARBADOS GOVT OF BARBADOS GOVT OF		D		4.C FE	16,254,762	94.1250	16,276,377	17,292,300	16,600,743		93,293			6.500	7.367	AO	277,878	1,124,000	12/11/2019	10/01/2029
06738E-BR-5	BARCLAYS PLC		D	1	2.A FE	14,675,800	82.4860	12,372,961	15,000,000	14,730,681		28,330			2.667	2.913	MS	123,349	400,050	02/04/2022	03/10/2032
06738E-BV-6	BARCLAYS PLC		D	1	2.A FE	4,784,550	81.9580	4,097,901	5,000,000	4,817,175		17,346			2.894	3.373	MN	14,872	144,700	02/04/2022	11/24/2032
06738E-CL-7	BARCLAYS PLC		D	1	2.A FE	57,025,000	106.9000	60,959,686	57,025,000	57,025,000					6.692	6.499	MS	1,144,834		09/06/2023	09/13/2034
085209-AD-6	GOVT OF BERMUDA SR UNSEC		D	1	1.F FE	30,078,848	96.6250	28,987,500	30,000,000	30,026,637		(8,708)			3.717	3.684	JJ	483,210	1,115,100	10/12/2016	01/25/2027
085209-AF-1	GOVT OF BERMUDA SR UNSEC		D	2	1.F FE	18,684,754	99.2600	18,685,695	18,825,000	18,745,549		13,368			4.750	4.844	FA	337,804	894,188	11/15/2018	02/15/2029
085209-AG-9	GOVT OF BERMUDA SERIES 144A		D	1	1.F FE	5,483,687	85.5890	4,698,836	5,490,000	5,485,646		599			2.375	2.388	FA	47,447	130,388	08/17/2020	08/20/2030
085209-AJ-3	GOVT OF BERMUDA SERIES 144A		D	1	1.E FE	9,934,800	99.2000	9,920,000	10,000,000	9,942,417		5,269			5.000	5.084	JJ	230,556	500,000	07/11/2022	07/15/2032
105756-BF-6	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.B FE	3,892,688	104.5000	4,310,625	4,125,000	4,098,649		21,942			8.750	9.380	FA	147,383	360,938	03/23/2005	02/04/2025
105756-BK-5	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.B FE	3,964,995	109.4340	3,994,325	3,650,000	3,865,173		(10,261)			7.125	6.450	JJ	116,306	260,063	07/29/2009	01/20/2037
105756-BR-0	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	21,376,600	92.2610	20,297,336	22,000,000	21,526,880		15,882			5.625	5.826	JJ	598,125	1,237,500	11/12/2013	01/07/2041
105756-BV-1	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	13,945,527	98.5720	13,750,775	13,950,000	13,949,408		556			4.250	4.254	JJ	286,556	592,875	10/24/2013	01/07/2025
105756-BW-9	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	19,581,400	81.5460	17,777,115	21,800,000	19,685,780		46,999			5.000	5.787	JJ	466,278	1,090,000	04/27/2022	01/27/2045
105756-BY-5	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	20,772,864	87.7240	18,158,911	20,700,000	20,766,716		(1,385)			5.625	5.600	FA	420,469	1,164,375	01/18/2018	02/21/2047
105756-CE-8	FED REPUBLIC OF BRAZIL		D		3.B FE	6,369,238	89.1230	6,078,219	6,820,000	6,448,684		39,342			3.750	4.598	MS	77,435	255,750	12/21/2021	09/12/2031
105756-CF-5	FED REPUBLIC OF BRAZIL		D		3.B FE	11,229,246	100.0200	11,362,218	11,360,000	11,235,987		6,740			6.000	6.150	AO	134,427	354,053	04/05/2023	10/20/2033
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD.		D		3.B FE	20,015,537	98.1250	19,232,500	19,600,000	19,692,716		(20,934)			5.333	5.085	FA	391,976	1,149,214	10/21/2013	02/15/2028
12674C-AA-1	CA MAGNUM HOLDINGS SERIES 144A		D	1	4.A FE	5,260,000	93.0000	4,822,050	5,185,000	5,221,257		(18,567)			5.375	4.967	AO	47,223	278,694	11/03/2021	10/31/2026
12802D-2J-4	CAISSE D AMORT DETTE SOC SERIES 144A		D		1.C FE		0.0000					(281)			3.000	0.000	MN			05/10/2022	05/17/2025
168863-BP-2	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	27,049,500	80.7310	24,219,300	30,000,000	27,617,874		81,061			3.625	4.241	AO	184,271	1,087,500	12/20/2018	10/30/2042
168863-CA-4	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	15,272,944	96.6750	15,123,837	15,644,000	15,557,203		40,128			3.125	3.407	JJ	217,278	488,875	04/21/2016	01/21/2026
168863-DS-4	REPUBLIC OF CHILE		D	1	1.F FE	29,914,205	76.0260	25,601,828	33,675,000	30,138,312		129,722			3.100	3.910	MN	156,589	1,043,925	05/16/2022	05/07/2041
168863-DV-7	REPUBLIC OF CHILE		D	1	1.F FE	9,193,744	89.0790	8,195,240	9,200,000	9,194,578		441			3.500	3.507	JJ	135,061	322,000	01/27/2022	01/31/2034
195325-BB-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	2,781,004	120.1880	3,605,640	3,000,000	2,856,936		8,739			10.375	11.226	JJ	132,281	311,250	02/26/2003	01/28/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195325-BD-6	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	38,787,150	100.8150	39,821,870	39,500,000	39,471,582		69,043			8.125	8.319	MN	356,597	3,209,375	06/27/2006	05/21/2024
195325-BK-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	26,088,535	103.6200	26,941,159	26,000,000	26,060,719		(2,690)			7.375	7.347	MS	548,618	1,917,500	11/09/2006	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	13,610,959	90.7240	12,610,633	13,900,000	13,671,033		7,112			6.125	6.282	JJ	385,484	851,375	04/21/2016	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	21,802,316	83.9510	17,482,876	20,825,000	21,417,534		(49,755)			5.625	5.337	FA	406,738	833,906	12/19/2023	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	38,716,847	77.4990	30,557,856	39,430,000	38,804,625		15,665			5.000	5.123	JD	87,622	1,971,500	10/26/2021	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	9,876,200	98.2860	9,828,600	10,000,000	9,970,106		13,435			4.500	4.653	JJ	191,250	450,000	09/21/2015	01/28/2026
195325-DP-7	REPUBLIC OF COLOMBIA SR UNSEC		D	2	3.A FE	20,303,179	93.6020	19,077,960	20,382,000	20,337,921		7,270			4.500	4.547	MS	270,062	917,190	01/23/2019	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA		D	2	3.A FE	12,787,632	78.0720	9,876,069	12,650,000	12,782,589		(2,594)			5.200	5.125	MN	84,052	657,800	10/14/2021	05/15/2049
195325-EF-8	REPUBLIC OF COLOMBIA		D	1	3.A FE	8,130,300	109.0780	8,944,356	8,200,000	8,133,993		3,615			8.000	8.125	AO	129,378	570,356	11/28/2022	04/20/2033
195325-EG-6	REPUBLIC OF COLOMBIA		D	1	3.A FE	4,590,914	105.5030	4,879,500	4,625,000	4,592,806		1,892			7.500	7.600	FA	143,568	173,438	01/24/2023	02/02/2034
221597-BS-5	COSTA RICA GOVERNMENT SR UNSEC		D		3.C FE	9,207,750	98.6010	9,046,663	9,175,000	9,179,496		(3,230)			4.375	4.337	AO	68,016	401,406	04/24/2013	04/30/2025
221597-BT-3	COSTA RICA GOVERNMENT SR UNSEC		D		3.C FE	5,611,563	91.7500	5,115,063	5,575,000	5,604,566		(840)			5.625	5.580	AO	53,137	313,594	04/24/2013	04/30/2043
221597-BV-8	COSTA RICA GOVERNMENT SR UNSEC		D	1	3.C FE	10,000,000	106.0000	10,600,000	10,000,000	10,000,000					7.158	7.158	MS	216,728	715,800	03/06/2015	03/12/2045
221597-CR-6	COSTA RICA GOVERNMENT SERIES 144A		D	2	3.C FE	7,825,000	103.5000	8,098,875	7,825,000	7,825,000					6.550	6.548	AO	125,287	256,269	03/27/2023	04/03/2034
221602-AC-9	COSTA RICA GOVERNMENT SR UNSEC		D		3.C FE	11,351,500	104.4000	11,849,400	11,350,000	11,351,292		(28)			7.000	6.999	AO	192,004	794,500	04/01/2014	04/04/2044
221625-AK-2	IVORY COAST SR UNSEC		D	1	3.C FE	5,808,995	94.3020	6,126,256	6,496,422	6,086,771		15,538			5.750	7.330	JD	1,038	186,772	12/22/2015	12/31/2032
221625-AP-1	IVORY COAST SR UNSEC		B		3.C FE	2,229,207	99.1250	2,188,581	2,207,900	2,207,900				67,000	5.125	5.125	JUN	61,833	111,843	06/08/2017	06/15/2025
22550L-2H-3	CREDIT SUISSE NEW YORK SERIES FXD		D		1.E FE	13,183,632	97.9430	12,928,455	13,200,000	13,193,133		5,801			3.700	3.747	FA	176,367	488,400	04/04/2022	02/21/2025
226775-AG-9	CROATIA SR UNSEC		D		2.A FE	17,745,655	100.0000	17,875,000	17,875,000	17,874,015		14,187			6.000	6.084	JJ	461,771	1,072,500	11/09/2015	01/26/2024
25714P-CV-8	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	19,538,000	99.3750	19,875,000	20,000,000	19,933,253		58,759			5.500	5.826	JJ	470,556	1,100,000	01/04/2016	01/27/2025
25714P-DJ-4	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	6,522,378	101.6650	6,379,479	6,275,000	6,340,333		(28,907)			6.875	6.329	JJ	182,149	431,406	06/29/2016	01/29/2026
25714P-DW-5	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	5,000,000	95.3750	4,768,750	5,000,000	5,000,000					6.500	6.500	FA	122,778	325,000	02/08/2018	02/15/2048
25714P-EG-9	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D		3.C FE	9,671,000	86.3750	8,378,375	9,700,000	9,673,178		945			5.300	5.325	JJ	228,489	514,100	12/09/2021	01/21/2041
25714P-EN-4	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D	1	3.C FE	10,000,000	98.5000	9,850,000	10,000,000	10,000,000					6.000	5.998	FA	215,000	600,000	02/16/2022	02/22/2033
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	21,945,660	96.9050	21,319,100	22,000,000	21,985,738		5,786			3.125	3.154	MN	110,764	687,500	04/25/2016	05/03/2026
29135L-AF-7	ABU DHABI GOVT INT'L SERIES 144A		D		1.C FE	13,144,500	73.4100	10,424,180	14,200,000	13,192,142		21,713			3.125	3.534	MS	112,170	443,750	05/19/2022	09/30/2049
29135L-AJ-9	ABU DHABI GOVT INT L SERIES 144A		D		1.C FE	12,930,292	83.7500	11,264,375	13,450,000	12,965,808		10,090			3.875	4.100	AO	108,581	521,188	04/08/2020	04/16/2050
29646A-AB-2	ESKOM HOLDINGS SOC LTD SR UNSEC		D		4.B FE	18,083,342	99.9630	18,543,062	18,550,000	18,477,957		59,939			7.125	7.496	FA	513,990	1,321,688	09/29/2015	02/11/2025
29646A-AC-0	ESKOM HOLDINGS SOC LTD GOVT GTD.		D		3.C FE	35,750,000	97.1390	34,727,321	35,750,000	35,750,000					6.350	6.350	FA	889,132	2,270,125	08/02/2018	08/10/2028
29646A-AD-8	ESKOM HOLDINGS SOC LTD SR UNSEC		D		4.B FE	10,700,000	101.3000	10,839,100	10,700,000	10,700,000					8.450	8.450	FA	354,125	904,150	08/02/2018	08/10/2028
302154-DS-5	EXPORT IMPORT BANK KOREA		D		1.C FE	14,466,375	99.7020	14,471,745	14,515,000	14,471,524		3,987			4.500	4.542	MS	192,324	653,175	09/06/2022	09/15/2032
302154-DZ-9	EXPORT IMPORT BANK KOREA		D		1.C FE	9,716,112	104.1360	10,205,349	9,800,000	9,717,984		1,872			5.125	5.236	MS	143,699		09/11/2023	09/18/2033
30216J-AG-0	EXPORT IMPORT BK INDIA SERIES SERIES 144A		D		2.C FE	4,276,893	103.3780	4,729,544	4,575,000	4,281,697		4,804			5.500	6.446	JJ	113,930		10/23/2023	01/18/2033
374422-AB-9	REPUBLIC OF GHANA SR UNSEC		D		6. FE	3,528,146	48.0000	3,473,867	7,237,223	3,473,867	(54,279)		987,881		7.875	15.102	FA			08/01/2013	03/07/2024
37443G-AM-3	REPUBLIC OF GHANA SERIES 144A		D		6. FE	1,781,000	43.2500	2,162,500	5,000,000	1,781,000					8.625	26.758	AO			03/29/2021	04/07/2034
39530M-AA-6	GREENKO POWER II LTD SERIES 144A		D	2	3.B FE	9,000,000	90.0250	8,102,250	9,000,000	9,000,000					4.300	4.293	JD	19,350	387,000	12/07/2021	12/13/2028
401494-AF-6	REPUBLIC OF GUATEMALA SR UNSEC		D		3.B FE	10,241,541	97.1500	10,127,888	10,425,000	10,354,380		15,067			4.875	5.059	FA	194,817	508,219	11/17/2015	02/13/2028
401494-AN-9	REPUBLIC OF GUATEMALA SR UNSEC		D		3.B FE	2,868,750	96.9490	2,908,464	3,000,000	2,961,528		15,121			4.500	5.089	MN	21,750	135,000	11/21/2016	05/03/2026
401494-AP-4	REPUBLIC OF GUATEMALA SR UNSEC		D		3.B FE	6,543,593	95.7500	6,367,375	6,650,000	6,606,595		11,428			4.375	4.583	JD	21,012	290,938	02/09/2018	06/05/2027
401494-AU-3	REPUBLIC OF GUATEMALA SERIES 144A		D	1	3.B FE	3,947,049	81.5000	3,300,750	4,050,000	3,954,294		3,331			4.650	4.850	AO	43,943	188,325	09/30/2021	10/07/2041
418097-AL-5	KINGDOM OF JORDAN SR UNSEC SERIES 144A		D		4.A FE	2,613,750	92.8850	2,786,538	3,000,000	2,670,679		37,171			5.850	8.048	JJ	84,825	175,500	06/08/2022	07/07/2030
438180-AH-4	HONDURAS GOVERNMENT SR UNSEC		D		4.A FE	6,580,000	95.7500	6,128,000	6,400,000	6,480,626		(23,777)			6.250	5.791	JJ	180,000	400,000	05/24/2019	01/19/2027
445545-AL-0	HUNGARY SR UNSEC		D		2.B FE	10,144,092	99.9500	10,010,992	10,016,000	10,020,331		(18,457)			5.375	5.184	MS	143,563	538,360	11/16/2015	03/25/2024
445545-AM-8	HUNGARY SERIES 144A		D		2.B FE	13,284,985	80.5280	11,435,004	14,200,000	13,331,422		28,171			2.125	2.937	MS	83,819	244,375	10/19/2023	09/22/2031
445545-AN-6	HUNGARY SERIES 144A		D		2.B FE	8,556,665	67.6460	6,037,441	8,925,000	8,573,648		7,592			3.125	3.344	MS	77,474	278,906	09/14/2021	09/21/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
445545-AP-1	HUNGARY SERIES 144A		D		2.B FE	5,680,540	100.4540	5,776,128	5,750,000	5,693,695		8,641			5.250	5.460	JD	12,578	301,875	06/08/2022	06/16/2029
445545-AQ-9	HUNGARY SERIES 144A		D		2.B FE	2,920,500	101.5100	3,349,830	3,300,000	2,925,402		4,902			5.500	7.053	JD	7,563	90,750	10/19/2023	06/16/2034
445545-AT-3	HUNGARY SERIES 144A		D		2.B FE	6,701,030	111.7500	7,822,500	7,000,000	6,703,069		2,039			6.750	7.097	MS	129,938	333,375	01/04/2023	09/25/2052
45434L-2A-1	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	8,000,000	90.2300	7,218,400	8,000,000	8,000,000					3.249	3.249	FA	99,636	259,920	02/06/2020	02/13/2030
45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	14,254,129	85.8900	12,454,050	14,500,000	14,305,532		24,023			2.800	3.010	FA	159,017	406,000	12/20/2021	02/10/2031
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	12,300,000	89.5640	11,016,372	12,300,000	12,300,000					3.570	3.570	JJ	195,160	439,110	01/13/2022	01/21/2032
455780-AX-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,487,500	117.1250	15,226,250	13,000,000	12,641,952		15,766			6.625	6.944	FA	320,576	861,250	09/12/2008	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	7,162,500	128.1540	9,611,516	7,500,000	7,249,185		9,298			7.750	8.154	JJ	264,792	581,250	06/17/2008	01/17/2038
455780-BJ-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	20,280,389	104.0560	21,643,624	20,800,000	20,386,217		13,123			5.250	5.424	JJ	497,467	1,092,000	04/21/2016	01/17/2042
455780-BM-7	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	19,602,400	97.4670	19,493,437	20,000,000	19,686,531		9,750			4.625	4.750	AO	195,278	925,000	04/08/2013	04/15/2043
455780-BQ-8	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	18,023,681	99.9500	18,115,938	18,125,000	18,124,498		12,977			5.875	5.950	JJ	491,011	1,064,844	01/07/2014	01/15/2024
455780-BR-6	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,200,000	123.0440	12,304,386	10,000,000	11,823,336		(50,368)			6.750	5.266	JJ	311,250	675,000	10/17/2014	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	13,759,767	98.9810	13,758,359	13,900,000	13,881,996		16,600			4.125	4.254	JJ	264,390	573,375	09/09/2015	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,350,000	103.0940	10,309,426	10,000,000	9,442,730		13,673			5.125	5.578	JJ	236,319	512,500	11/17/2015	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	4,979,950	99.9920	4,999,606	5,000,000	4,995,248		2,191			4.750	4.800	JJ	114,132	237,500	12/01/2015	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,880,276	112.6030	11,203,980	9,950,000	9,889,671		1,294			5.950	6.000	JJ	284,501	592,025	04/21/2016	01/08/2046
455780-CB-0	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,325,646	98.7420	9,281,764	9,400,000	9,334,102		1,485			4.750	4.800	JJ	202,165	446,500	07/11/2017	07/18/2047
455780-CE-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	28,882,098	92.9920	27,083,959	29,125,000	28,910,361		4,953			4.350	4.400	JJ	598,276	1,266,938	12/04/2017	01/11/2048
455780-CR-5	REPUBLIC OF INDONESIA		D		2.B FE	5,066,200	80.7900	4,039,522	5,000,000	5,063,231		(1,478)			3.500	3.426	FA	66,597	175,000	10/27/2021	02/14/2050
455780-CS-3	REPUBLIC OF INDONESIA		D		2.B FE	13,467,248	95.2250	12,879,170	13,525,000	13,485,061		5,044			3.850	3.900	AO	109,928	520,713	04/06/2020	10/15/2030
455780-DK-9	REPUBLIC OF INDONESIA		D	2	2.B FE	14,394,090	90.1940	13,091,620	14,515,000	14,397,692		2,121			4.300	4.350	MS	157,770	624,145	03/22/2022	03/31/2052
455780-DR-4	REPUBLIC OF INDONESIA		D	2	2.B FE	8,359,700	101.7220	8,671,810	8,525,000	8,372,383		12,682			4.850	5.100	JJ	195,246	206,731	01/04/2023	01/11/2033
465138-7N-9	STATE OF ISRAEL SR UNSEC		D		1.E FE	55,572,083	88.1730	48,891,707	55,450,000	55,555,392		(3,925)			4.500	4.484	JJ	1,046,619	2,495,250	12/19/2014	01/30/2043
46513C-XR-2	STATE OF ISRAEL SR UNSEC		D		1.E FE	745,715	95.1560	713,670	750,000	748,939		458			2.875	2.942	MS	6,289	21,563	04/21/2016	03/16/2026
46513J-XN-6	STATE OF ISRAEL		D		1.E FE	20,041,593	70.8750	14,564,813	20,550,000	20,082,441		10,846			3.375	3.509	JJ	319,809	693,563	01/08/2020	01/15/2050
46513Y-JJ-8	STATE OF ISRAEL SR UNSEC		D		1.E FE	27,028,980	80.7520	22,025,217	27,275,000	27,056,943		5,188			4.125	4.178	JJ	512,543	1,125,094	01/10/2018	01/17/2048
46514B-RA-7	STATE OF ISRAEL		D		1.E FE	15,211,107	94.9240	14,523,372	15,300,000	15,217,983		6,876			4.500	4.573	JJ	313,650	344,250	01/10/2023	01/17/2033
465410-BZ-0	REPUBLIC OF ITALY		D		2.C FE	19,923,800	76.3740	15,274,880	20,000,000	19,929,839		1,526			4.000	4.022	AO	164,444	800,000	10/09/2019	10/17/2049
465410-CC-0	ITALY GOV T INT BOND		D		2.C FE	52,483,000	71.7630	35,881,400	50,000,000	52,379,622		(50,418)			3.875	3.600	MN	296,007	1,937,500	11/17/2021	05/06/2051
48129V-AA-4	DEVELOPMENT BANK OF KAZA SERIES 144A		D		2.B FE	6,589,093	99.9500	6,621,714	6,625,000	6,607,924		11,696			5.750	5.950	MN	51,850	380,938	05/05/2022	05/12/2025
486661-AG-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		D		2.B FE	10,756,830	101.2610	11,138,754	11,000,000	10,952,607		28,403			5.125	5.418	JJ	250,556	558,625	08/20/2015	07/21/2025
491798-AE-4	REPUBLIC OF KENYA SR UNSEC		D		4.B FE	18,739,044	96.9970	17,944,482	18,500,000	18,511,264		(23,582)			6.875	6.744	JD	24,731	1,271,875	12/22/2015	06/24/2024
491798-AG-9	REPUBLIC OF KENYA SR UNSEC		D		4.B FE	1,525,000	91.2500	1,391,563	1,525,000	1,525,000					7.250	7.250	FA	37,776	110,563	02/21/2018	02/28/2028
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC		D		1.A FE	19,991,000	97.0440	19,408,760	20,000,000	19,998,903		965			2.125	2.130	FA	165,278	425,000	02/04/2015	02/11/2025
50064F-AL-8	REPUBLIC OF KOREA SR UNSEC		D		1.C FE	120,602,397	93.2150	112,767,089	120,975,000	120,676,245		9,145			4.125	4.143	JD	291,096	4,990,219	06/03/2014	06/10/2044
50065R-AM-9	KOREA HOUSING FINANCE CO SERIES 144A		D		1.C FE	9,966,700	101.8470	10,184,687	10,000,000	9,968,038		1,338			5.375	5.497	MN	68,681		11/08/2023	11/15/2026
501499-AB-3	KUWAIT INTL BOND SR UNSEC		D		1.E FE	40,922,495	97.5940	40,330,638	41,325,000	41,179,520		41,860			3.500	3.617	MS	405,789	1,446,375	03/13/2017	03/20/2027
50201D-AA-1	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	9,528,750	97.9460	8,815,140	9,000,000	9,119,943		(151,667)			6.750	3.958	AO	128,250	607,500	10/25/2021	10/15/2027
50201D-AD-5	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	12,823,750	87.1140	11,041,642	12,675,000	12,755,850		(29,525)			5.125	4.854	JJ	299,535	649,594	08/13/2021	07/15/2029
55977Y-AA-6	MAGYAR EXPORT IMPORT BAN SERIES 144A		D	2	2.C FE	4,694,303	101.6670	4,793,599	4,715,000	4,696,656		2,353			6.125	6.238	JD	21,660	168,467	05/03/2023	12/04/2027
617726-AG-9	KINGDOM OF MOROCCO SR UNSEC		D		3.A FE	34,333,690	90.7500	31,762,500	35,000,000	34,421,221		15,386			5.500	5.639	JD	110,451	1,925,000	05/23/2022	12/11/2042
617726-AL-8	KINGDOM OF MOROCCO SERIES 144A		D		3.A FE	7,666,890	82.2340	6,332,018	7,700,000	7,674,196		2,472			3.000	3.043	JD	10,267	231,000	12/08/2020	12/15/2032
617726-AN-4	KINGDOM OF MOROCCO SERIES 144A		D		3.A FE	8,373,019	102.5000	8,681,750	8,470,000	8,386,919		13,901			5.950	6.220	MS	158,189	251,983	03/01/2023	03/08/2028
617726-AP-9	KINGDOM OF MOROCCO		D		3.A FE	10,519,016	105.4060	11,173,057	10,600,000	10,523,534		4,518			6.500	6.602	MS	216,269	344,500	03/01/2023	09/08/2033
62987B-AB-8	REPUBLIC OF NAMIBIA SR UNSEC		D		4.A FE	19,500,471	98.6150	19,501,156	19,775,000	19,706,036		35,024			5.250	5.453	AO	175,915	1,038,188	05/28/2019	10/29/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65412J-AC-7	REPUBLIC OF NIGERIA SR UNSEC		D		4.C FE	5,775,000	91.2090	5,267,331	5,775,000	5,775,000					6.500	6.500	MN	34,409	375,375	11/20/2017	11/28/2027
65412J-AD-5	REPUBLIC OF NIGERIA SR UNSEC		D		4.C FE	9,680,000	89.9620	8,816,276	9,800,000	9,720,671		9,858			7.143	7.308	FA	248,894	700,014	05/24/2019	02/23/2030
682051-AE-7	OMAN GOV INTERNTL BOND SR UNSEC		D		3.A FE	28,764,698	100.6440	29,060,955	28,875,000	28,833,318		11,678			5.375	5.425	MS	487,165	1,552,320	03/01/2017	03/08/2027
698299-AD-6	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	5,735,500	109.1790	5,458,950	5,000,000	5,218,825		(48,885)			8.875	7.512	MS	112,170	443,750	02/23/2005	09/30/2027
698299-AV-6	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	20,112,950	102.3550	20,471,000	20,000,000	20,020,500		(8,995)			7.125	7.071	JJ	601,667	1,425,000	04/04/2006	01/29/2026
698299-AW-4	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	25,784,120	98.9200	25,417,387	25,695,000	25,747,459		(3,507)			6.700	6.672	JJ	741,229	1,721,565	03/22/2007	01/26/2036
698299-BD-5	REPUBLIC OF PANAMA SR UNSEC		D	1	2.C FE	9,704,131	98.1170	9,590,937	9,775,000	9,768,874		8,190			4.000	4.089	MS	107,525	391,000	09/15/2014	09/22/2024
698299-BE-3	REPUBLIC OF PANAMA SR UNSEC		D	1	2.C FE	789,283	97.1440	777,154	800,000	798,327		1,328			3.750	3.929	MS	8,750	30,000	04/21/2016	03/16/2025
698299-BF-0	REPUBLIC OF PANAMA SR UNSEC		D	1	2.C FE	10,874,367	92.1590	10,114,491	10,975,000	10,934,203		8,728			3.875	3.972	MS	122,859	425,281	04/21/2016	03/17/2028
698299-BG-8	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	23,162,094	70.8690	16,548,624	23,351,000	23,181,789		4,228			4.500	4.552	MN	134,268	1,050,795	12/28/2018	05/15/2047
698299-BK-9	REPUBLIC OF PANAMA SR UNSEC		D	2	2.C FE	19,046,571	85.0250	16,197,263	19,050,000	19,047,885		312			3.160	3.162	JJ	264,202	601,980	07/17/2019	01/23/2030
699149-AB-6	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	9,758,000	98.1000	9,564,750	9,750,000	9,756,802		(163)			6.100	6.094	FA	231,292	594,750	08/07/2014	08/11/2044
699149-AC-4	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	6,749,389	99.0390	6,635,613	6,700,000	6,714,173		(5,730)			5.000	4.901	AO	70,722	335,000	11/18/2016	04/15/2026
699149-AK-6	REPUBLIC OF PARAGUAY SERIES 144A		D	1	3.A FE	9,946,896	81.9000	9,991,801	12,200,000	10,152,769		198,929			2.739	5.325	JJ	141,089	334,158	12/23/2022	01/29/2033
699149-AL-4	REPUBLIC OF PARAGUAY SERIES 144A		D	2	3.A FE	6,099,634	88.3000	5,386,301	6,100,000	6,099,449		(7)			3.849	3.849	JD	1,957	234,789	01/20/2022	06/28/2033
715638-AS-1	REPUBLIC OF PERU SR UNSEC		D		2.B FE	33,586,658	103.2630	34,247,174	33,165,000	33,226,643		(36,318)			7.350	7.221	JJ	1,083,390	2,437,628	07/06/2009	07/21/2025
715638-AU-6	REPUBLIC OF PERU SR UNSEC		D		2.B FE	33,161,500	111.2500	35,600,000	32,000,000	32,737,837		(40,032)			6.550	6.274	MS	622,978	2,096,000	04/28/2011	03/14/2037
715638-BM-3	REPUBLIC OF PERU SR UNSEC		D		2.B FE	25,433,204	103.9780	22,667,204	21,800,000	24,989,669		(58,570)			5.625	4.664	MN	146,469	1,226,250	03/19/2015	11/18/2050
715638-BU-5	REPUBLIC OF PERU SR UNSEC		D		2.B FE	13,785,371	97.7680	13,516,426	13,825,000	13,810,682		3,562			4.125	4.156	FA	199,598	570,281	04/21/2016	08/25/2027
715638-DE-9	REPUBLIC OF PERU		D	1	2.B FE	5,825,117	95.1210	5,540,798	5,825,000	5,825,005		(2)			2.392	2.392	JJ	61,152	139,334	04/16/2020	01/23/2026
715638-DU-3	REPUBLIC OF PERU		D	1	2.B FE	15,782,786	84.3930	13,393,169	15,870,000	15,795,693		6,230			3.000	3.054	JJ	219,535	476,100	12/20/2021	01/15/2034
718286-AY-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	1,663,875	125.7500	2,137,750	1,700,000	1,682,694		2,004			9.500	9.726	FA	66,843	161,500	05/09/2005	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	13,886,600	118.7500	16,625,000	14,000,000	13,944,614		5,695			7.750	7.824	JJ	503,319	1,085,000	08/03/2006	01/14/2031
718286-BC-0	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	8,583,802	101.1030	8,826,292	8,730,000	8,717,421		7,041			7.500	7.681	MS	174,600	654,750	10/02/2006	09/25/2024
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	21,575,000	102.5000	20,500,000	20,000,000	21,082,771		(62,563)			5.000	4.438	JJ	466,667	1,000,000	10/21/2014	01/13/2037
718286-BY-2	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	5,170,000	99.8950	5,164,572	5,170,000	5,170,000					4.200	4.200	JJ	96,507	217,140	01/10/2014	01/21/2024
718286-CA-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	500,000	85.5200	427,599	500,000	500,000					3.700	3.700	MS	6,167	18,500	04/21/2016	03/01/2041
718286-CG-0	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	9,973,600	96.2870	9,628,675	10,000,000	9,985,475		2,573			3.750	3.782	JJ	173,958	375,000	01/07/2019	01/14/2029
731011-AU-6	REPUBLIC OF POLAND		D		1.G FE	9,883,300	96.9000	9,690,000	10,000,000	9,930,242		29,075			3.250	3.574	AO	76,736	325,000	05/17/2022	04/06/2026
731011-AV-4	REPUBLIC OF POLAND		D	2	1.G FE	14,083,875	101.0900	14,910,775	14,750,000	14,098,972		15,097			4.875	5.465	AO	173,773	359,531	09/07/2023	10/04/2033
731011-AW-2	REPUBLIC OF POLAND		D	2	1.G FE	27,771,440	104.0340	29,206,393	28,074,000	27,774,445		3,005			5.500	5.574	AO	373,150	772,035	03/29/2023	04/04/2053
74727P-AL-5	STATE OF QATAR SR UNSEC		D	1	1.D FE	20,715,366	116.0830	24,098,831	20,760,000	20,724,923		1,223			6.400	6.417	JJ	594,197	1,328,640	11/17/2009	01/20/2040
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.D FE	21,969,786	97.1300	21,562,860	22,200,000	22,137,099		24,558			3.250	3.373	JD	58,121	721,500	05/25/2016	06/02/2026
74727P-AV-3	STATE OF QATAR SR UNSEC		D		1.D FE	6,148,875	95.2500	5,715,000	6,000,000	6,133,344		(3,404)			4.625	4.467	JD	22,354	277,500	12/28/2018	06/02/2046
74727P-AX-9	STATE OF QATAR SR UNSEC		D		1.D FE	6,977,110	101.1370	7,079,562	7,000,000	6,988,872		2,287			4.500	4.541	AO	59,500	315,000	04/12/2018	04/23/2028
74727P-BB-6	STATE OF QATAR SR UNSEC		D		1.D FE	22,560,000	97.2900	21,938,895	22,550,000	22,559,189		(184)			4.817	4.814	MS	322,853	1,086,234	03/07/2019	03/14/2049
74727P-BD-2	STATE OF QATAR SERIES 144A		D		1.D FE	3,443,445	97.5450	3,365,296	3,450,000	3,445,597		609			3.750	3.773	AO	26,953	129,375	04/07/2020	04/16/2030
74727P-BE-0	STATE OF QATAR SERIES 144A		D		1.D FE	6,000,000	92.0000	5,520,000	6,000,000	6,000,000					4.400	4.400	AO	55,000	264,000	04/07/2020	04/16/2050
760942-AS-1	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	15,703,080	124.3180	19,535,334	15,714,043	15,705,665		341			7.625	7.630	MS	332,832	1,198,196	11/14/2006	03/21/2036
760942-AY-8	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	22,340,000	90.7490	20,872,341	23,000,000	22,434,384		13,890			4.125	4.294	MN	108,052	948,750	09/28/2015	11/20/2045
760942-AZ-5	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	11,722,500	99.6600	11,702,186	11,742,110	11,740,084		1,158			4.500	4.521	FA	201,084	528,395	08/07/2013	08/14/2024
760942-BA-9	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	26,949,207	100.2840	26,555,163	26,480,000	26,895,393		(8,049)			5.100	4.990	JD	48,767	1,350,480	07/13/2016	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	28,626,908	100.6700	29,068,463	28,875,000	28,798,055		24,655			4.375	4.475	AO	224,583	1,263,281	04/21/2016	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	6,786,519	97.5840	6,708,873	6,875,000	6,791,801		1,139			4.975	5.053	AO	67,456	342,031	04/12/2018	04/20/2055
760942-BE-1	REPUBLICA ORIENT URUGUAY		D	2	2.B FE	7,783,317	108.0500	8,535,950	7,900,000	7,791,817		7,926			5.750	5.935	AO	79,494	454,250	10/20/2022	10/28/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77586R-AC-4	ROMANIA SR UNSEC		D		2.C FE	11,093,437	98.3400	11,112,420	11,300,000	11,126,103		4,255			6.125	6.261	JJ	305,689	692,125	02/03/2014	01/22/2044
77586R-AD-2	ROMANIA SR UNSEC		D		2.C FE	3,381,115	99.8500	3,414,870	3,420,000	3,419,722		4,798			4.875	5.021	JJ	73,637	166,725	01/14/2014	01/22/2024
77586R-AF-7	ROMANIA SR UNSEC		D		2.C FE	11,848,221	85.5000	10,246,320	11,984,000	11,860,427		2,464			5.125	5.200	JD	27,297	614,180	06/07/2018	06/15/2048
77586R-AJ-9	ROMANIA SERIES 144A		D		2.C FE	4,981,250	72.2940	3,614,690	5,000,000	4,982,249		356			4.000	4.022	FA	76,111	200,000	10/26/2021	02/14/2051
77586R-AK-6	ROMANIA SERIES 144A		D		2.C FE	8,567,504	93.0160	8,017,979	8,620,000	8,585,438		9,436			3.000	3.124	JJ	110,623	258,600	01/19/2022	02/27/2027
77586R-AN-0	ROMANIA SERIES 144A		D		2.C FE	4,988,200	99.1990	4,959,970	5,000,000	4,991,296		1,961			5.250	5.300	MN	26,250	262,500	05/18/2022	11/25/2027
77586R-AQ-3	ROMANIA SERIES 144A		D		2.C FE	1,693,319	103.3180	1,756,399	1,700,000	1,694,558		1,239			6.625	6.715	FA	41,922	65,698	01/05/2023	02/17/2028
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC		D		6. *		67.2400	10,180,136	15,140,000						5.625	0.000	AO	205,809		03/28/2012	04/04/2042
78392B-AC-1	SK HYNIX INC SERIES 144A SERIES 144A		D		2.C FE	4,834,780	81.0620	4,053,100	5,000,000	4,875,680		15,767			2.375	2.766	JJ	53,438	118,750	05/06/2021	01/19/2031
78392B-AF-4	SK HYNIX INC SERIES 144A SERIES 144A		D		2.C FE	6,908,740	105.5330	7,387,319	7,000,000	6,913,742		5,002			6.500	6.684	JJ	207,278	130,000	11/09/2023	01/17/2033
80413T-AB-5	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	35,598,449	96.3780	34,768,364	36,075,000	35,924,153		50,158			3.250	3.407	AO	211,690	1,172,438	10/19/2016	10/26/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	40,041,135	88.3960	36,595,778	41,400,000	40,146,032		25,702			4.500	4.715	AO	336,375	1,863,000	03/30/2023	10/26/2046
80413T-AE-9	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	24,707,750	96.7500	24,187,500	25,000,000	24,868,936		28,451			3.625	3.762	MS	294,531	906,250	09/27/2017	03/04/2028
80413T-AH-2	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	32,812,560	100.0480	33,015,840	33,000,000	32,889,214		14,875			4.500	4.562	AO	305,250	1,485,000	04/10/2018	04/17/2030
80413T-AQ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	14,809,350	87.8420	13,176,300	15,000,000	14,864,465		14,684			2.750	2.876	FA	169,583	412,500	01/21/2020	02/03/2032
80413T-AT-6	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	4,962,600	92.6900	4,634,500	5,000,000	4,974,309		3,308			3.250	3.335	AO	31,146	162,500	04/15/2020	10/22/2030
80413T-AV-1	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	9,910,500	82.7890	8,278,880	10,000,000	9,929,994		6,840			2.250	2.336	FA	93,125	225,000	01/26/2021	02/02/2033
80413T-AZ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	6,932,500	70.9100	4,963,686	7,000,000	6,935,426		1,394			3.250	3.301	MN	27,806	227,500	12/22/2021	11/17/2051
80413T-BE-8	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	11,122,400	94.1320	11,295,816	12,000,000	11,133,796		11,396			5.000	5.501	JJ	271,667	300,000	01/11/2023	01/18/2053
817477-AG-7	REPUBLIC OF SERBIA SERIES 144A		D		3.A FE	996,270	102.2500	1,022,500	1,000,000	996,747		477			6.250	6.336	MN	6,076	52,080	01/19/2023	05/26/2028
817477-AH-5	REPUBLIC OF SERBIA SERIES 144A		D		3.A FE	4,652,500	102.5000	5,125,000	5,000,000	4,658,371		5,871			6.500	7.502	MS	85,764		10/03/2023	09/26/2033
836205-AP-9	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	7,060,027	88.7660	6,302,386	7,100,000	7,068,978		980			6.250	6.292	MS	139,288	443,750	03/01/2011	03/08/2041
836205-AQ-7	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	32,081,250	99.8790	32,111,099	32,150,000	32,149,561		9,964			4.665	4.697	JJ	683,241	1,499,798	12/09/2015	01/17/2024
836205-AR-5	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	25,242,164	100.8200	25,582,974	25,375,000	25,352,527		11,785			5.875	5.930	MS	434,811	1,490,781	04/21/2016	09/16/2025
836205-AS-3	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	5,747,500	79.6400	4,778,424	6,000,000	5,773,460		5,497			5.375	5.685	JJ	140,646	322,500	05/24/2019	07/24/2044
836205-AT-1	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,501,479	98.6040	12,498,057	12,675,000	12,627,453		19,162			4.875	5.051	AO	132,163	617,906	04/07/2016	04/14/2026
836205-AV-6	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	15,575,000	73.8560	11,503,072	15,575,000	15,575,000					5.000	5.000	AO	170,892	778,750	09/29/2016	10/12/2046
836205-AW-4	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,300,000	98.0000	12,054,000	12,300,000	12,300,000					4.850	4.850	MS	155,766	596,550	09/19/2017	09/27/2027
836205-AX-2	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	9,068,750	79.7500	7,975,000	10,000,000	9,092,177		14,061			5.650	6.377	MS	147,528	565,000	04/27/2022	09/27/2047
836205-AY-0	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	11,499,080	97.0000	11,155,000	11,500,000	11,500,003					5.875	5.875	JD	16,891	675,625	05/15/2018	06/22/2030
836205-AZ-7	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	6,744,125	85.4230	7,068,786	8,275,000	6,765,207		19,536			6.300	8.012	JD	13,033	521,325	12/07/2022	06/22/2048
836205-BC-7	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	13,975,000	94.7120	13,236,002	13,975,000	13,975,000					5.875	5.875	AO	161,926	821,031	04/11/2022	04/20/2032
836205-BE-3	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	9,900,000	94.6000	9,365,400	9,900,000	9,900,000					7.300	7.300	AO	142,533	722,700	04/11/2022	04/20/2052
85227S-AQ-9	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	3,150,928	51.0000	5,099,978	10,000,000	3,150,928					6.850	26.850	MN	110,361		10/27/2015	11/03/2025
85227S-AT-3	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	1,274,954	50.1550	2,068,904	4,125,000	1,274,954					6.200	25.685	MN	35,521		05/04/2017	05/11/2027
85227S-AW-6	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	3,304,183	49.9310	5,317,633	10,650,000	3,304,183					6.750	26.952	AO		(359,438)	04/11/2018	04/18/2028
857524-AC-6	REPUBLIC OF POLAND SR UNSEC		D		1.G FE	29,758,200	99.8050	29,941,380	30,000,000	29,998,338		28,762			4.000	4.099	JJ	530,000	1,200,000	01/16/2014	01/22/2024
857524-AE-2	REPUBLIC OF POLAND SERIES EMTN		D		1.G FE	11,206,427	107.8480	12,213,831	11,325,000	11,216,622		9,067			5.750	5.890	MN	81,398	651,188	11/08/2022	11/16/2032
896292-AG-4	TRINIDAD & TOBAGO SR UNSEC		D		3.B FE	12,682,380	100.6500	13,084,500	13,000,000	12,911,495		22,636			5.875	6.100	MN	93,347	763,750	04/29/2009	05/17/2027
896292-AJ-8	TRINIDAD & TOBAGO SR UNSEC		D		3.B FE	8,600,000	99.6500	8,569,900	8,600,000	8,600,000					4.500	4.500	FA	158,025	387,000	07/28/2016	08/04/2026
900123-AT-7	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	513,682	105.8570	529,285	500,000	509,951		(631)			8.000	7.713	FA	15,222	40,000	04/21/2016	02/14/2034
900123-AW-0	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	27,566,850	101.6460	28,460,880	28,000,000	27,955,885		37,271			7.375	7.528	FA	837,472	2,065,000	10/20/2006	02/05/2025
900123-AY-6	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	21,017,050	95.4000	20,988,000	22,000,000	21,349,988		32,182			6.875	7.244	MS	436,944	1,512,500	01/09/2007	03/17/2036
900123-BB-5	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	4,822,850	97.8150	4,890,760	5,000,000	4,870,834		4,955			7.250	7.550	MS	116,806	362,500	02/27/2008	03/05/2038
900123-BG-4	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	4,587,458	91.5000	4,254,750	4,650,000	4,604,586		1,464			6.750	6.850	MN	27,028	313,875	01/05/2010	05/30/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
900123-BJ-8	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	5,068,490	84.7550	4,152,975	4,900,000	5,030,977		(4,437)			6.000	5.752	JJ	136,383	294,000	04/21/2016	01/14/2041
900123-CB-4	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	18,019,595	72.8140	13,288,555	18,250,000	18,064,270		5,639			4.875	4.958	AO	185,352	889,688	01/07/2015	04/16/2043
900123-CF-5	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	17,964,431	99.8390	18,070,859	18,100,000	18,096,085		17,099			5.750	5.850	MS	286,206	1,040,750	01/22/2014	03/22/2024
900123-CG-3	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	7,508,539	88.0000	5,610,000	6,375,000	7,352,000		(24,345)			6.625	5.400	FA	157,206	422,344	04/28/2016	02/17/2045
900123-CJ-7	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	22,917,789	95.7420	22,499,370	23,500,000	23,349,856		60,602			4.250	4.547	AO	213,622	998,750	09/14/2015	04/14/2026
900123-CL-2	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	11,640,530	98.6900	11,620,748	11,775,000	11,723,994		13,858			6.000	6.150	MS	188,400	706,500	01/18/2017	03/25/2027
900123-CP-3	REPUBLIC OF TURKEY SR UNSEC		D		4.C FE	28,108,460	95.1020	26,890,034	28,275,000	28,197,152		16,510			5.125	5.200	FA	539,385	1,449,094	01/09/2018	02/17/2028
91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC		D		2.B FE	10,959,522	108.2500	12,139,155	11,214,000	11,058,562		9,413			6.750	6.935	MS	197,647	756,945	02/02/2009	09/27/2034
91086Q-AV-0	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	30,877,809	100.8310	31,217,414	30,960,000	30,896,250		1,969			6.050	6.069	JJ	884,510	1,873,080	04/06/2010	01/11/2040
91086Q-BB-3	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	25,356,750	85.8530	22,321,724	26,000,000	25,441,650		14,071			4.750	4.912	MS	387,653	1,235,000	12/21/2015	03/08/2044
91086Q-BF-4	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	15,047,592	83.3850	12,549,416	15,050,000	15,047,982		52			4.600	4.601	JJ	303,843	692,300	01/12/2015	01/23/2046
91086Q-BG-2	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	9,967,600	99.1390	9,913,884	10,000,000	9,992,214		3,559			4.125	4.165	JJ	183,333	412,500	01/13/2016	01/21/2026
91087B-AC-4	UNITED MEXICAN STATES SR UNSEC		D		2.B FE	16,747,562	99.0030	16,634,400	16,802,000	16,781,851		5,688			4.150	4.190	MS	180,131	697,283	03/17/2017	03/28/2027
91087B-AM-2	UNITED MEXICAN STATES		D	1	2.B FE	3,069,000	84.5330	2,535,986	3,000,000	3,050,173		(6,355)			2.659	2.403	MN	8,199	79,770	12/16/2020	05/24/2031
91087B-AQ-3	UNITED MEXICAN STATES		D	1	2.B FE	29,681,586	82.5400	24,514,458	29,700,000	29,681,882		296			4.280	4.285	FA	483,747	1,271,160	04/06/2021	08/14/2041
91087B-AS-9	UNITED MEXICAN STATES		D	1	2.B FE	6,922,617	79.0790	5,495,985	6,950,000	6,923,828		463			4.400	4.424	FA	118,073	305,800	01/04/2022	02/12/2052
91087B-AU-4	UNITED MEXICAN STATES		D	1	2.B FE	2,769,533	102.3520	2,840,267	2,775,000	2,770,358		825			5.400	5.446	FA	59,108	87,413	01/03/2023	02/09/2028
917288-BK-7	REPUBLICA ORIENT URUGUAY		D	2	2.B FE	5,823,724	99.1790	4,983,745	5,025,000	5,550,201		(80,638)			4.375	2.481	JJ	96,487	219,844	06/24/2020	01/23/2031
91822Q-VX-2	UZBEKISTAN INTL BOND SERIES 144A		D		3.C FE	7,357,267	104.4380	7,770,187	7,440,000	7,360,308		3,041			7.850	8.125	AO	128,164		10/05/2023	10/12/2028
92671C-AA-6	SOCIALIST REP OF VIETNAM SR UNSEC		D		3.A FE	10,596,875	98.9000	10,760,317	10,880,000	10,846,424		36,273			4.800	5.163	MN	60,928	522,240	12/22/2015	11/19/2024
AN9202-80-4	IVORY COAST SR UNSEC		D		3.C FE	5,612,375	91.8130	5,715,328	6,225,000	5,661,740		46,222			6.125	7.597	JD	16,946	381,281	12/16/2022	06/15/2033
A00620-27-5	RUSSIAN FEDERATION SR UNSEC		D		6. *		35.5000	1,775,000	5,000,000						5.250	0.000	JD	5,833		09/20/2017	06/23/2047
A09863-41-3	REPUBLIC OF AZERBAIJAN SR UNSEC		D		3.A FE	4,793,750	97.8520	4,892,612	5,000,000	4,886,833		20,654			5.125	5.684	MS	85,417	256,250	12/19/2018	09/01/2029
AR7769-41-7	IVORY COAST SR UNSEC		B		3.C FE	3,690,445	79.5000	2,632,921	3,311,850	3,311,850				100,500	6.625	6.514	MAR	170,852	214,481	03/15/2018	03/22/2048
AR7898-94-3	RUSSIAN FEDERATION SR UNSEC		D		6. *		56.5000	5,311,000	9,400,000						4.375	0.000	MS	114,236		03/16/2018	03/21/2029
AV3038-58-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		B		2.B FE	10,039,932	95.8610	9,312,666	9,714,760	9,714,760				294,800	2.375	2.375	NOV	33,411	223,954	11/05/2018	11/09/2028
AX8956-90-3	ROMANIA UNSEC		B		2.C FE	11,099,335	84.7400	9,354,894	11,039,500	10,929,542		8,885		331,232	3.500	3.586	APR	288,203	381,098	03/27/2019	04/03/2034
AZ2272-02-1	REPUBLIC OF SERBIA SERIES 144A		B		3.A FE	13,927,002	84.2500	11,160,935	13,247,400	13,188,517		7,828		401,525	1.500	1.575	JUN	102,613	196,362	12/14/2021	06/26/2029
BM7280-60-5	IVORY COAST SERIES 144A		B		3.C FE	12,590,326	84.0680	10,904,807	12,971,413	12,226,620		68,821		373,977	4.875	5.741	JAN	582,114	622,676	06/07/2022	01/30/2032
BN5341-07-6	BANQUE OUEST AFRICAINE D		B		2.B FE	12,562,634	76.2240	8,793,412	11,536,278	11,451,703		8,892		346,460	2.750	2.823	JAN	298,995	311,256	01/14/2021	01/22/2033
BN6167-92-6	REPUBLIC OF CHILE		B	2	1.F FE	19,024,073	55.8570	9,789,125	17,525,206	17,334,377		6,433		525,267	1.250	1.294	JAN	206,461	214,928	01/19/2021	01/22/2051
BQ2494-43-9	REPUBLIC OF SERBIA		B		3.A FE	14,908,175	73.7270	10,580,877	14,351,350	13,899,332		46,931		417,625	1.650	2.018	MAR	196,684	227,316	12/14/2021	03/03/2033
B09736-33-7	ROMANIA		B		2.C FE	10,080,122	67.0000	6,286,995	9,383,575	9,354,298		1,406		283,720	2.750	2.754	APR	184,723	257,300	04/07/2021	04/14/2041
BP1537-42-5	REPUBLIC OF PHILIPPINES		B		2.B FE	9,792,950	80.0390	7,232,189	9,035,831	8,997,880		4,151		272,589	1.200	1.244	APR	73,472	108,229	04/21/2021	04/28/2033
BR4457-19-7	REPUBLIC OF SERBIA		B		3.A FE	6,490,428	69.4440	4,369,774	6,292,515	6,117,289		12,497		184,508	2.050	2.292	SEP	35,245	124,539	09/16/2021	09/23/2036
LW3759-19-5	REPUBLIC OF INDONESIA SR UNSEC		B		2.B FE	30,177,363	100.5900	27,761,638	27,598,750	28,698,546		(228,742)		877,570	3.750	2.766	JUN	568,376	1,017,609	10/11/2016	06/14/2028
P93960-AD-7	TRINIDAD & TOBAGO SR UNSEC		D		2.C FE	835,000	100.6500	1,006,500	1,000,000	950,478		12,437			5.875	7.565	MN	7,181	58,750	04/23/2009	05/17/2027
X7360W-BD-3	ROMANIA ROMANIA		B		2.C FE	10,069,084	68.0000	6,831,243	10,045,945	10,018,444		654		303,992	3.375	3.363	JAN	313,970	332,939	01/21/2020	01/28/2050
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC		D		6. *		65.5480	334,292	510,000						7.500	0.000	MS	9,669		02/13/2003	03/31/2030
Y39427-DV-1	INDIAN RAILWAY FINANCE SR UNSEC		D		2.C FE	9,586,430	95.5590	9,555,911	10,000,000	9,810,402		43,103			3.835	4.363	JD	19,175	383,500	04/11/2018	12/13/2027
Y6421X-BY-3	NTPC LTD SR UNSEC		D		2.C FE	10,299,563	98.4450	9,844,477	10,000,000	10,075,406		(32,986)			4.250	3.881	FA	147,569	425,000	04/12/2016	02/26/2026
Y68851-AK-3	PETROLIAM NASIONAL BHD PETROLIAM NASIONAL BHD		D		1.G FE	5,092,300	107.1300	5,356,509	5,000,000	5,020,778		(6,479)			7.625	7.457	AO	80,486	381,250	03/27/2003	10/15/2026
Y6972H-LP-9	REPUBLIC OF PHILIPPINES		D		2.B FE	9,850,000	88.5960	8,726,723	9,850,000	9,850,000					4.200	4.200	MS	105,723	413,700	03/21/2022	03/29/2047
Z06408-29-8	KINGDOM OF MOROCCO SERIES 144A		B		3.A FE	3,719,324	86.0270	2,849,097	3,311,850	3,394,857		(12,406)		104,338	2.000	1.598	MAR	50,130	65,478	02/04/2021	09/30/2030
ZP6060-54-2	REPUBLIC OF PHILIPPINES		B		2.B FE	9,943,153	87.1840	8,662,210	9,935,550	9,909,837		4,964		300,544	0.700	0.751	FEB	63,261	68,402	01/21/2020	02/03/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z07314-31-8	KINGDOM OF MOROCCO		B		3.A FE	22,572,323	79.9000	19,405,233	24,286,900	24,124,012		17,731		732,934	1.500	1.585	NOV	34,838	360,789	02/04/2021	11/27/2031
ZR7451-12-6	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	4,068,750	79.7200	3,986,000	5,000,000	4,088,353		11,743			5.750	7.336	MS	72,674	287,500	04/27/2022	09/30/2049
ZR7973-31-9	REPUBLIC OF KAZAKHSTAN SERIES 144A		B		2.B FE	9,714,170	79.6610	6,578,044	8,257,546	8,686,626		(41,561)		268,655	1.500	0.985	SEP	31,473	118,623	12/16/2020	09/30/2034
ZS0616-84-8	ARAB REPUBLIC OF EGYPT SR UNSEC		B		4.C FE	5,050,562	63.9550	3,177,150	4,967,775	4,967,775				150,750	6.375	6.375	APR	229,302	313,052	04/04/2019	04/11/2031
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,954,031,151	XXX	3,756,896,651	4,069,378,047	3,955,171,768	(54,279)	2,744,580	15,863,770	10,541,978	XXX	XXX	XXX	58,470,304	179,354,959	XXX	XXX
0309999999. Total - All Other Government Bonds						3,954,031,151	XXX	3,756,896,651	4,069,378,047	3,955,171,768	(54,279)	2,744,580	15,863,770	10,541,978	XXX	XXX	XXX	58,470,304	179,354,959	XXX	XXX
13063B-N8-1	CALIFORNIA ST State of California 4.988 04/0			1	1.D FE	74,205,070	99.4740	73,193,234	73,580,000	73,580,752		(30,815)			4.988	4.858	AO	917,543	3,670,170	08/21/2015	04/01/2039
13063D-3T-3	CALIFORNIA ST			2	1.C FE	57,478,274	99.4840	59,158,178	59,465,000	57,521,937		43,663			5.200	5.478	MS	1,030,727	1,425,839	03/09/2023	03/01/2043
20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1			1	1.D FE	31,755,188	106.8710	33,717,690	31,550,000	31,658,404		(10,137)			5.850	5.797	MS	543,449	1,845,675	12/21/2010	03/15/2032
20772J-AA-0	CONNECTICUT ST State of Connecticut 5.295 10/			1	1.D FE	13,853,908	103.4010	13,623,124	13,175,000	13,480,575		(45,068)			5.295	4.828	AO	174,404	697,616	10/09/2013	10/01/2029
20772J-AB-8	CONNECTICUT ST State of Connecticut 5.305 10/			1	1.D FE	5,161,250	103.0180	5,150,917	5,000,000	5,074,992		(9,111)			5.305	5.040	AO	66,313	265,250	07/28/2011	10/01/2030
20772J-AC-6	CONNECTICUT ST State of Connecticut 5.09 10/0			1	1.D FE	5,036,600	100.8660	5,043,311	5,000,000	5,016,514		(2,007)			5.090	5.032	AO	63,625	254,500	10/06/2010	10/01/2030
20772K-EZ-8	CONNECTICUT ST State of Connecticut 3.9 09/15				1.D FE	5,500,000	98.3960	5,411,762	5,500,000	5,500,000					3.900	3.900	MS	63,158	214,500	08/16/2018	09/15/2028
20772K-KB-4	CONNECTICUT ST SERIES A				1.D FE	3,330,000	91.6380	3,051,547	3,330,000	3,330,000					2.627	2.627	JJ	43,740	87,479	05/29/2020	07/01/2029
20772K-KC-2	CONNECTICUT ST SERIES A				1.D FE	5,000,000	90.3750	4,518,726	5,000,000	5,000,000					2.677	2.677	JJ	66,925	133,850	05/29/2020	07/01/2030
452151-LF-8	ILLINOIS ST State of Illinois 5.1 06/01/20				1.G FE	85,559,016	99.0410	85,784,353	86,615,000	85,773,403		65,140			5.100	5.229	JD	368,114	4,417,365	11/07/2022	06/01/2033
452152-BM-2	ILLINOIS ST				1.G FE	37,299,199	104.8350	39,651,988	37,823,076	37,317,061		17,862			6.630	6.938	FA	1,044,862		10/19/2023	02/01/2035
452152-QW-4	ILLINOIS ST State of Illinois 5.52 04/01/2			1	1.G FE	35,000,000	98.6070	34,512,401	35,000,000	35,000,000					5.520	5.520	AO	483,000	1,932,000	04/02/2013	04/01/2038
57582P-UT-5	MASSACHUSETTS ST Commonwealth of Massachus 4.91			1	1.B FE	25,121,750	101.5540	25,388,553	25,000,000	25,045,864		(7,361)			4.910	4.871	MN	204,583	1,227,500	05/07/2010	05/01/2029
605580-4X-4	MISSISSIPPI ST State of Mississippi 5.669 10/			1	1.C FE	22,300,000	107.7500	24,028,279	22,300,000	22,300,000					5.669	5.669	AO	316,047	1,264,187	10/15/2009	10/01/2034
605580-5T-2	MISSISSIPPI ST State of Mississippi 5.445 11/			1	1.C FE	11,066,492	106.4540	10,496,399	9,860,000	10,612,257		(47,876)			5.445	4.593	MN	89,480	536,877	04/12/2012	11/01/2035
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/			1	1.C FE	7,000,000	103.2290	7,226,028	7,000,000	7,000,000					5.245	5.245	MN	61,192	367,150	10/21/2010	11/01/2034
605581-CD-7	MISSISSIPPI ST State of Mississippi 2.827 12/			1	1.C FE	1,250,000	98.1290	1,226,611	1,250,000	1,250,000					2.827	2.827	JD	2,945	35,338	08/15/2012	12/01/2024
641461-K8-0	NEVADA ST State of Nevada 4.25 10/01/204			1	1.B FE	15,892,960	91.1150	14,578,358	16,000,000	15,913,889		2,723			4.250	4.291	AO	170,000	680,000	06/03/2014	10/01/2043
677521-CV-6	OHIO ST State of Ohio 5.412 09/01/2028			1	1.A FE	4,000,000	104.9990	4,199,946	4,000,000	4,000,000					5.412	5.412	MS	72,160	216,480	02/24/2010	09/01/2028
68583R-BW-1	OREGON ST CMNTY CLG DISTS Oregon Community College 5.53			1	1.E FE	45,261,940	103.0060	46,095,158	44,750,000	44,899,565		(28,644)			5.530	5.445	JD	6,874	1,237,338	02/23/2004	06/30/2028
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.68				1.C FE	7,403,640	102.7910	6,352,484	6,180,000	6,605,070		(84,733)			5.680	3.993	JD	975	175,512	06/27/2012	06/30/2028
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61			1	1.C FE	17,036,208	101.4250	17,683,163	17,434,677	17,302,641		25,020			5.617	5.811	JD	2,720	489,653	06/19/2008	06/30/2028
68608K-A3-2	OREGON ST State of Oregon 5.382 08/01/20			1	1.B FE	7,455,630	104.5640	7,319,477	7,000,000	7,325,763		(13,606)			5.382	4.950	FA	156,975	376,740	07/14/2011	08/01/2039
68608K-NF-1	OREGON ST State of Oregon 5.902 08/01/20			1	1.B FE	25,669,100	107.9570	26,989,368	25,000,000	25,465,477		(20,335)			5.902	5.711	FA	614,792	1,475,500	02/01/2010	08/01/2038
882722-KF-7	TEXAS ST State of Texas 5.517 04/01/203			1	1.A FE	11,033,800	107.3090	10,730,872	10,000,000	10,758,281		(33,038)			5.517	4.810	AO	137,925	551,700	09/12/2013	04/01/2039
882723-B9-9	TEXAS ST State of Texas 3.938 10/01/203			1	1.A FE	8,490,000	95.6530	8,120,899	8,490,000	8,490,000					3.938	3.938	AO	83,584	334,336	10/15/2015	10/01/2033
882723-C2-3	TEXAS ST State of Texas 4.028 10/01/203			1	1.A FE	5,000,000	95.6550	4,782,757	5,000,000	5,000,000					4.028	4.028	AO	50,350	201,400	10/15/2015	10/01/2034
882723-C3-1	TEXAS ST State of Texas 4.108 10/01/203			1	1.A FE	3,500,000	95.5830	3,345,400	3,500,000	3,500,000					4.108	4.108	AO	35,945	143,780	10/15/2015	10/01/2035
882724-HF-7	TEXAS ST State of Texas 3.952 10/01/203			2	1.A FE	22,500,000	92.7690	20,872,958	22,500,000	22,500,000					3.952	3.952	AO	222,300	889,200	08/29/2018	10/01/2037
882724-RM-1	TEXAS ST			2	1.A FE	9,000,000	83.9600	7,556,415	9,000,000	9,000,000					3.228	3.227	AO	72,630	290,520	04/08/2020	10/01/2039
928109-YL-5	VIRGINIA ST Commonwealth of Virginia 4.7 0			1	1.A FE	36,585,115	98.0420	35,118,566	35,820,000	36,390,671		(22,940)			4.700	4.561	JD	140,295	1,683,540	07/03/2013	06/01/2040
93974C-RF-9	WASHINGTON ST State of Washington 5.09 08/01			1	1.B FE	32,645,753	103.4130	33,242,128	32,145,000	32,443,176		(24,338)			5.090	4.966	FA	681,742	1,636,181	10/28/2013	08/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						677,390,893	XXX	678,171,050	673,267,753	674,056,292		(225,601)			XXX	XXX	XXX	7,989,374	28,757,176	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						677,390,893	XXX	678,171,050	673,267,753	674,056,292		(225,601)			XXX	XXX	XXX	7,989,374	28,757,176	XXX	XXX
010878-BT-2	ALAMEDA CNTY CA SERIES B			2	1.A FE	23,975,000	95.0500	22,788,202	23,975,000	23,975,000					4.545	4.544	FA	454,027	1,020,046	08/10/2022	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
021807-NB-4	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	4,020,000	72.6610	2,920,980	4,020,000	4,020,000					3.028	3.027	JD	10,144	121,726	08/25/2021	12/01/2044
021807-NC-2	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	10,819,335	70.1500	7,534,115	10,740,000	10,803,448		(7,028)			3.118	3.033	JD	27,906	334,873	09/07/2021	12/01/2048
074437-FL-3	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14			2	1.C FE	675,000	99.1900	669,531	675,000	675,000					4.145	4.145	FA	11,658	27,979	08/10/2018	08/01/2033
074437-FM-1	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12			2	1.C FE	2,216,835	99.1790	2,231,517	2,250,000	2,223,154		1,308			4.125	4.236	FA	38,672	92,813	08/10/2018	08/01/2038
074437-FN-9	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25			2	1.C FE	2,235,240	99.2490	2,233,092	2,250,000	2,237,462		469			4.250	4.295	FA	39,844	95,625	08/10/2018	08/01/2041
088281-2D-1	BEXAR CNTY TX			2	1.A FE	25,000,000	74.6050	18,651,305	25,000,000	25,000,000					2.863	2.862	JD	31,811	715,750	12/17/2021	06/15/2043
117349-RD-4	BRUNSWICK OH CITY SCH DIST SERIES A			2	1.B FE	4,500,000	74.4150	3,348,654	4,500,000	4,500,000					3.465	3.464	JD	12,994	155,925	12/04/2019	12/01/2049
161035-EG-1	CHARLOTTE NC City of Charlotte NC 3.6 07/01			1	1.A FE	2,094,802	98.5970	2,085,333	2,115,000	2,111,915		1,964			3.600	3.701	JJ	38,070	76,140	08/19/2013	07/01/2025
161285-SN-2	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	2,200,000	75.7700	1,666,943	2,200,000	2,200,000					2.959	2.958	FA	27,124	65,098	09/09/2021	08/01/2041
161285-SP-7	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	3,360,000	71.9810	2,418,577	3,360,000	3,360,000					3.009	3.008	FA	42,126	101,102	09/09/2021	08/01/2045
167486-M7-1	CHICAGO IL SERIES E				2.C FE	2,438,810	100.3470	2,242,761	2,235,000	2,387,624		(26,650)			6.050	4.509	JJ	67,609	135,218	01/14/2022	01/01/2029
167505-KG-0	CHICAGO IL BRD OF EDU				3.A FE	3,468,575	98.8390	3,508,770	3,550,000	3,482,460		13,885			6.038	6.591	JD	17,862	214,349	01/19/2023	12/01/2029
167505-KH-8	CHICAGO IL BRD OF EDU Chicago Board of Educatio 6.13			1	3.A FE	33,005,669	94.7700	27,867,004	29,405,000	32,090,148		(105,750)			6.138	5.282	JD	150,407	1,804,879	02/05/2013	12/01/2039
167505-KK-1	CHICAGO IL BRD OF EDU Chicago Board of Educatio 1.75				3.A FE	41,711,579	91.9880	56,112,436	61,000,000	57,354,670		1,733,199			1.750	5.011	MJSD	47,444	1,067,500	11/28/2012	12/15/2025
167505-NG-7	CHICAGO IL BRD OF EDU				3.A FE	9,498,202	100.2200	9,826,551	9,805,000	9,535,220		37,019			6.319	6.900	MN	103,263	619,578	01/05/2023	11/01/2029
167615-Z7-1	CHICAGO IL PARK DIST SERIES A			2	1.C FE	7,068,538	78.9550	8,088,940	10,245,000	7,239,277		146,996			2.875	6.194	JJ	147,272	294,544	10/31/2022	01/01/2037
186162-JG-9	CLEVELAND HEIGHTS & UNIV HEIGH			2	1.C FE	1,013,030	69.1180	691,184	1,000,000	1,010,199		(1,230)			3.039	2.884	JD	2,533	30,390	08/24/2021	12/01/2051
186392-EK-8	CLEVELAND OH MUNI SCH DIST Cleveland Municipal Schoo 5.02				1.B FE	21,200,000	99.3720	21,066,764	21,200,000	21,200,000					5.023	5.023	JD	88,740	1,064,876	06/11/2015	12/01/2040
189342-N2-0	CLOVIS CA UNIF SCH DIST SERIES B			2	1.C FE	10,462,846	78.3860	8,124,696	10,365,000	10,443,436		(9,134)			3.067	2.955	FA	132,456	317,895	11/17/2021	08/01/2039
215687-HT-4	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 4.05			1	1.C FE	11,000,000	88.7160	9,758,759	11,000,000	11,000,000					4.050	4.050	JD	19,800	445,500	08/26/2016	12/15/2040
215813-HU-3	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 5.01				1.D FE	8,500,000	96.9320	8,239,225	8,500,000	8,500,000					5.019	5.019	JD	35,551	426,615	12/21/2016	12/01/2041
235308-RA-3	DALLAS TX INDEP SCH DIST			2	1.A FE	4,990,000	100.7620	5,028,006	4,990,000	4,990,000					6.450	6.395	FA	121,590		11/16/2023	02/15/2035
235308-UL-5	DALLAS TX INDEP SCH DIST Dallas Independent School 5.04			1	1.B FE	73,690,185	100.0410	73,630,036	73,600,000	73,601,384		(11,116)			5.049	5.033	FA	1,403,846	3,716,064	03/11/2014	08/15/2033
251093-6D-7	DETROIT MI SERIES B				3.A FE	1,320,000	100.5200	1,326,865	1,320,000	1,320,000					6.844	6.851	MN	15,057	23,840	07/14/2023	05/01/2028
358232-7H-3	FRESNO CA UNIF SCH DIST			2	1.D FE	10,570,050	71.1010	10,665,150	15,000,000	10,681,935		103,274			3.013	5.236	FA	188,313	451,950	11/29/2022	08/01/2047
358233-CF-9	FRESNO CA UNIF SCH DIST SERIES B			2	1.D FE	17,500,000	76.2090	13,336,631	17,500,000	17,500,000					3.197	3.196	FA	233,115	559,475	11/24/2021	08/01/2045
358776-DZ-2	FRISCO TX City of Frisco TX 4.15 02/15/2			1	1.A FE	42,185,000	95.7190	40,379,026	42,185,000	42,185,000					4.150	4.150	FA	661,367	1,750,678	07/25/2014	02/15/2038
401784-YV-9	GUILFORD CNTY NC County of Guilford NC 3.934 03			1	1.A FE	8,007,560	95.0080	7,600,644	8,000,000	8,000,000					3.934	3.923	MS	104,907	314,720	03/13/2012	03/01/2032
438687-EQ-4	HONOLULU CITY & CNTY HI City & County of Honolulu 4.00			2	1.C FE	1,610,000	92.5260	1,489,661	1,610,000	1,610,000					4.004	4.004	MS	21,488	64,464	08/16/2018	09/01/2036
442331-3K-8	HOUSTON TX City of Houston TX 3.961 03/01				1.D FE	82,830,450	89.3220	73,967,200	82,810,000	82,827,857		(470)			3.961	3.960	MS	1,093,368	3,280,104	01/09/2018	03/01/2047
472430-ER-4	JEFFERSON CA SCH DIST SAN JOAQ SERIES B			2	1.C FE	5,150,000	75.0270	3,863,874	5,150,000	5,150,000					3.535	3.534	FA	75,855	182,053	01/28/2022	08/01/2052
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.E FE	5,660,000	73.2010	4,143,183	5,660,000	5,660,000					3.114	3.113	JD	14,688	176,252	10/14/2021	12/01/2044
543247-3Q-1	LONGVIEW TX			2	1.C FE	2,500,000	98.6330	2,465,836	2,500,000	2,500,000					5.233	5.230	MS	43,608	147,905	06/24/2022	09/01/2042
543247-3R-9	LONGVIEW TX			2	1.C FE	5,000,000	98.8830	4,944,162	5,000,000	5,000,000					5.333	5.330	MS	88,883	301,463	06/24/2022	09/01/2047
544351-RH-4	LOS ANGELES CA SERIES A			2	1.C FE	75,810,000	97.9500	74,256,236	75,810,000	75,810,000					5.000	5.000	MS	1,263,500	3,506,213	09/16/2022	09/01/2042
544646-XY-3	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75			1	1.D FE	2,720,646	103.9960	2,438,717	2,345,000	2,496,159		(23,786)			5.755	4.422	JJ	67,477	134,955	02/24/2012	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75			1	1.D FE	57,448,132	106.3080	56,237,128	52,900,000	55,592,642		(195,536)			5.750	5.108	JJ	1,520,875	3,041,750	02/16/2012	07/01/2034
59333R-KK-9	MIAMI DADE CNTY FL SCH DIST			2	1.D FE	10,445,000	73.2500	7,650,960	10,445,000	10,445,000					2.950	2.949	MS	90,726	308,128	11/03/2021	03/15/2043
597502-CC-5	MIDLAND CNTY TX HOSP DIST SERIES A			2	1.D FE	15,123,448	69.1960	10,289,381	14,870,000	15,069,839		(24,020)			3.120	2.916	MN	59,282	463,944	09/01/2021	05/15/2051
597749-7F-1	MIDLAND TX SERIES A			2	1.B FE	36,063,110	95.7900	34,508,520	36,025,000	36,058,149		(3,406)			4.669	4.654	MS	560,669	1,653,974	08/09/2022	03/01/2050
60374Y-8B-6	MINNEAPOLIS MN City of Minneapolis MN 4.629 0			1	1.A FE	25,518,190	95.8540	24,442,801	25,500,000	25,500,368		(2,188)			4.629	4.620	MS	393,465	1,180,395	02/25/2014	03/01/2044
616871-MF-3	MORENO VLY CA UNIF SCH DIST			2	1.D FE	6,075,000	83.0450	5,044,983	6,075,000	6,075,000					3.819	3.818	FA	96,668	232,004	02/16/2022	08/01/2044
626905-PK-3	MURRIETA VLY CA UNIF SCH DIST			2	1.C FE	5,090,300	70.7960	3,539,791	5,000,000	5,071,510		(8,259)			3.054	2.845	MS	50,900	152,700	09/01/2021	09/01/2050
642714-AL-3	NEW BRITAIN CT City of New Britain CT 4.402 0			2	1.G FE	6,335,000	94.9900	6,017,596	6,335,000	6,335,000					4.402	4.402	MS	92,956	278,867	05/16/2018	03/01/2034
642714-FK-0	NEW BRITAIN CT			2	1.C FE	64,444	98.5040	64,028	65,000	64,484		23			4.350	4.422	MS	943	2,828	06/13/2022	03/01/2039
642714-FL-8	NEW BRITAIN CT			2	1.C FE	19,139,866	91.9950	17,759,617	19,305,000	19,152,382		8,100			4.350	4.428	MS	279,923	839,768	06/13/2022	03/01/2039
64966H-4K-3	NEW YORK NY City of New York NY 5.517 10/0			1	1.C FE	3,713,712	103.9920	3,390,149	3,260,000	3,565,013		(15,601)			5.517	4.592	AO	44,964	179,854	11/16/2011	10/01/2037
672325-P5-0	OAKLAND CA UNIF SCH DIST ALAME			2	1.E FE	19,112,040	77.6610	15,407,988	19,840,000	19,153,464		30,595			3.115	3.391	FA	257,507	618,016	08/17/2022	08/01/2040
68583R-DQ-2	OREGON ST CMNTY CLG DISTS				1.C FE	24,324,646	77.5520	18,678,341	24,085,000	24,297,904		(11,370)			2.945	2.871	JD	1,970	354,652	08/25/2021	06/30/2040
692039-SU-5	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	1,375,000	79.2540	1,089,746	1,375,000	1,375,000					3.077	3.076	FA	17,629	42,309	10/22/2021	08/01/2039
692039-SV-3	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	3,810,000	76.3330	2,908,279	3,810,000	3,810,000					3.177	3.176	FA	50,435	121,044	10/22/2021	08/01/2043
696735-RC-5	PALMDALE CA SCH DIST SERIES B			2	1.D FE	9,694,611	69.7860	6,695,981	9,595,000	9,674,624		(9,320)			2.948	2.825	FA	117,859	282,861	08/27/2021	08/01/2047
727199-KJ-9	PLANO TX INDEP SCH DIST			2	1.B FE	4,981,250	100.0450	5,002,227	5,000,000	4,981,607		357			6.270	6.323	FA	118,433		11/09/2023	02/15/2035
748508-B5-6	QUINCY MA			2	1.C FE	50,000,000	77.7160	38,857,920	50,000,000	50,000,000					2.990	2.989	JD	66,444	1,495,000	12/15/2021	12/15/2039
790109-ET-5	SAINT JAMES PARISH LA SCH DIST			2	1.C FE	1,834,506	72.7360	1,309,239	1,800,000	1,826,787		(3,363)			3.125	2.891	MS	18,750	56,250	08/24/2021	03/01/2046
796720-PQ-7	SAN BERNARDINO CA CMNTY CLG DI			2	1.B FE	3,020,790	66.4000	1,991,990	3,000,000	3,016,450		(1,932)			2.856	2.775	FA	35,700	85,680	09/15/2021	08/01/2049
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST			2	1.B FE	24,500,000	75.1130	18,402,798	24,500,000	24,500,000					2.760	2.759	FA	281,750	676,200	12/08/2021	08/01/2041
797683-HU-6	SAN FRANCISCO CA CMNTY CLG DIS SERIES A1			2	1.E FE	3,745,000	77.7560	2,911,954	3,745,000	3,745,000					3.165	3.163	JD	5,268	118,529	12/02/2020	06/15/2041
800768-AH-6	SANGAMON CNTY IL WTR RECLAMATI SERIES B			2	2.A FE	1,491,242	81.4470	1,535,271	1,885,000	1,522,929		31,001			2.907	5.720	JJ	27,398	54,797	12/21/2022	01/01/2034
800851-SX-6	SANGER CA UNIF SCH DIST			2	1.C FE	6,716,470	72.8490	5,037,535	6,915,000	6,735,042		8,515			2.734	2.936	FA	78,773	189,056	10/13/2021	08/01/2042
801546-NT-5	SANTA CLARA CNTY CA County of Santa Clara CA 3.25			1	1.B FE	19,191,218	100.0070	21,641,474	21,640,000	20,046,767		95,761			3.250	4.000	FA	293,042	703,300	03/22/2013	08/01/2036
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST SERIES B-1			2	1.C FE	10,939,038	97.9960	10,485,562	10,700,000	10,908,980		(19,091)			5.000	4.718	FA	222,917	653,889	04/27/2022	08/01/2042
83412P-HP-0	SOLANO CNTY CA CMNTY CLG DIST SERIES A			2	1.C FE	2,000,000	73.3750	1,467,494	2,000,000	2,000,000					2.819	2.818	FA	23,492	56,380	09/16/2021	08/01/2041
845389-MG-7	S WSTRN CA CMNTY CLG DIST			2	1.D FE	3,507,900	73.6750	3,683,738	5,000,000	3,567,055		48,037			2.844	5.386	FA	59,250	142,200	10/04/2022	08/01/2041
849476-LE-4	SPRING BRANCH TX INDEP SCH DIS			2	1.C FE	14,285,000	100.0290	14,289,117	14,285,000	14,285,000					5.892	5.832	FA	350,697		12/04/2023	02/01/2039
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC				1.D	27,003,229	87.0090	23,262,940	26,736,246	26,959,305		(11,762)			3.660	3.609	MON	13,591	978,546	05/26/2020	08/25/2045
915625-DT-1	UPPER CHICHESTER TWP PA			2	1.D FE	8,024,160	68.5620	5,484,937	8,000,000	8,018,715		(2,271)			2.976	2.940	MN	39,680	238,080	08/25/2021	11/01/2050
91882R-HM-7	VAL VERDE CA UNIF SCH DIST			2	1.C FE	6,320,000	74.7340	4,723,168	6,320,000	6,320,000					3.168	3.167	FA	83,424	200,218	11/12/2021	08/01/2043
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,000,899,654	XXX	915,423,219	1,022,881,246	1,014,355,364		1,767,220			XXX	XXX	XXX	12,299,755	39,239,776	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,000,899,654	XXX	915,423,219	1,022,881,246	1,014,355,364		1,767,220			XXX	XXX	XXX	12,299,755	39,239,776	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE E			2	1.E FE	32,959,920	96.8530	33,414,320	34,500,000	32,988,669		28,749			5.250	5.604	FA	684,250	905,625	03/02/2023	02/15/2048
010604-DE-3	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.52			1	2.A FE	2,800,000	94.3260	2,641,116	2,800,000	2,800,000					4.522	4.522	AO	31,654	126,616	02/24/2017	10/01/2035
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.72			1	2.A FE	11,520,000	93.6820	10,792,177	11,520,000	11,520,000					4.722	4.722	AO	135,994	543,974	02/24/2017	10/01/2040
02936T-AK-7	AMERICAN SAMOA AS ECON DEV AUT SERIES C 144A				3.C FE	1,785,760	92.0050	1,840,098	2,000,000	1,849,006		50,537			3.720	6.899	MS	24,800	74,400	09/22/2022	09/01/2027
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	13,738,248	69.1340	13,204,621	19,100,000	13,834,244		95,996			3.121	5.185	JJ	298,056	298,056	03/07/2023	07/01/2051
03255L-KK-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	57,025,000	77.8340	44,384,759	57,025,000	57,025,000					3.215	3.214	JJ	916,677	1,833,354	12/02/2021	07/01/2041
03255L-KL-2	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	25,015,000	72.3130	18,088,992	25,015,000	25,015,000					3.265	3.264	JJ	408,370	816,740	12/02/2021	07/01/2046
040664-FS-8	ARIZONA BRD OF RGTS SERIES C			2	1.C FE	15,000,000	86.4790	12,971,813	15,000,000	15,000,000					4.216	4.213	JJ	316,200	744,827	04/01/2022	07/01/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC				2.C	76,544,257	77.6490	59,435,720	76,544,257	76,544,257					3.710	3.710	AO	709,948	2,839,792	03/24/2020	10/01/2049
047681-QN-4	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.E FE	12,357,032	81.9610	10,265,579	12,525,000	12,376,428		3,774			4.003	4.083	JD	22,283	501,376	05/17/2018	12/15/2046
047681-QS-3	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.F FE	5,375,000	90.4410	4,861,213	5,375,000	5,375,000					4.003	4.003	JD	9,563	215,161	12/01/2017	12/15/2037
047681-QT-1	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.15				1.F FE	4,000,000	83.6110	3,344,428	4,000,000	4,000,000					4.153	4.153	JD	7,383	166,120	12/01/2017	12/15/2046
059231-Y6-1	BALTIMORE MD REVENUE SERIES B			2	1.E FE	1,358,780	71.7530	1,273,616	1,775,000	1,378,750		13,565			2.864	4.705	JJ	25,418	50,836	06/30/2022	07/01/2043
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI Bay Area Toll Authority 6.263			1	1.C FE	22,500,000	116.5410	26,221,768	22,500,000	22,500,000					6.263	6.263	AO	352,294	1,409,175	10/28/2009	04/01/2049
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-3			1	1.C FE	102,638,705	71.5830	73,619,053	102,845,000	102,646,633		3,991			3.126	3.135	AO	803,734	3,214,935	01/27/2022	04/01/2055
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI SERIES S-10			2	1.D FE	90,000,000	76.0340	68,431,005	90,000,000	90,000,000					3.276	3.275	AO	737,100	2,948,400	12/09/2021	04/01/2050
072868-AA-0	BAYLOR UNIV TX Baylor University 4.313 03/01/			1	1.E FE	68,577,502	89.5800	61,071,226	68,175,000	68,477,637		(11,062)			4.313	4.277	MS	980,129	2,940,388	04/06/2016	03/01/2042
088632-DC-5	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,264,350	78.1630	4,115,302	5,265,000	5,264,433		27			2.929	2.928	AO	38,553	154,212	11/12/2020	10/01/2040
088632-DD-3	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,000,000	75.6940	3,784,700	5,000,000	5,000,000					2.979	2.977	AO	37,238	148,950	07/08/2020	10/01/2042
114894-ZW-1	BROWARD CNTY ARPT SYS REVENUE SERIES C			1	1.E FE	29,400,000	83.0560	24,418,514	29,400,000	29,400,000					3.477	3.476	AO	255,560	1,022,238	11/01/2019	10/01/2043
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73			2	1.F FE	4,397,505	84.3940	3,797,739	4,500,000	4,420,889		4,467			3.731	3.902	AO	41,974	167,895	08/22/2018	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78			1	1.F FE	9,138,145	79.0590	7,320,822	9,260,000	9,156,780		3,767			3.787	3.872	AO	87,669	350,676	03/07/2019	04/01/2042
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH SERIES A				1.G FE	191,500,000	101.2230	193,841,930	191,500,000	191,500,000					5.603	5.605	JJ	5,364,873	7,689,651	10/07/2022	07/01/2027
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	29,900,000	92.6670	27,707,562	29,900,000	29,900,000					4.190	4.190	JD	104,401	1,252,810	03/30/2022	06/01/2037
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	83,501,514	90.8030	79,693,253	87,765,000	83,724,920		169,712			4.353	4.773	JD	318,368	3,820,410	09/06/2022	06/01/2041
13032U-WS-3	CALIFORNIA ST HLTH FACS FING A SERIES B				1.F FE	50,000,000	73.6320	36,815,975	50,000,000	50,000,000					3.737	3.737	JD	155,708	1,868,500	09/25/2020	06/01/2047
13034A-C8-1	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.99				1.F FE	2,270,000	88.2010	2,002,173	2,270,000	2,270,000					3.990	3.990	JJ	45,287	90,573	05/02/2019	07/01/2039
13034A-C9-9	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 4.09				1.F FE	5,800,000	82.9710	4,812,335	5,800,000	5,800,000					4.090	4.090	JJ	118,610	237,220	05/02/2019	07/01/2049
13034A-M9-8	CALIFORNIA ST INFRASTRUCTURE & SERIES A			2	1.A FE	1,515,617	75.4680	1,203,707	1,595,000	1,523,000		3,841			2.716	3.102	AO	10,830	43,320	01/27/2022	10/01/2040
13034A-NM-8	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67				1.F FE	5,096,813	79.6750	4,083,335	5,125,000	5,099,829		707			3.670	3.702	JJ	94,044	188,088	07/10/2019	07/01/2046
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE &				1.F FE	7,936,920	74.0740	5,822,231	7,860,000	7,931,736		(2,012)			3.460	3.402	JJ	135,978	271,956	05/12/2021	07/01/2051
13048V-D2-1	CALIFORNIA ST MUNI FIN AUTH RE				1.E FE	25,000,000	90.6560	22,663,910	25,000,000	25,000,000					4.565	4.565	AO	285,313	1,141,250	04/08/2022	10/01/2052
13048V-ZW-1	CALIFORNIA ST MUNI FIN AUTH RE SERIES B			2	1.E FE	24,931,518	74.2710	24,182,533	32,560,000	25,304,306		284,829			3.280	5.392	FA	444,987	1,067,968	09/01/2022	02/01/2046
130493-CM-9	CALIFORNIA ST MUNI FIN AUTH CO SERIES B				1.E FE	7,000,000	107.3530	7,514,725	7,000,000	7,000,000					6.768	6.768	MN	78,960	455,336	10/28/2022	11/01/2032
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I			2	2.A FE	1,872,707	73.8790	1,894,985	2,565,000	1,910,480		35,443			2.519	5.845	JAJO	16,153	64,612	12/08/2022	10/01/2035
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I			2	2.B FE	22,496,889	89.0930	23,649,809	26,545,000	23,037,202		422,515			3.637	6.251	JAJO	241,360	965,442	09/23/2022	07/01/2030
13077D-BY-7	CALIFORNIA ST UNIV REVENUE California State Universi 3.89			1	1.D FE	89,075,650	86.2910	77,291,270	89,570,000	89,143,311		10,528			3.899	3.930	MN	582,056	3,492,334	04/25/2017	11/01/2047
13077D-FR-8	CALIFORNIA ST UNIV REVENUE California State Universi 3.99			2	1.D FE	23,840,000	90.8110	21,649,423	23,840,000	23,840,000					3.998	3.998	MN	158,854	953,123	07/13/2018	11/01/2038
13077D-FS-6	CALIFORNIA ST UNIV REVENUE California State Universi 4.24			2	1.D FE	41,665,000	87.1850	36,325,480	41,665,000	41,665,000					4.248	4.248	MN	294,988	1,769,929	07/13/2018	11/01/2050
13077D-HX-3	CALIFORNIA ST UNIV REVENUE			2	1.D FE	7,208,091	78.2820	7,863,476	10,045,000	7,277,225		59,019			3.590	5.801	MN	60,103	360,616	10/27/2022	11/01/2051
13077D-NK-4	CALIFORNIA ST UNIV REVENUE SERIES E			2	1.D FE	9,185,803	73.6520	7,144,198	9,700,000	9,218,406		17,237			2.897	3.240	MN	46,835	281,009	01/28/2022	11/01/2051
13077D-QU-9	CALIFORNIA ST UNIV REVENUE SERIES B			1	1.D FE	7,753,200	73.6770	5,894,184	8,000,000	7,774,813		10,120			2.795	3.009	MN	37,267	223,600	10/20/2021	11/01/2041
13077D-QV-7	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	20,078,800	71.5830	14,316,640	20,000,000	20,061,230		(7,317)			2.845	2.799	MN	94,833	569,000	08/20/2021	11/01/2044
13077D-RV-6	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	64,775,143	71.2880	46,023,358	64,560,000	64,729,368		(19,504)			2.939	2.900	MN	316,236	1,897,418	08/23/2021	11/01/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152691-BC-4	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	13,800,000	75.5620	10,427,606	13,800,000	13,800,000					3.304	3.303	JD	37,996	455,952	10/21/2021	12/01/2041
152691-BD-2	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	62,760,000	70.0470	43,961,485	62,760,000	62,760,000					3.404	3.404	JD	178,029	2,136,350	10/21/2021	12/01/2051
16557H-GE-9	CHESTER CNTY PA HLTH & EDU FAC SERIES C				1.D FE	48,000,000	72.2710	34,689,926	48,000,000	48,000,000					3.314	3.314	JD	132,560	1,590,720	10/29/2020	06/01/2051
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89			1	1.C FE	23,602,502	114.4110	27,003,871	23,602,502	23,602,502					6.899	6.899	JD	135,695	1,628,337	07/30/2008	12/01/2040
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALES SERIES B				1.C FE	8,775,000	86.7420	7,611,572	8,775,000	8,775,000					3.912	3.912	JD	28,607	343,278	08/28/2020	12/01/2040
191872-BF-6	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	1,250,000	101.4970	1,268,717	1,250,000	1,250,000					5.494	5.489	JJ	34,338	50,552	09/16/2022	07/01/2040
191872-BG-4	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	1,500,000	101.2120	1,518,184	1,500,000	1,500,000					5.594	5.589	JJ	41,955	61,767	09/16/2022	07/01/2043
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE Colorado Bridge Enterpris 6.07			1	1.C FE	10,000,000	108.5340	10,853,401	10,000,000	10,000,000					6.078	6.078	JD	50,650	607,800	12/02/2010	12/01/2040
19645R-5R-8	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.3			2	1.B FE	5,260,000	93.2860	4,906,817	5,260,000	5,260,000					4.300	4.300	FA	94,242	226,180	03/30/2017	02/01/2040
19645R-5S-6	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.42			2	1.B FE	12,235,000	90.9950	11,133,194	12,235,000	12,235,000					4.420	4.420	FA	225,328	540,787	03/30/2017	02/01/2047
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS SERIES B				1.E FE	3,595,000	77.3940	2,782,314	3,595,000	3,595,000					3.846	3.846	MN	23,044	138,264	11/07/2019	11/01/2049
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74			1	1.D FE	4,680,000	100.8090	4,717,883	4,680,000	4,680,000					5.740	5.740	JD	22,386	268,632	03/05/2008	06/01/2027
20281P-KG-6	CMWLTH FING AUTH PA Commonwealth Financing Au 4.14			1	1.E FE	56,840,040	92.9600	53,010,565	57,025,000	56,883,511		6,857			4.144	4.167	JD	196,926	2,363,116	11/14/2016	06/01/2038
20281P-KL-5	CMWLTH FING AUTH PA Commonwealth Financing Au 4.01			1	1.E FE	17,568,460	94.0550	16,929,970	18,000,000	17,719,483		23,815			4.014	4.216	JD	60,210	722,520	11/10/2016	06/01/2033
20281P-KT-8	CMWLTH FING AUTH PA Commonwealth Financing Au 3.86				1.E FE	33,190,000	91.2430	30,283,651	33,190,000	33,190,000					3.864	3.864	JD	106,872	1,282,462	01/11/2018	06/01/2038
20281P-NE-8	CMWLTH FING AUTH PA SERIES A				1.E FE	29,946,040	77.4340	32,580,524	42,075,000	30,435,873		395,650			2.991	5.488	JD	104,872	1,258,463	09/29/2022	06/01/2042
20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A				3.C FE	39,844,398	109.8450	43,475,303	39,578,600	39,831,799		(9,854)			11.587	7.397	MON	76,436	4,430,298	02/24/2023	03/25/2042
20753Y-AF-9	FANNIE MAE CAS SERIES 2022-R04 CLASS 1B1 144A				3.C FE	32,551,438	106.7540	35,313,449	33,079,200	32,588,694		18,874			10.587	6.604	MON	58,371	3,386,988	09/16/2022	03/25/2042
20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A				3.B FE	25,693,438	100.4420	25,974,182	25,860,000	25,717,442		8,337			8.087	2.887	MON	34,857	1,994,129	02/02/2022	12/25/2041
20754E-AF-2	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B1 144A				3.C FE	27,232,581	102.2760	27,441,469	26,830,800	27,219,678		(12,903)			9.237	9.007	MON	41,308	901,748	10/12/2023	07/25/2043
20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A				4.C FE	21,242,440	104.1010	21,970,365	21,104,800	21,240,146		(2,293)			11.237	11.168	MON	39,527	947,264	10/17/2023	07/25/2043
20754L-AF-6	FANNIE MAE CAS SERIES 2022-R01 CLASS 1B1 144A				3.A FE	22,774,550	100.9060	22,995,455	22,789,000	22,776,688		761			8.487	3.228	MON	32,237	1,849,485	02/02/2022	12/25/2041
20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A				3.C FE	45,113,360	110.7600	48,337,966	43,642,000	45,037,577		(48,420)			12.137	8.640	MON	88,284	4,903,269	08/08/2023	06/25/2042
20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A				3.C FE	61,279,602	109.1410	65,538,942	60,050,000	61,229,254		(38,891)			11.687	8.235	MON	116,972	6,568,533	08/30/2023	05/25/2042
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A				3.C FE	24,116,289	107.3180	25,030,351	23,323,600	24,089,422		(26,866)			10.687	10.031	MON	41,545	1,237,229	08/03/2023	05/25/2043
20754Q-AJ-7	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B2 144A				4.C FE	23,626,601	111.3490	23,997,883	21,552,000	23,614,306		(12,295)			13.587	12.226	MON	48,806	613,813	12/06/2023	05/25/2043
20754R-AF-3	FANNIE MAE CAS SERIES 2021-R01 CLASS 1B1 144A				3.C FE	69,497,446	100.9870	70,140,548	69,454,800	69,484,825		(3,865)			8.437	3.163	MON	97,670	5,601,625	11/17/2021	10/25/2041
20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A				3.C FE	19,218,815	107.6130	20,547,232	19,093,600	19,213,253		(5,562)			10.887	10.118	MON	34,647	1,660,083	04/20/2023	01/25/2043
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A				4.C FE	35,825,196	109.9420	37,838,814	34,417,000	35,819,934		(5,262)			13.237	12.611	MON	75,932	2,304,150	11/30/2023	01/25/2043
20755C-AF-5	FANNIE MAE CAS SERIES 2023-R08 CLASS 1B1 144A				3.B FE	13,024,375	101.6240	13,211,086	13,000,000	13,024,225		(150)			8.887	9.015	MON	19,256	92,973	11/27/2023	10/25/2043
20755D-AF-3	FANNIE MAE CAS SERIES 2022-R08 CLASS 1B1 144A				3.C FE	24,626,392	108.5460	26,572,951	24,480,800	24,615,829		(6,202)			10.937	7.444	MON	44,626	2,593,230	09/16/2022	07/25/2042
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A				3.A FE	38,207,328	107.0890	40,372,417	37,700,000	38,189,761		(17,567)			10.437	9.566	MON	65,582	3,034,897	08/15/2023	12/25/2042
207942-AC-7	FANNIE MAE CAS SERIES 2023-R05 CLASS 1B1 144A				3.C FE	21,455,733	105.3070	21,569,720	20,482,800	21,427,440		(28,293)			10.087	9.344	MON	34,436	704,215	09/07/2023	06/25/2043
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A				4.B FE	22,677,322	104.5370	22,900,991	21,907,000	22,666,024		(11,298)			12.187	11.700	MON	44,498	1,122,834	09/18/2023	06/25/2043
231266-LF-2	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.874 1			1	1.B FE	55,103,950	97.4910	53,620,061	55,000,000	55,083,298		(2,485)			4.874	4.862	MN	446,783	2,680,700	11/19/2013	11/01/2043
231266-MJ-3	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.237 1			1	1.B FE	57,500,000	87.0220	50,037,529	57,500,000	57,500,000					4.237	4.237	MN	406,046	2,436,275	10/28/2014	11/01/2054
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	23,585,000	80.3380	18,947,743	23,585,000	23,585,000					3.089	3.088	MN	121,423	728,541	07/31/2020	11/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235036-8N-3	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	78,435,000	75.4570	59,184,533	78,435,000	78,435,000					2.843	2.842	MN	371,651	2,229,907	10/28/2021	11/01/2046
23503C-AN-7	DALLAS FORT WORTH TX INTERNATI SERIES A			2	1.E FE	100,525,000	93.6240	94,115,727	100,525,000	100,525,000					4.507	4.505	MN	755,110	4,530,662	04/06/2022	11/01/2051
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02			1	1.B FE	77,358,343	101.6230	68,600,741	67,505,000	75,788,583		(185,376)			5.022	4.221	JD	282,508	3,390,101	09/18/2014	12/01/2048
235241-LX-2	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 4.92			1	1.B FE	44,551,118	100.7300	42,568,528	42,260,000	44,109,996		(68,746)			4.922	4.555	JD	173,336	2,080,037	03/13/2017	12/01/2041
249015-F4-5	DENTON TX UTILITY SYS REVENUE			2	1.F FE	15,000,000	71.0240	10,653,581	15,000,000	15,000,000					3.144	3.143	JD	39,300	471,600	08/27/2021	12/01/2050
249218-BC-1	DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24			1	1.D FE	101,522,670	94.2140	95,599,220	101,470,000	101,498,038		(2,601)			4.242	4.238	JD	191,305	4,304,357	10/08/2014	12/15/2037
250336-EZ-3	DESCHUTES CNTY OR HOSP FACS AU SERIES B				1.F FE	14,000,000	78.5270	10,993,826	14,000,000	14,000,000					3.985	3.985	JJ	278,950	557,900	10/09/2020	01/01/2050
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE District of Columbia 5.582 12/			1	1.B FE	15,000,000	105.4930	15,823,928	15,000,000	15,000,000					5.582	5.582	JD	69,775	837,300	12/03/2010	12/01/2035
25483V-QA-5	DIST OF COLUMBIA REVENUE District of Columbia 4.482 06/			1	1.C FE	4,295,000	100.0280	4,296,206	4,295,000	4,295,000					4.482	4.482	JD	16,042	192,502	08/19/2015	06/01/2029
25483V-QB-3	DIST OF COLUMBIA REVENUE District of Columbia 4.582 06/			1	1.C FE	3,000,000	100.0790	3,002,368	3,000,000	3,000,000					4.582	4.582	JD	11,455	137,460	08/19/2015	06/01/2030
25483V-QC-1	DIST OF COLUMBIA REVENUE District of Columbia 5.041 06/			1	1.C FE	41,385,000	99.8260	41,312,903	41,385,000	41,385,000					5.041	5.041	JD	173,851	2,086,218	08/19/2015	06/01/2040
25483V-QD-9	DIST OF COLUMBIA REVENUE District of Columbia 4.931 06/			1	1.C FE	20,000,000	100.2540	20,050,824	20,000,000	20,000,000					4.931	4.931	JD	82,183	986,200	08/19/2015	06/01/2035
270618-GR-6	E BATON ROUGE PARISH LA SWR CO SERIES B				1.D FE	280,000	85.1840	238,515	280,000	280,000					1.693	1.693	FA	1,975	4,740	07/31/2020	02/01/2030
282659-BK-6	EL CAJON CA SERIES A			2	1.C FE	3,750,000	74.4490	2,791,855	3,750,000	3,750,000					3.284	3.282	AO	30,788	123,150	01/14/2021	04/01/2043
283062-FN-2	EL DORADO CA IRR DIST REVENUE SERIES A			2	1.C FE	30,520,000	97.1140	29,639,315	30,520,000	30,520,000					4.906	4.904	JJ	748,656	1,497,311	04/27/2022	01/01/2043
28337L-DS-4	EL PASO CNTY CO REVENUE County of El Paso CO 4.471 10/			1	1.D FE	10,000,000	97.0160	9,701,598	10,000,000	10,000,000					4.471	4.471	AO	111,775	447,100	05/27/2015	10/01/2035
28337L-DT-2	EL PASO CNTY CO REVENUE County of El Paso CO 4.671 10/			1	1.D FE	25,814,060	93.0130	24,039,145	25,845,000	25,818,717		676			4.671	4.678	AO	301,805	1,207,220	06/03/2015	10/01/2045
29270C-YV-1	ENERGY N W WA ELEC REVENUE Energy Northwest 3.603 07/01/2			1	1.C FE	2,000,000	97.6650	1,953,303	2,000,000	2,000,000					3.603	3.603	JJ	36,030	72,060	08/16/2012	07/01/2027
34074M-Y9-6	FLORIDA ST HSG FIN CORP REVENU SERIES 6			2	1.A FE	4,126,111	107.1580	4,409,567	4,115,000	4,125,633		(478)			6.515	6.475	JJ	58,831		10/30/2023	07/01/2048
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	4,010,000	85.4010	3,424,571	4,010,000	4,010,000					2.154	2.154	JJ	43,188	86,375	09/03/2020	07/01/2030
349507-AR-4	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.088 03			1	1.E FE	3,610,000	91.3460	3,297,585	3,610,000	3,610,000					4.088	4.088	MS	49,192	147,577	06/21/2017	03/01/2037
349507-AS-2	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.238 03			1	1.E FE	18,515,000	85.7350	15,873,806	18,515,000	18,515,000					4.238	4.238	MS	261,555	784,666	06/21/2017	03/01/2047
353205-AQ-0	FRANKLIN CNTY OH SPL OBLG County of Franklin OH 5.58 12/				1.B FE	14,835,000	104.0590	15,437,105	14,835,000	14,835,000					5.580	5.580	JD	68,983	827,793	09/19/2007	12/01/2032
35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14			4	1.A	30,140,895	102.5160	30,290,332	29,547,000	29,675,923		(33,772)			8.407	2.721	MON	41,402	2,449,375	05/21/2021	10/25/2048
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A			4	3.A FE	34,381,875	109.6160	36,721,367	33,500,000	33,937,691		(62,132)			9.651	3.473	MON	53,887	3,133,347	05/04/2021	02/25/2047
35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A				3.B FE	29,057,920	101.5430	29,499,741	29,051,500	29,056,168		(598)			7.987	2.657	MON	38,674	2,210,859	10/04/2021	01/25/2051
35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144			4	1.A	25,241,961	99.0730	24,916,782	25,150,000	25,193,630		(7,880)			7.587	2.198	MON	31,804	1,812,232	12/06/2021	08/25/2033
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A				4.C FE	44,478,240	101.5770	45,303,467	44,600,000	44,510,155		5,868			8.337	3.173	MON	61,975	3,540,275	05/19/2023	08/25/2033
35564K-DX-4	FREDDIE MAC STACR SERIES 2021-DNA2 CLASS B1 144A				3.B FE	17,419,575	104.1700	18,104,746	17,380,000	17,404,670		(2,486)			8.737	3.391	MON	25,309	1,454,440	06/01/2021	08/25/2033
35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A				3.B FE	30,447,483	104.4330	31,165,459	29,842,485	30,274,344		(38,447)			8.837	2.949	MON	43,955	2,527,534	02/16/2022	10/25/2033
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A			4	1.E	61,580,375	111.4280	67,748,224	60,800,000	61,590,585		(6,393)			11.087	9.382	MON	112,353	5,613,739	08/03/2023	09/25/2042
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A				3.B FE	64,845,111	101.1230	65,669,068	64,940,000	64,880,852		16,848			8.387	5.440	MON	90,780	3,667,985	09/21/2023	01/25/2034
35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A				1.D	22,040,625	113.2800	22,656,068	20,000,000	21,973,554		(67,071)			12.337	10.269	MON	41,125	1,982,779	08/03/2023	03/25/2052
35564K-LU-1	FREDDIE MAC STACR SERIES 2021-DNA6 CLASS B1 144A				3.C FE	84,800,000	101.7990	86,325,620	84,800,000	84,800,000					8.737	3.473	MON	123,489	7,096,463	10/26/2021	10/25/2041
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A				4.A FE	66,138,894	102.0390	71,631,589	70,200,000	66,424,594		240,528			8.987	6.736	MON	105,153	5,918,534	06/16/2023	11/25/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A				2.A	29,924,750	107.9100	31,941,283	29,600,000	29,911,135		(13,615)			10.837	10.116	MON	53,465	2,322,287	06/29/2023	03/25/2043
35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A				4.A FE	26,800,000	99.8500	26,759,728	26,800,000	26,800,000					8.737	3.474	MON	39,027	2,242,750	01/18/2022	01/25/2042
35564K-SJ-9	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A				4.A FE	42,600,000	103.7010	44,176,694	42,600,000	42,600,000					10.087	4.848	MON	71,621	4,146,458	02/07/2022	02/25/2042
35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A			4	1.D	43,358,272	106.8500	47,478,860	44,435,000	43,419,353		44,469			10.587	8.388	MON	78,409	4,313,129	09/06/2023	03/25/2042
35564K-U3-1	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M2 144A				2.A	11,976,250	108.8710	11,975,762	11,000,000	11,959,045		(17,205)			11.037	9.810	MON	20,235	413,893	09/06/2023	04/25/2043
35564K-UE-7	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS B1 144A				4.C FE	33,600,000	108.4890	36,452,139	33,600,000	33,600,000					12.337	7.153	MON	69,090	4,034,846	03/15/2022	03/25/2042
35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A			4	1.E	36,771,208	105.2980	39,538,290	37,548,975	36,796,257		25,839			9.687	8.847	MON	60,626	3,167,450	05/08/2023	04/25/2042
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A				4.B FE	14,540,730	109.5400	15,390,339	14,050,000	14,532,657		(8,073)			12.937	12.142	MON	30,295	1,045,300	08/17/2023	04/25/2043
35564K-WA-3	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS B1 144A				4.A FE	17,194,477	106.2410	18,262,821	17,190,000	17,194,243		(106)			10.987	5.815	MON	31,479	1,829,613	04/20/2022	04/25/2042
35564K-XA-2	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS M2 144A			4	1.A		0.0000								10.587	0.000	MON			12/27/2022	05/25/2042
35564K-XA-2	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS M2 144A			4	1.E	7,786,388	108.1350	8,553,467	7,910,000	7,790,456		3,826			10.587	8.950	MON	13,958	748,238	12/15/2022	05/25/2042
35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A				4.B FE	57,218,688	107.4560	61,518,560	57,250,000	57,224,639		1,065			11.587	7.145	MON	110,563	6,407,089	02/15/2023	05/25/2042
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A			4	1.D	14,661,711	111.6500	15,015,743	13,449,000	14,639,298		(22,413)			12.087	10.298	MON	27,094	1,092,643	09/08/2023	06/25/2042
35564K-ZS-1	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS B1 144A				4.B FE	82,911,969	111.4410	91,381,423	82,000,000	82,881,922		(17,232)			12.837	8.418	MON	175,445	10,261,501	09/15/2022	06/25/2042
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A				4.A FE	17,020,838	108.7450	18,443,105	16,960,000	17,004,868		(4,363)			9.672	4.108	MON	31,904	1,560,591	10/29/2021	02/25/2049
35564W-BD-4	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS B1 144A				3.C FE	12,360,403	105.0520	13,656,718	13,000,000	12,422,771		39,442			8.451	3.937	MON	21,360	1,058,180	11/17/2022	11/25/2048
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A				4.C FE	16,205,556	108.6940	17,143,226	15,772,000	15,996,740		(29,428)			9.337	1.974	MON	24,545	1,415,559	02/17/2022	11/25/2050
35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A				3.C FE	26,799,789	103.7680	27,809,733	26,800,000	26,810,774		(1,360)			8.337	1.734	MON	37,241	2,134,359	10/18/2021	12/25/2050
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS SERIES B				1.C FE	103,100,000	69.8110	71,974,656	103,100,000	103,100,000					3.000	3.000	FA	1,168,467	3,093,000	08/27/2021	02/15/2054
362848-UR-2	GAINESVILLE FL UTILITIES SYS R City of Gainesville FL Ut 3.87				1.E FE	6,665,000	81.6790	5,443,899	6,665,000	6,665,000					3.875	3.875	AO	64,567	258,269	04/03/2019	10/01/2047
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B			2	1.D FE	7,633,504	71.9920	5,381,403	7,475,000	7,599,291		(15,585)			3.150	2.889	MS	78,488	235,463	08/24/2021	03/01/2051
368497-KK-8	GEISINGER PA AUTH HLTH SYS REV SERIES D				1.F FE	9,555,000	80.0480	7,648,584	9,555,000	9,555,000					3.500	3.500	AO	83,606	334,425	06/19/2020	04/01/2041
373541-Q2-0	GEORGIA ST MUNI ELEC AUTH Municipal Electric Author 6 01				1.G FE	9,204,511	105.2130	9,658,557	9,180,000	9,194,600		(916)			6.000	5.980	JJ	275,400	550,800	06/26/2007	01/01/2035
38122N-D4-1	GOLDEN ST TOBACCO SECURITIZATI SERIES A-1			2	1.G FE	84,733,617	81.5610	77,634,066	95,185,000	85,700,952		627,994			3.487	4.645	JD	276,592	3,299,487	08/03/2023	06/01/2036
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T SERIES A			2	1.E FE	23,370,000	72.9630	17,051,402	23,370,000	23,370,000					3.356	3.355	AO	193,896	784,297	02/12/2020	10/01/2052
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T SERIES B			2	1.C FE	161,470,000	75.3610	121,685,923	161,470,000	161,470,000					3.236	3.235	AO	1,306,292	5,225,169	02/12/2020	10/01/2052
386442-UY-1	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.36			1	1.E FE	5,790,000	96.4830	5,586,337	5,790,000	5,790,000					4.365	4.365	JD	21,061	252,734	10/09/2014	06/01/2034
386442-UZ-8	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.54			1	1.E FE	13,035,000	94.1370	12,270,814	13,035,000	13,035,000					4.545	4.545	JD	49,370	592,441	10/09/2014	06/01/2039
387883-PP-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.83			1	1.C FE	3,563,130	106.9070	3,207,221	3,000,000	3,405,915		(16,825)			5.830	4.624	JJ	87,450	174,900	02/22/2012	01/01/2040
387883-RD-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 3.91			1	1.C FE	10,000,000	95.4170	9,541,657	10,000,000	10,000,000					3.914	3.914	JJ	195,700	391,400	06/01/2012	01/01/2032
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.58			1	1.C FE	19,000,000	94.9780	18,045,881	19,000,000	19,000,000					4.584	4.584	JJ	435,480	870,960	10/07/2015	01/01/2040
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE SERIES A			2	1.D FE	25,000,000	81.5970	20,399,150	25,000,000	25,000,000					3.506	3.505	JJ	438,250	876,500	06/05/2020	07/01/2044
39081H-CZ-3	GREAT LAKES MI WTR AUTH SEWAGE SERIES B				1.E FE	29,325,000	81.6900	23,955,607	29,325,000	29,325,000					2.615	2.614	JJ	383,424	766,849	06/05/2020	07/01/2036
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE SERIES B			2	1.E FE	5,000,000	83.5950	4,179,757	5,000,000	5,000,000					3.606	3.605	JJ	90,150	180,300	06/05/2020	07/01/2044
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP SERIES C			2	1.D FE	99,500,000	85.3760	84,949,011	99,500,000	99,500,000					3.473	3.472	JJ	1,727,818	3,455,635	05/01/2020	07/01/2041
392274-N4-4	GTR ORLANDO FL AVIATION AUTH A Greater Orlando Aviation 3.59			1	1.D FE	12,000,000	85.7780	10,293,395	12,000,000	12,000,000					3.594	3.594	AO	107,820	431,280	09/30/2016	10/01/2039
392397-DA-0	GTR WENATCHEE WA REGL EVENTS C			2	1.G FE	8,877,229	77.4960	6,800,235	8,775,000	8,849,886		(12,180)			3.363	3.194	MS	98,368	295,103	09/24/2021	09/01/2042
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67				1.F FE	9,300,000	101.8960	9,476,316	9,300,000	9,300,000					5.671	5.671	AO	131,851	527,403	02/23/2007	10/01/2032
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC				1.E FE	22,730,000	83.7550	19,037,523	22,730,000	22,730,000					3.756	3.756	JD	71,145	853,739	12/19/2019	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	8,870,000	82.7210	7,337,389	8,870,000	8,870,000					3.344	3.343	MN	37,901	296,613	10/21/2020	11/15/2037
414008-CV-2	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	2,425,000	77.3320	1,875,304	2,425,000	2,425,000					3.906	3.906	MN	12,103	94,721	10/21/2020	11/15/2046
414009-PU-8	HARRIS CNTY TX CULTURAL EDU FA				1.D FE	5,345,000	76.2510	4,075,612	5,345,000	5,345,000					2.301	2.301	JJ	61,494	122,988	07/24/2020	07/01/2035
414009-RK-8	HARRIS CNTY TX CULTURAL EDU FA			2	1.D FE	2,325,000	78.6680	1,829,040	2,325,000	2,325,000					3.481	3.480	MN	10,341	80,933	01/12/2022	05/15/2042
414009-RL-6	HARRIS CNTY TX CULTURAL EDU FA			2	1.D FE	8,250,000	74.4040	6,138,311	8,250,000	8,250,000					3.630	3.629	MN	38,266	299,475	01/12/2022	05/15/2052
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B			2	1.C FE	6,830,000	75.2840	5,141,885	6,830,000	6,830,000					2.952	2.951	MN	33,604	201,622	10/21/2021	11/01/2042
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89			1	1.F FE	6,010,000	88.8720	5,341,193	6,010,000	6,010,000					3.894	3.894	JJ	117,015	234,029	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 4.14			1	1.F FE	17,280,000	86.8190	15,002,304	17,280,000	17,280,000					4.144	4.144	JJ	358,042	716,083	07/13/2017	07/01/2047
41978C-BK-0	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14			2	1.F FE	10,599,118	74.0880	8,175,637	11,035,000	10,599,899		6,905			3.140	3.337	JJ	173,250	346,499	09/20/2022	07/01/2047
419794-F4-9	HAWAII ST ARPTS SYS REVENUE SERIES B			2	1.E FE	30,168,850	76.0030	22,800,882	30,000,000	30,126,174		(17,278)			3.484	3.410	JJ	522,600	1,045,200	06/17/2021	07/01/2050
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.25			1	1.F FE	5,242,660	97.6110	5,129,466	5,255,000	5,245,025		330			5.250	5.267	AO	68,972	275,888	09/09/2015	10/01/2041
432308-U2-8	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.E FE	11,160,000	87.0330	9,712,911	11,160,000	11,160,000					3.374	3.374	AO	94,135	376,538	02/24/2022	10/01/2034
432308-U3-6	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.E FE	6,850,000	86.5140	5,926,195	6,850,000	6,850,000					3.474	3.474	AO	59,492	237,969	02/24/2022	10/01/2035
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.E FE	69,360,631	82.0390	57,070,340	69,565,000	69,367,342		6,100			3.858	3.876	AO	670,954	2,683,818	11/21/2022	10/01/2044
44148J-AB-5	US ABS SERIES 2020-11A CLASS E 144A				2.B FE	4,154,102	88.2770	4,413,839	5,000,000	4,348,657		194,037			2.658	7.831	MON	4,061	132,900	12/28/2022	11/20/2051
44244C-TQ-0	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97			2	1.C FE	5,500,000	95.9240	5,275,818	5,500,000	5,500,000					3.973	3.973	MN	27,921	218,515	08/08/2018	11/15/2031
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17			2	1.C FE	1,275,000	91.9660	1,172,560	1,275,000	1,275,000					4.172	4.172	MN	6,797	53,193	08/08/2018	11/15/2038
45129Y-4B-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	20,000,000	103.6080	20,721,644	20,000,000	20,000,000					6.060	6.057	JJ	37,033		11/30/2023	01/01/2044
45129Y-4C-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	20,000,000	103.6860	20,737,276	20,000,000	20,000,000					6.110	6.107	JJ	37,339		11/30/2023	01/01/2048
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	30,158,600	103.7870	31,136,127	30,000,000	30,157,902		(698)			6.160	6.077	JJ	56,467		12/08/2023	01/01/2054
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES A			2	1.B FE	12,000,000	98.8910	11,866,961	12,000,000	12,000,000					5.364	5.361	JJ	321,840	337,932	12/16/2022	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES A			2	1.B FE	11,000,000	99.0410	10,894,501	11,000,000	11,000,000					5.454	5.451	JJ	299,970	314,969	12/16/2022	01/01/2048
45203M-TA-9	ILLINOIS ST HSG DEV AUTH REVEN SERIES L			2	1.A FE	4,004,000	105.4350	4,217,398	4,000,000	4,003,530		(470)			6.438	6.422	AO	47,212		10/30/2023	10/01/2043
45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN SERIES L			2	1.A FE	4,972,032	106.1760	5,287,540	4,980,000	4,971,529		(503)			6.558	6.571	AO	59,875		10/30/2023	10/01/2048
45203M-VE-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES O			2	1.A FE	9,000,000	103.9330	9,353,975	9,000,000	9,000,000					6.218	6.217	AO	48,190		11/08/2023	10/01/2043
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN SERIES O			2	1.A FE	5,760,000	104.3320	6,009,518	5,760,000	5,760,000					6.278	6.277	AO	31,139		11/08/2023	10/01/2049
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94				1.D FE	33,845,000	82.2680	27,843,486	33,845,000	33,845,000					3.944	3.944	FA	504,275	1,334,847	01/11/2018	08/15/2047
45204F-ED-3	ILLINOIS ST FIN AUTH REVENUE SERIES C				1.F FE	36,400,000	77.4850	28,204,584	36,400,000	36,400,000					3.510	3.510	MN	163,254	1,277,640	09/18/2020	05/15/2041
452227-FT-3	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2			1	1.F FE	76,233,780	91.1710	69,472,470	76,200,000	76,221,484		(1,318)			4.080	4.077	JD	138,176	3,108,960	08/01/2012	06/15/2036
452227-GL-9	ILLINOIS ST SALES TAX REVENUE State of Illinois 3.88 06/15/2			1	1.F FE	62,500,000	86.8130	54,257,844	62,500,000	62,500,000					3.880	3.880	JD	107,778	2,425,000	05/10/2013	06/15/2037
452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2			1	1.F FE	95,000,000	96.4720	91,648,134	95,000,000	95,000,000					4.620	4.620	JD	195,067	4,389,000	03/11/2014	06/15/2038
45506D-4K-8	INDIANA ST FIN AUTH REVENUE SERIES B			2	2.B FE	3,770,358	83.8970	3,792,133	4,520,000	3,833,951		48,979			3.526	5.487	MS	46,927	159,375	09/06/2022	09/15/2034
45506D-4L-6	INDIANA ST FIN AUTH REVENUE SERIES B			2	2.B FE	6,226,236	81.6690	6,300,756	7,715,000	6,320,363		72,599			3.748	5.773	MS	85,141	289,158	09/06/2022	09/15/2037
45506D-VD-4	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 4.80			1	1.B FE	5,000,000	99.3260	4,966,281	5,000,000	5,000,000					4.807	4.807	JJ	110,828	240,350	07/02/2015	07/15/2035
45506D-WY-7	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 3.62			1	1.B FE	1,000,000	91.9700	919,699	1,000,000	1,000,000					3.624	3.624	JJ	18,120	36,240	06/08/2016	07/01/2036
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A			2	1.E FE	55,345,000	71.6000	39,627,153	55,345,000	55,345,000					3.313	3.312	MS	611,193	1,833,580	10/15/2021	03/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45506E-FH-1	INDIAN ST FIN AUTH REVENUE			1	1.D FE	37,045,000	88.1920	32,670,608	37,045,000	37,045,000					4.314	4.314	MS	532,707	1,598,121	03/30/2022	03/01/2052
45528S-5R-3	INDIANAPOLIS IN LOCAL PUBLIC I Indianapolis Local Public 5.96			1	1.D FE	15,000,000	102.4290	15,364,320	15,000,000	15,000,000					5.966	5.966	JJ	412,648	894,900	02/25/2010	01/15/2030
45656R-CW-0	INDUSTRY CA SALES TAX REVENUE City of Industry CA 4.625 01/0			1	1.E FE	10,375,809	98.2090	10,302,159	10,490,000	10,408,114		4,643			4.625	4.708	JJ	242,581	485,163	12/03/2015	01/01/2034
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE City of Industry CA 5.125 01/0			1	1.E FE	52,979,845	98.5700	52,966,337	53,735,000	53,004,885		3,269			5.125	5.202	JJ	1,376,959	2,753,919	12/15/2015	01/01/2051
462590-KS-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.59			1	1.F FE	3,065,000	94.5660	2,898,436	3,065,000	3,065,000					3.595	3.595	JD	9,182	110,187	10/19/2016	12/01/2027
462590-KT-6	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.74			1	1.F FE	2,065,000	93.6140	1,933,133	2,065,000	2,065,000					3.745	3.745	JD	6,445	77,334	10/19/2016	12/01/2028
462590-KU-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.89			1	1.F FE	3,570,400	92.4430	3,401,908	3,680,000	3,584,111		13,246			3.895	4.384	JD	11,945	143,336	12/15/2022	12/01/2029
462590-KV-1	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.04			1	1.F FE	1,395,000	91.5780	1,277,519	1,395,000	1,395,000					4.045	4.045	JD	4,702	56,428	10/19/2016	12/01/2030
462590-KW-9	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	1,500,000	90.8810	1,363,216	1,500,000	1,500,000					4.195	4.195	JD	5,244	62,925	10/19/2016	12/01/2031
462590-KX-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.69			1	1.F FE	500,000	90.2890	451,446	500,000	500,000					4.690	4.690	JD	1,954	23,450	10/19/2016	12/01/2036
462590-LJ-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.72			1	1.F FE	2,435,000	95.0210	2,313,756	2,435,000	2,435,000					3.725	3.725	JD	7,559	90,704	10/19/2016	12/01/2027
462590-LK-4	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.87			1	1.F FE	3,000,000	94.1710	2,825,120	3,000,000	3,000,000					3.875	3.875	JD	9,688	116,250	10/19/2016	12/01/2028
462590-LL-2	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.02			1	1.F FE	3,500,000	93.0930	3,258,268	3,500,000	3,500,000					4.025	4.025	JD	11,740	140,875	10/19/2016	12/01/2029
462590-LM-0	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	2,160,000	92.4300	1,996,494	2,160,000	2,160,000					4.195	4.195	JD	7,551	90,612	10/19/2016	12/01/2030
462590-LN-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.34			1	1.F FE	3,000,000	91.8280	2,754,830	3,000,000	3,000,000					4.345	4.345	JD	10,863	130,350	10/19/2016	12/01/2031
462590-LP-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.84			1	1.F FE	2,250,000	91.4170	2,056,888	2,250,000	2,250,000					4.840	4.840	JD	9,075	108,900	10/19/2016	12/01/2036
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59			1	1.C FE	2,500,000	99.4970	2,487,424	2,500,000	2,500,000					4.596	4.596	MS	38,300	114,900	08/18/2010	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37			1	1.D FE	3,770,000	100.4570	3,787,217	3,770,000	3,770,000					5.371	5.371	MN	33,748	202,487	02/27/2004	05/01/2026
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.48			2	1.G FE	1,845,000	93.0360	1,716,523	1,845,000	1,845,000					4.489	4.489	JJ	41,411	82,822	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.68			2	1.G FE	5,000,000	89.8600	4,492,989	5,000,000	5,000,000					4.689	4.689	JJ	117,225	234,450	03/06/2019	01/01/2049
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64			1	1.D FE	8,550,000	109.5800	9,369,054	8,550,000	8,550,000					6.649	6.649	MN	94,748	568,490	04/23/2008	05/01/2038
503433-AS-3	LA HABRA CA PENSN OBLIG			2	1.B FE	4,195,000	79.0220	3,314,989	4,195,000	4,195,000					3.397	3.396	FA	59,377	142,504	01/13/2022	08/01/2041
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,951,908	70.5780	3,105,450	4,400,000	3,950,388		2,790			3.232	3.676	JD	11,851	142,208	09/20/2022	12/01/2050
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE City of Los Angeles CA Wa 4.02			2	1.C FE	8,005,000	90.5130	7,245,580	8,005,000	8,005,000					4.029	4.029	JD	26,877	322,521	05/10/2017	06/01/2039
544445-BD-0	LOS ANGELES CA DEPT OF ARPTS A City of Los Angeles Depar 3.88			1	1.C FE	22,000,000	89.5720	19,705,902	22,000,000	22,000,000					3.887	3.887	MN	109,268	855,140	11/16/2016	05/15/2038
544445-VV-8	LOS ANGELES CA DEPT OF ARPTS A SERIES E			2	1.D FE	4,425,000	66.5900	2,946,587	4,425,000	4,425,000					2.811	2.809	MN	15,894	124,387	09/22/2021	05/15/2051
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C SERIES A			2	1.E FE	49,760,000	87.7430	43,660,867	49,760,000	49,760,000					4.242	4.241	MN	269,716	2,110,819	03/03/2022	05/15/2048
54465A-GZ-9	LOS ANGELES CNTY CA REDEV REFU Los Angeles County Redeve 3.37			2	1.C FE	18,103,645	79.4580	14,799,039	18,625,000	18,219,230		17,532			3.375	3.549	MS	209,531	628,594	09/15/2016	09/01/2040
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM				1.B FE	57,127,758	101.5230	57,997,654	57,127,758	57,127,758					5.197	5.193	MS	989,643	2,102,992	12/12/2022	09/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546395-V6-8	LOUISIANA ST PUBLIC FACS AUTH SERIES B				1.C FE	16,350,000	86.8430	14,198,884	16,350,000	16,350,000					2.282	2.282	JD	31,092	373,107	07/24/2020	06/01/2030
546540-SL-0	LOUISIANA ST UNIV & AGRIC & ME			2	1.E FE	20,000,000	72.8820	14,576,338	20,000,000	20,000,000					2.967	2.966	JJ	296,700	593,400	12/02/2021	07/01/2043
557363-EB-0	MADISON CNTY NY CAPITAL RESOUR			2	1.D FE	6,090,240	74.3830	6,210,945	8,350,000	6,156,926		53,224			3.396	5.505	JJ	141,783	283,566	09/28/2022	07/01/2051
56042R-Z9-6	MAINE HLTH & HGR EDUCTNL FACS SERIES B				1.F FE	7,200,000	72.4210	5,214,285	7,200,000	7,200,000					3.045	3.045	JJ	109,620	219,240	12/01/2021	07/01/2043
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79			1	1.B FE	25,873,188	87.4550	22,667,908	25,919,490	25,882,012		1,427			3.797	3.808	MS	328,054	985,322	12/19/2016	03/01/2039
57419T-5R-8	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	23,000,000	104.3520	24,000,886	23,000,000	23,000,000					6.232	6.231	MS	187,133		11/09/2023	09/01/2043
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	41,000,000	104.6120	42,890,719	41,000,000	41,000,000					6.282	6.281	MS	336,262		11/09/2023	09/01/2048
57419T-5T-4	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	53,631,470	105.8800	56,646,057	53,500,000	53,628,342		(3,128)			6.362	6.324	MS	444,368		11/16/2023	09/01/2053
57421C-DR-2	MARYLAND ST HLTH & HGR EDUCTNL SERIES C			2	2.C FE	1,466,644	78.5580	1,386,550	1,765,000	1,495,538		20,238			3.114	5.080	JJ	27,481	54,962	07/20/2022	01/01/2034
57421C-DS-0	MARYLAND ST HLTH & HGR EDUCTNL SERIES C			2	2.C FE	2,087,169	76.8130	1,951,038	2,540,000	2,126,289		27,400			3.174	5.130	JJ	40,310	80,620	07/20/2022	01/01/2035
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A			2	2.C FE	76,594,599	80.4690	73,138,165	90,890,000	77,215,172		551,291			3.997	6.103	JAJO	908,218	2,383,111	08/29/2023	04/01/2034
575579-VP-9	MASSACHUSETTS ST BAY TRANSPRTN Massachusetts Bay Transpo 5.56			1	1.B FE	10,000,000	103.8130	10,381,345	10,000,000	10,000,000					5.569	5.569	JJ	278,450	556,900	10/20/2009	07/01/2039
575832-TX-8	MASSACHUSETTS ST CLG BLDG AUTH Massachusetts State Colle 5.93			1	1.C FE	3,109,152	104.7910	2,913,180	2,780,000	3,022,523		(9,294)			5.932	5.136	MN	27,485	164,910	10/27/2011	05/01/2040
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62			2	1.C FE	875,000	92.2830	807,477	875,000	875,000					4.621	4.621	JD	3,369	40,434	10/30/2018	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72			2	1.C FE	200,000	91.5850	183,170	200,000	200,000					4.721	4.721	JD	787	9,442	10/30/2018	06/01/2040
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11			1	1.C FE	795,000	97.8510	777,914	795,000	795,000					4.110	4.110	JD	2,723	32,675	03/18/2015	12/01/2030
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31			1	1.C FE	1,670,000	92.6510	1,547,267	1,670,000	1,670,000					4.314	4.314	JD	6,004	72,044	03/18/2015	12/01/2035
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51			1	1.C FE	1,005,000	90.1480	905,989	1,005,000	1,005,000					4.514	4.514	JD	3,780	45,366	03/18/2015	12/01/2040
57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226			2	1.B FE	32,925,000	100.8010	33,188,772	32,925,000	32,925,000					5.562	5.561	JD	152,607	1,729,550	11/22/2022	12/01/2052
57587G-YN-9	MASSACHUSETTS ST HSG FIN AGY H SERIES 228			2	1.B FE	2,000,000	101.0420	2,020,839	2,000,000	2,000,000					5.523	5.523	JD	9,205	78,856	02/23/2023	12/01/2038
57587G-YP-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 228			2	1.B FE	2,000,000	101.0050	2,020,107	2,000,000	2,000,000					5.623	5.623	JD	9,372	80,284	02/23/2023	06/01/2042
576000-D4-2	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			2	1.C FE	172,845,000	69.1830	119,578,924	172,845,000	172,845,000					2.860	2.859	FA	1,867,494	4,943,367	09/15/2021	02/15/2049
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19			1	1.A FE	30,491,704	100.7830	30,698,575	30,460,000	30,483,352		(875)			5.192	5.185	FA	658,951	1,581,483	07/28/2010	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSPRTN FUN Commonwealth of Massachus 5.73			1	1.A FE	12,750,000	106.5950	13,590,800	12,750,000	12,750,000					5.731	5.731	JD	60,892	730,703	12/16/2010	06/01/2040
578305-CZ-5	MAYFIELD OH CITY SCH DIST COPS Mayfield City School Dist 2.25				1.C FE	8,235,300	94.7590	9,475,883	10,000,000	9,721,010		158,766			2.250	4.000	MS	75,000	225,000	08/14/2012	09/01/2025
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1.F FE	12,995,000	98.2000	12,761,098	12,995,000	12,995,000					4.053	4.053	JJ	263,344	526,687	03/18/2016	07/01/2026
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B			2	1.C FE	4,475,000	71.8480	3,215,194	4,475,000	4,475,000					2.942	2.941	JJ	65,827	131,655	10/07/2021	07/01/2043
59261A-B6-3	MET TRANSPRTN AUTH NY REVENUE SERIES D-2			2	1.G FE	33,906,288	69.7590	23,568,200	33,785,000	33,861,327		(11,492)			3.600	3.557	MN	155,411	1,216,260	10/31/2019	11/15/2047
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE SERIES C2				1.G FE	5,144,124	97.9000	6,104,049	6,235,000	5,147,193		3,068			5.175	6.613	MN	41,229	161,331	10/19/2023	11/15/2049
592643-EH-9	MET WASHINGTON DC ARPTS AUTH D SERIES B			2	1.E FE	43,975,000	81.9770	36,049,302	43,975,000	43,975,000					3.562	3.560	AO	391,597	1,566,390	01/21/2022	10/01/2041
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC Miami-Dade County Educati 5.07			1	1.G FE	66,413,536	99.0790	65,144,390	65,750,000	66,338,465		(11,348)			5.073	5.010	AO	833,874	3,335,498	03/29/2017	04/01/2050
59333P-2R-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.73			1	1.E FE	8,770,000	86.4830	7,584,557	8,770,000	8,770,000					3.732	3.732	AO	81,824	327,296	08/11/2017	10/01/2037
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98			1	1.E FE	28,704,485	84.2950	26,923,833	31,940,000	28,722,889		18,405			3.982	4.785	AO	317,963	720,742	10/25/2023	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 4.28			2	1.E FE	124,850,000	90.9930	113,604,523	124,850,000	124,850,000					4.280	4.280	AO	1,335,895	5,343,580	08/16/2018	10/01/2041

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-6M-5	MIAMI DADE CNTY FL AVIATION RE SERIES B			2	1.E FE	2,265,000	78.9020	1,787,123	2,265,000	2,265,000					3.270	3.269	AO	18,516	74,066	12/03/2020	10/01/2041
59333P-V7-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.65			1	1.E FE	8,911,092	89.1300	7,954,885	8,925,000	8,915,608		698			3.656	3.668	AO	81,575	326,298	10/27/2016	10/01/2034
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.70			1	1.E FE	10,491,320	88.0660	9,246,896	10,500,000	10,493,950		403			3.706	3.712	AO	97,283	389,130	10/14/2016	10/01/2035
59333P-V9-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.75			1	1.E FE	3,501,403	87.3540	3,061,743	3,505,000	3,502,422		155			3.756	3.763	AO	32,912	131,648	10/12/2016	10/01/2036
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.85			1	1.E FE	11,519,220	82.7440	9,465,920	11,440,000	11,464,744		(8,389)			3.856	3.772	AO	110,282	441,126	09/26/2016	10/01/2041
59334D-LS-1	MIAMI DADE CNTY FL WTR & SWR R SERIES C			2	1.D FE	24,060,000	84.0120	20,213,198	24,060,000	24,060,000					3.490	3.489	AO	209,924	839,694	10/24/2019	10/01/2042
59334N-FU-1	MIAMI DADE CNTY FL HLTH FACS A SERIES B				1.F FE	2,075,000	73.1850	1,518,597	2,075,000	2,075,000					3.131	3.131	FA	27,070	64,968	10/27/2021	08/01/2042
59335K-FS-1	MIAMI DADE CNTY FL SEAPORT REV			2	1.G FE	12,760,000	106.1820	13,548,810	12,760,000	12,760,000					6.224	6.223	MN	35,297		12/01/2023	11/01/2055
59447T-CZ-4	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19			1	1.C FE	40,000,000	95.7340	38,293,440	40,000,000	40,000,000					4.195	4.195	MS	559,333	1,678,000	04/16/2015	09/01/2035
59447T-DA-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.34			1	1.C FE	50,000,000	90.5260	45,262,780	50,000,000	50,000,000					4.345	4.345	MS	724,167	2,172,500	04/16/2015	09/01/2045
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.58			1	1.D FE	40,744,226	90.4580	36,992,942	40,895,000	40,789,406		7,004			3.585	3.612	MN	244,348	1,466,086	10/24/2016	11/01/2035
59447T-KN-2	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.61			1	1.D FE	10,200,000	94.5590	9,645,019	10,200,000	10,200,000					3.610	3.610	MN	61,370	368,220	07/29/2016	11/01/2032
59447T-SP-9	MICHIGAN ST FIN AUTH REVENUE SERIES D				1.D FE	1,773,618	99.3540	1,818,175	1,830,000	1,776,809		2,538			4.920	5.215	MN	15,006	90,036	09/19/2022	11/01/2039
59447T-ZD-8	MICHIGAN ST FIN AUTH REVENUE SERIES A			2	1.D FE	5,439,819	79.6290	4,152,652	5,215,000	5,383,103		(23,405)			3.557	3.001	JD	8,244	185,498	07/07/2021	06/15/2045
594615-HY-5	MICHIGAN ST BLDG AUTH REVENUE SERIES II			2	1.C FE	4,114,165	76.3070	4,196,879	5,500,000	4,190,041		60,659			2.705	5.052	AO	31,408	148,775	09/23/2022	10/15/2040
594654-VH-5	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	4,000,000	102.9840	4,119,351	4,000,000	4,000,000					5.961	5.956	JD	62,259		09/08/2023	12/01/2043
594654-VJ-1	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	5,750,000	103.2570	5,937,299	5,750,000	5,750,000					6.011	6.006	JD	90,248		09/08/2023	12/01/2048
594654-VK-8	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	6,500,000	104.4430	6,788,799	6,500,000	6,500,000					6.061	6.056	JD	102,869		09/08/2023	12/01/2053
602418-BB-0	MILWAUKEE WI REDEV AUTH REDEV Milwaukee Redevelopment A 5.16			1	1.F FE	29,000,000	99.8560	28,958,165	29,000,000	29,000,000					5.163	5.163	MN	191,318	1,497,270	06/25/2015	05/15/2041
603827-XZ-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.89			1	1.E FE	4,000,000	97.3650	3,894,607	4,000,000	4,000,000					3.896	3.896	JJ	77,920	155,840	12/07/2016	01/01/2030
603827-YA-8	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.99			1	1.E FE	3,500,000	97.1620	3,400,666	3,500,000	3,500,000					3.996	3.996	JJ	69,930	139,860	12/07/2016	01/01/2031
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.09			1	1.E FE	3,000,000	96.9480	2,908,427	3,000,000	3,000,000					4.096	4.096	JJ	61,440	122,880	12/07/2016	01/01/2032
603827-YC-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.19			1	1.E FE	3,000,000	97.0210	2,910,635	3,000,000	3,000,000					4.196	4.196	JJ	62,940	125,880	12/07/2016	01/01/2033
603827-YD-2	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.24			1	1.E FE	3,000,000	96.7750	2,903,251	3,000,000	3,000,000					4.246	4.246	JJ	63,690	127,380	12/07/2016	01/01/2034
60416T-6N-3	MINNESOTA ST HSG FIN AGY SERIES S			2	1.B FE	15,130,800	105.1230	15,768,375	15,000,000	15,128,783		(2,017)			6.328	6.196	JJ	81,737		11/16/2023	07/01/2049
60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J			2	1.B FE	4,235,000	101.4040	4,294,457	4,235,000	4,235,000					5.750	5.748	JJ	85,906		07/28/2023	01/01/2048
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.07			1	1.B FE	40,000,000	89.0860	35,634,412	40,000,000	40,000,000					4.072	4.072	AO	343,858	1,628,800	07/30/2014	10/15/2044
60636A-MP-5	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.75			1	1.E FE	23,809,900	94.6330	21,765,523	23,000,000	23,681,152		(18,586)			4.756	4.538	AO	273,470	1,093,880	02/10/2016	10/01/2045
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	4,615,000	85.0360	3,924,422	4,615,000	4,615,000					3.651	3.651	JJ	77,694	168,494	02/19/2016	01/15/2046
60636A-PP-2	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	941,750	81.7410	784,714	960,000	943,230		246			3.652	3.744	FA	13,245	35,059	10/04/2017	08/15/2057
60636A-VL-4	MISSOURI ST HLTH EDUCTNL FACS SERIES A			2	1.B FE	55,000,000	77.0750	42,391,168	55,000,000	55,000,000					3.229	3.229	MN	226,927	1,775,950	03/27/2020	05/15/2050

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
610730-AA-1	MONROE CNTY NY INDL DEV AGY SC Monroe County Industrial 4.17			1	1.C FE	12,084,830	99.5180	11,942,219	12,000,000	12,033,098		(6,860)			4.176	4.106	MN	83,520	501,120	09/23/2015	05/01/2028
61075T-LJ-5	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.63			1	1.D FE	3,335,000	98.5920	3,288,052	3,335,000	3,335,000					4.631	4.631	JJ	77,222	154,444	06/17/2015	07/01/2035
61075T-LK-2	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.88			1	1.D FE	10,976,695	95.4330	10,426,085	10,925,000	10,968,739		(1,145)			4.881	4.851	JJ	266,625	533,249	07/22/2015	07/01/2045
611581-AV-1	MONROVIA CA PENSN OBLG City of Monrovia CA 3.99 05/01			2	1.B FE	5,000,000	88.2830	4,414,171	5,000,000	5,000,000					3.990	3.990	MN	33,250	199,500	12/01/2017	05/01/2038
611581-AW-9	MONROVIA CA PENSN OBLG City of Monrovia CA 4.09 05/01			2	1.B FE	5,315,000	84.3980	4,485,770	5,315,000	5,315,000					4.090	4.090	MN	36,231	217,384	12/01/2017	05/01/2042
611581-AX-7	MONROVIA CA PENSN OBLG City of Monrovia CA 4.14 05/01			2	1.B FE	8,315,000	82.0220	6,820,151	8,315,000	8,315,000					4.140	4.140	MN	57,374	344,241	12/01/2017	05/01/2047
61204K-NG-2	MONTANA ST FAC FIN AUTH REVENU SERIES B				1.E FE	32,818,767	70.6630	22,838,227	32,320,000	32,788,110		(13,271)			3.253	3.165	FA	397,184	1,051,370	08/18/2021	08/15/2051
61204K-PP-0	MONTANA ST FAC FIN AUTH REVENU SERIES A			2	1.F FE	31,000,000	65.6020	20,336,586	31,000,000	31,000,000					2.996	2.996	FA	350,865	928,760	11/03/2021	08/15/2051
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B			2	1.F FE	7,312,890	69.5590	6,468,954	9,300,000	7,343,678		26,828			3.384	4.703	JD	26,226	314,712	03/02/2023	06/01/2051
61212L-RB-7	MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22			2	1.D FE	27,710,000	73.4890	20,363,719	27,710,000	27,710,000					3.225	3.225	MN	114,188	893,648	09/06/2019	11/15/2049
62620H-FC-1	MUNI ELEC AUTH OF GA SERIES B			2	2.A FE	8,344,254	102.8190	8,945,216	8,700,000	8,386,230		34,996			5.972	6.632	JJ	259,782	503,688	10/20/2022	07/01/2036
62620H-HR-6	MUNI ELEC AUTH OF GA SERIES B			2	2.A FE	1,500,000	102.7940	1,541,910	1,500,000	1,500,000					5.890	5.890	JJ	44,175	39,758	01/13/2023	07/01/2033
63540Q-AR-8	NATIONAL CITY CA PENSN OBLIG			2	1.D FE	5,500,000	77.6870	4,272,760	5,500,000	5,500,000					3.423	3.418	MN	31,378	188,265	11/03/2021	11/01/2042
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	12,390,000	72.6530	9,001,755	12,390,000	12,390,000					2.872	2.872	AO	88,960	356,164	06/26/2020	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	20,124,684	70.6390	14,742,345	20,870,000	20,156,066		28,666			3.278	3.607	JAJO	171,030	684,119	12/01/2022	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	8,705,000	73.5760	6,404,748	8,705,000	8,705,000					3.176	3.188	JAJO	69,118	276,468	12/04/2020	01/01/2036
63607V-AD-8	NATIONAL FIN AUTH NH FEDERAL L			2	2.A FE	5,128,966	78.5920	4,778,417	6,080,000	5,212,870		53,784			3.778	5.510	JAJO	57,426	229,702	05/27/2022	01/01/2036
63607V-AF-3	NATIONAL FIN AUTH NH FEDERAL L			2	2.C FE	77,887,848	78.3710	72,328,319	92,290,000	79,667,276		1,175,578			3.300	5.386	JAJO	761,393	3,045,570	09/19/2022	04/01/2032
63607V-AH-9	NATIONAL FIN AUTH NH FEDERAL L			2	2.C FE	6,227,270	87.0820	6,095,745	7,000,000	6,413,472		119,403			3.250	5.511	JAJO	56,875	227,500	05/27/2022	04/01/2028
641494-DT-3	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.47			1	1.D FE	2,000,000	96.1560	1,923,113	2,000,000	2,000,000					4.471	4.471	JJ	44,710	89,420	03/10/2016	07/01/2036
641494-DU-0	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.72			1	1.D FE	7,000,000	92.8370	6,498,580	7,000,000	7,000,000					4.721	4.721	JJ	165,235	330,470	03/10/2016	07/01/2046
64542W-BH-2	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 3.78			1	1.C FE	9,000,000	91.8540	8,266,873	9,000,000	9,000,000					3.782	3.782	AO	85,095	340,380	11/03/2016	04/01/2036
64542W-BJ-8	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.03			1	1.C FE	11,430,000	89.0270	10,175,762	11,430,000	11,430,000					4.032	4.032	AO	115,214	460,858	11/03/2016	04/01/2041
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.23			1	1.C FE	18,559,770	88.2130	16,367,982	18,555,000	18,556,301		(540)			4.232	4.229	AO	196,312	785,248	11/03/2016	04/01/2048
64577B-TX-2	NEW JERSEY ST ECON DEV AUTH RE New Jersey Economic Devel 5.70			1	1.F FE	11,000,000	106.3740	11,701,164	11,000,000	11,000,000					5.706	5.706	JD	27,896	627,660	12/01/2016	06/15/2030
64578E-MQ-7	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	800,000	102.1570	817,259	800,000	800,000					5.198	5.198	MS	13,861	24,835	01/20/2023	03/01/2031
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	780,000	102.5500	799,891	780,000	780,000					5.298	5.298	MS	13,775	24,680	01/20/2023	03/01/2032
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	740,000	103.1690	763,449	740,000	740,000					5.397	5.397	MS	13,313	23,852	01/20/2023	03/01/2033
645790-NE-2	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.G FE	2,150,000	73.6620	1,583,730	2,150,000	2,150,000					3.511	3.511	JJ	37,743	75,487	12/16/2020	07/01/2050
645790-NF-9	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.E FE	6,598,802	74.1970	4,804,259	6,475,000	6,590,749		(3,143)			3.511	3.400	JJ	113,669	227,337	04/14/2021	07/01/2050
64579R-BR-7	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.17			2	1.F FE	3,152,946	93.5740	2,942,893	3,145,000	3,148,188		(836)			4.177	4.145	JJ	65,683	131,367	09/08/2017	07/01/2037
64579R-BS-5	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.35			2	1.F FE	21,050,460	85.7390	18,005,255	21,000,000	21,020,167		(5,237)			4.357	4.327	JJ	457,485	914,970	06/01/2017	07/01/2047
645913-AA-2	NEW JERSEY ST ECON DEV AUTH LE New Jersey Economic Devel 7.42				1.F FE	9,869,900	108.1220	10,812,233	10,000,000	9,947,680		8,097			7.425	7.550	FA	280,500	742,500	12/09/2008	02/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8			1	1.F FE	4,641,955	100.0870	4,669,074	4,665,000	4,662,769		1,675			5.800	5.840	AO	67,643	270,570	04/03/2003	04/01/2025
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.83			1	1.G FE	875,000	87.3760	764,540	875,000	875,000					3.836	3.836	MS	11,188	33,565	11/16/2017	09/01/2036
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT SERIES D			2	1.F FE	51,500,000	74.9070	38,576,966	51,500,000	51,500,000					3.613	3.612	JJ	930,348	1,860,695	06/19/2020	07/01/2050
646066-ZE-3	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.64			1	1.F FE	1,012,350	88.1740	881,741	1,000,000	1,008,184		(633)			3.640	3.546	JJ	18,200	36,400	08/24/2016	07/01/2034
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.27			1	1.D FE	5,000,000	96.0660	4,803,308	5,000,000	5,000,000					4.272	4.272	MN	35,600	213,600	03/06/2015	11/01/2030
646108-QM-5	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.67			1	1.D FE	8,455,000	88.0320	7,443,064	8,455,000	8,455,000					4.671	4.671	MN	65,822	394,933	03/06/2015	11/01/2045
646108-QN-3	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.47			1	1.D FE	8,500,000	91.2670	7,757,675	8,500,000	8,500,000					4.471	4.471	MN	63,339	380,035	03/06/2015	11/01/2037
64966W-FA-0	NEW YORK CITY NY HSG DEV CORP SERIES B			2	1.C FE	740,660	78.9070	789,074	1,000,000	755,304		11,935			3.119	5.778	FA	12,996	31,190	10/05/2022	08/01/2038
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47			1	1.C FE	1,232,936	101.1770	1,259,655	1,245,000	1,242,017		794			5.470	5.550	MN	11,350	68,102	03/15/2007	05/01/2027
64970M-ZU-0	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.52			1	1.C FE	6,697,420	100.1910	6,792,967	6,780,000	6,720,491		1,991			5.520	5.600	MN	62,376	374,256	03/15/2007	05/01/2041
64971M-S7-8	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 5.46			1	1.A FE	5,619,200	102.7400	5,137,017	5,000,000	5,396,519		(23,392)			5.467	4.616	MN	45,558	273,350	11/17/2011	05/01/2036
64971P-LM-5	NEW YORK CITY NY INDL DEV AGY SERIES B				1.E FE	1,252,650	76.4080	1,337,147	1,750,000	1,290,215		29,629			2.336	5.561	JJ	20,440	40,880	09/20/2022	01/01/2035
64971Q-6Y-4	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 4.6			1	1.A FE	28,719,161	99.7500	29,296,692	29,370,000	28,994,250		33,463			4.600	4.779	MN	225,170	1,351,020	12/06/2013	11/01/2032
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL SERIES F-3			2	1.A FE	3,569,948	102.0150	3,611,333	3,540,000	3,567,962		(1,986)			5.130	5.021	FA	75,668	64,570	03/28/2023	02/01/2035
64971X-6S-2	NEW YORK CITY NY TRANSITIONAL SERIES F-3			2	1.A FE	5,971,441	101.7020	6,035,987	5,935,000	5,968,945		(2,496)			5.150	5.071	FA	127,355	108,676	03/28/2023	02/01/2036
64971X-M6-2	NEW YORK CITY NY TRANSITIONAL SERIES D-2			2	1.A FE	136,165,000	86.8880	118,310,773	136,165,000	136,165,000					3.580	3.579	MN	812,451	4,874,707	03/10/2022	11/01/2037
64972E-GN-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 3.77			2	1.C FE	10,000,000	79.5630	7,956,294	10,000,000	10,000,000					3.770	3.770	MN	62,833	377,000	06/13/2019	11/01/2044
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.75			1	1.B FE	25,000,000	110.1610	27,540,200	25,000,000	25,000,000					5.750	5.750	JD	63,889	1,437,500	10/27/2009	06/15/2041
64989K-GR-1	NEW YORK ST PWR AUTH REVENUE New York Power Authority 5.985			1	1.C FE	40,000,000	110.8940	44,357,540	40,000,000	40,000,000					5.985	5.985	MN	305,900	2,394,000	10/10/2007	11/15/2043
649907-YA-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.80			1	1.A FE	27,770,495	100.2590	27,571,192	27,500,000	27,673,070		(11,986)			4.802	4.727	JD	110,046	1,320,550	02/24/2014	12/01/2034
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES SERIES B			2	1.D FE	2,700,000	95.9030	2,589,369	2,700,000	2,700,000					4.850	4.845	JJ	65,475	130,950	06/03/2022	07/01/2048
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87			1	1.D FE	46,866,993	83.6920	39,724,294	47,465,000	46,937,053		12,266			3.879	3.950	JJ	920,584	1,841,167	07/09/2018	07/01/2046
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22			1	2.A FE	22,004,432	89.6810	19,922,672	22,215,000	22,052,393		7,781			4.224	4.292	JJ	469,181	938,362	04/26/2018	07/01/2038
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.99			1	1.D FE	26,320,000	90.5160	23,823,927	26,320,000	26,320,000					3.998	3.998	JJ	526,137	1,052,274	05/17/2017	07/01/2039
64990C-ZX-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.14			1	1.D FE	37,770,256	86.8800	32,775,638	37,725,000	37,742,753		(4,630)			4.148	4.133	JJ	782,417	1,564,833	05/25/2017	07/01/2047
64990F-MV-3	NEW YORK ST DORM AUTH ST PERSO				1.B FE	25,000,000	102.9840	25,745,995	25,000,000	25,000,000					5.427	5.426	MS	399,488	1,356,750	10/09/2019	03/15/2039
64990F-Z5-6	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	17,500,000	90.7220	15,876,371	17,500,000	17,500,000					3.999	3.998	MS	206,060	699,825	03/16/2022	03/15/2037
64990G-JY-9	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29			2	1.D FE	46,771,320	90.5720	42,727,157	47,175,000	46,784,536		10,493			4.294	4.353	JJ	1,012,847	2,025,695	09/29/2022	07/01/2044
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES SERIES B			2	1.E FE	6,545,000	80.8630	5,292,500	6,545,000	6,545,000					3.439	3.438	JJ	112,541	225,083	09/20/2019	07/01/2042
64990G-Y5-5	NEW YORK ST DORM AUTH REVENUES				1.E FE	17,000,000	81.7170	13,891,871	17,000,000	17,000,000					2.562	2.562	JJ	217,770	435,540	07/15/2020	07/01/2034
64990G-Y6-3	NEW YORK ST DORM AUTH REVENUES				1.E FE	13,440,000	80.2100	10,780,266	13,440,000	13,440,000					2.592	2.592	JJ	174,182	348,365	07/15/2020	07/01/2035
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES				1.E FE	33,815,000	79.4000	26,849,073	33,815,000	33,815,000					2.985	2.985	JJ	504,689	1,009,378	07/15/2020	07/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
650009-S6-1	NEW YORK ST THRUWAY AUTH SERIES M			2	1.F FE	33,475,000	83.8960	28,084,062	33,475,000	33,475,000					3.500	3.498	JJ	585,813	1,171,625	10/18/2019	01/01/2042
65000B-AU-2	SMRC LLC SERIES B			2	1.G FE	14,925,400	70.0970	10,437,405	14,890,000	14,917,442		(3,169)			3.430	3.400	JJ	255,364	510,727	05/19/2021	07/01/2051
65000B-GA-0	SMRC LLC				1.F FE	11,680,000	73.3470	8,566,985	11,680,000	11,680,000					2.973	2.973	JJ	173,623	347,246	10/29/2021	07/01/2044
65000B-HG-6	SMRC LLC SERIES A				1.E FE	19,165,000	70.7510	13,559,379	19,165,000	19,165,000					2.973	2.973	JJ	284,888	569,775	11/19/2021	07/01/2048
650035-TD-0	NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77			1	1.B FE	7,114,928	103.0530	6,239,854	6,055,000	6,805,080		(33,337)			5.770	4.626	MS	102,871	349,374	04/04/2012	03/15/2039
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE				1.E FE	40,840,000	97.5290	39,830,880	40,840,000	40,840,000					4.248	4.248	MS	578,294	1,734,883	04/09/2020	09/01/2035
653403-DR-3	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30			2	1.C FE	2,000,000	93.5170	1,870,341	2,000,000	2,000,000					4.305	4.305	AO	21,525	86,100	06/08/2018	10/01/2038
653403-DS-1	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40			2	1.C FE	7,300,000	88.9800	6,495,566	7,300,000	7,300,000					4.405	4.405	AO	80,391	321,565	06/08/2018	10/01/2048
658207-3C-7	NORTH CAROLINA ST HSG FIN AGY SERIES 52-B			2	1.B FE	8,306,578	104.9400	8,610,313	8,205,000	8,305,302		(1,275)			6.238	6.049	JJ	56,870		11/28/2023	01/01/2049
65887P-YF-6	NORTH DAKOTA ST PUBLIC FIN AUT			2	1.C FE	20,156,988	95.8880	19,537,125	20,375,000	20,170,614		10,206			4.600	4.699	JD	78,104	937,250	06/30/2022	12/01/2037
658909-4G-8	NORTH DAKOTA ST HSG FIN AGY SERIES E			2	1.B FE	3,351,460	100.6600	3,523,107	3,500,000	3,351,981		521			5.537	5.930	JJ	73,211		11/27/2023	07/01/2043
665304-JJ-1	NTHRN KY UNIV GEN RECPTS SERIES A			2	1.E FE	19,886,350	73.5040	14,575,802	19,830,000	19,873,315		(4,920)			3.427	3.393	MS	226,525	679,574	04/28/2021	09/01/2050
667530-AA-7	N W WA INFRASTRUCTURE FING COR Northwest Infrastructure 5.37			1	1.D FE	54,950,790	106.1590	59,449,253	56,000,000	55,438,985		41,066			5.379	5.511	JJ	1,506,120	3,012,240	03/15/2006	01/01/2034
67232T-AX-3	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.41			1	1.C FE	1,155,000	99.3090	1,147,017	1,155,000	1,155,000					4.412	4.412	MS	16,986	50,959	08/12/2015	09/01/2026
67232T-AY-1	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.51			1	1.C FE	1,140,000	99.8260	1,138,020	1,140,000	1,140,000					4.512	4.512	MS	17,146	51,437	08/12/2015	09/01/2027
67232T-BA-2	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.61			1	1.C FE	1,150,000	100.2600	1,152,995	1,150,000	1,150,000					4.612	4.612	MS	17,679	53,038	08/12/2015	09/01/2028
67232T-BB-0	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.91			1	1.C FE	16,000,000	99.3960	15,903,426	16,000,000	16,000,000					4.916	4.916	MS	262,187	786,560	08/12/2015	09/01/2035
67232T-BQ-7	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09			2	1.D FE	4,869,700	87.1560	4,357,801	5,000,000	4,893,481		4,723			4.000	4.187	MS	66,667	200,000	05/10/2018	09/01/2039
67756Q-5M-5	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	6,000,000	102.7310	6,163,879	6,000,000	6,000,000					5.774	5.773	MS	18,284		11/30/2023	09/01/2038
67756Q-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	6,000,000	103.1460	6,188,756	6,000,000	6,000,000					6.017	6.016	MS	19,054		11/30/2023	09/01/2043
67756Q-5P-8	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	9,000,000	103.4290	9,308,622	9,000,000	9,000,000					6.067	6.066	MS	28,818		11/30/2023	09/01/2048
67756Q-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	7,000,000	103.9790	7,278,560	7,000,000	7,000,000					6.087	6.086	MS	22,488		11/30/2023	09/01/2053
677632-G8-8	OHIO ST UNIV Ohio State University/The 3.79			1	1.B FE	58,983,988	83.8350	49,462,691	59,000,000	58,986,158		373			3.798	3.800	JD	186,735	2,240,820	03/07/2016	12/01/2046
677632-MV-0	OHIO ST UNIV Ohio State University/The 4.91			1	1.B FE	44,838,322	100.3500	43,025,213	42,875,000	44,345,474		(61,154)			4.910	4.605	JD	175,430	2,105,163	09/12/2014	06/01/2040
678505-FX-1	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 3.92			2	1.D FE	1,000,000	92.4170	924,168	1,000,000	1,000,000					3.926	3.926	FA	16,358	39,260	04/14/2016	08/01/2036
678505-FY-9	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.02			2	1.D FE	1,600,000	88.9830	1,423,728	1,600,000	1,600,000					4.026	4.026	FA	26,840	64,416	04/14/2016	08/01/2040
678505-FZ-6	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.07			2	1.D FE	10,200,561	85.8690	8,732,924	10,170,000	10,179,201		(3,314)			4.076	4.039	FA	172,721	414,529	04/21/2016	08/01/2045
678553-BK-3	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22			2	1.C FE	15,935,000	92.6530	14,764,181	15,935,000	15,935,000					4.224	4.224	MS	224,365	673,094	09/12/2018	09/01/2038
678553-BL-1	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32			2	1.C FE	16,581,460	89.7440	14,879,567	16,580,000	16,580,813		(154)			4.324	4.323	MS	238,973	716,919	01/09/2019	09/01/2042
678595-GH-6	OKLAHOMA CITY OK PUBLIC PROPER			2	1.E FE	9,520,000	102.9980	9,805,429	9,520,000	9,520,000					5.782	5.775	AO	292,042		06/07/2023	10/01/2053
678908-4E-1	OKLAHOMA DEVELOPMENT FINANC SERIES 2022-ONG CLASS A3				1.A FE	39,750,000	98.4370	39,128,898	39,750,000	39,750,000					4.714	4.714	MN	312,303	2,217,348	08/19/2022	05/01/2052
679088-MK-7	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	5,255,000	100.3160	5,271,587	5,255,000	5,255,000					5.036	5.034	JJ	132,321	277,139	05/19/2022	07/01/2037
679088-ML-5	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	7,780,000	99.6160	7,750,108	7,780,000	7,780,000					5.244	5.241	JJ	203,992	427,249	05/19/2022	07/01/2042
679088-MM-3	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	2,075,000	100.3630	2,082,530	2,075,000	2,075,000					5.394	5.391	JJ	55,963	117,211	05/19/2022	07/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH SERIES A			2	1.D FE	12,220,000	76.2510	9,317,898	12,220,000	12,220,000					2.900	2.899	JJ	177,190	354,380	11/12/2021	07/01/2042
681785-JJ-1	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.15				1.C FE	2,855,000	93.5630	2,671,213	2,855,000	2,855,000					4.153	4.153	FA	49,403	118,568	02/23/2017	02/01/2038
681785-JK-8	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.35				1.C FE	13,955,000	89.7030	12,518,001	13,955,000	13,955,000					4.353	4.353	FA	253,109	607,461	02/23/2017	02/01/2047
684518-AB-9	ORANGE CNTY FL SCH BRD LEASING Orange County School Boar 1.15				1.C FE	8,792,520	96.5050	11,580,550	12,000,000	11,694,910		308,097			1.150	3.899	MJSD	6,133	138,000	07/25/2012	12/15/2024
685869-EJ-4	OREGON ST HLTH & SCIENCE UNIVR Oregon Health & Science U 5 07			1	1.D FE	40,461,921	94.5200	38,148,211	40,360,000	40,447,114		(2,344)			5.000	4.983	JJ	1,009,000	2,018,000	05/16/2022	07/01/2045
68608J-XZ-9	OREGON ST FACS AUTH REVENUE SERIES A			2	1.G FE	45,000,000	67.3760	30,319,299	45,000,000	45,000,000					3.441	3.440	AO	387,113	1,548,450	03/06/2020	10/01/2050
68608W-AK-8	OREGON ST UNIV GEN REVENUE Oregon State University 4.052			2	1.D FE	33,300,000	82.3870	27,434,998	33,300,000	33,300,000					4.052	4.052	AO	337,329	1,349,316	04/10/2019	04/01/2052
696624-BD-6	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3.75			2	1.C FE	1,950,740	93.8140	1,876,271	2,000,000	1,972,333		3,504			3.750	3.986	AO	18,750	75,000	01/19/2017	10/01/2030
696624-BE-4	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,636,355	94.1580	1,553,600	1,650,000	1,641,755		887			4.000	4.076	AO	16,500	66,000	01/19/2017	10/01/2031
696624-BF-1	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,222,181	93.1680	1,155,280	1,240,000	1,228,640		1,057			4.000	4.126	AO	12,400	49,600	01/19/2017	10/01/2032
696624-BG-9	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	8,838,312	91.6130	8,213,070	8,965,000	8,864,926		4,237			4.250	4.347	AO	95,253	381,013	04/11/2018	10/01/2037
696624-BH-7	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	2,293,496	86.6960	2,033,027	2,345,000	2,302,781		1,537			4.250	4.397	AO	24,916	99,663	02/24/2017	10/01/2041
697364-FG-7	PALO ALTO CA COPS City of Palo Alto CA 4.351 11/			2	1.B FE	5,000,000	84.7490	4,237,463	5,000,000	5,000,000					4.351	4.351	MN	36,258	217,550	02/27/2019	11/01/2048
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98			1	1.E FE	44,031,116	87.4100	37,799,208	43,243,455	43,923,109		(16,491)			3.985	3.885	JJ	794,611	1,723,252	09/02/2016	07/15/2048
70879Q-SF-1	PENNSYLVANIA ST HSG FIN AGY SF SERIES REF			2	1.B FE	11,738,344	96.4890	11,163,785	11,570,000	11,719,530		(14,277)			5.156	4.962	AO	149,137	601,520	08/29/2022	10/01/2042
70917S-3J-0	PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3			2	1.D FE	25,000,000	87.4400	21,860,010	25,000,000	25,000,000					4.300	4.300	JD	47,778	1,075,000	08/23/2018	06/15/2045
709224-Y4-5	PENNSYLVANIA ST TURNPIKE COMMI			2	1.F FE	1,043,565	84.9290	1,027,643	1,210,000	1,053,017		6,336			3.779	4.966	JD	3,810	45,726	06/23/2022	12/01/2042
717868-GW-7	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	5,397,458	82.9410	4,429,049	5,340,000	5,386,168		(5,304)			2.999	2.873	MS	53,382	160,147	11/08/2021	09/01/2035
717868-GX-5	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	2,790,802	81.9020	2,260,492	2,760,000	2,784,760		(2,839)			3.049	2.918	MS	28,051	84,152	11/08/2021	09/01/2036
717868-GY-3	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.F FE	5,521,960	77.6570	4,286,664	5,520,000	5,521,473		(178)			3.172	3.167	MS	58,365	175,094	10/22/2021	09/01/2041
717893-R9-4	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	86.6280	866,279	1,000,000	1,000,000					2.134	2.134	MN	3,557	21,340	07/23/2020	11/01/2032
717893-S2-8	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	80.8000	808,001	1,000,000	1,000,000					2.234	2.234	MN	3,723	22,340	07/23/2020	11/01/2033
717893-S3-6	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	79.7440	797,437	1,000,000	1,000,000					2.334	2.334	MN	3,890	23,340	07/23/2020	11/01/2034
73209G-AY-6	POMONA CA REVENUE City of Pomona CA 3.85 05/01/2			1	1.D FE	2,500,000	90.6570	2,266,416	2,500,000	2,500,000					3.850	3.850	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE City of Pomona CA 4.05 05/01/2			1	1.D FE	4,986,300	85.1710	4,258,538	5,000,000	4,988,059		300			4.050	4.066	MN	33,750	202,500	05/04/2017	05/01/2047
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 4.92				1.D FE	26,454,493	100.8950	25,788,642	25,560,000	26,320,047		(14,495)			4.926	4.727	AO	314,771	1,259,086	08/24/2012	10/01/2051
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31			1	1.D FE	132,446,200	98.1930	130,596,105	133,000,000	132,455,525		9,325			5.310	5.341	FA	2,942,625	6,186,150	06/06/2023	08/01/2046
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE			2	1.D FE	29,811,406	75.4720	22,554,694	29,885,000	29,816,198		2,152			3.139	3.153	FA	354,390	938,090	01/27/2022	02/15/2051
733911-BU-4	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.60			1	1.D FE	20,149,189	99.1310	19,940,191	20,115,000	20,122,506		(3,668)			4.607	4.586	JD	77,225	926,698	05/11/2015	12/01/2035
733911-BX-8	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.23			1	1.D FE	1,725,891	98.0600	1,667,018	1,700,000	1,705,767		(2,839)			4.237	4.051	JD	6,002	72,029	10/29/2015	12/01/2030
733911-CP-4	PORT OF CORPUS CHRISTI AUTHORI SERIES B			2	1.E FE	2,812,027	96.8340	3,248,786	3,355,000	2,814,465		2,438			5.000	6.421	JD	13,979	83,875	10/19/2023	12/01/2048
734707-AB-8	PORT LIONS AK REVENUE			2	1.E FE	3,065,000	105.2060	3,224,577	3,065,000	3,065,000					7.500	7.499	AO	57,469	191,563	11/16/2022	10/01/2052
736746-YY-8	PORTLAND OR URBAN RENEWAL & RE SERIES A			2	1.E FE	11,000,000	94.1990	10,361,943	11,000,000	11,000,000					5.152	5.151	JD	25,188	566,720	05/25/2022	06/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU SERIES B				1.F FE	88,672,300	71.5990	63,525,938	88,725,000	88,674,671		1,161			3.340	3.343	JD	246,951	2,963,415	01/13/2022	06/01/2050
74442P-GN-9	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	7,115,000	89.5330	6,370,272	7,115,000	7,115,000					4.269	4.269	JJ	151,870	303,739	03/16/2018	07/01/2040
74442P-HD-0	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	15,327,169	89.7340	13,810,061	15,390,000	15,328,119		2,257			4.269	4.302	JJ	328,500	656,999	05/16/2022	07/01/2040
74447C-AC-3	PUBLIC FIN AUTH WI FEDERAL LEA			2	2.B FE	91,198,215	99.3450	90,900,675	91,500,000	91,204,703		6,488			6.145	6.231	FMAN	937,112	5,131,075	11/02/2023	08/01/2028
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26			1	2.B FE	10,671,823	104.1740	11,282,073	10,830,000	10,740,370		7,828			6.262	6.392	MS	226,058	678,175	11/19/2008	09/01/2031
757696-BE-8	REDONDO BEACH CA CMNTY FING AU SERIES A			2	1.C FE	17,570,000	70.0550	12,308,613	17,570,000	17,570,000					3.068	3.067	MN	89,841	539,048	07/02/2021	05/01/2049
762326-AR-7	RHODE ISLAND ST TURNPIKE & BRI SERIES 1			2	1.F FE	2,000,000	80.3590	1,607,177	2,000,000	2,000,000					3.460	3.458	JD	5,767	69,200	11/21/2019	12/01/2039
764464-AN-3	RICHMOND CA PENSN FUNDING			2	1.D FE	6,362,505	100.3120	6,394,877	6,375,000	6,365,906		3,401			5.308	5.325	JJ	156,033	288,567	09/08/2022	01/15/2035
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV SERIES B			2	1.C FE	20,000,000	84.1220	16,824,322	20,000,000	20,000,000					3.537	3.536	JJ	326,190	707,400	04/08/2020	01/15/2043
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	23,203,500	78.3760	18,551,713	23,670,000	23,228,724		18,248			3.185	3.325	MN	125,648	753,890	08/05/2022	11/01/2041
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	14,815,000	75.0390	11,117,034	14,815,000	14,815,000					3.265	3.263	MN	80,618	483,710	09/29/2021	11/01/2045
783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66			1	1.E FE	37,328,417	106.5860	36,718,970	34,450,000	36,642,771		(90,586)			5.665	5.070	MN	325,265	1,951,593	11/03/2015	05/01/2040
783186-RC-5	RUTGERS NJ ST UNIV Rutgers The State Univers 4.71			1	1.E FE	466,899	100.7130	438,102	435,000	453,999		(1,636)			4.712	4.143	MN	3,416	20,497	09/10/2014	05/01/2033
783186-TN-9	RUTGERS NJ ST UNIV Rutgers The State Univers 4.14			2	1.E FE	42,363,850	86.0570	36,466,544	42,375,000	42,365,361		225			4.146	4.147	MN	292,811	1,756,868	04/19/2018	05/01/2048
790417-AQ-2	SAINT JOHNS CNTY FL INDL DEV A SERIES B			2	1.C FE	1,838,140	84.9890	1,882,515	2,215,000	1,841,421		3,281			2.538	5.570	AO	14,054		12/04/2023	10/01/2030
79467B-CN-3	SALES TAX SECURITIZATION CORP SERIES A				1.B FE	50,985,732	94.9020	50,440,408	53,150,000	51,061,260		56,670			4.787	5.097	JJ	1,272,145	2,544,291	09/20/2022	01/01/2048
79467B-DK-8	SALES TAX SECURITIZATION CORP SERIES B				1.C FE	3,208,182	79.6840	2,577,771	3,235,000	3,210,183		1,036			3.411	3.470	JJ	55,173	110,346	01/31/2022	01/01/2043
79467B-DY-8	SALES TAX SECURITIZATION CORP SERIES B			2	1.D FE	68,735,000	74.1980	51,000,284	68,735,000	68,735,000					3.338	3.336	JJ	1,147,187	2,294,374	12/09/2021	01/01/2048
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.77			1	1.G FE	10,000,000	96.9580	9,695,821	10,000,000	10,000,000					5.771	5.771	JJ	288,550	577,100	07/15/2015	07/01/2040
796246-AP-1	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.87			1	1.G FE	14,750,399	95.8430	13,954,777	14,560,000	14,595,769		(22,288)			5.871	5.698	JJ	427,409	854,818	08/25/2015	07/01/2045
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 5.80			1	1.D FE	6,248,655	107.5700	5,647,439	5,250,000	6,013,078		(28,956)			5.808	4.573	FA	127,050	304,920	02/13/2014	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.42			1	1.D FE	64,740,733	94.4140	60,316,467	63,885,000	64,517,506		(23,223)			4.427	4.346	FA	1,178,412	2,828,189	08/16/2013	02/01/2042
79625G-FR-9	SAN ANTONIO TX ELEC & GAS REVE			2	1.D FE	27,045,000	91.0880	24,634,866	27,045,000	27,045,000					4.445	4.444	FA	500,896	1,202,150	04/04/2022	02/01/2047
797299-MV-3	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	84.4860	844,856	1,000,000	1,000,000					2.546	2.546	AO	5,375	25,460	06/18/2020	10/15/2032
797299-MW-1	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	83.9120	839,118	1,000,000	1,000,000					2.696	2.696	AO	5,692	26,960	06/18/2020	10/15/2033
797299-MX-9	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,250,000	82.5520	1,031,906	1,250,000	1,250,000					2.746	2.746	AO	7,246	34,325	06/18/2020	10/15/2034
797299-MY-7	SAN DIEGO CA PUBLIC FACS FINGA SERIES A			2	1.D FE	1,800,000	81.2660	1,462,793	1,800,000	1,800,000					2.796	2.796	AO	10,625	50,328	06/18/2020	10/15/2035
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	13,410,000	80.9460	10,854,897	13,410,000	13,410,000					3.428	3.427	AO	97,047	459,695	06/18/2020	10/15/2041
79730W-BW-9	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,235,615	90.7070	8,617,128	9,500,000	9,305,715		11,389			4.000	4.210	MS	126,667	380,000	01/20/2017	09/01/2036
79730W-BX-7	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,543,800	86.2400	8,624,010	10,000,000	9,634,145		14,727			4.000	4.310	MS	133,333	400,000	01/20/2017	09/01/2040
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES C			2	1.F FE	57,365,000	75.7200	43,436,990	57,365,000	57,365,000					3.103	3.102	JJ	890,018	1,780,036	11/18/2021	07/01/2043
797400-LP-1	SAN DIEGO CNTY CALIF REGL TRAN			2	1.A FE	5,825,000	77.4800	4,513,215	5,825,000	5,825,000					3.248	3.248	AO	47,299	189,196	12/06/2019	04/01/2048
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59			1	1.G FE	25,330,714	99.0810	24,899,151	25,130,000	25,142,353		(23,857)			5.594	5.493	JJ	702,886	1,405,772	09/01/2022	07/01/2043
79765D-6K-1	SAN FRANCISCO CITY & CNTY CA C SERIES A			2	1.B FE	9,960,100	105.5730	10,557,336	10,000,000	9,959,228		(872)			6.375	6.413	AO	95,625		10/18/2023	10/01/2043
79765R-5B-1	SAN FRANCISCO CITY & CNTY CA P SERIES A			2	1.D FE	6,981,870	80.9020	5,663,152	7,000,000	6,984,899		531			3.473	3.488	MN	40,518	243,110	03/18/2020	11/01/2043
79765R-Q4-4	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.03			1	1.D FE	23,520,000	86.9950	20,461,151	23,520,000	23,520,000					4.035	4.035	MN	158,172	949,032	11/29/2016	11/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79765R-Q5-1	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18			1	1.D FE	25,740,000	85.5620	22,023,566	25,740,000	25,740,000					4.185	4.185	MN	179,537	1,077,219	11/29/2016	11/01/2046
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	991,730	69.5220	695,218	1,000,000	992,176		184			2.958	3.000	MN	4,930	29,580	07/14/2021	05/01/2051
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	58,104,770	76.2480	44,220,068	57,995,000	58,079,114		(10,011)			3.345	3.322	MN	323,322	1,939,933	05/19/2021	05/01/2051
79770G-JX-5	SAN FRANCISCO CITY & CNTY CA R SERIES A			2	1.C FE	2,000,000	105.4400	2,108,799	2,000,000	2,000,000					5.921	5.920	FA	35,197		08/31/2023	08/01/2041
79771F-AT-4	SAN FRANCISCO CA CITY & CNTY P SERIES F			2	1.D FE	2,383,830	72.1840	2,165,511	3,000,000	2,405,944		16,052			3.145	4.612	MN	15,725	94,350	08/09/2022	11/01/2047
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75			1	1.D FE	24,545,644	104.8040	25,692,649	24,515,000	24,533,581		(883)			5.750	5.742	FA	587,339	1,409,613	10/29/2007	08/01/2037
79772E-AS-8	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	3,893,280	82.4490	3,297,959	4,000,000	3,905,147		2,171			4.000	4.155	MS	53,333	160,000	10/27/2017	09/01/2048
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	30,065,402	82.4390	24,801,743	30,085,000	29,988,209		(14,154)			4.000	3.964	MS	401,133	1,203,400	01/10/2018	09/01/2048
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.25			2	1.B FE	11,937,766	84.9570	10,352,062	12,185,000	11,958,883		4,697			4.250	4.371	MS	172,621	517,863	02/08/2019	09/01/2049
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.37			2	1.B FE	36,337,980	86.4720	31,398,074	36,310,000	36,326,684		(2,542)			4.371	4.362	MS	529,037	1,587,110	02/25/2019	09/01/2049
798153-PE-6	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	21,305,000	78.2440	16,669,848	21,305,000	21,305,000					3.417	3.415	JD	60,666	727,992	10/02/2020	06/01/2041
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	50,500,000	72.2290	36,475,862	50,500,000	50,500,000					3.517	3.515	JD	148,007	1,776,085	10/02/2020	06/01/2051
798153-QF-2	SAN JOSE CA FING AUTH LEASE RE SERIES A			2	1.C FE	3,290,000	95.8650	3,153,961	3,290,000	3,290,000					4.662	4.660	MN	25,563	153,380	04/08/2022	05/01/2037
798153-QG-0	SAN JOSE CA FING AUTH LEASE RE SERIES A			2	1.C FE	23,265,000	92.8740	21,607,131	23,265,000	23,265,000					4.762	4.759	MN	184,647	1,107,879	04/08/2022	05/01/2042
798153-QH-8	SAN JOSE CA FING AUTH LEASE RE			2	1.C FE	25,240,000	91.6350	23,128,740	25,240,000	25,240,000					4.862	4.859	MN	204,528	1,227,169	04/08/2022	05/01/2052
79876C-BL-1	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85			1	1.D FE	30,900,000	98.3410	30,387,347	30,900,000	30,900,000					4.852	4.852	AO	374,817	1,499,268	06/17/2015	10/01/2034
79876C-BM-9	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 5.00			1	1.D FE	20,500,000	97.0890	19,903,188	20,500,000	20,500,000					5.002	5.002	AO	256,353	1,025,410	06/17/2015	10/01/2038
801139-AP-1	SANTA ANA CA PENSN OBLIGS SERIES A			2	1.C FE	76,452,053	75.1950	57,475,619	76,435,000	76,448,576		(1,589)			3.098	3.095	FA	986,648	2,367,956	10/25/2021	08/01/2044
801624-AF-4	SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001			1	1.B FE	25,163,350	109.6560	27,413,885	25,000,000	25,103,777		(5,489)			6.001	5.953	FA	625,104	1,500,250	08/03/2007	08/01/2036
80168A-CL-9	SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94			2	1.B FE	1,665,000	86.3410	1,437,586	1,665,000	1,665,000					3.949	3.949	JD	5,479	65,751	04/10/2019	06/01/2049
80168A-DF-1	SANTA CLARA VLY CA WTR DIST WT SERIES B			2	1.B FE	6,254,500	72.8040	4,513,835	6,200,000	6,241,281		(5,947)			2.967	2.850	JD	15,330	183,954	09/21/2021	06/01/2050
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.35			2	1.B FE	20,145,000	92.2460	18,582,872	20,145,000	20,145,000					4.354	4.354	JD	73,093	877,113	03/18/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.15			2	1.B FE	5,220,000	93.5020	4,880,808	5,220,000	5,220,000					4.154	4.154	JD	18,070	216,839	03/18/2016	06/01/2038
80182A-AR-0	SANTA CRUZ CNTY CA PENSN OBLIG			2	1.A FE	11,270,975	73.8300	8,490,418	11,500,000	11,294,096		10,494			2.804	2.950	JD	26,872	322,460	10/25/2021	06/01/2041
812645-AM-1	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,750,000	82.7490	2,275,601	2,750,000	2,750,000					3.179	3.179	NOV	14,570	87,423	10/20/2021	11/01/2043
812645-AN-9	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,200,000	82.7430	1,820,341	2,200,000	2,200,000					3.279	3.279	NOV	12,023	72,138	10/20/2021	11/01/2043
812645-AP-4	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,000,000	82.9490	1,658,989	2,000,000	2,000,000					3.379	3.379	NOV	11,263	67,580	10/20/2021	11/01/2043
812645-AQ-2	SEATTLE WA LOCAL IMPT DIST				1.B FE	1,000,000	82.7120	827,122	1,000,000	1,000,000					3.429	3.429	NOV	5,715	34,290	10/20/2021	11/01/2043
833102-XE-1	SNOHOMISH CNTY WA PUBLIC UTILI Snohomish County Public U 5.63			1	1.C FE	5,811,900	107.3370	5,366,856	5,000,000	5,512,956		(31,896)			5.630	4.508	JD	23,458	281,500	03/12/2012	12/01/2035
836753-NN-9	SOUTH BROWARD FL HOSP DIST SERIES B			2	1.D FE	49,696,500	63.5960	31,798,015	50,000,000	49,709,754		6,549			2.850	2.880	MN	237,500	1,425,000	11/09/2021	05/01/2052
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH SERIES C			2	1.E FE	63,410,000	78.2260	49,603,386	63,410,000	63,410,000					3.641	3.640	JJ	1,154,379	2,308,758	09/18/2019	07/01/2051
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH SERIES D			2	1.E FE	11,230,000	81.4210	9,143,557	11,230,000	11,230,000					3.655	3.654	JJ	205,228	410,457	11/14/2019	07/01/2045
837151-V7-1	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	6,515,000	112.0330	7,298,965	6,515,000	6,515,000					6.286	6.286	JD	34,128	427,734	11/09/2022	12/01/2033
837151-V8-9	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	6,425,000	112.9010	7,253,896	6,425,000	6,425,000					6.336	6.336	JD	33,924	425,181	11/09/2022	12/01/2034
837151-V9-7	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	7,365,000	113.6040	8,366,908	7,365,000	7,365,000					6.386	6.386	JD	39,194	491,232	11/09/2022	12/01/2035
837151-W3-9	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	15,000,000	112.1540	16,823,048	15,000,000	15,000,000					6.447	6.446	JD	80,588	1,010,030	11/09/2022	12/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837151-X5-3	SOUTH CAROLINA ST PUBLIC SVC A SERIES F				1.E FE	15,000,000	112.1410	16,821,210	15,000,000	15,000,000					6.447	6.446	JD	80,588	1,010,030	11/09/2022	12/01/2042
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A SERIES B				1.G FE	27,925,645	82.6900	23,103,600	27,940,000	27,928,927		1,085			2.659	2.664	JD	61,910	742,925	11/02/2020	12/01/2032
845040-LH-5	S W TX HGR EDU AUTH Southwest Higher Educatio 3.95			2	1.D FE	4,000,000	85.1820	3,407,271	4,000,000	4,000,000					3.954	3.954	AO	39,540	158,160	05/13/2016	10/01/2045
850714-GU-4	SPRINGFIELD IL WTR REVENUE SERIES A			2	1.D FE	7,000,000	83.6670	5,856,660	7,000,000	7,000,000					3.426	3.425	MS	79,940	239,820	10/22/2020	03/01/2040
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5 09			1	1.E FE	46,079,513	101.3920	46,355,244	45,719,000	45,837,683		(28,661)			5.000	4.922	MS	673,085	2,285,950	04/01/2014	09/15/2027
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.08			1	1.E FE	15,000,000	102.2630	15,339,504	15,000,000	15,000,000					5.088	5.088	MS	224,720	763,200	10/27/2011	09/15/2029
85732P-CF-5	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.13			1	1.E FE	10,000,000	102.5140	10,251,409	10,000,000	10,000,000					5.138	5.138	MS	151,286	513,800	10/27/2011	09/15/2029
86657M-BK-1	SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17			1	1.E FE	84,252,231	90.0570	76,521,034	84,970,000	84,342,694		14,862			4.172	4.221	AO	886,237	3,544,948	03/29/2017	10/01/2047
875231-MK-5	TAMPA FL REVENUE SERIES B			2	1.G FE	10,000,000	85.2270	8,522,712	10,000,000	10,000,000					4.150	4.149	AO	103,750	415,000	05/22/2020	04/01/2042
87638Q-RJ-0	TARRANT CNTY TX CULTURAL EDU F			2	1.E FE	4,905,000	71.7150	3,517,609	4,905,000	4,905,000					3.422	3.421	MS	55,950	167,849	12/11/2020	09/01/2050
88046K-FQ-4	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B			2	1.B FE	4,990,000	99.9170	4,985,871	4,990,000	4,990,000					5.495	5.493	JJ	118,820		07/25/2023	07/01/2048
880558-FA-4	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.00			1	1.B FE	2,000,000	99.2250	1,984,492	2,000,000	2,000,000					4.007	4.007	MN	13,357	80,140	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.20			1	1.B FE	10,650,000	99.3850	10,584,460	10,650,000	10,650,000					4.207	4.207	MN	74,674	448,046	08/07/2014	11/01/2044
881182-BS-7	TERREBONNE LA LEVEE & CONSV DI SERIES A			2	1.E FE	6,400,000	80.9080	5,178,093	6,400,000	6,400,000					3.131	3.128	JD	16,699	200,384	08/27/2020	06/01/2039
88213A-EA-9	TEXAS ST A & M UNIV REVENUES Texas A&M University 4.113 05/			1	1.A FE	21,012,010	89.3830	18,770,336	21,000,000	21,003,274		(1,292)			4.113	4.106	MN	110,366	863,730	03/28/2016	05/15/2045
88213A-ET-8	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/			1	1.A FE	1,750,000	93.7560	1,640,732	1,750,000	1,750,000					3.993	3.993	MN	8,929	69,878	03/23/2016	05/15/2037
88213A-ME-2	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.822 05/			1	1.A FE	1,000,000	85.1700	851,700	1,000,000	1,000,000					3.822	3.822	MN	4,884	38,220	11/30/2017	05/15/2047
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI SERIES 2023-1 CLASS A2			4	1.A FE	39,215,000	103.5310	40,599,603	39,215,000	39,215,000					5.169	5.169	MS	675,674	889,638	03/10/2023	04/01/2041
88275F-ZM-4	TEXAS ST DEPT OF HSG & CMNTY A SERIES D				1.A FE	500,000	101.1370	505,683	500,000	500,000					5.421	5.421	MS	828		12/07/2023	09/01/2030
88278P-VN-1	TEXAS ST UNIV SYS FING REVENUE SERIES B			2	1.C FE	3,554,523	89.2200	3,613,415	4,050,000	3,575,585		17,011			4.273	5.334	MS	50,956	173,057	09/26/2022	03/15/2045
882806-EX-6	TEXAS ST TECH UNIV REVENUES Texas Tech University 3.922 02			1	1.B FE	4,000,000	94.7140	3,788,563	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-EY-4	TEXAS ST TECH UNIV REVENUES Texas Tech University 4.172 02			1	1.B FE	8,000,000	89.1650	7,133,238	8,000,000	8,000,000					4.172	4.172	FA	126,087	333,760	03/18/2015	02/15/2045
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION Texas Transportation Comm 5.17			1	1.A FE	5,000,000	102.3950	5,119,771	5,000,000	5,000,000					5.178	5.178	AO	64,725	258,900	07/27/2010	04/01/2030
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B			2	1.A FE	5,250,000	73.4600	3,856,663	5,250,000	5,250,000					2.942	2.941	MS	51,485	154,455	10/06/2021	09/01/2048
89602N-UM-4	TRIBOROUGH NY BRIDGE & TUNNEL Triborough Bridge & Tunne 5.42			1	1.D FE	39,252,430	104.2470	38,967,473	37,380,000	38,604,529		(66,843)			5.420	5.068	MN	258,877	2,025,996	04/05/2012	11/15/2036
89602R-FM-2	TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B			2	1.D FE	26,750,000	79.3610	21,229,105	26,750,000	26,750,000					3.427	3.427	MN	117,137	916,723	09/20/2019	11/15/2044
898365-AA-9	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 5.08			1	1.D FE	17,000,000	98.5380	16,751,475	17,000,000	17,000,000					5.085	5.085	JJ	432,225	864,450	08/14/2013	07/01/2043
898365-AL-5	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 4.93			1	1.D FE	10,195,110	101.5540	10,358,558	10,200,000	10,197,026		238			4.935	4.939	JJ	251,685	503,370	12/18/2013	07/01/2033
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06				1.D FE	2,395,000	103.5260	2,479,438	2,395,000	2,395,000					6.069	6.069	AO	36,338	145,353	04/10/2008	04/01/2027
914119-3H-3	UNIV OF CINCINNATI OH RECPTS SERIES A			2	1.D FE	10,385,000	70.9140	7,364,390	10,385,000	10,385,000					3.000	3.000	JD	25,963	311,550	03/04/2020	06/01/2050
914119-F5-6	UNIV OF CINCINNATI OH RECPTS University of Cincinnati 3.949			1	1.D FE	8,862,640	88.6900	8,039,735	9,065,000	8,898,931		5,829			3.949	4.090	JD	29,831	357,977	12/19/2016	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES University of California 3.119				1.D FE	1,000,000	94.8850	948,849	1,000,000	1,000,000					3.119	3.119	MN	3,985	31,190	09/20/2017	05/15/2028
91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES University of California 5.946			1	1.D FE	9,164,375	109.8280	8,511,673	7,750,000	8,887,474		(29,856)			5.946	4.837	MN	58,882	460,815	02/07/2012	05/15/2045
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES University of California 6.296			1	1.D FE	5,227,072	105.3430	4,845,774	4,600,000	4,888,015		(37,332)			6.296	5.131	MN	37,006	289,616	03/26/2012	05/15/2050
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053			1	1.D FE	32,327,407	88.4130	28,548,567	32,290,000	32,317,117		(1,061)			4.053	4.046	MN	167,225	1,308,714	07/27/2012	05/15/2041
91412G-U8-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.104				1.C FE	40,183,970	87.4440	35,182,977	40,235,000	40,190,522		1,110			4.104	4.111	MN	210,992	1,651,244	05/11/2017	05/15/2047
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.765			1	1.C FE	25,000,000	98.6270	24,656,648	25,000,000	25,000,000					4.765	4.765	MN	152,215	1,191,250	04/04/2014	05/15/2044
91412G-XE-0	UNIV OF CALIFORNIA CA REVENUES				1.C FE	5,213,940	91.5240	5,491,446	6,000,000	5,276,287		49,995			3.931	5.456	MN	30,138	235,860	09/27/2022	05/15/2045
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.428			1	1.C FE	52,192,560	90.8380	47,535,567	52,330,000	52,196,745		2,893			4.428	4.445	MN	296,083	2,317,172	08/17/2022	05/15/2048
91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES SERIES BI			2	1.C FE	28,330,000	75.7710	21,466,021	28,330,000	28,330,000					3.146	3.144	MN	113,883	891,262	02/24/2021	05/15/2051
91417N-BZ-7	UNIV OF COLORADO CO ENTERPRISE SERIES C-1			2	1.B FE	20,000,000	71.5870	14,317,314	20,000,000	20,000,000					2.967	2.966	JD	49,450	593,400	10/21/2021	06/01/2049
914302-LF-9	UNIV OF HOUSTON TX UNIV REVENU			2	1.C FE	6,365,000	96.6550	6,152,102	6,365,000	6,365,000					4.913	4.910	FA	118,136	352,670	06/02/2022	02/15/2052
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 5.45			1	1.C FE	14,134,507	104.1500	13,180,234	12,655,000	13,759,108		(42,502)			5.450	4.693	MN	114,950	689,698	04/01/2014	11/01/2040
914440-TD-4	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.D FE	11,805,201	92.5630	10,394,787	11,230,000	11,230,000		(169,602)			4.262	2.415	MN	79,770	478,623	12/11/2020	11/01/2043
914440-TG-7	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021			2	1.C FE	9,180,538	92.9610	8,129,470	8,745,000	8,745,000		(146,733)			4.212	2.163	MN	61,390	368,339	04/27/2021	11/01/2038
914440-UW-0	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.C FE	27,000,000	94.8280	25,603,484	27,000,000	27,000,000					4.306	4.303	MN	193,770	1,162,620	03/16/2022	11/01/2045
914724-CC-1	UNIV OF NORTH DAKOTA ND University of North Dakot 4.39			2	1.E FE	3,750,000	92.1200	3,454,509	3,750,000	3,750,000					4.390	4.390	AO	41,156	164,625	09/07/2018	04/01/2038
914724-CD-9	UNIV OF NORTH DAKOTA ND University of North Dakot 4.46			2	1.E FE	3,675,000	89.9800	3,306,767	3,675,000	3,675,000					4.460	4.460	AO	40,976	163,905	09/07/2018	04/01/2041
914729-QP-6	UNIV OF N TEXAS TX University of North Texas 4.83			2	1.C FE	25,000,000	94.0440	23,511,080	25,000,000	25,000,000					4.838	4.838	AO	255,339	1,209,500	10/01/2015	04/15/2045
914729-SU-3	UNIV OF N TEXAS TX University of North Texas 4.12			2	1.C FE	2,496,280	88.9310	2,223,269	2,500,000	2,497,027		125			4.122	4.132	AO	21,755	103,050	02/02/2017	04/15/2040
914729-SV-1	UNIV OF N TEXAS TX University of North Texas 4.02			2	1.C FE	4,040,000	92.5260	3,738,047	4,040,000	4,040,000					4.022	4.022	AO	34,303	162,489	01/06/2017	04/15/2036
91476P-FF-0	UNIV OK REVENUES University of Oklahoma/Th 3.99			1	1.E FE	3,059,690	95.0320	2,898,481	3,050,000	3,050,000		(557)			3.990	3.953	JJ	60,848	121,695	01/29/2013	07/01/2033
91476P-FG-8	UNIV OK REVENUES University of Oklahoma/Th 4.29			1	1.E FE	16,465,339	89.9360	14,884,395	16,550,000	16,473,211		1,777			4.290	4.316	JJ	354,998	709,995	05/05/2014	07/01/2042
91476P-YV-4	UNIV OK REVENUES SERIES B			2	1.D FE	3,620,000	103.5680	3,749,161	3,620,000	3,620,000					5.779	5.778	JJ	104,600	49,394	03/08/2023	07/01/2048
915137-5F-6	UNIV OF TEXAS TX University of Texas Syste 5.13			1	1.A FE	17,659,660	103.6150	18,132,552	17,500,000	17,625,221		(4,382)			5.134	5.072	FA	339,414	898,450	09/17/2014	08/15/2042
915137-5R-0	UNIV OF TEXAS TX University of Texas Syste 4.79			1	1.A FE	44,800,000	99.7400	44,683,538	44,800,000	44,800,000					4.794	4.794	FA	811,358	2,147,712	09/15/2010	08/15/2046
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV University of Washington 4.997			1	1.B FE	21,442,771	100.3030	19,930,206	19,870,000	21,004,022		(46,415)			4.997	4.499	AO	248,226	992,904	05/16/2012	10/01/2040
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH Upper Occoquan Sewage Aut 2.65				1.A FE	9,430,900	98.9150	9,891,542	10,000,000	9,969,466		59,601			2.650	3.271	JJ	132,500	265,000	07/02/2013	07/01/2024
917437-CK-9	UTAH HSG CORP SF MTGE REVENUE SERIES B-1			2	1.C FE	9,846,023	103.1710	10,141,753	9,830,000	9,844,528		(1,495)			6.047	6.022	JJ	166,768		09/05/2023	07/01/2053
917437-FK-6	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	5,000,000	103.8110	5,190,526	5,000,000	5,000,000					6.037	6.034	JJ			12/01/2023	01/01/2039
917437-FL-4	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	13,070,000	103.5510	13,534,067	13,070,000	13,070,000					6.174	6.171	JJ			12/01/2023	01/01/2044
917437-FM-2	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	9,230,000	103.1360	9,519,409	9,230,000	9,230,000					6.224	6.221	JJ			12/01/2023	01/01/2049
917437-FN-0	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	6,500,000	104.1400	6,769,092	6,500,000	6,500,000					6.264	6.261	JJ			12/01/2023	01/01/2054
91756T-AU-5	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.58			1	1.E FE	1,085,000	94.0970	1,020,951	1,085,000	1,085,000					3.587	3.587	JJ	19,459	38,919	10/07/2016	07/01/2031
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.80			1	1.E FE	9,971,460	91.7820	9,141,511	9,960,000	9,963,334		(1,249)			3.806	3.792	JJ	189,539	379,078	10/26/2016	07/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91802R-FY-0	UTILITY DEBT SECURITIZATION AU SERIES T				1.A FE	7,490,000	101.7900	7,624,061	7,490,000	7,490,000					4.953	4.953	JD	16,488	370,980	09/16/2022	12/15/2039
92778L-BL-3	VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95			1	1.D FE	121,773,733	96.4910	116,252,598	120,480,000	121,552,712		(32,192)			4.956	4.885	JJ	2,985,494	5,970,989	11/16/2018	01/01/2044
92778R-FC-6	VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58			2	1.D FE	33,585,440	92.5450	31,085,997	33,590,000	33,585,383		(12)			4.585	4.586	MN	256,684	1,540,102	10/30/2018	05/01/2048
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.228			1	1.F FE	2,160,000	93.6640	2,023,139	2,160,000	2,160,000					4.228	4.228	JJ	45,662	91,325	11/09/2016	07/01/2036
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478			1	1.F FE	35,037,598	89.6350	31,408,020	35,040,000	35,037,960		55			4.478	4.478	JJ	784,546	1,569,091	11/09/2016	07/01/2045
92812Q-4A-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.32			1	1.B FE	27,111,900	91.7360	24,768,674	27,000,000	27,000,000					4.322	4.268	AO	291,735	1,166,940	10/01/2012	10/01/2037
92812Q-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82			1	1.B FE	124,600,000	87.1850	108,632,298	124,600,000	124,600,000					3.824	3.824	FA	1,985,293	4,764,704	04/23/2013	02/01/2043
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05			1	1.B FE	87,430,000	87.6940	76,670,707	87,430,000	87,430,000					4.057	4.057	JD	295,586	3,547,035	05/24/2013	06/01/2043
92812U-2A-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	7,415,000	102.6190	7,609,191	7,415,000	7,415,000					6.145	6.143	JJ	21,517		11/29/2023	07/01/2048
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	7,000,000	103.7510	7,262,543	7,000,000	7,000,000					6.175	6.173	JJ	20,412		11/29/2023	01/01/2054
92812U-X3-7	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	4,208,484	104.3300	4,392,310	4,210,000	4,208,068		(416)			6.404	6.406	MN	50,177		10/30/2023	11/01/2043
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	5,981,165	104.9780	6,261,913	5,965,000	5,980,277		(889)			6.514	6.468	MN	72,315		10/30/2023	11/01/2048
92812U-Z8-4	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	5,000,000	103.5920	5,179,616	5,000,000	5,000,000					5.830	5.828	JJ	13,765		11/29/2023	07/01/2038
92812U-Z9-2	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	3,500,000	102.5780	3,590,217	3,500,000	3,500,000					6.025	6.023	JJ	9,958		11/29/2023	07/01/2043
92812V-D9-4	VIRGINIA ST HSG DEV AUTH SERIES D			2	1.B FE	29,000,000	77.9200	22,596,664	29,000,000	29,000,000					3.841	3.839	JD	92,824	1,113,890	05/21/2020	06/01/2055
92812V-U2-0	VIRGINIA ST HSG DEV AUTH SERIES A			2	1.B FE	1,750,000	66.5870	1,165,279	1,750,000	1,750,000					3.026	3.025	FA	22,065	52,955	02/18/2021	02/01/2056
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH Virginia Public School Au 4.25			1	1.B FE	25,000,000	97.5300	24,382,570	25,000,000	25,000,000					4.250	4.250	JD	47,222	1,062,500	12/01/2011	12/15/2030
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF Virginia Resources Author 5.7				1.A FE	20,125,000	103.2700	20,782,997	20,125,000	20,125,000					5.700	5.700	MN	191,188	1,147,125	11/06/2009	11/01/2039
929833-BZ-3	WACO TX EDUCTNL FIN CORP REVEN SERIES B			2	1.E FE	20,719,854	68.4830	14,107,533	20,600,000	20,688,948		(13,330)			2.944	2.866	MS	202,155	606,464	10/22/2021	03/01/2050
93878L-BJ-5	WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31			1	1.D FE	750,000	92.1990	691,496	750,000	750,000					4.312	4.312	AO	8,085	32,340	02/23/2018	10/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A Washington Health Care Fa 4.2			1	1.F FE	15,282,240	79.5920	12,137,832	15,250,000	15,264,490		(3,166)			4.200	4.175	FA	241,967	640,500	10/31/2017	08/15/2047
940094-BZ-7	WASHINGTON ST UNIV REVENUES SERIES A			2	1.E FE	7,650,000	81.8400	6,260,759	7,650,000	7,650,000					3.163	3.162	AO	60,492	241,970	10/23/2020	10/01/2038
946303-ZX-5	WAYNE MI ST UNIV REVENUES SERIES B			2	1.E FE	5,000,000	75.5450	3,777,237	5,000,000	5,000,000					3.470	3.468	MN	22,169	173,500	10/03/2019	11/15/2049
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07				1.E FE	7,160,618	101.5210	7,213,068	7,105,000	7,115,356		(3,740)			6.070	6.006	JJ	215,637	431,274	04/30/2004	07/01/2026
956704-ZP-8	WEST VIRGINIA ST UNIV REVENUES West Virginia University 4.471			1	1.F FE	47,925,610	91.0030	43,499,434	47,800,000	47,900,425		(3,459)			4.471	4.454	AO	534,285	2,137,138	12/16/2015	10/01/2042
967121-AR-5	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	600,000	76.6790	460,074	600,000	600,000					2.918	2.915	MS	5,836	17,508	09/10/2021	09/01/2041
967121-AS-3	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	2,500,000	71.7540	1,793,861	2,500,000	2,500,000					3.088	3.085	MS	25,733	77,200	09/10/2021	09/01/2051
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2			1	1.C FE	6,041,275	101.0470	6,123,432	6,060,000	6,056,701		1,286			5.700	5.725	MN	57,570	345,420	12/10/2003	05/01/2026
977100-EL-6	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.954 05/01			1	1.C FE	3,998,040	93.1940	3,727,772	4,000,000	3,998,510		92			3.954	3.958	MN	26,360	158,160	01/03/2019	05/01/2036
977100-JD-9	WISCONSIN ST GEN FUND ANNUAL A SERIES A			2	1.C FE	1,750,000	100.5020	1,758,792	1,750,000	1,750,000					4.864	4.864	MN	14,187	60,293	01/25/2023	05/01/2036
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,182,215,535	XXX	11,063,174,330	12,249,773,422	12,184,253,008		4,071,902			XXX	XXX	XXX	118,889,058	546,335,007	XXX	XXX
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC				1.F PL	20,681,713	97.5300	20,198,772	20,710,246	20,684,592		2,565			3.000	3.036	MON	32,791	622,220	11/14/2022	12/10/2031
3128JD-AA-5	FH 138788			4	1.A	64,999	102.6170	65,137	63,476	64,078		(128)			7.078	6.677	MON	374	4,493	12/19/2001	11/01/2031
3128JR-RX-6	FH 847702			4	1.A	5,177	99.4620	5,110	5,138	5,138					5.895	5.872	MON	25	156	11/20/2008	09/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128JR-SP-2	FH 847726			4	1.A	17,563	102.4160	17,503	17,090	17,423		(14)			4.262	3.793	MON	61	665	11/20/2008	03/01/2037
3128QG-KU-5	FH 1N0307			4	1.A	2,615	98.2000	2,520	2,566	2,565					4.061	4.076	MON	9	79	11/20/2008	09/01/2036
3128QL-RD-5	FH 1H2584			4	1.A	4,278	100.2070	4,319	4,310	4,281		1			2.380	2.647	MON	9	103	11/20/2008	02/01/2036
3128QL-SL-6	FH 1H2623			4	1.A	16,313	102.3790	16,537	16,152	16,152					5.966	5.857	MON	80	794	11/20/2008	07/01/2036
3128S4-ER-4	FH 1Q0144			4	1.A	2,114	101.1470	2,114	2,090	2,090					2.099	2.083	MON	4	118	11/20/2008	09/01/2036
31292H-YA-6	FG C01605			4	1.A	2,603	100.3810	2,737	2,727	2,631		5			4.500	5.534	MON	10	123	11/20/2008	07/01/2033
3132FC-F2-6	FHLMC POOL Z40185				1.A	386,570	103.1190	358,444	347,601	385,772		(308)			5.500	3.722	MON	1,593	19,118	01/07/2022	01/01/2052
3132FC-FY-6	FHLMC POOL Z40183				1.A		0.0000								5.500	0.000	MON		15,677	01/18/2022	01/01/2052
31339B-B2-4	FHR 2341 GZ Z SEQ			4	1.A	282,384	105.4950	317,868	301,310	297,484		256			7.000	7.466	MON	1,758	21,092	07/02/2001	07/15/2031
31339B-E3-9	FHR 2340 ZB Z SEQ			4	1.A	498,368	104.7350	547,306	522,563	517,175		325			7.000	7.383	MON	3,048	36,579	06/29/2001	07/15/2031
31339U-4-7	FHR 2345 TZ SC Z SEQ			4	1.A	421,232	103.5130	444,930	429,829	427,421		114			7.000	7.215	MON	2,507	30,088	08/15/2001	02/15/2031
31339G-HF-1	FHR 2367 KZ Z SEQ			4	1.A	356,219	104.9590	376,710	358,911	357,509		28			7.000	7.148	MON	2,094	25,124	11/20/2001	10/15/2031
31339M-YU-6	FHR 2398 GC SEQ			4	1.A	250,022	105.7690	265,232	250,767	250,043		4			7.000	7.108	MON	1,463	17,554	01/04/2002	01/15/2032
3133T3-5W-4	FHR 1671 I PAC-1-11			4	1.A	1,335	99.6980	1,337	1,341	1,338					7.000	7.184	MON	8	94	01/10/1994	02/15/2024
3133T3-A4-0	FHR 1663 Z Z PAC-1-11			4	1.A	3,151	99.7340	3,317	3,326	3,316		5			7.000	7.466	MON	19	233	01/10/1994	01/15/2024
3133T3-U2-2	FHR 1672 E PAC-11			4	1.A	2,575	99.7590	2,587	2,594	2,586		1			7.000	7.195	MON	15	182	01/18/1994	02/15/2024
3133T4-NE-2	FHR 1694 PK PAC-11			4	1.A	2,189	99.7390	2,229	2,235	2,228		8			6.500	7.431	MON	12	145	02/16/1994	03/15/2024
3133T4-YM-2	FHR 1689 K PAC-11			4	1.A	6,522	99.7330	6,686	6,704	6,679		33			6.000	7.282	MON	34	402	02/01/1994	03/15/2024
3133T5-2K-8	FHG 37 J PAC-11			4	1.A	2,575	99.6960	2,784	2,792	2,772		44			6.000	10.128	MON	14	168	09/14/1994	07/17/2024
3133T5-BP-7	FHR 1714 K PAC-1-11			4	1.A	13,478	99.7390	13,634	13,670	13,621		29			7.000	7.642	MON	80	957	03/16/1994	04/15/2024
3133T5-FM-0	FHG 29 L PAC-1-11			4	1.A	9,564	99.5890	9,704	9,744	9,685		24			7.500	8.234	MON	61	731	04/04/1994	04/25/2024
3133T5-W5-8	FHR 1761 K PAC-11			4	1.A	16,841	99.9780	16,822	16,825	16,825					8.500	7.963	MON	119	1,430	03/22/1995	11/15/2024
3133T5-ZM-8	FHR 1773 G SEQ			4	1.A	24,532	100.7860	24,865	24,671	24,579		8			8.500	8.742	MON	175	2,097	02/14/1995	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ			4	1.A	21,382	99.7640	21,670	21,721	21,589		36			7.000	7.559	MON	127	1,520	02/29/1996	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ			4	1.A	39,198	100.3100	39,848	39,725	39,482		53			7.000	7.508	MON	232	2,781	02/28/1996	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ			4	1.A	14,518	101.1680	14,775	14,604	14,548		6			8.500	8.748	MON	103	1,241	02/14/1995	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11			4	1.A	22,533	100.7250	22,697	22,533	22,533					8.000	7.678	MON	150	1,803	05/05/1995	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ			4	1.A	29,732	100.3800	30,114	30,000	29,857		24			7.500	7.839	MON	188	2,250	08/06/1996	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ			4	1.A	41,592	100.0450	45,947	45,926	45,514		97			7.000	7.757	MON	268	3,215	06/25/1997	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ			4	1.A	22,464	101.2760	22,822	22,534	22,464					8.000	8.135	MON	150	1,803	09/12/1996	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ			4	1.A	54,156	102.2020	55,572	54,375	54,186		6			8.000	8.164	MON	363	4,350	09/12/1996	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS			4	1.A	3,200,244	102.9730	3,356,217	3,259,320	3,254,544		1,563			7.625	7.862	MON	4,142	248,523	10/10/1996	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ			4	1.A	29,952	100.7100	30,679	30,462	30,239		53			7.500	8.105	MON	190	2,285	09/20/1996	10/15/2026
3133T8-XD-4	FHR 1931 Z Z SEQ			4	1.A	66,920	102.5030	70,566	68,843	68,491		38			8.000	8.328	MON	459	5,507	02/06/1997	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ			4	1.A	10,800	101.5200	11,369	11,199	11,122		12			7.500	7.927	MON	70	840	05/07/1997	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ			4	1.A	124,430	102.2370	130,580	127,723	127,123		53			8.000	8.271	MON	851	10,218	01/28/1997	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ			4	1.A	59,606	100.6490	60,672	60,281	59,916		63			7.000	7.383	MON	352	4,220	07/09/1997	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ			4	1.A	94,708	100.7990	102,693	101,879	101,102		145			7.500	8.002	MON	637	7,641	02/11/1997	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z			4	1.A	55,360	101.1700	62,930	62,203	61,577		117			7.500	8.357	MON	389	4,665	01/17/1997	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ			4	1.A	99,717	101.3540	112,278	110,778	109,751		183			7.500	8.122	MON	692	8,308	01/23/1997	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ			4	1.A	104,819	102.4340	113,431	110,736	110,015		104			8.000	8.386	MON	738	8,859	01/30/1997	02/15/2027
3133T9-GB-5	FHR 1933 ZA Z SEQ			4	1.A	190,533	102.4530	202,220	197,379	196,304		115			8.000	8.320	MON	1,316	15,790	01/16/1997	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ			4	1.A	63,960	101.4290	70,539	69,545	68,967		87			7.500	8.064	MON	435	5,216	02/11/1997	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ			4	1.A	30,425	101.5870	33,363	32,842	32,531		46			7.500	8.199	MON	205	2,463	02/20/1997	03/15/2027
3133T9-RG-2	FHR 1951 K SC SEQ			4	1.A	32,450	101.3270	33,406	32,968	32,682		48			7.500	8.118	MON	206	2,473	04/11/1997	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TA-DV-1	FHR 1967 Z Z SEQ			4	1.A	200,469	101.8620	217,754	213,773	212,061		217			7.750	8.186	MON	1,381	16,567	05/28/1997	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ			4	1.A	243,140	101.8620	249,197	244,641	243,583		23			7.500	7.645	MON	1,529	18,348	07/08/1999	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ			4	1.A	24,361	101.4280	24,887	24,536	24,413		13			7.500	7.770	MON	153	1,840	06/30/1997	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ			4	1.A	22,416	100.9230	22,828	22,619	22,501		17			7.000	7.456	MON	132	1,583	07/17/1997	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ			4	1.A	142,459	97.3860	141,567	145,366	144,692		83			6.500	6.718	MON	787	9,449	01/09/1998	08/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ			4	1.A	319,478	101.4630	324,215	319,540	318,838		(109)			7.000	6.998	MON	1,864	22,368	01/21/1999	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ			4	1.A	61,443	100.0870	61,486	61,433	61,433					6.132	5.971	MON	314	3,511	01/05/1998	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ			4	1.A	2,380	103.5520	4,024	3,886	3,345		167			0.866	16.601	MON	3	335	01/05/1998	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ			4	1.A	15,533	100.2300	15,052	15,017	15,144		(65)			8.476	7.363	MON	106	1,332	12/30/1998	01/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ			4	1.A	184,426	101.5090	187,354	184,570	184,235		(28)			7.000	7.046	MON	1,077	12,920	03/13/1998	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT			4	1.A	637,826	98.7810	646,810	654,791	654,791					6.500	6.372	MON	3,547	42,561	04/15/1998	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ			4	1.A	91,433	102.0920	91,653	89,775	89,770		(47)			7.000	6.950	MON	524	6,284	01/22/1999	05/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ			4	1.A	182,602	101.3040	186,851	184,446	183,710		43			6.500	6.669	MON	999	11,989	10/03/2001	08/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ			4	1.A	213,421	100.7950	242,984	241,069	235,399		630			6.000	7.064	MON	1,205	14,464	05/01/2002	02/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ			4	1.A	219,000	101.9220	231,933	227,560	226,002		138			7.000	7.339	MON	1,327	15,929	05/17/1999	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ			4	1.A	79,394	103.1570	91,080	88,292	86,768		151			7.000	7.825	MON	515	6,180	07/23/1999	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ			4	1.A	291,234	103.6620	334,589	322,769	317,628		544			7.000	7.711	MON	1,883	22,594	07/22/1999	08/15/2029
3133TL-XU-7	FHR 2186 ZB Z SEQ			4	1.A	366,005	103.2940	381,610	369,440	367,909		47			8.000	8.185	MON	2,463	29,555	10/20/1999	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ			4	1.A	961,492	103.4120	1,023,540	989,770	983,516		382			8.000	8.283	MON	6,598	79,182	08/10/1999	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ			4	1.A	369,481	104.6440	381,247	364,329	364,329					8.000	7.949	MON	2,429	29,146	09/22/1999	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ			4	1.A	370,650	104.1490	402,212	386,188	383,081		208			7.500	7.846	MON	2,414	28,964	11/09/1999	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ			4	1.A	412,826	104.2190	427,971	410,645	410,645					8.000	7.977	MON	2,738	32,852	10/07/1999	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22			4	1.A	402,323	104.9840	466,875	444,710	437,876		503			7.500	8.333	MON	2,779	33,353	10/14/1999	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ			4	1.A	351,487	104.5160	363,639	347,926	347,926					8.000	7.933	MON	2,320	27,834	11/24/1999	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ			4	1.A	196,457	106.7650	217,531	203,747	202,352		104			8.000	8.340	MON	1,358	16,300	01/03/2000	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ			4	1.A	191,022	105.3770	210,331	199,599	197,858		134			8.000	8.331	MON	1,331	15,968	01/05/2000	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ			4	1.A	206,135	105.8380	224,736	212,339	211,002		88			8.000	8.278	MON	1,416	16,987	01/04/2000	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11			4	1.A	93,255	105.3700	97,789	92,806	92,806					7.500	7.498	MON	580	6,960	11/02/2000	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ			4	1.A	59,925	105.8200	65,891	62,268	61,801		16			8.000	8.329	MON	415	4,981	02/25/2000	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ			4	1.A	131,044	107.3810	140,805	131,126	130,909		(20)			8.350	8.429	MON	912	10,949	05/01/2000	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ			4	1.A	71,078	103.5230	76,773	74,161	73,582		27			7.000	7.372	MON	433	5,191	05/11/2001	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ			4	1.A	71,921	104.9120	78,394	74,723	74,238		31			7.000	7.367	MON	436	5,231	02/16/2001	09/15/2030
3133TP-SZ-3	FHR 2256 ZY Z SEQ			4	1.A	76,919	103.4480	82,631	79,877	79,288		40			7.000	7.302	MON	466	5,591	05/01/2001	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11			4	1.A	145,590	106.0620	153,647	144,866	144,866					7.500	7.515	MON	905	10,865	11/02/2000	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11			4	1.A	214,665	105.6310	224,576	212,606	212,606					7.500	7.508	MON	1,329	15,946	11/22/2000	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ			4	1.A	283,995	102.5980	300,482	292,873	290,994		111			7.000	7.263	MON	1,708	20,501	01/04/2001	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ			4	1.A	319,112	103.5610	343,294	331,491	328,888		174			7.000	7.318	MON	1,934	23,204	05/02/2001	10/15/2030
3133TR-KF-1	FHR 2283 Z Z SEQ			4	1.A	172,003	104.0650	186,484	179,199	177,651		102			7.000	7.320	MON	1,045	12,544	01/16/2001	02/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ			4	1.A	76,182	102.7570	84,916	82,638	81,666		82			6.500	6.930	MON	448	5,371	04/10/2001	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ			4	1.A	168,408	104.4920	186,214	178,209	176,236		123			7.000	7.407	MON	1,040	12,475	05/30/2001	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ			4	1.A	149,989	105.6070	169,978	160,954	158,443		152			7.000	7.596	MON	939	11,267	05/15/2001	05/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ			4	1.A	220,722	104.9650	242,123	230,670	228,475		117			7.000	7.381	MON	1,346	16,147	06/07/2001	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ			4	1.A	97,755	104.6100	102,166	97,664	97,664					7.000	6.998	MON	570	6,836	01/03/2002	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ			4	1.A	209,822	105.5730	224,461	212,612	211,593		35			7.000	7.193	MON	1,240	14,883	12/05/2001	06/15/2031
3133TU-AN-8	FHR 2325 Z Z			4	1.A	78,139	105.4990	87,523	82,961	81,999		55			7.000	7.442	MON	484	5,807	05/24/2001	06/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TU-BK-3	FHR 2325 ZP SC Z SEQ			4	1.A	312,534	104.3530	346,957	332,483	328,223		269			7.000	7.489	MON	1,939	23,274	05/16/2001	03/15/2031
3133US-HA-2	FHLMC POOL SI2025				1.A	595,045	101.6110	549,139	540,431	593,807		(529)			5.000	3.328	MON	2,252	27,022	01/06/2022	01/01/2052
31359G-LE-4	FNR G94-1 PK PAC-1-11			4	1.A	660	99.5370	658	661	658					7.000	6.961	MON	4	46	12/07/1993	01/25/2024
31359G-R7-3	FNR G94-2 E TAC-11			4	1.A	16,287	99.5540	16,324	16,398	16,319		6			7.000	7.198	MON	96	1,148	01/26/1994	03/25/2024
31359H-EE-0	FNR 1994-41 PL PAC-1-11			4	1.A	11,749	99.5850	12,015	12,065	11,996		51			6.500	7.571	MON	65	784	03/08/1994	03/25/2024
31359H-MK-7	FNR 1994-38 PM PAC-1-11			4	1.A	2,216	99.5030	2,244	2,255	2,243		5			6.950	7.646	MON	13	157	03/02/1994	03/25/2024
31359H-X6-6	FNR G94-5 PK PAC-1-11			4	1.A	11,521	99.8210	11,815	11,836	11,771		51			7.500	8.701	MON	74	888	07/14/1994	06/17/2024
31359K-F8-5	FNR 1996-46 ZA Z SEQ			4	1.A	59,252	100.5000	62,960	62,647	62,136		67			7.500	7.935	MON	392	4,699	11/04/1999	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ			4	1.A	27,425	100.0560	28,108	28,092	27,908		17			7.000	7.259	MON	164	1,967	12/29/1998	12/25/2026
31359K-MA-2	FNR G96-2 H PAC-11			4	1.A	69,584	100.9210	71,578	70,925	70,529		33			7.500	7.749	MON	443	5,319	08/09/1996	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z			4	1.A	72,994	101.9180	77,208	75,755	75,302		46			8.000	8.333	MON	505	6,060	01/16/1997	12/18/2026
31359N-2A-8	FNR 1997-25 Z Z			4	1.A	80,563	100.3400	82,158	81,879	81,523		29			7.000	7.201	MON	478	5,732	01/22/1999	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ			4	1.A	50,589	100.5430	50,959	50,684	50,544		(7)			7.000	7.062	MON	296	3,548	03/18/1998	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ			4	1.A	90,371	101.7280	100,387	98,682	97,661		172			7.500	8.088	MON	617	7,401	02/25/1997	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ			4	1.A	146,847	101.3430	172,521	170,234	167,967		437			7.500	8.495	MON	1,064	12,768	03/31/1997	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ			4	1.A	36,628	99.9920	37,090	37,093	36,828		34			7.000	7.405	MON	216	2,596	08/12/1997	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ			4	1.A	109,238	101.5720	120,562	118,696	117,595		190			7.500	8.024	MON	742	8,902	02/20/1997	03/18/2027
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ			4	1.A	453,692	102.3150	490,926	479,820	475,264		627			8.000	8.584	MON	3,199	38,386	05/16/1997	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ			4	1.A	26,128	102.3150	28,272	27,633	27,370		36			8.000	8.584	MON	184	2,211	05/16/1997	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ			4	1.A	90,903	100.6640	92,929	92,316	91,565		121			6.500	6.962	MON	500	6,001	10/29/1997	09/18/2027
31359P-FS-0	FNR 1997-29 Z Z SEQ			4	1.A	25,794	99.6810	27,433	27,521	27,324		36			6.500	7.018	MON	149	1,789	12/30/1998	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ			4	1.A	103,028	100.4300	107,866	107,404	106,729		82			6.600	6.948	MON	591	7,089	01/09/1998	05/18/2027
31359P-ME-3	FNR 1997-26 GZ Z SEQ			4	1.A	81,059	100.1330	90,346	90,226	89,470		188			7.000	7.719	MON	526	6,316	06/25/1997	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ			4	1.A	121,156	103.1410	127,431	123,550	122,906		26			8.000	8.229	MON	824	9,884	05/01/1997	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ			4	1.A	79,731	102.7440	86,615	84,302	83,602		71			8.000	8.437	MON	562	6,744	03/31/1997	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11			4	1.A	5,707	99.8090	5,741	5,752	5,726		3			7.000	7.275	MON	34	403	07/09/1997	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ			4	1.A	48,424	100.5510	52,076	51,791	51,371		79			6.500	7.037	MON	281	3,366	04/30/1999	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ			4	1.A	114,344	102.1420	129,733	127,012	125,600		222			7.500	8.134	MON	794	9,526	05/28/1997	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ			4	1.A	111,872	102.2790	114,871	112,311	111,853		(3)			7.920	8.043	MON	741	8,895	06/12/1997	07/20/2027
31359Q-LE-2	FNR 1997-63 B SCH			4	1.A	52,963	100.2100	53,496	53,384	53,128		32			7.000	7.268	MON	311	3,737	08/07/1997	09/18/2027
31359Q-W2-6	FNR 1997-74 J SEQ			4	1.A	175,319	100.9850	180,695	178,931	177,362		214			6.500	6.959	MON	969	11,630	09/24/1997	11/18/2027
31359Q-W8-3	FNR 1997-74 NC SEQ NAS			4	1.A	81,917	98.4680	82,817	84,106	83,023		236			6.500	7.259	MON	456	5,467	10/20/1997	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ			4	1.A	56,035	101.6290	57,491	56,569	56,324		10			7.000	7.168	MON	330	3,960	12/29/1998	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ			4	1.A	85,672	99.7350	86,663	86,893	86,275		115			6.500	6.957	MON	471	5,648	11/24/1997	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ			4	1.A	47,464	100.7850	49,484	49,098	48,718		31			6.500	6.942	MON	266	3,191	12/03/1997	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ			4	1.A	112,239	101.0490	115,125	113,930	113,401		37			6.500	6.692	MON	617	7,405	01/06/1998	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ			4	1.A	208,314	101.4350	211,290	208,302	208,302					7.000	6.856	MON	1,215	14,581	04/29/1998	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ			4	1.A	324,038	103.2700	337,163	326,486	324,634		33			7.000	7.144	MON	1,905	22,854	03/19/2001	05/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ			4	1.A	57,622	104.3600	61,560	58,988	58,447		22			7.000	7.257	MON	344	4,129	03/27/2001	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ			4	1.A	349,959	102.0340	357,818	350,684	349,633		(51)			7.000	7.059	MON	2,046	24,548	12/30/1998	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB			4	1.A	709,188	99.8820	733,348	734,217	720,006		1,305			13.000	14.055	MON	7,954	47,834	01/01/1999	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB			4	1.A	674,981	89.7950	635,193	707,378	689,790		1,964			12.020	13.414	MON	7,086	34,485	01/01/1999	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB			4	1.A	81,918	4.3850	3,943	89,939	85,516		674			6.500	9.290	MON	487	1,877	06/05/1998	06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ			4	1.A	176,360	101.7830	195,544	192,120	189,111		219			7.000	7.667	MON	1,121	13,448	06/11/1999	08/25/2029
31359W-2W-0	FNR 1999-51 C SEQ			4	1.A	269	99.6330	275	276	274					7.500	7.948	MON	2	21	09/09/1999	10/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359W-3F-6	FNR 1999-51 BC SEQ			4	1.A	44,425	102.4660	46,687	45,564	45,147		28			7.500	7.838	MON	285	3,417	09/09/1999	10/25/2029
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ			4	1.A	1,356,387	99.8780	1,352,444	1,354,094	1,353,609		(92)			6.700	6.752	MON	7,560	90,724	07/25/2002	11/17/2039
313637-FB-1	FNMA 109162			4	1.A	34,071	99.5570	33,920	34,071	34,071					6.640	6.518	MON	189	2,262	03/19/1998	03/01/2028
3136A0-X6-9	FNR 2011-89 HZ Z SEQ			4	1.A	3,635,152	95.6790	3,598,656	3,761,178	3,711,873		1,181			4.000	4.252	MON	12,537	150,447	09/07/2011	09/25/2041
3136A1-KE-4	FNR 2011-99 CZ Z SEQ			4	1.A	14,012,689	98.3440	12,568,260	12,779,877	13,338,735		(55,577)			4.500	3.543	MON	47,925	575,094	07/06/2017	10/25/2041
3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11			4	1.A	43,504,431	98.3480	37,205,156	37,829,940	39,894,259		(228,304)			4.500	3.759	MON	141,862	1,702,347	02/08/2013	11/25/2041
3136A2-V3-4	FNR 2011-134 NY EXCH AD PAC-11			4	1.A	10,913,835	98.2400	9,840,705	10,017,000	10,400,624		(41,642)			4.500	3.962	MON	37,564	450,765	07/31/2014	12/25/2041
3136A3-2X-8	FNR 2012-12 PH PAC-11			4	1.A	11,674,007	93.0790	10,311,774	11,078,536	11,289,999		(29,067)			3.500	3.207	MON	32,312	387,749	02/14/2013	02/25/2042
3136A3-S6-9	FNR 2012-3 PE PAC-11			4	1.A	9,227,008	95.8380	8,183,224	8,538,584	8,750,019		(4,279)			4.000	3.606	MON	28,462	341,543	06/05/2012	02/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ			4	1.A	4,537,294	91.6330	4,128,423	4,505,411	4,508,806		(344)			3.500	3.467	MON	13,141	157,689	05/31/2012	04/25/2042
3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11			4	1.A	34,030,886	91.3350	29,031,842	31,786,000	32,670,623		(106,274)			3.500	3.100	MON	92,709	1,112,510	08/01/2012	05/25/2042
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11			4	1.A	18,816,909	93.3990	17,936,161	19,203,724	18,994,546		13,382			3.500	3.689	MON	56,011	672,130	01/18/2019	04/25/2042
3136A5-H9-0	FNR 2012-46 CE AD PAC-11			4	1.A	19,919,087	98.6380	17,941,349	18,189,000	18,727,699		(76,765)			4.500	4.072	MON	68,209	818,505	04/12/2012	05/25/2042
3136A5-HH-2	FNR 2012-31 MN PAC-11			4	1.A	8,477,417	91.7450	7,553,371	8,233,000	8,304,764		(10,281)			3.500	3.370	MON	24,013	288,155	06/06/2012	04/25/2042
3136A5-KK-1	FNR 2012-31 PL EXCH AD PAC-11			4	1.A	9,250,391	95.3480	8,104,589	8,500,000	8,729,398		(35,794)			4.000	3.575	MON	28,333	340,000	06/06/2012	04/25/2042
3136A5-LJ-3	FNR 2012-35 LB AD PAC-11			4	1.A	16,732,905	93.9330	14,014,153	14,919,280	15,603,954		(63,504)			4.000	3.449	MON	49,731	596,771	10/18/2012	04/25/2042
3136A5-MB-9	FNR 2012-35 DB PAC-11			4	1.A	22,936,228	93.7440	21,621,285	23,064,162	22,989,982		796			3.500	3.543	MON	67,270	807,246	04/25/2012	04/25/2042
3136A5-NB-8	FNR 2012-35 EB PAC-11			4	1.A	16,552,256	91.1860	15,176,351	16,643,274	16,586,921		1,891			3.500	3.540	MON	48,543	582,515	04/25/2012	04/25/2042
3136A5-RC-2	FNR 2012-33 MW PAC-11			4	1.A	8,779,861	93.7050	8,211,809	8,763,430	8,761,129		(741)			3.500	3.483	MON	25,560	306,720	02/20/2019	04/25/2042
3136A5-UK-0	FNR 2012-30 HE AD PAC-11			4	1.A	27,880,904	95.6400	23,861,523	24,949,355	25,773,190		(66,138)			4.000	3.334	MON	83,165	997,974	04/18/2013	04/25/2042
3136A5-VU-7	FNR 2012-30 PE AD PAC-11			4	1.A	18,547,905	96.1750	16,269,908	16,917,000	17,350,547		(66,922)			4.000	3.586	MON	56,390	676,680	01/24/2013	04/25/2042
3136A5-Y3-4	FNR 2012-50 GY PAC-11			4	1.A	11,244,966	93.3610	10,226,716	10,954,000	11,011,661		(12,374)			3.500	3.386	MON	31,949	383,390	02/14/2013	05/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11			4	1.A	7,396,013	91.5270	6,885,938	7,523,409	7,468,100		553			3.500	3.599	MON	21,943	263,319	05/16/2012	05/25/2042
3136A6-JN-5	FNR 2012-58 LZ Z SEQ			4	1.A	6,801,236	91.3880	6,403,598	7,007,073	6,922,742		2,048			3.500	3.693	MON	20,437	245,248	05/15/2012	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ			4	1.A	10,882,139	95.5220	9,681,884	10,135,720	10,374,025		(3,204)			4.000	3.577	MON	33,786	405,429	07/26/2012	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11			4	1.A	7,361,034	91.4800	6,553,662	7,164,023	7,215,766		(1,851)			3.500	3.340	MON	20,895	250,741	08/14/2012	07/25/2042
3136A6-R3-0	FNR 2012-75 CE PAC-11			4	1.A	23,353,390	90.3780	21,682,242	23,990,641	23,773,103		3,398			3.000	3.156	MON	59,977	719,719	06/14/2012	07/25/2042
3136A6-T2-0	FNR 2012-75 HE AD PAC-11			4	1.A	9,990,389	93.8320	8,768,613	9,345,000	9,604,438		(24,353)			4.000	3.678	MON	31,150	373,800	06/12/2012	07/25/2042
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11			4	1.A	16,468,889	94.7670	15,050,330	15,881,389	16,154,711		(29,392)			4.000	3.794	MON	52,938	621,703	12/01/2023	06/25/2042
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11			4	1.A	19,184,775	91.3710	17,789,878	19,469,914	19,323,450		2,812			3.500	3.609	MON	56,787	681,447	05/22/2012	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ			4	1.A	20,766,908	95.4650	18,504,059	19,383,159	19,865,524		(10,911)			4.000	3.505	MON	64,611	775,326	07/31/2012	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ			4	1.A	26,024,928	93.0850	23,136,862	24,855,554	25,188,588		(21,083)			3.500	3.271	MON	72,495	869,944	12/07/2012	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ			4	1.A	10,317,968	91.7770	9,093,867	9,908,648	10,042,292		(2,814)			3.500	3.233	MON	28,900	346,803	10/02/2012	07/25/2042
3136A7-EG-3	FNR 2012-70 PB PAC-11			4	1.A	13,646,006	89.1210	12,481,331	14,004,881	13,838,522		15,353			3.000	3.156	MON	35,012	420,146	02/01/2013	07/25/2042
3136A7-ET-5	FNR 2012-70 YB PAC-11			4	1.A	12,535,223	91.1140	11,424,852	12,539,141	12,523,319		(208)			3.000	3.007	MON	31,348	376,174	07/30/2012	07/25/2042
3136A7-FM-9	FNR 2012-70 HB PAC-11			4	1.A	25,083,433	87.8100	22,543,483	25,673,112	25,403,405		23,361			3.000	3.134	MON	64,183	770,193	01/30/2013	07/25/2042
3136A7-WY-4	FNR 2012-87 VZ Z SEQ			4	1.A	19,132,707	90.4980	17,993,213	19,882,437	19,583,661		17,619			3.000	3.284	MON	49,706	596,473	08/01/2012	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ			4	1.A	8,731,055	89.6720	7,950,808	8,866,588	8,798,895		883			3.000	3.113	MON	22,166	265,998	10/04/2012	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ Z SEQ			4	1.A	9,853,737	91.4490	9,187,265	10,046,378	9,937,234		6,864			3.500	3.680	MON	29,302	351,623	02/21/2019	08/25/2042
3136A7-YP-1	FNR 2012-83 PW PAC-11			4	1.A	14,053,463	93.1440	12,283,849	13,188,000	13,401,466		(44,863)			3.500	3.255	MON	38,465	461,580	07/31/2012	08/25/2042
3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11			4	1.A	12,374,582	89.6330	11,133,502	12,421,162	12,389,536		1,000			3.000	3.029	MON	31,053	372,635	01/23/2013	10/25/2042
3136A8-CK-4	FNR 2012-98 CP SC SEQ			4	1.A	10,146,347	92.8280	8,357,067	9,002,720	9,571,784		(45,791)			4.000	3.307	MON	30,009	360,109	04/18/2013	12/25/2041
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ			4	1.A	23,940,152	93.1190	22,246,930	23,890,806	23,870,501		(504)			3.500	3.496	MON	69,682	836,178	09/13/2012	09/25/2042
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11			4	1.A	18,725,266	89.3760	17,126,567	19,162,378	18,976,687		20,735			3.000	3.129	MON	47,906	565,638	12/01/2023	09/25/2042
3136A8-KH-2	FNR 2012-93 EY EXCH AD PAC-11			4	1.A	17,612,502	89.7970	15,810,519	17,607,000	17,607,000					3.000	2.990	MON	44,018	528,210	10/18/2012	09/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A8-P5-3	FNR 2012-108 PL PAC-11			4	1.A	9,762,500	90.1630	9,016,313	10,000,000	9,914,250		8,912			3.000	3.123	MON	25,000	300,000	10/17/2012	10/25/2042
3136A8-V9-8	FNR 2012-113 EM PAC-11			4	1.A	25,660,604	87.7710	22,996,935	26,201,000	25,960,205		19,057			3.000	3.110	MON	65,503	786,030	01/30/2013	10/25/2042
3136A8-XJ-4	FNR 2012-99 HJ EXCH SCH-11			4	1.A	18,022,402	82.0040	15,796,018	19,262,420	18,736,647		44,407			2.500	2.807	MON	40,130	481,560	11/20/2012	09/25/2042
3136A8-Y5-3	FNR 2012-113 DE AD PAC-11			4	1.A	10,639,684	89.6860	9,100,407	10,147,000	10,357,446		(19,444)			3.500	3.253	MON	29,595	355,145	09/25/2012	10/25/2042
3136A9-2C-1	FNR 2012-124 BY EXCH AD PAC-11			4	1.A	15,808,504	87.7650	13,987,932	15,938,000	15,859,599		4,216			3.000	3.054	MON	39,845	478,140	10/18/2012	11/25/2042
3136A9-2X-5	FNR 2012-118 ZV Z SEQ			4	1.A	43,740,169	90.2220	40,877,078	45,307,037	44,704,112		64,658			3.000	3.213	MON	113,268	1,356,394	04/01/2023	11/25/2042
3136A9-3C-0	FNR 2012-118 DZ Z SEQ			4	1.A	32,230,869	89.4200	29,266,816	32,729,689	32,508,483		26,292			3.000	3.099	MON	81,824	973,346	09/01/2023	11/25/2042
3136A9-6A-1	FNR 2012-122 PB EXCH PAC-11			4	1.A	10,085,464	79.7900	9,608,539	12,042,345	11,141,599		88,842			2.000	2.944	MON	20,071	240,847	02/08/2013	11/25/2042
3136A9-LM-8	FNR 2012-114 ZG Z SEQ			4	1.A	61,743,632	92.0770	56,879,135	61,773,338	61,664,221		(2,917)			3.500	3.515	MON	180,172	2,162,067	05/06/2015	10/25/2042
3136A9-V8-8	FNR 2012-124 ZL Z SEQ			4	1.A	25,108,120	91.6100	22,312,543	24,355,946	24,618,330		(44,137)			3.500	3.334	MON	71,038	836,515	12/01/2023	11/25/2042
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ			4	1.A	25,944,875	93.4600	23,505,140	25,149,874	25,372,255		(37,294)			3.500	3.335	MON	73,354	878,119	04/01/2023	11/25/2042
3136AA-HW-8	FNR 2012-135 Z Z SEQ			4	1.A	13,646,205	89.8200	12,347,655	13,747,157	13,691,928		2,177			3.000	3.053	MON	34,368	412,415	12/06/2012	12/25/2042
3136AA-ND-3	FNR 2012-132 ME PAC-11			4	1.A	8,664,754	93.6480	7,525,514	8,036,000	8,310,570		(24,012)			4.000	3.587	MON	26,787	321,440	02/14/2013	12/25/2042
3136AA-NM-3	FNR 2012-132 HE AD PAC-11			4	1.A	11,431,778	84.4780	9,823,070	11,628,000	11,527,081		5,718			3.000	3.085	MON	29,070	348,840	01/17/2013	12/25/2042
3136AA-XB-6	FNR 2012-133 LP SC PT			4	1.A	19,207,911	94.8670	17,079,834	18,003,900	18,386,321		(76,440)			4.000	3.593	MON	60,013	720,156	03/13/2013	04/25/2042
3136AB-2N-2	FNR 2013-11 Z Z SEQ			4	1.A	30,034,048	90.2010	28,728,333	31,849,403	31,134,250		78,661			3.000	3.358	MON	79,624	955,284	01/01/2023	02/25/2043
3136AB-CK-7	FNR 2012-147 GZ Z SEQ			4	1.A	15,097,797	91.2810	13,618,139	14,918,877	14,957,587		(8,568)			3.500	3.438	MON	43,513	521,403	03/01/2023	01/25/2043
3136AB-CT-8	FNR 2012-147 HZ Z SEQ			4	1.A	12,468,157	91.7690	11,017,574	12,005,818	12,178,333		(27,839)			3.500	3.270	MON	35,017	412,345	12/01/2023	01/25/2043
3136AB-E7-4	FNR 2013-5 BZ Z SEQ			4	1.A	16,288,433	91.8350	14,723,686	16,032,709	16,111,601		(16,851)			3.500	3.410	MON	46,762	550,650	12/01/2023	02/25/2043
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ			4	1.A	30,983,887	92.0300	28,015,275	30,441,503	30,588,966		(33,249)			3.500	3.409	MON	88,788	1,045,525	12/01/2023	02/25/2043
3136AB-YK-3	FNR 2013-1 ZV Z SEQ			4	1.A	27,097,022	88.4210	25,087,118	28,372,388	27,813,103		67,809			3.000	3.297	MON	70,931	837,500	12/01/2023	02/25/2043
3136AC-B8-3	FNR 2013-13 ED PAC-11			4	1.A	18,456,570	83.2640	16,980,832	20,394,000	19,382,803		76,329			2.500	3.026	MON	42,488	509,850	01/24/2013	03/25/2043
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN				1.A	23,446,248	78.4930	16,828,632	21,439,610	23,257,960		(81,346)			3.000	2.190	MON	53,599	632,857	12/01/2023	02/25/2043
3136AC-HW-4	FNR 2013-17 PZ Z SEQ			4	1.A	19,454,132	90.1520	18,326,562	20,328,478	19,935,162		4,928			3.000	3.327	MON	50,821	609,854	02/14/2013	03/25/2043
3136AC-P6-2	FNR 2013-15 VZ Z SEQ			4	1.A	29,736,899	92.4370	26,932,930	29,136,563	29,326,840		(40,012)			3.500	3.349	MON	84,982	1,003,625	11/01/2023	03/25/2043
3136AC-S8-5	FNR 2013-15 MZ Z SEQ			4	1.A	41,704,982	92.3680	38,531,669	41,715,243	41,644,064		(7,329)			3.500	3.515	MON	121,669	1,432,726	12/01/2023	03/25/2043
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ			4	1.A	38,525,696	86.1440	35,309,169	40,988,465	39,861,170		94,106			3.000	3.329	MON	102,471	1,209,903	12/01/2023	03/25/2043
3136AC-YY-1	FNR 2013-18 PY PAC-11			4	1.A	10,006,250	85.3290	8,532,917	10,000,000	9,991,889		(953)			3.000	3.006	MON	25,000	300,000	04/18/2013	03/25/2043
3136AD-GE-3	FNR 2013-31 ZN Z SUP			4	1.A	2,644,246	82.1650	2,607,983	3,174,085	2,616,485		(8,346)			3.000	6.248	MON	7,935	93,693	12/01/2023	04/25/2043
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ			4	1.A	20,377,570	90.6370	18,594,086	20,514,850	20,430,926		2,892			3.500	3.560	MON	59,835	718,020	03/07/2013	04/25/2043
3136AD-PQ-6	FNR 2013-34 PL PAC-11			4	1.A	12,366,364	84.3790	11,122,881	13,182,000	12,730,628		31,430			3.000	3.366	MON	32,955	395,460	03/13/2013	04/25/2043
3136AD-S3-4	FNR 2013-41 ZY Z SEQ			4	1.A	28,578,006	91.5280	26,575,602	29,035,587	28,784,374		20,011			3.500	3.622	MON	84,687	997,239	12/01/2023	05/25/2043
3136AE-5G-8	FNR 2013-74 HZ Z SEQ			4	1.A	22,670,686	89.4020	22,654,369	25,339,834	23,870,255		186,474			3.000	3.945	MON	63,350	747,985	12/01/2023	07/25/2043
3136AE-DP-9	FNR 2013-39 EP PAC-11			4	1.A	8,765,625	90.3290	9,032,851	10,000,000	9,348,560		47,021			3.500	4.254	MON	29,167	350,000	09/13/2013	05/25/2043
3136AE-ET-0	FNR 2013-53 CZ Z SEQ			4	1.A	32,060,921	91.3630	30,585,931	33,477,441	32,762,816		76,407			3.500	3.802	MON	97,643	1,149,796	12/01/2023	06/25/2043
3136AE-EX-1	FNR 2013-53 ZC Z SEQ			4	1.A	39,749,779	90.3290	40,134,230	44,430,967	42,354,783		281,107			3.000	3.764	MON	111,077	1,325,211	07/01/2023	06/25/2043
3136AF-FJ-8	FNR 2013-67 NB PAC-11			4	1.A	8,135,916	87.6790	8,522,329	9,719,967	8,853,531		71,799			3.000	4.098	MON	24,300	291,599	12/18/2013	07/25/2043
3136AF-R8-9	FNR 2013-81 JY EXCH AD PAC-11			4	1.A	11,595,035	93.2010	10,111,571	10,849,156	11,296,788		(36,263)			4.000	3.544	MON	36,164	433,966	02/02/2017	08/25/2043
3136AF-RN-6	FNR 2013-73 PE PAC-11			4	1.A	8,715,834	83.9170	8,408,504	10,020,000	9,311,341		46,794			3.000	3.729	MON	25,050	300,600	10/28/2013	07/25/2043
3136AF-VW-1	FNR 2013-66 MZ Z SEQ			4	1.A	10,911,704	88.6420	11,220,782	12,658,540	11,761,236		97,804			3.000	4.050	MON	31,646	373,657	12/01/2023	07/25/2043
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ			4	1.A	44,459,413	96.1180	41,636,080	43,317,843	43,737,537		(88,034)			4.000	3.802	MON	144,393	1,715,577	08/01/2023	08/25/2043
3136AG-DW-9	FNR 2013-97 EL EXCH SEQ			4	1.A	20,829,959	94.1440	22,678,868	24,089,580	22,961,143		224,773			3.000	4.131	MON	60,224	722,687	09/16/2013	09/25/2033
3136AG-LN-0	FNR 2013-93 ZV Z SEQ			4	1.A	23,481,708	90.9870	24,757,246	27,209,724	25,614,890		109,545			3.500	4.519	MON	79,362	952,340	09/16/2013	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11			4	1.A	6,462,782	95.6430	6,339,674	6,628,494	6,553,622		482			4.000	4.162	MON	22,095	265,140	11/06/2013	11/25/2043
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ			4	1.A	37,053,014	95.3810	34,725,303	36,406,967	36,606,017		(39,830)			4.000	3.893	MON	121,357	1,453,865	03/01/2023	10/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AH-3L-2	FNR 2014-7 Z Z SEQ			4	1.A	49,353,342	91.0560	47,905,003	52,610,265	51,161,923		180,325			3.500	3.981	MON	153,447	1,834,691	05/01/2023	02/25/2044
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ			4	1.A	13,661,719	95.8110	12,775,151	13,333,756	13,429,736		(25,669)			4.000	3.849	MON	44,446	530,266	06/01/2023	01/25/2042
3136AH-CF-5	FNR 2013-118 Z Z SEQ			4	1.A	19,522,219	93.0510	20,081,496	21,581,171	20,746,305		131,229			3.500	4.196	MON	62,945	750,245	07/01/2023	12/25/2043
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ			4	1.A	17,424,434	90.2560	15,154,200	16,790,304	17,089,634		(28,025)			3.500	3.163	MON	48,972	587,661	07/12/2019	01/25/2044
3136AH-UK-4	FNR 2013-134 B EXCH SEQ			4	1.A	10,085,644	89.9820	10,196,925	11,332,184	10,849,546		56,518			3.000	3.706	MON	28,330	339,965	05/27/2014	01/25/2044
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ			4	1.A	22,070,612	89.9940	23,317,978	25,910,713	24,199,194		208,373			3.000	3.983	MON	64,777	764,836	12/01/2023	05/25/2044
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ			4	1.A	17,881,066	94.6510	16,828,598	17,779,700	17,806,420		(7,100)			4.500	4.496	MON	66,674	780,921	12/01/2023	04/25/2042
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ			4	1.A	42,568,683	86.7620	42,992,554	49,552,291	46,036,028		262,906			3.000	3.811	MON	123,881	1,462,691	12/01/2023	05/25/2044
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ			4	1.A	37,633,041	97.9670	34,877,969	35,601,894	36,323,039		(68,096)			4.500	4.104	MON	133,507	1,602,085	09/12/2014	04/25/2044
3136AJ-UP-9	FNR 2014-20 AY EXCH SEQ			4	1.A	16,404,455	91.8570	16,836,383	18,329,000	17,598,525		90,628			3.000	3.610	MON	45,823	549,870	06/16/2014	04/25/2039
3136AK-6J-7	FNR 2014-65 DZ Z SEQ			4	1.A	31,757,402	90.1430	28,948,222	32,113,808	31,869,793		13,241			3.500	3.591	MON	93,665	1,102,961	12/01/2023	10/25/2044
3136AK-GR-8	FNR 2014-37 GY PAC-11			4	1.A	13,131,044	90.8360	12,316,403	13,559,000	13,347,322		21,161			3.500	3.721	MON	39,547	474,565	06/16/2014	07/25/2044
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ			4	1.A	23,552,155	87.7860	24,104,635	27,458,310	25,448,445		184,140			3.000	3.955	MON	68,646	810,518	12/01/2023	07/25/2044
3136AK-S5-3	FNR 2014-53 VZ Z SEQ			4	1.A	64,600,481	90.7050	61,934,001	68,280,782	66,380,199		178,358			3.500	3.857	MON	199,152	2,345,130	12/01/2023	09/25/2044
3136AK-V5-9	FNR 2014-55 MZ Z SEQ			4	1.A	30,992,155	87.2520	29,707,707	34,048,156	32,548,653		136,454			3.000	3.543	MON	85,120	1,005,038	12/01/2023	09/25/2044
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ			4	1.A	33,609,318	89.0880	34,520,536	38,748,945	36,251,975		278,867			3.000	3.962	MON	96,872	1,143,797	12/01/2023	08/25/2044
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ			4	1.A	13,245,551	92.2550	12,761,846	13,833,198	13,582,870		35,155			3.500	3.811	MON	40,347	475,917	12/01/2023	09/25/2044
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ			4	1.A	32,340,948	90.3820	32,386,527	35,832,987	34,325,640		208,695			3.000	3.675	MON	89,582	1,059,774	12/01/2023	09/25/2044
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ			4	1.A	40,525,502	90.9570	38,621,139	42,460,647	41,522,633		89,439			3.500	3.790	MON	123,844	1,458,328	12/01/2023	10/25/2044
3136AL-EY-3	FNR 2014-66 VZ Z SEQ			4	1.A	25,587,980	84.9530	25,262,061	29,736,451	27,772,130		136,598			3.000	3.713	MON	74,341	877,765	12/01/2023	10/25/2044
3136AL-NX-5	FNR 2014-76 Z Z SEQ			4	1.A	38,247,116	90.3380	34,846,684	38,573,707	38,340,647		11,585			3.500	3.573	MON	112,507	1,324,829	12/01/2023	11/25/2044
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ			4	1.A	21,440,915	85.7870	21,272,715	24,797,082	22,983,542		153,246			3.000	3.910	MON	61,993	731,964	12/01/2023	11/25/2044
3136AM-4R-7	FNR 2015-23 ZA Z SEQ			4	1.A	20,420,423	90.8510	18,314,625	20,159,069	20,275,166		(18,148)			3.500	3.426	MON	58,797	692,371	12/01/2023	04/25/2045
3136AP-FS-6	FNR 2015-44 JL SEQ			4	1.A	9,368,135	90.5900	8,662,540	9,562,370	9,440,761		1,608			3.500	3.697	MON	27,890	334,683	07/20/2018	07/25/2045
3136AR-MF-2	FNR 2016-13 Z Z SEQ			4	1.A	23,068,654	91.0180	19,351,362	21,260,967	22,407,085		(98,201)			4.000	3.450	MON	70,870	832,296	12/01/2023	03/25/2046
3136AR-VT-2	FNR 2016-17 ZB Z SEQ			4	1.A	19,593,941	93.5610	16,834,337	17,992,992	18,887,054		(92,270)			4.000	3.391	MON	59,977	704,365	12/01/2023	04/25/2046
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ			4	1.A	191,300	98.2090	177,397	180,631	182,045		(1,295)			3.500	1.999	MON	527	6,322	06/20/2016	08/25/2043
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11			4	1.A	22,512,164	85.4850	20,511,276	23,994,119	23,104,617		78,689			3.000	3.411	MON	59,985	708,262	12/01/2023	11/25/2046
3136AT-ZF-4	FNR 2016-70 GB AD PAC-11			4	1.A	10,143,937	82.5660	8,167,434	9,892,000	10,027,355		(9,614)			3.000	2.877	MON	24,730	296,760	10/06/2016	10/25/2046
3136AU-5D-9	FNR 2017-8 PL EXCH PAC			4	1.A	12,171,120	84.7420	10,972,399	12,948,000	12,485,240		34,451			3.000	3.383	MON	32,370	388,440	02/02/2017	02/25/2047
3136AU-SE-2	FNR 2016-92 ZA Z SEQ			4	1.A	25,091,016	85.4420	23,920,347	27,995,931	26,126,562		136,791			3.000	3.689	MON	69,990	826,388	12/01/2023	12/25/2046
3136AU-U3-3	FNR 2016-104 CZ Z SEQ			4	1.A	12,588,122	90.5340	11,282,830	12,462,577	12,499,336		(4,196)			3.500	3.454	MON	36,349	436,190	11/16/2017	01/25/2047
3136AV-5T-2	FNR 2017-20 BP PAC			4	1.A	26,429,528	87.3760	23,201,921	26,554,000	26,457,248		2,244			3.500	3.538	MON	77,449	929,390	03/08/2017	04/25/2047
3136AV-6L-8	FNR 2017-20 JB PAC			4	1.A	12,857,738	82.5330	11,364,729	13,770,000	13,210,446		38,922			3.000	3.406	MON	34,425	413,100	03/28/2017	04/25/2047
3136AV-CF-4	FNR 2017-5 DZ Z SEQ			4	1.A	11,040,413	86.5710	10,735,802	12,401,213	11,629,019		71,125			3.000	3.730	MON	31,003	366,061	12/01/2023	02/25/2047
3136AV-FU-8	FNR 2017-13 AB PAC-11			4	1.A	13,689,956	80.5390	11,729,567	14,563,783	13,955,996		28,462			3.000	3.347	MON	36,409	436,914	02/07/2017	02/25/2047
3136AV-GE-3	FNR 2017-13 MZ Z SEQ			4	1.A	21,940,842	88.2990	22,027,701	24,946,714	23,427,785		158,164			3.000	3.762	MON	62,367	736,380	12/01/2023	02/25/2047
3136AV-HM-4	FNR 2017-4 ZA Z SEQ			4	1.A	64,671,784	90.3730	57,805,245	63,963,313	64,220,558		(17,838)			3.500	3.427	MON	186,560	2,238,716	12/08/2017	02/25/2047
3136AV-M2-2	FNR 2017-27 PB AD PAC			4	1.A	6,000,000	90.8170	5,449,012	6,000,000	6,000,000					3.500	3.491	MON	17,500	210,000	03/07/2017	04/25/2047
3136AV-PX-1	FNR 2017-18 Z Z SEQ			4	1.A	20,409,388	88.1370	20,583,988	23,354,584	21,797,963		164,994			3.000	3.863	MON	58,386	689,384	12/01/2023	03/25/2047
3136AV-QN-2	FNR 2017-18 CZ Z SEQ			4	1.A	33,203,397	85.3660	30,403,661	35,615,832	34,045,771		114,161			3.000	3.463	MON	89,040	1,051,313	12/01/2023	03/25/2047
3136AV-R6-8	FNR 2017-24 Z Z SEQ			4	1.A	16,212,493	87.9200	15,483,233	17,610,632	16,825,283		81,212			3.000	3.634	MON	44,027	519,833	12/01/2023	04/25/2047
3136AV-RJ-0	FNR 2017-11 KB PAC-11			4	1.A	10,216,661	84.4370	9,116,675	10,797,000	10,450,155		24,086			3.000	3.330	MON	26,993	323,910	02/21/2017	03/25/2047
3136AV-RS-0	FNR 2017-11 HB PAC-11			4	1.A	15,076,131	87.0800	13,144,731	15,095,000	15,068,428		(486)			3.500	3.520	MON	44,027	528,325	02/01/2017	03/25/2047
3136AV-TV-1	FNR 2017-12 TZ Z SEQ			4	1.A	27,617,777	87.7480	26,921,250	30,680,277	29,066,653		152,140			3.000	3.646	MON	76,701	905,625	12/01/2023	03/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AV-VW-6	FNR 2017-14 Z Z SEQ			4	1.A	12,113,595	86.7560	11,881,809	13,695,629	12,808,644		75,058			3.000	3.754	MON	34,239	404,269	12/01/2023	03/25/2047
3136AV-WE-5	FNR 2017-14 DL PAC-11			4	1.A	13,138,488	82.8230	11,685,003	14,108,444	13,535,144		40,509			3.000	3.412	MON	35,271	423,253	02/14/2017	03/25/2047
3136AW-CB-1	FNR 2017-26 TB PAC			4	1.A	9,800,440	83.6160	8,717,834	10,426,000	10,050,786		28,431			3.000	3.396	MON	26,065	312,780	03/17/2017	04/25/2047
3136AW-CT-2	FNR 2017-26 PB PAC			4	1.A	23,189,483	86.9820	19,509,289	22,429,000	22,927,509		(31,128)			3.500	3.315	MON	65,418	785,015	12/05/2017	04/25/2047
3136AW-F5-1	FNR 2017-46 ZA Z SEQ			4	1.A	52,130,536	89.4120	51,160,014	57,218,344	54,773,000		310,644			3.000	3.577	MON	143,046	1,700,604	09/01/2023	06/25/2047
3136AW-KH-9	FNR 2017-31 GB PAC			4	1.A	30,542,227	86.0570	27,157,871	31,558,000	30,993,616		47,732			3.000	3.201	MON	78,895	946,740	04/18/2017	05/25/2047
3136AW-LU-9	FNR 2017-32 GZ Z SEQ			4	1.A	17,789,389	89.2790	16,311,518	18,270,202	17,959,817		21,830			3.500	3.702	MON	53,288	627,497	12/01/2023	05/25/2047
3136AW-NH-6	FNR 2017-35 MY EXCH PAC			4	1.A	11,146,950	83.5460	9,624,526	11,520,000	11,284,814		15,933			3.000	3.213	MON	28,800	345,600	07/27/2017	05/25/2047
3136AW-QK-6	FNR 2017-30 ZH Z SEQ			4	1.A	19,247,896	86.6040	17,838,055	20,597,326	19,743,823		69,459			3.000	3.488	MON	51,493	607,995	12/01/2023	05/25/2047
3136AW-QN-0	FNR 2017-30 ZG Z SEQ			4	1.A	50,482,808	90.1110	48,322,527	53,625,535	51,973,167		207,103			3.000	3.470	MON	134,064	1,582,926	12/01/2023	05/25/2047
3136AW-SZ-1	FNR 2017-36 PL PAC			4	1.A	23,178,956	90.1070	20,615,375	22,878,673	23,011,624		(17,479)			3.500	3.435	MON	66,729	800,754	04/05/2017	05/25/2047
3136AW-U8-8	FNR 2017-43 B SEQ			4	1.A	56,737,275	89.6830	50,630,588	56,455,000	56,551,341		(21,815)			3.500	3.476	MON	164,660	1,975,925	05/02/2017	06/25/2047
3136AW-V2-0	FNR 2017-43 GB SEQ			4	1.A	16,033,953	90.4180	15,003,951	16,594,000	16,284,952		33,133			3.000	3.270	MON	41,485	497,820	07/07/2017	06/25/2037
3136AW-XM-4	FNR 2017-41 Z Z SEQ			4	1.A	31,814,895	83.9380	28,739,981	34,239,376	32,572,766		108,048			3.000	3.496	MON	85,598	1,010,683	12/01/2023	06/25/2047
3136AX-3V-5	FNR 2017-81 AY AD PAC			4	1.A	17,251,989	82.7140	14,903,153	18,017,743	17,545,447		28,293			3.000	3.243	MON	45,044	540,532	10/11/2017	10/25/2047
3136AX-PE-9	FNR 2017-57 DB PAC			4	1.A	20,995,675	83.3890	18,332,990	21,985,000	21,384,518		43,254			3.000	3.280	MON	54,963	659,550	07/27/2017	08/25/2047
3136AX-U7-8	FNR 2017-72 PZ Z PAC			4	1.A	16,602,229	84.8120	14,763,077	17,406,884	16,905,784		35,118			3.000	3.279	MON	43,517	513,819	12/01/2023	09/25/2047
3136AY-M7-5	FNR 2017-93 HL EXCH AD PAC			4	1.A	12,286,690	84.1500	10,932,029	12,991,048	12,593,712		32,103			3.000	3.318	MON	32,478	389,731	01/22/2018	11/25/2047
3136AY-RZ-8	FNR 2017-91 PB EXCH AD PAC			4	1.A	4,298,931	84.2070	3,784,383	4,494,145	4,389,635		7,669			3.000	3.263	MON	11,235	134,824	01/16/2018	11/25/2047
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC			4	1.A	15,763,946	83.1140	13,974,309	16,813,502	16,116,847		39,652			3.000	3.397	MON	42,034	496,303	12/01/2023	11/25/2047
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC			4	1.A	19,736,476	84.2650	17,429,927	20,684,565	20,068,527		43,323			3.000	3.295	MON	51,711	610,570	12/01/2023	11/25/2047
3136B0-7K-6	FNR 2018-11 PB AD PAC			4	1.A	11,404,294	82.7210	10,352,568	12,515,000	11,829,619		43,108			3.000	3.526	MON	31,288	375,450	02/07/2018	03/25/2048
3136B0-LZ-7	FNR 2017-104 PL EXCH AD PAC			4	1.A	16,268,429	84.1380	14,578,543	17,327,000	16,698,540		44,913			3.000	3.376	MON	43,318	519,810	01/19/2018	01/25/2048
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT			4	1.A	22,685,381	90.6170	22,325,489	24,637,102	23,544,727		1,081			3.500	4.144	MON	71,858	862,299	10/18/2018	12/25/2047
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ				1.A	13,349,632	90.5190	11,222,354	12,397,811	13,081,773		(82,065)			3.500	2.699	MON	36,160	425,808	12/01/2023	06/25/2048
3136B1-5S-9	FNR 2018-37 MZ Z SEQ			4	1.A	17,872,708	92.3910	16,260,231	17,599,287	17,734,740		(16,784)			4.000	3.920	MON	58,664	688,953	12/01/2023	06/25/2048
3136B1-BL-7	FNR 2018-16 TZ Z SEQ			4	1.A	13,169,312	76.2230	11,415,950	14,977,012	13,581,676		58,105			3.000	3.746	MON	37,443	442,093	12/01/2023	03/25/2048
3136B1-U9-3	FNR 2018-40 PS INV PAC			4	1.A	20,009,467	89.2400	17,929,310	20,091,087	20,020,215		1,315			7.233	7.417	MON	24,220	270,363	04/20/2018	06/25/2048
3136B1-X4-1	FNR 2018-46 CZ Z SEQ			4	1.A	29,205,610	90.4850	28,128,750	31,086,796	30,213,501		41,314			3.500	3.834	MON	90,670	1,088,038	07/31/2018	06/25/2048
3136B2-CM-2	FNR 2018-39 PB PAC			4	1.A	13,551,710	92.1270	12,121,155	13,157,000	13,357,643		(21,251)			4.000	3.825	MON	43,857	526,280	06/11/2018	06/25/2048
3136B2-FB-3	FNR 2018-45 KZ Z SEQ			4	1.A	23,389,686	94.4710	22,528,222	23,846,669	23,570,395		25,704			4.000	4.172	MON	79,489	933,517	12/01/2023	06/25/2048
3136B2-LE-0	FNR 2018-48 PB PAC			4	1.A	13,363,920	92.6780	11,966,542	12,912,000	13,166,179		(20,638)			4.000	3.782	MON	43,040	516,480	06/18/2018	07/25/2048
3136B2-RB-0	FNR 2018-47 DY PAC			4	1.A	12,154,235	91.6230	11,392,344	12,434,000	12,274,830		14,258			3.500	3.673	MON	36,266	435,190	06/20/2018	07/25/2048
3136B3-D5-6	FNR 2019-1 GE EXCH SEQ			4	1.A	22,446,609	90.4990	20,506,306	22,659,037	22,504,872		8,316			3.500	3.577	MON	66,089	793,066	02/11/2019	02/25/2049
3136B3-K6-6	FNR 2019-5 Z Z SEQ			4	1.A	28,511,774	89.9880	25,802,592	28,673,529	28,532,354		3,345			3.500	3.553	MON	83,631	984,804	12/01/2023	03/25/2049
3136B3-PX-2	FNR 2018-88 BZ Z			4	1.A	38,115,014	93.3200	36,509,124	39,122,709	38,592,853		27,642			4.000	4.196	MON	130,409	1,564,908	11/26/2018	12/25/2048
3136B5-QT-5	FANNIE MAE SERIES 2019-45 CLASS BU				1.A	8,273,300	79.6520	6,216,848	7,805,000	8,209,479		(24,421)			3.000	2.572	MON	19,513	234,150	11/22/2021	08/25/2049
3136B7-3Z-2	FANNIE MAE FANNIE MAE				1.A	1,164,715	90.3700	1,016,957	1,125,328	1,158,837		(867)			3.500	3.338	MON	3,282	39,387	12/17/2019	11/01/2049
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI				1.A	7,064,541	20.3740	6,957,600		6,623,170		(366,777)			5.000	14.426	MON	28,457	1,707,442	08/18/2022	05/25/2050
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI				1.A	5,642,387	16.0130	5,237,771		4,359,603		(575,482)			5.500	19.757	MON	149,919	1,799,022	01/06/2022	07/25/2035
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA				1.A	6,011,863	16.8140	6,074,413		4,690,253		(581,146)			5.500	22.905	MON	165,585	1,987,020	01/07/2022	07/25/2035
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI				1.A	10,657,640	17.0290	10,875,896		8,899,747		(1,009,687)			5.500	22.472	MON	292,719	3,512,630	01/14/2022	08/25/2038
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ				1.A	12,903,061	69.8160	9,433,559	13,512,099	12,908,174		2,655			3.000	3.310	MON	33,780	398,852	12/01/2023	02/25/2051
3136BM-GX-0	FANNIE MAE SERIES 2022-18 CLASS GB				1.A	31,910,450	84.4380	27,216,674	32,232,778	31,932,740		13,167			3.500	3.587	MON	94,012	1,128,147	04/04/2022	04/25/2052
3136BM-MM-7	FANNI MAE			4	1.A	4,360,682	14.8890	3,905,204		4,053,129		(185,415)			6.500	34.762	MON	142,077	1,704,928	02/28/2022	08/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH			4	1.A	27,015,394	67.4750	19,625,351	29,085,363	27,034,873		11,407			3.000	3.504	MON	72,713	858,546	12/01/2023	03/25/2052
3136BN-K7-0	FANNIE MAE SERIES 2022-54 CLASS PD				1.A	16,706,620	90.2330	16,037,116	17,773,000	16,790,312		67,283			4.000	4.579	MON	59,243	710,920	09/08/2022	08/25/2052
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z				1.A	28,318,866	82.7260	28,312,933	34,224,786	28,459,333		140,467			3.000	4.994	MON	85,562	760,520	12/01/2023	01/25/2044
31371L-JL-4	FNMA 255067			4	1.A	6	99.5200	6	6	6					5.000	5.135	MON			11/20/2008	01/01/2024
3137A2-PQ-8	FHR 3765 QH PAC-11			4	1.A	17,705,960	94.5630	15,045,943	15,911,000	16,569,550		(80,977)			4.000	3.407	MON	53,037	636,440	01/23/2013	11/15/2040
3137A5-RA-4	FHR 3786 EG PAC-11			4	1.A	15,509,487	95.6770	13,503,477	14,113,567	14,607,824		(68,639)			4.000	3.439	MON	47,045	564,543	03/07/2013	01/15/2041
3137A9-XL-5	FHR 3835 PE PAC-1-11			4	1.A	14,208,489	98.8030	13,079,958	13,238,365	13,513,461		(6,853)			4.500	4.121	MON	49,644	595,727	08/11/2011	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11			4	1.A	6,344,132	99.0110	5,904,946	5,963,931	6,048,993		(3,044)			4.500	4.196	MON	22,365	268,377	08/11/2011	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ			4	1.A	2,250,796	95.6800	2,284,178	2,387,321	2,353,834		1,094			4.000	4.412	MON	7,958	95,493	08/31/2011	08/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11			4	1.A	8,396,618	95.9570	7,396,093	7,707,738	7,953,573		(9,517)			4.000	3.534	MON	25,692	308,310	02/14/2013	09/15/2041
3137AF-E7-3	FHR 3927 PC PAC-11			4	1.A	13,991,903	98.8030	12,942,734	13,099,500	13,523,071		(69,678)			4.500	3.895	MON	49,123	589,478	08/03/2018	09/15/2041
3137AH-YG-7	FHR 3954 DY EXCH PAC-11			4	1.A	11,344,269	95.0000	9,780,634	10,295,423	10,764,839		(12,466)			4.000	3.088	MON	34,318	411,817	09/26/2017	11/15/2041
3137AJ-BJ-2	FHR 3958 BP PAC-11			4	1.A	18,935,573	98.3310	15,597,451	15,862,260	17,010,506		(134,019)			4.500	3.483	MON	59,483	713,802	07/30/2012	11/15/2041
3137AK-5K-3	FHR 3975 PD EXCH PAC-1-11			4	1.A	18,039,734	91.8800	15,544,976	16,918,860	17,330,603		(49,381)			3.500	3.171	MON	49,347	592,160	07/31/2012	12/15/2041
3137AL-QD-4	FHR 4003 WZ Z SEQ			4	1.A	3,045,361	91.9100	2,932,272	3,190,383	3,141,298		764			3.500	3.712	MON	9,305	111,663	05/03/2012	02/15/2042
3137AM-DS-3	FHR 3997 WB EXCH PAC-1-11			4	1.A	13,607,269	90.8050	12,413,305	13,670,280	13,633,721		1,732			3.500	3.542	MON	39,872	478,460	04/25/2012	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ			4	1.A	10,740,508	95.7300	9,514,582	9,939,017	10,207,719		(4,979)			4.000	3.525	MON	33,130	397,561	08/01/2012	02/15/2042
3137AM-Q6-7	FHR 4012 NC PAC-11			4	1.A	18,195,286	91.6320	15,971,515	17,430,000	17,722,450		(33,919)			3.500	3.285	MON	50,838	610,050	06/06/2012	03/15/2042
3137AN-6M-2	FHR 4016 DB PAC-1-11			4	1.A	9,606,080	93.1940	8,992,999	9,649,806	9,626,764		201			3.500	3.542	MON	28,145	337,743	04/25/2012	03/15/2042
3137AN-AD-7	FHR 4016 LC PAC-1-11			4	1.A	17,491,107	93.4970	16,428,161	17,570,724	17,529,431		287			3.500	3.542	MON	51,248	614,975	04/25/2012	03/15/2042
3137AP-MM-9	FHR 4030 PE PAC-1-11			4	1.A	9,878,249	91.4640	9,194,831	10,052,998	9,978,665		1,967			3.500	3.638	MON	29,321	351,855	04/12/2012	04/15/2042
3137AQ-GP-7	FHR 4046 HY EXCH PAC-1-11			4	1.A	15,508,258	88.4880	13,420,961	15,167,000	15,335,739		(14,201)			3.500	3.392	MON	44,237	530,845	05/14/2013	05/15/2042
3137AQ-HL-5	FHR 4046 MY EXCH PAC-1-11			4	1.A	15,926,273	93.3830	14,266,182	15,277,000	15,458,688		(36,741)			3.500	3.262	MON	44,558	534,695	06/06/2012	05/15/2042
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11			4	1.A	21,501,593	91.0200	19,961,378	21,930,707	21,776,302		17,689			3.500	3.603	MON	63,965	764,657	06/01/2023	05/15/2042
3137AQ-ZZ-4	FHR 4059 PW PAC-1-11			4	1.A	19,235,480	92.1370	17,187,281	18,654,000	18,841,328		(26,413)			3.500	3.361	MON	54,408	652,890	06/06/2012	06/15/2042
3137AR-5Z-5	FHR 4060 JY PAC-1-11			4	1.A	9,957,914	90.9030	9,236,734	10,161,136	10,094,442		10,188			3.000	3.132	MON	25,403	304,834	07/30/2012	06/15/2042
3137AR-CZ-7	FHR 4061 BP PAC-1-11			4	1.A	12,691,170	93.8900	11,568,731	12,321,525	12,422,476		(13,804)			3.500	3.364	MON	35,938	431,253	02/15/2013	06/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ			4	1.A	3,865,072	91.5800	3,737,256	4,080,873	3,921,312		1,580			3.500	4.116	MON	11,903	142,830	10/23/2018	06/15/2042
3137AR-K7-0	FHR 4057 NY PAC-11			4	1.A	14,863,691	87.3130	12,398,661	14,200,272	14,514,793		(23,347)			3.500	3.291	MON	41,417	497,010	10/18/2012	06/15/2042
3137AR-M2-9	FHR 4057 ZB Z SEQ			4	1.A	33,682,115	92.8450	30,845,386	33,222,582	33,380,502		(15,889)			3.500	3.419	MON	96,899	1,162,790	08/29/2019	06/15/2042
3137AR-MM-5	FHR 4068 CE PAC-1-11			4	1.A	24,352,797	90.8550	22,198,460	24,432,967	24,389,151		1,575			3.000	3.031	MON	61,082	732,989	01/25/2013	06/15/2042
3137AR-PA-8	FHR 4068 PE PAC-1-11			4	1.A	18,419,363	89.6960	16,575,784	18,480,000	18,446,105		1,757			3.000	3.029	MON	46,200	554,400	01/25/2013	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ			4	1.A	13,009,333	93.3910	11,897,437	12,739,379	12,836,116		(1,462)			3.500	3.337	MON	37,157	445,878	08/01/2012	07/15/2042
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ			4	1.A	48,087,659	96.2000	42,935,764	44,631,933	45,755,581		(224,485)			4.000	3.564	MON	148,773	1,763,964	12/01/2023	07/15/2042
3137AR-XT-8	FHR 4073 PB PAC-1-11			4	1.A	12,876,917	86.9060	11,222,361	12,913,235	12,889,476		854			3.000	3.027	MON	32,283	387,397	10/18/2012	07/15/2042
3137AS-BH-6	FHR 4077 KE PAC-1-11			4	1.A	10,994,946	90.2710	9,912,878	10,981,219	10,975,987		(1,198)			3.000	3.006	MON	27,453	329,437	07/31/2012	07/15/2042
3137AS-C5-1	FHR 4077 ME PAC-1-11			4	1.A	17,513,025	89.9720	17,034,344	18,933,000	18,437,879		76,305			3.000	3.414	MON	47,333	567,990	09/15/2014	07/15/2042
3137AS-N5-9	FHR 4074 YK EXCH PAC-11			4	1.A	15,578,881	88.4830	14,196,148	16,043,904	15,870,719		21,321			3.000	3.152	MON	40,110	481,317	08/07/2012	07/15/2042
3137AT-G8-9	FHR 4091 TB PAC-1-11			4	1.A	8,722,495	88.0570	7,980,039	9,062,332	8,905,984		13,397			3.000	3.211	MON	22,656	271,870	02/08/2013	08/15/2042
3137AT-J9-4	FHR 4097 DY EXCH PAC-11			4	1.A	22,737,155	90.3830	20,515,322	22,698,143	22,691,475		(2,862)			3.000	3.006	MON	56,745	680,944	10/18/2012	08/15/2042
3137AT-MF-6	FHR 4097 LY EXCH PAC-1-11			4	1.A	10,104,000	87.4510	8,836,004	10,104,000	10,104,000					3.000	3.005	MON	25,260	303,120	01/17/2013	08/15/2042
3137AT-VH-2	FHR 4113 ZA Z SEQ			4	1.A	19,677,862	92.0230	18,112,236	19,682,294	19,663,001		(543)			3.500	3.520	MON	57,407	688,880	09/14/2012	09/15/2042
3137AU-6C-8	FHR 4110 BZ Z SEQ			4	1.A	16,825,172	90.9750	15,363,808	16,887,938	16,837,942		2,095			3.500	3.548	MON	49,256	580,023	12/01/2023	09/15/2042
3137AU-A6-6	FHR 4103 DZ Z SEQ			4	1.A	26,504,305	90.8290	25,543,696	28,122,901	27,531,220		91,992			3.000	3.371	MON	70,307	830,136	12/01/2023	09/15/2042
3137AU-DR-7	FHR 4105 KE PAC-22			4	1.A	17,935,000	90.6800	15,415,668	17,000,000	17,356,205		(35,992)			3.500	3.257	MON	49,583	595,000	09/21/2012	09/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AU-FJ-3	FHR 4107 HY EXCH PAC-11			4	1.A	21,127,373	86.7580	21,756,316	25,077,000	23,065,819		164,590			3.000	3.955	MON	62,693	752,310	12/18/2013	09/15/2042
3137AU-N2-1	FHR 4102 MD PAC-1-11			4	1.A	15,722,003	88.6220	14,364,133	16,208,251	16,008,809		23,887			3.000	3.184	MON	40,521	486,248	02/14/2013	09/15/2042
3137AV-3V-7	FHR 4122 ZJ Z SEQ			4	1.A	49,526,831	91.8050	44,710,037	48,700,900	48,974,720		(54,335)			3.500	3.420	MON	142,044	1,672,652	12/01/2023	10/15/2042
3137AV-3X-3	FHR 4122 ZN Z SEQ			4	1.A	33,793,899	90.7950	30,010,369	33,052,803	33,348,150		(36,645)			3.500	3.392	MON	96,404	1,135,211	12/01/2023	10/15/2042
3137AV-4E-4	FHR 4121 AZ Z SEQ			4	1.A	13,710,761	85.6210	12,099,192	14,131,071	13,912,546		17,568			3.000	3.183	MON	35,328	417,123	12/01/2023	10/15/2042
3137AV-6Q-5	FHR 4121 MZ Z SEQ			4	1.A	23,939,058	90.6280	22,116,021	24,403,148	24,214,238		24,811			3.000	3.126	MON	61,008	721,920	12/01/2023	10/15/2042
3137AY-NJ-6	FHR 4161 PW PAC-1-11			4	1.A	10,954,782	90.2390	11,197,766	12,408,957	11,754,043		79,222			3.000	3.855	MON	31,022	372,269	03/07/2014	02/15/2043
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11			4	1.A	11,567,383	90.6740	11,670,184	12,870,524	12,355,575		61,810			3.000	3.712	MON	32,176	386,116	03/07/2014	02/15/2043
3137AY-SU-6	FHR 4165 TY PAC-1-11			4	1.A	11,019,370	85.7100	9,588,579	11,187,178	11,089,920		5,976			3.000	3.093	MON	27,968	335,615	04/18/2013	02/15/2043
3137B0-3K-8	FHR 4169 LZ Z SEQ			4	1.A	14,270,519	89.9250	13,398,984	14,900,179	14,585,735		37,622			3.000	3.319	MON	37,250	439,825	12/01/2023	02/15/2043
3137B0-CD-4	FHR 4184 GB PAC-11			4	1.A	16,162,386	85.4830	14,363,725	16,803,000	16,486,530		23,497			3.000	3.216	MON	42,008	504,090	03/06/2013	03/15/2043
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ			4	1.A	52,254,464	91.2740	53,342,696	58,442,339	52,254,464		(37)	1,235,476		3.500	5.436	MON	170,457	2,009,656	05/01/2023	03/15/2043
3137B2-BB-5	FHR 4199 VZ Z SEQ			4	1.A	41,689,961	90.8000	37,724,028	41,546,455	41,578,932		(11,978)			3.500	3.498	MON	121,177	1,426,929	12/01/2023	05/15/2043
3137B2-F2-1	FHR 4203 ZN Z SEQ			4	1.A	29,702,118	90.6520	26,247,062	28,953,559	29,364,238		(43,973)			3.500	3.342	MON	84,448	994,421	12/01/2023	05/15/2043
3137B3-G4-4	FHR 4226 PZ Z SEQ			4	1.A	24,743,319	91.2700	23,793,015	26,068,701	25,510,372		62,938			3.500	3.873	MON	76,034	911,080	03/01/2023	07/15/2043
3137B3-N4-6	FHR 4223 VZ Z SEQ			4	1.A	29,178,197	95.3620	27,128,707	28,448,069	28,725,672		(26,031)			4.000	3.831	MON	94,827	1,137,923	10/06/2014	07/15/2043
3137B4-XH-4	FHR 4262 AL SEQ			4	1.A	8,336,080	95.1230	8,588,401	9,028,755	8,868,383		17,992			3.000	3.514	MON	22,572	270,863	10/31/2013	10/15/2033
3137B5-YB-3	FHR 4267 ZX SC Z SEQ			4	1.A	31,371,498	98.4640	29,232,688	29,688,613	30,320,528		(56,776)			4.500	4.109	MON	111,332	1,335,988	06/04/2014	03/15/2041
3137B5-YC-1	FHR 4267 ZY Z SEQ			4	1.A	40,264,972	98.4690	37,301,947	37,881,742	38,846,531		(84,379)			4.500	4.040	MON	142,057	1,704,678	09/18/2014	11/15/2043
3137B5-ZR-7	FHR 4276 ZH Z SEQ			4	1.A	11,792,970	90.4280	12,232,376	13,527,269	12,895,641		83,153			3.000	3.769	MON	33,818	399,300	12/01/2023	11/15/2043
3137B8-JL-2	FHR 4315 LZ SC Z SEQ			4	1.A	14,540,782	98.4370	15,046,072	15,285,004	14,540,782			295,312		4.500	5.444	MON	57,319	687,825	09/10/2014	07/15/2041
3137B9-FE-0	FHR 4314 GZ Z SEQ			4	1.A	34,059,855	89.1850	32,047,708	35,933,910	35,115,295		83,552			3.000	3.301	MON	89,835	1,060,702	12/01/2023	03/15/2044
3137B9-QZ-1	FHR 4331 Z Z SEQ			4	1.A	20,025,392	95.1620	19,287,469	20,268,015	20,152,222		6,631			4.000	4.110	MON	67,560	810,721	05/07/2014	04/15/2044
3137BA-3W-0	FHR 4329 KZ Z SEQ			4	1.A	24,434,122	87.5280	25,281,692	28,884,251	26,584,285		231,713			3.000	4.139	MON	72,211	852,609	12/01/2023	04/15/2044
3137BA-G6-3	FHR 4323 VZ Z SEQ			4	1.A	29,150,135	96.0490	29,041,614	30,236,390	29,753,001		75,659			4.000	4.295	MON	100,788	1,191,221	10/01/2023	04/15/2044
3137BA-JH-6	FHR 4345 Z Z SEQ			4	1.A	12,367,572	86.9280	12,571,371	14,461,855	13,329,219		105,371			3.000	4.012	MON	36,155	426,887	12/01/2023	05/15/2044
3137BA-P7-1	FHR 4341 ZX SC Z SEQ			4	1.A	17,698,377	96.8820	15,941,909	16,455,044	17,012,784		(44,834)			4.350	3.725	MON	59,650	715,794	02/09/2017	05/15/2044
3137BA-S7-8	FHR 4343 DZ Z SEQ			4	1.A	34,014,073	91.4120	31,131,197	34,055,960	34,006,663		(1,183)			3.500	3.527	MON	99,330	1,169,665	12/01/2023	05/15/2044
3137BA-UK-6	FHR 4340 DZ Z SEQ			4	1.A	19,451,398	89.0950	20,323,117	22,810,658	21,300,513		170,517			3.000	3.968	MON	57,027	673,328	12/01/2023	05/15/2044
3137BB-CR-9	FHR 4354 GL EXCH SEQ			4	1.A	34,145,925	91.2120	32,453,426	35,580,254	35,037,088		10,324			3.500	3.730	MON	103,776	1,245,309	06/16/2014	06/15/2044
3137BB-CW-8	FHR 4354 HL EXCH SEQ			4	1.A	9,232,642	92.1640	8,977,741	9,741,000	9,516,619		25,054			3.500	3.835	MON	28,411	340,935	06/18/2014	06/15/2044
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ			4	1.A	11,533,787	87.5780	10,488,922	11,976,697	11,712,636		24,024			3.000	3.275	MON	29,942	353,530	12/01/2023	06/15/2044
3137BB-J8-4	FHR 4350 KZ Z SEQ			4	1.A	16,594,309	89.4550	17,458,955	19,517,001	18,135,314		167,295			3.000	4.117	MON	48,793	576,105	12/01/2023	03/15/2043
3137BB-JZ-4	FHR 4357 GZ Z SEQ			4	1.A	17,288,385	89.5100	18,200,291	20,333,322	18,949,858		168,704			3.000	4.044	MON	50,833	600,202	12/01/2023	06/15/2044
3137BC-NN-4	FHR 4363 Z ARB Z SEQ			4	1.A	25,065,650	90.8380	22,769,093	25,065,650	25,065,650					3.500	3.508	MON	73,108	860,890	12/01/2023	11/15/2050
3137BC-R2-6	FHR 4382 Z Z SEQ			4	1.A	23,323,058	90.3590	23,918,436	26,470,432	25,059,180		195,841			3.000	3.894	MON	66,176	781,358	12/01/2023	08/15/2044
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ			4	1.A	25,955,823	91.0770	23,862,041	26,199,862	26,069,498		10,199			3.750	3.824	MON	81,875	962,826	12/01/2023	06/01/2051
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ			4	1.A	18,484,680	91.3530	16,907,615	18,507,973	18,481,271		(696)			3.500	3.527	MON	53,982	635,664	12/01/2023	08/15/2044
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ			4	1.A	25,272,954	89.5220	26,224,173	29,293,653	28,202,202		131,086			3.000	3.622	MON	73,234	876,526	12/01/2023	08/15/2044
3137BD-C5-3	FHR 4377 LZ Z SEQ			4	1.A	64,911,608	87.4160	62,436,354	71,424,049	68,134,277		321,252			3.000	3.607	MON	178,560	2,108,305	12/01/2023	08/15/2044
3137BD-H4-1	FHR 4392 Z Z SEQ			4	1.A	21,237,470	89.9710	21,703,685	24,122,855	22,781,718		178,283			3.000	3.901	MON	60,307	712,062	12/01/2023	09/15/2044
3137BD-SR-8	FHR 4385 HZ Z SEQ			4	1.A	38,299,570	86.2370	38,383,000	44,508,918	41,225,639		281,275			3.000	3.911	MON	111,272	1,313,820	12/01/2023	09/15/2044
3137BD-ZL-3	FHR 4387 HZ Z SEQ			4	1.A	12,311,841	87.7680	11,899,362	13,557,688	12,976,537		57,233			3.000	3.581	MON	33,894	400,198	12/01/2023	09/15/2044
3137BF-VL-2	FHR 4417 EZ Z SEQ			4	1.A	15,606,211	91.9260	14,853,368	16,158,039	15,843,269		35,208			3.500	3.804	MON	47,128	554,954	12/01/2023	12/15/2044
3137BG-3K-3	FHR 4430 Z Z SEQ			4	1.A	2,626,743	93.5300	2,210,630	2,363,544	2,507,738		(18,097)			4.000	3.093	MON	7,878	92,525	12/01/2023	01/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BG-FZ-7	FHR 4440 ZX SC Z PT			4	1.A	36,249,678	93.1380	31,799,270	34,142,185	35,232,689		(142,845)			4.000	3.603	MON	113,807	1,348,468	12/01/2023	01/15/2045
3137BG-JS-9	FHR 4444 CZ Z SEQ			4	1.A	79,291,385	86.5090	75,147,511	86,866,667	82,509,142		379,040			3.000	3.603	MON	217,167	2,564,142	12/01/2023	02/15/2045
3137BG-XL-8	FHR 4447 XZ SC Z PT			4	1.A	21,880,887	94.4130	19,828,739	21,002,221	21,482,335		(87,436)			4.000	3.613	MON	70,007	822,167	12/01/2023	01/15/2045
3137BG-Y7-8	FHR 4447 ZX SC Z PT			4	1.A	32,484,420	95.6850	29,745,039	31,086,483	31,716,773		(125,821)			4.000	3.647	MON	103,622	1,224,713	10/01/2023	01/15/2045
3137BJ-GT-4	FHR 4471 ZB Z SEQ			4	1.A	27,699,025	86.1650	27,137,246	31,494,548	29,385,654		196,977			3.000	3.832	MON	78,736	929,660	12/01/2023	05/15/2045
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX				1.A	37,930,158	95.8310	32,837,563	34,266,271	36,969,778		(343,483)			4.150	2.935	MON	118,504	1,390,593	12/01/2023	06/15/2044
3137BK-CR-9	FHR 4480 EY PAC-1-11			4	1.A	2,348,779	89.8210	1,955,397	2,177,000	2,269,264		(7,783)			3.500	3.052	MON	6,350	76,195	04/11/2016	06/15/2045
3137BM-EL-6	FHR 4537 ZN Z SEQ			4	1.A	26,690,007	91.0800	24,092,320	26,451,814	26,549,007		(14,812)			3.500	3.461	MON	77,151	908,498	12/01/2023	12/15/2045
3137BM-WK-8	FHR 4549 UZ Z SEQ			4	1.A	12,264,967	91.4950	10,942,936	11,960,145	12,077,934		(4,801)			3.500	3.361	MON	34,884	418,605	03/28/2016	02/15/2046
3137BQ-H2-6	FHR 4593 PE PAC-11			4	1.A	11,506,838	91.0860	10,095,090	11,083,000	11,275,105		(26,915)			3.500	3.267	MON	32,325	387,905	08/09/2017	06/15/2046
3137BR-SV-8	FHR 4612 QW EXCH PAC-11			4	1.A	14,996,800	82.8520	11,947,204	14,420,000	14,746,219		(24,415)			3.000	2.794	MON	36,050	432,600	10/04/2016	09/15/2046
3137BR-YV-1	FHR 4615 LG EXCH SC PT			4	1.A	18,593,732	93.2970	17,382,658	18,631,578	18,598,427		173			3.500	3.534	MON	54,342	652,105	02/28/2019	09/15/2041
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT			4	1.A	17,428,887	94.9510	14,908,014	15,700,761	16,564,038		(136,663)			4.500	3.568	MON	58,878	690,187	12/01/2023	04/15/2042
3137BT-2L-4	FHR 4631 VZ Z SEQ			4	1.A	10,323,720	87.3770	8,860,496	10,140,538	10,264,047		(9,373)			3.500	3.400	MON	29,577	348,281	12/01/2023	11/15/2046
3137BT-P8-8	FHR 4636 DZ Z SEQ			4	1.A	12,248,833	90.3470	11,023,967	12,201,777	12,212,320		(4,621)			3.500	3.491	MON	35,589	424,181	07/01/2023	12/15/2046
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ			4	1.A	23,946,392	88.7060	20,932,827	23,597,994	23,738,932		(11,193)			3.500	3.417	MON	68,827	825,930	11/09/2017	01/15/2047
3137BU-LT-3	FHR 4648 PL EXCH PAC			4	1.A	15,181,000	87.1080	14,068,002	16,150,000	15,669,157		56,417			3.000	3.418	MON	40,375	484,500	02/02/2017	01/15/2047
3137BU-TC-2	FHR 4650 LB PAC-11			4	1.A	9,422,433	81.6020	7,717,844	9,457,900	9,429,415		1,083			3.000	3.035	MON	23,645	283,737	07/12/2019	01/15/2047
3137BU-ZA-9	FHR 4659 AZ Z SEQ			4	1.A	31,868,219	89.2140	32,269,658	36,171,138	34,106,289		264,974			3.000	3.733	MON	90,428	1,067,705	12/01/2023	02/15/2047
3137BV-CD-6	FHR 4656 PB PAC			4	1.A	11,463,243	87.0210	9,984,843	11,474,000	11,460,055		(99)			3.500	3.524	MON	33,466	401,590	02/01/2017	02/15/2047
3137BV-EG-7	FHR 4655 GZ Z SEQ			4	1.A	11,879,188	90.3470	11,036,569	12,215,725	12,061,118		20,741			3.500	3.703	MON	35,629	423,846	08/01/2023	01/15/2047
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ			4	1.A	57,326,737	90.3080	51,582,434	57,118,129	57,154,015		(7,477)			3.500	3.495	MON	166,595	1,999,134	08/10/2017	02/15/2047
3137BV-FY-7	FHR 4655 TZ Z SEQ			4	1.A	17,491,308	86.5300	17,472,437	20,192,364	18,708,079		137,968			3.000	3.836	MON	50,481	596,041	12/01/2023	02/15/2047
3137BV-KL-9	FHR 4660 ZA Z SEQ			4	1.A	22,902,080	88.4770	21,859,897	24,706,769	23,794,619		119,694			3.000	3.460	MON	61,767	729,298	12/01/2023	02/15/2047
3137BV-XQ-4	FHR 4661 GZ Z SEQ			4	1.A	42,184,619	82.6720	38,191,158	46,195,956	43,613,705		185,716			3.000	3.595	MON	115,490	1,363,618	12/01/2023	02/15/2047
3137BW-2J-2	FHR 4671 CZ Z SEQ			4	1.A	20,284,866	88.9650	18,788,362	21,118,909	20,566,043		38,104			3.500	3.789	MON	61,597	725,337	12/01/2023	03/15/2047
3137BW-JC-9	FHR 4665 ZH Z SEQ			4	1.A	22,862,307	89.3500	21,218,249	23,747,402	23,216,754		38,440			3.500	3.760	MON	69,263	815,614	12/01/2023	03/15/2047
3137BW-P6-5	FHR 4666 Z Z SEQ			4	1.A	27,523,004	90.4520	27,016,347	29,868,165	28,724,108		141,252			3.000	3.619	MON	74,670	892,151	06/01/2023	03/15/2047
3137BW-Q2-3	FHR 4664 DZ Z SEQ			4	1.A	12,232,672	90.4590	11,452,810	12,660,805	12,313,790		2,416			3.500	3.648	MON	36,927	434,840	12/01/2023	11/15/2045
3137BW-Q6-4	FHR 4664 GZ Z SEQ			4	1.A	15,186,727	88.5490	14,018,659	15,831,494	15,398,787		28,012			3.500	3.790	MON	46,175	543,739	12/01/2023	07/15/2046
3137BW-RD-8	FHR 4664 PN PAC			4	1.A	13,704,132	89.1590	12,303,099	13,799,000	13,734,771		3,336			3.500	3.559	MON	40,247	482,965	03/15/2017	03/15/2047
3137BW-V4-3	FHR 4663 ZJ Z SEQ			4	1.A	24,787,345	90.5270	23,116,652	25,535,606	25,192,655		49,159			3.500	3.725	MON	74,479	887,717	07/01/2023	03/15/2046
3137BW-YG-3	FHR 4676 ZD Z PAC			4	1.A	17,774,081	94.1670	16,091,302	17,088,015	17,421,474		(38,615)			4.000	3.772	MON	56,960	668,938	12/01/2023	04/15/2047
3137BW-YS-7	FHR 4674 AL SEQ			4	1.A	5,734,633	89.5540	5,488,043	6,128,177	5,956,414		2,861			3.000	3.442	MON	15,320	183,845	03/22/2017	07/15/2045
3137BX-CM-2	FHR 4673 HZ Z SEQ			4	1.A	18,771,959	89.3170	17,088,135	19,131,902	18,909,459		14,504			3.500	3.638	MON	55,801	657,093	12/01/2023	04/15/2047
3137BX-M6-6	FHR 4672 ZH Z SEQ			4	1.A	21,729,202	90.3830	19,669,479	21,762,455	21,729,420		133			3.500	3.528	MON	63,474	759,599	05/01/2023	04/15/2047
3137BY-PK-0	FHR 4692 PC PAC			4	1.A	11,816,105	80.7700	9,986,984	12,364,793	11,986,898		19,322			3.000	3.262	MON	30,912	370,944	10/11/2017	06/15/2047
3137F1-EF-1	FHR 4689 ZH Z SEQ			4	1.A	21,142,495	91.9700	19,881,670	21,617,553	21,386,295		32,482			3.500	3.678	MON	63,051	742,463	12/01/2023	08/15/2046
3137F1-X6-0	FHR 4698 AL SEQ			4	1.A	10,528,978	90.7550	9,886,116	10,893,220	10,730,230		27,153			3.000	3.308	MON	27,233	326,797	07/10/2017	07/15/2047
3137F3-F8-2	FHR 4768 KZ Z PAC			4	1.A	13,205,153	90.6920	12,143,182	13,389,428	13,291,871		11,768			3.500	3.618	MON	39,053	459,865	12/01/2023	11/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT			4	1.A	3,280,309	7.8230	1,703,635		2,346,869		(216,424)			0.798	(17.135)	MON	7,720	270,775	01/19/2018	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT			4	1.A	3,354,472	7.2810	1,684,521		2,321,236		(283,486)			0.798	(20.304)	MON	8,200	287,642	02/02/2018	03/15/2037
3137F3-TT-1	FHR 4764 NZ Z PAC			4	1.A	15,636,791	85.4970	13,812,577	16,155,596	15,811,862		22,026			3.500	3.725	MON	47,120	554,870	12/01/2023	02/15/2048
3137F3-U7-7	FHR 4764 PZ Z PAC			4	1.A	15,279,409	80.2780	13,712,343	17,081,122	15,812,570		64,631			3.000	3.614	MON	42,703	504,203	12/01/2023	01/15/2048
3137F4-KM-3	FHR 4775 LZ Z SEQ			4	1.A	16,263,072	96.6680	15,006,917	15,524,112	15,819,114		(37,013)			4.500	4.189	MON	58,215	698,585	05/15/2018	04/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137F4-VT-6	FHR 4774 LZ Z SEQ			4	1.A	14,650,913	97.1150	13,577,956	13,981,352	14,293,464		(48,297)			4.500	4.058	MON	52,430	614,090	12/01/2023	02/15/2048
3137F5-NQ-8	FHR 4794 ZD Z SEQ			4	1.A	9,777,632	95.3130	8,827,734	9,261,792	9,466,572		(5,652)			4.500	4.118	MON	34,732	416,781	06/07/2018	06/15/2048
3137F5-XR-5	FHR 4800 KZ Z SEQ			4	1.A	26,319,342	96.9940	24,389,551	25,145,477	25,621,848		(115,057)			4.500	4.173	MON	94,296	1,115,850	09/01/2023	06/15/2048
3137FA-T9-9	FHR 4718 YC PAC			4	1.A	9,885,833	82.7900	8,507,481	10,276,000	10,033,362		14,250			3.000	3.217	MON	25,690	308,280	10/11/2017	09/15/2047
3137FA-ZF-8	FHR 4720 PL PAC			4	1.A	14,325,172	83.4070	12,437,979	14,912,346	14,550,668		24,946			3.000	3.237	MON	37,281	447,370	10/11/2017	09/15/2047
3137FB-CM-6	FHR 4727 PB PAC			4	1.A	11,982,217	81.4760	10,222,701	12,546,824	12,192,276		22,345			3.000	3.270	MON	31,367	376,405	10/20/2017	11/15/2047
3137FB-X4-3	FHR 4739 PL PAC			4	1.A	11,210,880	79.6650	9,303,224	11,678,000	11,352,035		15,269			3.000	3.229	MON	29,195	350,340	11/20/2017	12/15/2047
3137FC-V5-0	FHR 4749 PZ Z PAC			4	1.A	23,806,375	85.2010	21,673,125	25,437,549	24,440,020		84,433			3.000	3.426	MON	63,594	750,869	12/01/2023	01/15/2048
3137FD-DK-5	FHR 4750 PZ Z PAC			4	1.A	16,595,840	80.0360	14,892,641	18,607,365	17,192,588		74,712			3.000	3.651	MON	46,518	549,255	12/01/2023	01/15/2048
3137FD-TH-5	FHR 4754 GZ Z SEQ			4	1.A	21,069,264	93.8400	19,118,312	20,373,243	20,751,528		(44,372)			4.000	3.788	MON	67,911	797,544	12/01/2023	02/15/2048
3137FE-AH-3	FHR 4760 PZ Z PAC			4	1.A	12,114,221	83.4820	11,093,121	13,288,090	12,517,172		49,742			3.000	3.535	MON	33,220	392,240	12/01/2023	02/15/2048
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ			4	1.A	31,709,586	97.1400	29,273,619	30,135,569	30,917,990		(549)			4.500	4.058	MON	113,008	1,355,865	12/01/2023	06/15/2048
3137FG-3N-3	FHR 4801 ZD Z SEQ			4	1.A	2,283,208	94.3000	2,121,369	2,249,591	2,268,519		(1,779)			4.000	3.884	MON	7,499	88,064	12/01/2023	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT			4	1.A	2,982,508	7.3420	1,603,462		2,111,621		(311,335)			0.798	(24.573)	MON	7,742	271,543	06/08/2018	10/15/2034
3137FG-BQ-7	FHR 4810 LZ Z SEQ			4	1.A	16,033,047	96.1380	14,914,385	15,513,546	15,744,294		824			4.500	4.244	MON	58,176	698,110	09/25/2018	06/15/2048
3137FG-HM-0	FHR 4808 MZ Z SEQ			4	1.A	14,078,543	93.9580	13,191,886	14,040,136	14,050,138		(119)			4.000	3.995	MON	46,800	561,605	07/26/2018	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ			4	1.A	8,709,839	96.5940	7,980,480	8,261,889	8,509,463		800			4.500	3.944	MON	30,982	371,785	08/01/2018	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT			4	1.A	2,047,993	96.2780	1,907,402	1,981,130	2,022,049		27			4.500	4.138	MON	7,429	89,151	10/16/2018	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT			4	1.A	3,133,820	7.3490	1,769,528		2,223,681		(302,544)			0.798	(23.383)	MON	8,538	299,336	08/01/2018	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT			4	1.A	3,902,540	7.4860	2,685,372		2,775,203		(394,276)			0.298	(27.553)	MON	4,755	266,206	09/07/2018	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT			4	1.A	18,070,932	92.2420	15,129,873	16,402,445	17,814,124		(16,055)			1.115	(0.093)	MON	8,131	299,967	09/01/2021	10/15/2048
3137GA-DW-4	FHR 3744 PH EXCH PAC-11			4	1.A	22,117,432	95.6760	19,045,259	19,906,000	20,663,129		(100,953)			4.000	3.425	MON	66,353	796,240	01/23/2013	10/15/2040
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z				1.A	10,680,712	58.4160	6,325,516	10,828,480	10,682,432		724			2.500	2.585	MON	22,559	267,081	12/01/2023	09/25/2050
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z				1.A	19,308,143	62.2010	12,038,399	19,354,075	19,307,204		(457)			2.500	2.517	MON	40,321	477,363	12/01/2023	11/25/2051
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB				1.A	5,563,617	0.7870	682,366		4,933,889					0.000	0.000	MON			12/09/2021	01/15/2052
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA				1.A	3,050,795	0.9800	478,125		2,801,944					0.000	0.000	MON			01/04/2022	02/25/2052
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI				1.A	3,584,429	16.6090	3,720,901		2,838,957		(292,829)			5.500	27.999	MON	102,679	1,232,147	01/20/2022	07/25/2038
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM				1.A	8,464,209	14.3750	7,494,756		6,639,089		(799,922)			5.500	23.937	MON	238,964	2,867,567	01/10/2022	06/15/2035
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI				1.A	9,282,477	13.8880	7,718,052		7,398,724		(1,205,711)			5.500	19.489	MON	254,711	3,356,211	02/01/2022	12/25/2033
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI				1.A	5,967,996	14.1690	5,696,649		4,981,377		(545,087)			5.000	23.697	MON	167,523	2,010,272	02/04/2022	06/15/2036
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID				1.A	6,059,218	13.9590	5,692,231		5,079,199		(573,492)			5.000	21.844	MON	169,904	2,038,854	02/07/2022	07/25/2037
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI				1.A	18,270,134	15.4740	17,532,553		15,342,838		(1,686,530)			5.500	24.203	MON	519,306	6,231,674	02/03/2022	01/15/2038
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ				1.A	13,234,751	68.4940	9,516,472	13,893,962	13,240,150		3,478			3.000	3.333	MON	34,735	410,124	12/01/2023	03/25/2052
3137H6-UU-7	FREDDIE Mac			4	1.A	16,920,109	69.7590	12,504,157	17,924,706	16,934,639		6,505			3.000	3.394	MON	44,812	529,104	12/01/2023	04/25/2052
3138EP-AQ-7	FNMA AL6314			4	1.A	8,781,380	97.0240	7,967,322	8,211,694	8,727,280		(6,217)			4.000	2.582	MON	27,372	328,468	06/02/2017	02/01/2045
3138ER-QZ-6	FNMA AL9471			4	1.A	26,879,611	96.2830	24,201,520	25,135,814	26,725,804		(11,926)			4.000	2.954	MON	83,786	1,005,432	06/01/2017	12/01/2046
3138MB-LL-8	FNMA AP7530			4	1.A	13,363	96.3420	12,267		12,732		12,998			(62)	1.154	MON	27	318	07/05/2013	09/01/2027
3138WD-4Z-1	FNMA AS4439			4	1.A	2,999,626	97.0160	2,721,323	2,805,027	2,977,981		(4,235)			4.000	2.753	MON	9,350	112,201	06/02/2017	02/01/2045
313920-LC-2	FNR 2001-36 Z Z SEQ			4	1.A	189,164	105.0220	206,572	196,694	194,668		105			7.000	7.296	MON	1,147	13,769	06/25/2001	08/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ			4	1.A	2,091,492	104.8870	2,209,589	2,106,634	2,094,583		(631)			7.000	7.143	MON	12,289	160,615	09/25/2001	11/25/2031
31392J-LN-7	FNR 2003-15 PG PAC-11			4	1.A	1,088,439	101.2820	1,127,061	1,112,793	1,093,325		1,066			5.500	5.969	MON	5,100	61,204	02/14/2006	03/25/2033
31393A-E4-5	FNR 2003-24 MZ Z PAC-11			4	1.A	2,180,377	101.3340	2,683,219	2,647,896	2,519,717		9,003			5.500	7.107	MON	12,136	145,634	05/06/2004	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ			4	1.A	2,785,694	101.2300	2,844,863	2,810,303	2,790,266		706			5.500	5.677	MON	12,881	154,567	12/04/2006	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11			4	1.A	1,253,766	101.2340	1,270,427	1,254,943	1,252,797		(152)			5.500	5.487	MON	5,752	69,022	09/27/2004	04/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ			4	1.A	8,692,544	92.7820	8,065,715	8,693,196	8,686,643		(583)			4.299	4.304	MON	31,143	373,721	06/12/2003	06/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393Q-WE-8	FHR 2618 Z Z SEQ			4	1.A	812,120	99.9070	967,346	968,251	927,352		2,244			5.500	6.774	MON	4,438	53,254	06/23/2004	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11			4	1.A	4,259,261	99.6910	4,752,559	4,767,274	4,658,350		5,938			5.000	5.663	MON	19,864	238,364	07/30/2003	09/25/2033
31393W-2U-2	FHR 2650 BM PAC-11			4	1.A	2,632,867	99.7140	2,768,068	2,776,005	2,750,483		1,200			5.000	5.298	MON	11,567	138,800	07/18/2003	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11			4	1.A	2,648,544	96.7310	2,664,706	2,754,752	2,718,559		1,083			5.500	5.856	MON	12,626	151,511	03/01/2006	06/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ			4	1.A	627,674	107.7030	601,578	558,553	569,886		(827)			7.500	6.850	MON	3,491	41,891	06/01/2004	07/25/2034
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS			4	1.A	825,544	66.7700	1,554,476	2,328,100	825,544					5.501	17.518	MON	10,673	121,240	11/30/2014	07/25/2034
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS			4	1.A	6,480,762	94.6630	6,403,367	6,764,391	6,546,745		9,744			5.650	6.550	MON	31,849	282,738	07/29/2004	08/25/2034
31394V-CV-0	FNR 2005-117 PB PAC-11			4	1.A	825,177	102.0060	855,243	838,422	826,680		404			5.500	5.835	MON	3,843	46,113	02/07/2006	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11			4	1.A	1,220,351	102.0060	1,261,043	1,236,240	1,222,034		452			5.500	5.768	MON	5,666	67,993	02/07/2006	01/25/2036
31394Y-NF-7	FHR 2802 LC SEQ			4	1.A	298,153	100.3530	305,700	304,626	299,971		436			5.500	5.929	MON	1,396	16,754	08/24/2004	05/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ			4	1.A	2,715,123	106.8660	2,631,407	2,462,347	2,496,895		(2,488)			7.500	7.077	MON	15,390	184,676	06/10/2004	11/15/2033
31395A-LJ-2	FHR 2810 ZA Z SEQ			4	1.A	705,518	107.1030	686,936	641,380	650,396		(649)			7.500	7.076	MON	4,009	48,104	06/01/2004	11/15/2033
31395B-F8-1	FNR 2006-26 KZ Z SEQ			4	1.A	824,065	102.2930	862,778	843,438	834,677		274			6.000	6.238	MON	4,217	50,606	10/26/2006	04/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11			4	1.A	1,487,657	104.6460	1,570,363	1,500,647	1,488,529		310			6.000	6.157	MON	7,503	90,039	10/19/2006	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11			4	1.A	1,123,812	104.6720	1,169,009	1,116,832	1,117,502		(310)			6.000	5.985	MON	5,584	67,010	09/27/2006	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11			4	1.A	833,041	104.4280	882,636	845,210	833,929		150			6.000	6.278	MON	4,226	50,713	07/31/2006	05/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ			4	1.A	262,163	99.9230	283,393	283,611	274,191		252			6.000	6.646	MON	1,418	17,017	05/04/2006	06/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ			4	1.A	767,846	100.3480	911,854	908,693	870,787		2,093			5.000	6.186	MON	3,786	45,435	09/14/2004	08/15/2034
31395N-C3-9	FNR 2006-58 DZ Z PAC-11			4	1.A	550,097	99.3930	552,105	555,479	552,008		35			6.000	6.139	MON	2,777	33,329	09/26/2006	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11			4	1.A	1,097,146	104.6090	1,147,358	1,096,804	1,096,804					6.000	5.999	MON	5,484	65,808	09/19/2006	06/25/2036
31395N-GE-1	FNR 2006-45 AN SEQ			4	1.A	358,293	99.5620	360,212	361,798	359,886		178			6.000	6.212	MON	1,809	21,708	06/05/2006	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ			4	1.A	436,224	103.2780	456,571	442,079	438,948		47			6.500	6.683	MON	2,395	28,735	06/01/2006	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11			4	1.A	862,801	104.2590	919,257	881,709	865,884		391			6.000	6.667	MON	4,409	52,903	08/01/2006	07/25/2036
31395X-AA-3	FHR 3014 DJ PAC-2-22			4	1.A	3,853,308	101.9310	3,984,467	3,908,968	3,862,965		1,818			5.800	6.165	MON	18,893	226,720	05/31/2006	08/15/2035
31396J-2F-1	FHR 3126 Z Z SEQ			4	1.A	1,843,994	99.6190	1,913,584	1,920,905	1,904,337		606			6.000	6.268	MON	9,605	115,254	04/06/2006	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ			4	1.A	358,489	99.2870	363,138	365,747	362,015		76			6.000	6.272	MON	1,829	21,945	09/26/2006	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ			4	1.A	140,113	99.6080	144,393	144,960	142,184		51			6.000	6.477	MON	725	8,698	04/07/2008	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ			4	1.A	276,508	101.0740	285,227	282,196	279,176		110			6.000	6.208	MON	1,411	16,932	11/13/2006	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11			4	1.A	247,737	102.1290	252,066	246,811	246,811					6.000	5.935	MON	1,234	14,809	01/18/2007	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11			4	1.A	207,504	100.2390	204,296	203,809	204,003		(34)			6.500	6.428	MON	1,104	13,248	08/24/2006	08/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT			4	1.A	3,467,304	102.0990	3,572,740	3,499,290	3,473,108		870			5.750	5.927	MON	16,767	201,209	09/28/2006	10/25/2033
31396L-QL-7	FNR 2006-112 DB PAC-11			4	1.A	174,757	100.5440	178,944	177,976	175,044		58			5.500	5.929	MON	816	9,789	12/13/2006	11/25/2036
31396P-4B-4	FNR 2007-24 B SEQ			4	1.A	57,396	96.4300	55,164	57,206	57,206					6.000	5.952	MON	286	3,432	02/16/2007	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS			4	1.A	132,706	103.0690	139,590	135,434	132,932		57			6.000	6.540	MON	677	8,126	06/12/2007	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ			4	1.A	1,334,857	104.8500	1,402,223	1,337,365	1,334,498		(103)			6.000	6.033	MON	6,687	80,242	01/17/2007	02/25/2037
31396P-ND-9	FNR 2007-10 Z Z SEQ			4	1.A	466,073	102.4940	485,704	473,884	469,642		104			6.000	6.343	MON	2,369	28,433	04/03/2007	02/25/2037
31396P-RX-1	FNR 2007-7 FP SC FLT PT			4	1.A	280,860	98.7790	278,797	282,244	282,624		(28)			5.901	5.928	MON	278	15,502	12/16/2013	08/25/2036
31396P-VE-8	FNR 2007-9 B EXCH SEQ			4	1.A	453,990	102.8610	468,074	455,056	453,881		(26)			6.000	6.044	MON	2,275	27,303	02/02/2007	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ			4	1.A	306,079	103.0840	310,306	301,023	302,525		(70)			6.000	5.819	MON	1,505	18,061	03/13/2007	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS			4	1.A	634,974	102.6490	648,651	631,913	631,913					6.000	5.959	MON	3,160	37,915	01/23/2007	03/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ			4	1.A	599,799	104.8240	632,934	603,809	599,952		26			6.000	6.140	MON	3,019	36,228	04/12/2007	06/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ			4	1.A	1,221,064	105.0020	1,264,554	1,204,316	1,206,527		(181)			6.000	5.905	MON	6,022	72,259	03/19/2007	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ			4	1.A	1,692,023	106.8530	1,821,926	1,705,078	1,692,514		87			6.000	6.114	MON	8,525	102,305	04/11/2007	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ			4	1.A	562,427	102.9220	580,676	564,190	562,383		(7)			6.000	6.060	MON	2,821	33,851	04/17/2007	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11			4	1.A	1,424,881	102.1330	1,426,733	1,396,943	1,400,812		(332)			6.000	5.900	MON	6,985	83,817	02/07/2008	08/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31396W-DR-4	FNR 2007-53 NE EXCH PAC			4	1.A	568,964	102.7730	578,286	562,685	562,833		(55)			6.000	5.988	MON	2,813	33,761	05/08/2007	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ			4	1.A	665,339	94.8270	650,977	686,490	666,090		41			6.000	6.532	MON	3,432	41,189	06/19/2007	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ			4	1.A	588,260	102.8700	622,360	604,994	589,699		76			6.000	6.654	MON	3,025	36,300	06/25/2007	07/25/2037
31396W-XQ-4	FNR 2007-66 B SEQ			4	1.A	313,450	102.6570	331,983	323,390	314,336		27			6.000	6.547	MON	1,617	19,403	08/13/2007	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ			4	1.A	640,088	105.1990	690,736	656,598	641,418		417			6.000	6.585	MON	3,283	39,396	07/16/2007	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS			4	1.A	529,054	97.7450	529,721	541,941	530,190		280			6.000	6.597	MON	2,710	32,517	06/12/2007	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ			4	1.A	826,767	103.1270	876,661	850,081	828,609		485			6.000	6.659	MON	4,250	51,005	07/06/2007	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ			4	1.A	255,085	102.7910	268,300	261,016	255,720		167			6.000	6.428	MON	1,305	15,661	07/27/2007	08/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ			4	1.A	370,785	100.2360	397,612	396,677	384,624		493			5.500	6.335	MON	1,818	21,817	04/01/2008	05/25/2038
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ			4	1.A	1,954,676	104.8080	2,070,897	1,975,897	1,956,184		444			6.000	6.189	MON	9,879	118,554	02/19/2008	03/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ			4	1.A	1,126,228	107.1020	1,219,551	1,138,682	1,128,286		57			6.000	6.144	MON	5,693	68,321	04/24/2008	03/25/2048
31397B-3L-3	FHR 3220 C EXCH SEQ			4	1.A	50,593	101.2760	51,103	50,459	50,454		(8)			6.000	6.034	MON	252	3,028	01/05/2007	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11			4	1.A	1,093,429	99.7110	1,101,144	1,104,334	1,094,704		152			5.500	5.804	MON	5,062	60,738	12/11/2006	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ			4	1.A	139,922	102.9570	143,633	139,508	139,509		(11)			6.000	5.985	MON	698	8,370	12/19/2006	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ			4	1.A	1,288,396	103.6280	1,335,664	1,288,899	1,288,036		(70)			5.750	5.781	MON	6,176	74,112	11/28/2006	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ			4	1.A	1,041,226	101.3160	1,056,411	1,042,692	1,041,092		(23)			6.000	6.061	MON	5,213	62,562	12/12/2006	12/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11			4	1.A	783,320	102.5960	814,214	793,612	789,926		85			5.500	5.621	MON	3,637	43,649	03/06/2007	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT			4	1.A	17,247	97.8150	16,865	17,242	17,242					5.752	5.817	MON	44	915	01/22/2007	02/15/2037
31397J-MR-2	FHR 3341 B SEQ			4	1.A	237,949	103.0890	255,066	247,424	239,120		473			6.000	6.754	MON	1,237	14,845	08/14/2007	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ			4	1.A	431,243	102.8250	457,755	445,179	432,567		138			6.000	6.576	MON	2,226	26,711	07/13/2007	07/15/2037
31397J-VB-7	FHR 3349 GW SEQ			4	1.A	1,737,801	105.2150	1,882,059	1,788,772	1,742,763		657			6.000	6.491	MON	8,944	107,326	08/06/2007	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ			4	1.A	487,401	99.8000	498,680	499,682	488,948		349			6.000	7.118	MON	2,498	29,981	06/28/2007	07/15/2037
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ			4	1.A	3,612,725	99.5700	3,797,415	3,813,816	3,755,193		1,084			5.500	5.866	MON	17,480	209,760	05/28/2008	05/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ			4	1.A	1,025,781	98.7630	1,058,753	1,072,011	1,053,008		376			5.500	5.995	MON	4,913	58,961	05/22/2008	12/15/2037
31397P-RT-9	FHR 3406 B SEQ			4	1.A	149,941	103.0830	153,747	149,149	149,165		(10)			6.000	6.030	MON	746	8,949	05/22/2008	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC			4	1.A	3,824,881	95.8090	3,628,290	3,787,011	3,796,382		(625)			4.000	3.937	MON	12,623	151,480	06/25/2014	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ			4	1.A	1,139,754	95.6800	1,098,065	1,147,644	1,143,501		22			4.000	4.046	MON	3,825	45,906	09/09/2011	02/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ			4	1.A	3,554,901	95.7410	3,512,972	3,669,253	3,622,014		916			4.000	4.187	MON	12,231	146,770	09/07/2011	03/25/2041
31397U-K3-2	FNR 2011-65 Z Z SEQ			4	1.A	843,651	95.7260	814,541	850,910	847,273		27			4.000	4.069	MON	2,836	34,036	09/27/2011	07/25/2041
31398N-DG-6	FNR 2010-98 PE AD PAC-11			4	1.A	7,759,916	98.7750	7,248,125	7,337,982	7,469,499		(3,286)			4.500	4.074	MON	27,517	330,209	03/05/2014	09/25/2040
31398S-H6-3	FNR 2010-135 EP AD PAC-11			4	1.A	7,253,908	98.3720	6,838,755	6,951,933	7,058,179		(1,819)			4.500	4.204	MON	26,070	312,837	03/12/2014	12/25/2040
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11			4	1.A	23,874,546	98.8260	20,822,344	21,069,649	21,888,783		(24,812)			4.500	3.694	MON	79,011	948,134	02/14/2013	12/25/2040
31403J-5L-6	FNMA 750651			4	1.A	55,228	98.4150	56,710	57,623	56,071		123			4.500	5.111	MON	216	2,593	11/20/2008	09/01/2033
31406K-GM-6	FNMA 812104			4	1.A	15,241	99.2430	15,807	15,928	15,381		35			4.500	5.863	MON	60	717	11/20/2008	02/01/2035
31407E-VL-4	FNMA 828719			4	1.A	16,487	100.1410	15,704	15,682	16,193		(43)			7.500	6.858	MON	98	1,176	11/20/2008	07/01/2035
31409A-PF-0	FNMA 865422			4	1.A	2,217	99.2020	2,169	2,187	2,204		(1)			6.992	5.835	MON	13	130	11/20/2008	02/01/2036
3140J7-2P-9	FNMA BM3481			4	1.A	14,880,409	96.8970	14,097,027	14,548,521	14,851,094		(3,150)			4.000	3.514	MON	48,495	581,941	06/06/2018	02/01/2048
3140J8-DH-3	FNMA BM3703			4	1.A	19,250,489	96.2820	18,022,302	18,718,191	19,204,240		(3,845)			4.000	3.520	MON	62,394	748,728	05/30/2018	03/01/2048
31410D-U7-3	FNMA 886306			4	1.A	5,427	98.9290	5,273	5,330	5,376		(5)			7.636	7.502	MON	34	326	11/20/2008	07/01/2036
31410G-CT-8	FNMA 888482			4	1.A	4,532	99.9930	4,732	4,733	4,565		7			4.500	5.429	MON	18	213	11/20/2008	05/01/2035
31418B-MF-0	FNMA MA2157			4	1.A	7,745,809	97.0240	7,027,730	7,243,305	7,693,784		(4,827)			4.000	2.996	MON	24,144	289,732	06/02/2017	01/01/2045
38382B-DK-6	FANNIE MAE FANNIE MAE				1.A	14,874,109	79.4450	11,590,284	14,589,000	14,845,283		(7,531)			3.000	2.910	MON	36,473	437,670	12/05/2019	11/25/2048
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,930,241,682	XXX	6,389,569,346	6,988,418,006	6,975,580,992		(1,800,817)	1,530,788		XXX	XXX	XXX	22,266,662	268,131,325	XXX	XXX
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU				5.B GI	25,000,000	102.4270	25,606,835	25,000,000	25,000,000					8.000	8.002	MS	644,444		07/07/2023	09/02/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196711-QB-4	COLORADO ST COPS State of Colorado 4.047 09/01/			2	1.D FE	6,400,710	91.4450	5,852,470	6,400,000	6,400,322		(70)			4.047	4.046	MS	86,336	259,008	03/16/2018	09/01/2038
678908-4G-6	OKLAHOMA DEVELOPMENT FINANC SERIES A-2				1.A FE	39,500,000	98.1390	38,765,031	39,500,000	39,500,000					4.623	4.621	JD	152,174	2,252,172	08/31/2022	06/01/2044
88023@-AA-4	SMRC LLC A-SR-SEC			4	1.F PL	109,000,000	93.4890	101,902,792	109,000,000	109,000,000					4.250	4.251	MN	398,910	4,632,500	11/10/2020	11/30/2050
88023@-AB-2	SMRC LLC B-SR-SEC			4	2.B PL	25,000,000	93.5850	23,396,302	25,000,000	25,000,000					5.000	5.001	MN	107,639	1,250,000	11/10/2020	11/30/2050
88023@-AC-0	SMRC LLC A-2-SR-SEC				1.F PL	25,000,000	93.4890	23,372,200	25,000,000	25,000,000					4.250	4.251	MN	91,493	1,062,500	05/11/2021	11/30/2050
88023@-AD-8	SMRC LLC B-2-SR-SEC				2.B PL	7,000,000	93.5850	6,550,965	7,000,000	7,000,000					5.000	5.001	MN	30,139	350,000	05/11/2021	11/30/2050
88023@-AE-6	SMRC LLC A-3-SR-SEC			4	1.F PL	45,000,000	93.6580	42,146,141	45,000,000	45,000,000					4.300	4.300	MN	166,625	1,935,000	09/30/2021	11/30/2050
88023@-AF-3	SMRC LLC B-3-SR-SEC			4	2.B PL	8,000,000	93.7520	7,500,154	8,000,000	8,000,000					5.050	5.050	MN	34,789	404,000	09/30/2021	11/30/2050
88023@-AG-1	SMRC LLC			4	1.F PL	30,000,000	93.9970	28,199,003	30,000,000	30,000,000					4.400	4.401	MN	113,667	1,327,333	09/22/2021	11/30/2050
88023@-AH-9	SMRC LLC			4	2.B PL	9,000,000	94.0850	8,467,683	9,000,000	9,000,000					5.150	5.151	MN	39,913	724,862	09/22/2021	11/30/2050
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						328,900,710	XXX	311,759,576	328,900,000	328,900,322		(70)			XXX	XXX	XXX	1,866,129	14,197,375	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						19,441,357,927	XXX	17,764,503,252	19,567,091,428	19,488,734,322		2,271,015	1,530,788		XXX	XXX	XXX	143,021,849	828,663,707	XXX	XXX
000000-00-0	THERMO FISHER SCIENTIFIC				1.G FE	14,828,295	98.4560	15,361,883	15,602,838	15,602,838				(1,160,344)	1.490	1.490	AO	45,851	231,606	10/14/2022	10/20/2032
000000-00-0	GLOBAL INFRASTRUCTURE MANAGEME GLOBAL INFRASTRUCTURE MANAGEME				1.D Z	35,000,000	78.4760	27,466,600	35,000,000	35,000,000					2.860	2.860	JD	83,417	1,001,000	12/01/2021	12/01/2033
000000-00-0	THERMO FISHER SCIENTIFIC				1.G FE	49,876,992	86.5060	45,400,315	52,482,273	52,482,273				(3,902,975)	2.382	2.382	AO	253,498	1,246,356	10/14/2022	10/18/2052
00003#-AC-7	A&E TELEVISION NETWORKS LLC C-SR-UNSEC			1	1.G YE	25,000,000	98.7590	24,689,750	25,000,000	25,000,000					3.780	3.780	FA	338,625	945,000	08/22/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS LLC D-SR-UNSEC			1	1.G YE	30,000,000	97.3190	29,195,700	30,000,000	30,000,000					3.980	3.979	FA	427,850	1,194,000	08/22/2012	08/22/2027
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC			1	1.G	19,522,003	97.9110	19,114,188	19,522,003	19,522,003					3.750	3.779	MON	61,006	671,667	08/28/2013	12/31/2024
001055-AR-3	AFLAC INC SR UNSEC			2	1.G FE	16,011,052	82.1760	10,728,115	13,055,000	15,728,182		(85,703)			4.000	2.763	AO	110,242	522,200	08/12/2020	10/15/2046
001055-AY-8	AFLAC INC SR UNSEC			2	1.G FE	2,483,500	93.8700	2,346,761	2,500,000	2,484,785		310			4.750	4.792	JJ	54,757	118,750	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC			1	1.G FE	19,200,335	94.4190	18,175,697	19,250,000	19,216,913		4,633			3.600	3.631	AO	173,250	693,000	03/30/2020	04/01/2030
001055-BM-3	AFLAC INC			2	1.G FE	8,212,428	93.5360	5,970,415	6,382,979	6,382,979				(474,686)	0.633	0.633	AO	8,530	40,375	04/09/2021	04/15/2031
001055-BQ-4	AFLAC INC			2	1.G FE	6,525,297	84.2250	4,181,360	4,964,539	5,066,963		(7,071)		(375,662)	1.264	1.129	AO	13,248	62,706	07/20/2021	04/15/2041
001055-BR-2	AFLAC INC			2	1.G FE	89,424,216	78.4940	54,556,117	69,503,550	69,503,550				(5,168,804)	1.560	1.560	AO	228,898	1,083,462	04/09/2021	04/14/2051
00108W-AJ-9	AEP TEXAS INC SR UNSEC			2	2.A FE	8,138,916	80.5880	6,567,938	8,150,000	8,139,879		222			4.150	4.158	MN	56,371	338,225	04/29/2019	05/01/2049
00108W-AK-6	AEP TEXAS INC SERIES H			1	2.A FE	30,212,623	72.1010	21,738,597	30,150,000	30,208,883		(1,855)			3.450	3.437	JJ	479,636	1,040,175	06/03/2020	01/15/2050
00108W-AM-2	AEP TEXAS INC SERIES I			1	2.A FE	28,534,541	83.8870	24,033,560	28,650,000	28,572,181		11,043			2.100	2.145	JJ	300,825	601,650	06/29/2020	07/01/2030
00108W-AN-0	AEP TEXAS INC			1	2.A FE	11,291,252	71.4120	8,087,383	11,325,000	11,293,119		689			3.450	3.466	MN	49,924	390,713	05/04/2021	05/15/2051
00109L-AA-1	ADT SEC CORP SERIES 144A			1	3.B FE	21,927,925	92.0250	20,190,286	21,940,000	21,928,124		199			4.125	4.135	FA	377,094	900,900	11/16/2023	08/01/2029
0010EP-AF-5	AEP TEXAS INC SR UNSEC			1	2.A FE	9,380,952	108.4840	10,235,427	9,435,000	9,407,027		2,166			6.650	6.694	FA	237,028	627,428	10/07/2003	02/15/2033
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	2.A FE	9,382,240	97.1340	9,203,486	9,475,000	9,456,139		10,211			3.850	3.969	AO	91,197	364,788	09/15/2015	10/01/2025
00114*-AL-7	AMERICAN ELECTRIC POWER TRANSM C-SR-UNSEC				1.F YE	55,000,000	97.5900	53,674,500	55,000,000	55,000,000					4.380	4.380	MN	354,658	2,409,000	11/07/2013	11/07/2028
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	8,484,006	96.0760	8,166,464	8,500,000	8,494,627		1,734			3.100	3.123	JD	21,958	263,500	05/18/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	37,949,906	83.5450	31,976,827	38,275,000	37,993,883		7,315			4.000	4.049	JD	127,583	1,531,000	05/18/2017	12/01/2046
00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M			1	1.G FE	9,996,400	78.7660	7,876,650	10,000,000	9,996,667		75			3.650	3.652	AO	91,250	365,000	03/30/2020	04/01/2050
00115A-AP-4	AEP TRANSMISSION CO LLC SERIES O			1	1.F FE	12,420,375	90.2840	11,285,513	12,500,000	12,422,512		1,315			4.500	4.539	JD	25,000	562,500	06/07/2022	06/15/2052
001192-AD-5	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	47,556,861	100.7250	47,743,510	47,400,000	47,489,673		(5,860)			6.000	5.976	AO	711,000	2,844,000	01/11/2005	10/01/2034
001192-AH-6	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	19,966,600	101.8070	20,361,321	20,000,000	19,974,214		847			5.875	5.887	MS	345,972	1,175,000	03/16/2011	03/15/2041
001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	55,768,515	84.6330	47,310,125	55,900,000	55,797,533		3,202			4.400	4.414	JD	204,967	2,459,600	05/31/2013	06/01/2043
001220-AA-9	AES SOUTHLAND ENERGY-LLC				2.B PL	110,000,000	91.6290	100,791,900	110,000,000	110,000,000					4.500	4.527	FMAN	426,250	4,950,000	02/28/2019	02/29/2040
001814-AQ-5	ANR PIPELINE CO SR UNSEC				2.A FE	37,398,420	100.1140	38,043,451	38,000,000	37,993,914		48,416			7.375	7.511	FA	1,058,722	2,802,500	06/06/1996	02/15/2024
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A				1.D	49,535,383	89.3470	44,258,379	49,535,383	49,535,383					3.497	3.523	MON	149,166	1,732,247	12/01/2017	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T				1.D	60,501,611	90.1370	54,534,337	60,501,611	60,501,611					3.610	3.637	MON	6,067	2,002,102	01/02/2018	03/31/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC				1.E	23,521,861	93.2020	21,922,845	23,521,861	23,521,861					4.095	4.129	MON	82,944	883,401	09/17/2018	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC				1.E	26,266,492	93.4390	24,543,147	26,266,492	26,266,492					4.095	4.131	MON	92,622	985,978	10/16/2018	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC				1.E	61,717,069	94.8590	58,544,194	61,717,069	61,717,069					4.233	4.270	MON	7,257	2,852,581	11/01/2018	09/30/2039
00191U-AA-0	ASGN INCORPORATED SERIES 144A			1	3.C FE	8,993,863	95.0000	9,694,771	10,205,000	9,209,934		187,108			4.625	7.269	MN	60,309	471,981	11/03/2022	05/15/2028
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC				1.E	64,714,483	95.0070	61,483,289	64,714,483	64,714,483					4.233	4.271	MON	235,890	2,739,360	11/01/2018	09/30/2039
00201*-AA-5	SER A-1 TR CTF ISSUED JUNE 201 SR-SEC			4	1.F	83,110,500	87.4720	72,698,417	83,110,500	83,110,500					4.150	4.186	MON	201,197	3,449,085	06/28/2019	06/30/2034
00206R-GQ-9	AT&T INC SR UNSEC			2	2.B FE	8,515,176	97.9210	8,491,673	8,672,000	8,577,208		13,174			4.300	4.506	FA	140,872	372,896	11/23/2018	02/15/2030
00206R-HA-3	AT&T INC SR UNSEC			2	2.B FE	243,861	95.5910	239,933	251,000	244,519		142			5.150	5.347	MN	1,652	12,927	11/23/2018	11/15/2046
00206R-JZ-6	AT&T INC			1	2.B FE	6,994,590	79.4080	6,582,130	8,289,000	7,068,148		44,230			3.500	4.753	JD	24,176	290,115	04/22/2022	06/01/2041
00206R-KE-1	AT&T INC			1	2.B FE	41,151,119	71.3370	29,373,030	41,175,000	41,162,575		265			3.300	3.302	FA	566,156	1,358,775	07/27/2020	02/01/2052
00206R-KJ-0	AT&T INC SERIES WI			1	2.B FE	16,546,148	72.5710	12,108,423	16,685,000	16,551,995		2,493			3.500	3.544	MS	171,948	583,975	09/03/2021	09/15/2053
00206R-LJ-9	AT&T INC.			1	2.B FE	1,301,955	71.8980	941,860	1,310,000	1,302,251		124			3.550	3.581	MS	13,693	46,505	09/03/2021	09/15/2055
00206R-MM-1	AT&T INC			1	2.B FE	64,819,917	81.5020	51,374,036	63,034,000	64,511,005		(135,030)			2.550	2.279	JD	133,947	1,607,367	09/03/2021	12/01/2033
00206R-MN-9	AT&T INC			1	2.B FE	49,080,845	74.3340	35,316,203	47,510,000	49,030,389		(23,058)			3.800	3.634	JD	150,448	1,805,380	09/03/2021	12/01/2057
00206R-MT-6	AT&T INC			1	2.B FE	2,188,418	103.1330	2,320,482	2,250,000	2,189,015		598			5.400	5.756	FA	45,900		11/17/2023	02/15/2034
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC				1.E	24,650,225	93.1960	22,973,024	24,650,225	24,650,225					4.095	4.129	MON	2,804	1,009,655	11/16/2018	09/30/2039
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC				2.C PL	91,328,426	91.9510	83,977,401	91,328,426	91,328,426					4.980	4.982	JD	2,286,712	4,568,545	12/27/2018	06/30/2043
00230@-AA-8	AT&T INC.				2.B	34,578,551	82.4460	28,226,368	34,236,189	34,548,963		(11,551)			4.003	3.956	MON	60,910	1,370,474	05/28/2021	05/15/2046
00253X-AB-7	AMERICAN AIRLINES AADVAN SERIES 144A				3.A FE	5,506,340	97.4760	5,897,313	6,050,000	5,544,287		34,724			5.750	8.365	JAJO	68,609	57,500	11/16/2023	04/20/2029
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC			1	1.G	11,708,891	98.5850	11,543,210	11,708,891	11,708,891					3.750	3.779	MON	36,590	439,083	08/29/2012	08/01/2024
002824-AV-2	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	44,896,950	114.8800	51,696,183	45,000,000	44,928,798		2,786			6.000	6.016	AO	675,000	2,700,000	02/26/2009	04/01/2039
002824-AY-6	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	67,475,040	107.0730	72,809,423	68,000,000	67,617,308		14,278			5.300	5.352	MN	340,378	3,339,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	28,049,746	98.5240	27,842,957	28,260,000	28,190,540		22,127			3.750	3.840	MN	91,256	1,059,750	11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	26,305,560	102.4270	27,117,546	26,475,000	26,348,698		6,922			4.750	4.800	MN	108,290	1,257,563	11/17/2016	11/30/2036
00287Y-AM-1	ABBVIE INC SR UNSEC			1	1.G FE	2,350,691	92.7170	2,202,024	2,375,000	2,356,175		626			4.400	4.463	MN	15,965	104,500	11/05/2012	11/06/2042
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	1.G FE	9,173,112	98.1890	9,057,947	9,225,000	9,216,739		5,782			3.600	3.668	MN	43,358	332,100	05/12/2015	05/14/2025
00287Y-AR-0	ABBVIE INC SR UNSEC			1	1.G FE	49,050,189	97.8030	48,308,890	49,394,000	49,041,691		7,219			4.500	4.574	MN	290,190	2,087,730	11/17/2023	05/14/2035
00287Y-AV-1	ABBVIE INC SR UNSEC			1	1.G FE	36,099,530	95.7820	34,002,659	35,500,000	35,928,813		(28,234)			4.300	4.168	MN	199,293	1,526,500	06/30/2017	05/14/2036
00287Y-BX-6	ABBVIE INC SERIES WI			1	1.G FE	7,498,285	93.4790	7,010,921	7,500,000	7,500,133		(20)			3.200	3.200	MN	26,667	240,000	11/17/2020	11/21/2029
00287Y-CA-5	ABBVIE INC SERIES WI			1	1.G FE	25,517,875	90.2950	23,138,002	25,625,000	25,530,446		4,157			4.050	4.082	MN	115,313	1,037,813	11/17/2020	11/21/2039
00287Y-CB-3	ABBVIE INC SERIES WI			1	1.G FE	22,212,855	89.1150	19,917,291	22,350,000	22,220,974		2,678			4.250	4.287	MN	105,542	949,875	11/17/2020	11/21/2049
00287Y-CV-9	ABBVIE INC SERIES WI			1	1.G FE	10,453,089	99.2070	9,598,297	9,675,000	9,723,664		(236,872)			3.850	1.370	JD	16,555	372,488	11/17/2020	06/15/2024
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.C FE	42,319,116	98.6350	38,960,946	39,500,000	40,178,162		(698,538)			3.800	1.969	MS	441,961	1,501,000	11/17/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SERIES WI			1	1.G FE	69,316,727	98.0650	58,839,277	60,000,000	67,550,803		(583,779)			4.550	3.155	MS	803,833	2,730,000	11/17/2020	03/15/2035
00287Y-DB-2	ABBVIE INC SERIES WI			1	1.G FE	1,045,469	96.1810	868,519	903,000	1,033,177		(4,097)			4.750	3.743	MS	12,629	42,893	11/17/2020	03/15/2045
00401Y-AA-8	ACADEMY LTD SERIES 144A			1	3.B FE	1,741,259	98.2090	1,757,936	1,790,000	1,748,226		6,968			6.000	6.694	MN	13,723	93,900	11/16/2023	11/15/2027
00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	40,121,838	90.2780	36,923,750	40,900,000	40,285,944		19,983			4.150	4.265	MS	509,205	1,697,350	04/08/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	19,973,900	97.7870	19,557,495	20,000,000	19,994,497		4,413			3.150	3.174	MS	185,500	630,000	03/13/2019	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	24,243,813	97.2850	23,445,683	24,100,000	24,151,127		(23,793)			3.350	3.242	MN	130,073	807,350	04/26/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	9,775,500	93.8980	9,202,049	9,800,000	9,779,403		555			4.350	4.365	MN	68,682	426,300	10/27/2015	11/03/2045
00489L-AF-0	ACRISURE LLC FIN INC SERIES 144A			1	4.B FE	18,783,090	90.2950	20,767,869	23,000,000	19,409,250		549,251			4.250	8.028	FA	369,278	977,500	11/29/2022	02/15/2029
006ESC-AP-2	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	100	1,000,000						0.000	0.000	MS		564	02/14/2007	03/01/2049
006ESC-BC-0	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	440	4,400,000						0.000	0.000	JJ			02/14/2007	01/15/2049
006ESC-BD-8	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	175	1,750,000						0.000	0.000	MN			02/14/2007	05/01/2049
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC			4	1.C PL	37,120,749	91.4560	33,949,152	37,120,749	37,120,749					4.610	4.654	MON	76,056	1,711,266	11/07/2017	10/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00724F-AC-5	ADOBE INC SR UNSEC			1	1.E FE	42,253,372	98.2460	41,901,800	42,650,000	42,598,454		45,927			3.250	3.364	FA	577,552	1,386,125	12/08/2015	02/01/2025
007589-AB-0	ADVOCATE HEALTH CORP SR UNSEC			2	1.C FE	49,900,000	89.9230	44,871,432	49,900,000	49,900,000					4.272	4.272	FA	805,319	2,131,728	08/07/2018	08/15/2048
00774C-AB-3	AECOM CO.GUARNT			1	3.C FE	41,555,906	99.2800	41,598,274	41,900,000	41,649,072		65,214			5.125	5.329	MS	632,283	2,126,875	11/16/2023	03/15/2027
007944-AG-6	ADVENT HEALTH SYSTEM			1	1.G FE	77,000,000	75.6540	58,253,203	77,000,000	77,000,000					3.630	3.630	MS	931,700	2,795,100	10/23/2019	03/01/2049
00802#-AC-0	Aerostar Airport Holdings LLC				2.A FE	33,000,000	97.2620	32,096,460	33,000,000	33,000,000					4.920	4.921	MS	446,490	1,623,600	04/22/2022	03/22/2035
00817Y-AJ-7	AETNA INC SR UNSEC			1	2.B FE	24,546,799	87.6000	22,587,690	25,785,000	24,827,945		31,787			4.500	4.806	MN	148,264	1,160,325	06/27/2013	05/15/2042
00817Y-AM-0	AETNA INC SR UNSEC			1	2.B FE	24,352,465	82.8960	20,309,506	24,500,000	24,386,772		3,743			4.125	4.160	MN	129,135	1,010,625	11/15/2012	11/15/2042
00817Y-AP-3	AETNA INC SR UNSEC			1	2.B FE	23,836,992	89.8270	21,558,544	24,000,000	23,867,900		3,795			4.750	4.793	MS	335,667	1,140,000	03/10/2014	03/15/2044
00817Y-AZ-1	AETNA INC SR UNSEC			1	2.B FE	30,588,351	78.1840	23,885,300	30,550,000	30,583,238		(946)			3.875	3.868	FA	447,218	1,183,813	08/22/2017	08/15/2047
008513-AA-1	AGREE LP			1	2.B FE	7,101,754	85.6670	6,030,932	7,040,000	7,083,631		(6,171)			2.900	2.793	AO	51,040	204,160	12/09/2020	10/01/2030
008513-AC-7	AGREE LP			1	2.B FE	7,253,102	79.2520	5,655,413	7,136,000	7,231,486		(9,140)			2.600	2.437	JD	8,246	185,536	07/22/2021	06/15/2033
008513-AD-5	AGREE LP			1	2.B FE	3,074,301	94.4380	2,927,578	3,100,000	3,077,281		2,224			4.800	4.904	AO	37,200	164,920	08/15/2022	10/01/2032
00855@-AA-2	AGREE LTD PTNSP A-SR-UNSEC			1	2.B YE	36,500,000	96.9430	35,384,195	36,500,000	36,500,000					4.160	4.160	MN	130,751	1,518,400	05/28/2015	05/30/2025
00855@-AB-0	AGREE LTD PTNSP SR-UNSEC			1	2.B YE	36,500,000	95.2120	34,752,380	36,500,000	36,500,000					4.260	4.259	MN	133,894	1,554,900	05/28/2015	05/30/2027
00855@-AC-8	AGREE LTD PTNSP				2.B	25,000,000	94.5930	23,648,250	25,000,000	25,000,000					4.420	4.420	JJ	469,625	1,105,000	07/28/2016	07/28/2028
00855@-AD-6	AGREE LTD PTNSP				2.B	15,000,000	92.5310	13,879,650	15,000,000	15,000,000					4.190	4.190	MS	155,379	628,500	09/20/2017	09/20/2029
00855@-AF-1	AGREE LTD PTNSP SR-UNSEC				2.B YE	25,000,000	91.1380	22,784,500	25,000,000	25,000,000					4.320	4.320	MS	273,000	1,080,000	09/26/2018	09/26/2030
00855@-AG-9	AGREE LTD PTNSP SR-UNSEC				2.B YE	20,000,000	92.0310	18,406,200	20,000,000	20,000,000					4.470	4.471	AO	151,483	894,000	10/17/2019	10/30/2031
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC				1.E	8,211,725	97.8550	8,035,584	8,211,725	8,211,725					4.494	4.536	MON	21,527	369,063	05/10/2019	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC				1.E	25,723,611	97.9210	25,188,817	25,723,611	25,723,611					4.533	4.575	MON	68,020	1,166,053	01/09/2020	03/10/2041
00912X-AN-4	AIR LEASE CORP SR UNSEC			1	2.B FE	18,574,451	98.8750	18,514,296	18,725,000	18,712,184		17,572			4.250	4.350	MS	234,323	795,813	09/09/2014	09/15/2024
00912X-AV-6	AIR LEASE CORP			2	2.B FE	835,686	94.5650	851,083	900,000	837,660		1,974			3.625	6.003	AO	8,156		11/17/2023	04/01/2027
00912X-AY-0	AIR LEASE CORP SR UNSEC			1	2.B FE	14,841,750	94.5650	14,184,716	15,000,000	14,931,213		16,017			3.625	3.752	JD	45,313	543,750	11/13/2017	12/01/2027
00912X-BA-1	AIR LEASE CORP SR UNSEC			2	2.B FE	12,734,925	97.3780	12,780,818	13,125,000	13,040,318		69,715			3.250	3.822	MS	142,188	426,563	04/25/2019	03/01/2025
00914A-AG-7	AIR LEASE CORP SERIES MTN			1	2.B FE	19,580,800	88.7170	17,743,369	20,000,000	19,730,349		39,485			3.000	3.246	FA	250,000	600,000	01/07/2020	02/01/2030
00914A-AQ-5	AIR LEASE CORP			1	2.B FE	30,504,121	87.5140	27,483,883	31,405,000	30,767,310		125,909			2.100	2.562	MS	219,835	659,505	02/07/2022	09/01/2028
009158-AZ-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	39,218,251	76.1730	30,126,533	39,550,000	39,216,749		13,371			2.700	2.758	MN	136,448	1,067,850	02/10/2022	05/15/2040
009158-BA-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	54,831,331	71.1370	37,239,972	52,350,000	54,640,845		(63,265)			2.800	2.565	MN	187,297	1,465,800	10/20/2021	05/15/2050
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,258,560	87.3770	5,098,441	5,835,000	5,368,380		64,384			2.050	3.460	MN	15,284	119,618	04/07/2022	05/15/2030
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC			1	2.C	1,487,968	102.8610	1,530,539	1,487,968	1,487,968					6.890	6.989	MON	4,556	102,568	08/13/2010	10/15/2032
010392-EC-8	ALABAMA POWER CO SR UNSEC			1	1.G FE	10,018,100	104.0340	10,403,378	10,000,000	10,009,136		(746)			5.700	5.687	FA	215,333	570,000	03/13/2003	02/15/2033
010392-EE-4	ALABAMA POWER CO SR UNSEC			1	1.G FE	35,333,280	101.3360	35,974,273	35,500,000	35,415,578		6,764			5.600	5.633	MS	585,356	1,988,000	08/10/2004	03/15/2033
010392-FB-9	ALABAMA POWER CO SR UNSEC			1	1.G FE	35,014,700	107.5010	37,625,403	35,000,000	35,010,087		(407)			6.000	5.997	MS	700,000	2,100,000	02/26/2009	03/01/2039
010392-FJ-2	ALABAMA POWER CO SR UNSEC			1	1.G FE	10,535,057	84.2560	8,642,949	10,258,000	10,549,695		(14,274)			3.850	3.607	JD	32,911	394,933	06/03/2020	12/01/2042
010392-FM-5	ALABAMA POWER CO SR UNSEC			1	1.G FE	8,027,375	81.2420	6,093,154	7,500,000	7,981,092		(17,158)			3.750	3.304	MS	93,750	281,250	06/03/2020	03/01/2045
010392-FX-1	ALABAMA POWER CO			1	1.E FE	11,991,720	88.7050	10,644,648	12,000,000	11,993,096		729			3.050	3.058	MS	107,767	366,000	03/02/2022	03/15/2032
01126#-AA-1	ALAMO 6-LLC				2.C	18,672,881	87.7790	16,390,868	18,672,881	18,672,881					4.170	4.170	MS	192,502	778,659	05/11/2017	03/31/2042
01169*-AC-9	ALASKA ELECTRIC LIGHT AND POWE SR-SEC			1	2.B	55,000,000	85.2680	46,897,400	55,000,000	55,000,000					4.540	4.540	MS	832,333	2,497,000	09/22/2014	09/01/2044
012653-AD-3	ALBEMARLE CORP			1	2.B FE	18,882,612	98.1800	18,556,056	18,900,000	18,888,189		3,120			4.650	4.670	JD	73,238	878,850	05/10/2022	06/01/2027
012653-AE-1	ALBEMARLE CORP			1	2.B FE	39,786,300	97.5990	39,039,623	40,000,000	39,815,194		17,093			5.050	5.118	JD	168,333	2,020,000	05/11/2022	06/01/2032
012725-AD-9	ALBEMARLE CORP SR UNSEC			1	2.B FE	18,093,040	93.0930	14,314,840	15,377,000	17,659,293		(68,310)			5.450	4.346	JD	69,837	838,047	09/28/2016	12/01/2044
013092-AB-7	ALBERTSONS COS LLC/SAFEW CO.GUARNT			2	3.C FE	21,688,750	100.0670	23,015,433	23,000,000	21,936,801		215,647			5.875	7.189	FA	510,472	1,351,250	12/13/2022	02/15/2028
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A			1	3.C FE	14,994,482	95.7330	16,370,287	17,100,000	15,259,549		232,967			4.875	7.071	FA	314,925	828,750	11/16/2023	02/15/2030
013092-AG-6	ALBERTSONS COS SAFEWAY SERIES 144A			1	3.C FE	9,905,423	90.7980	10,963,883	12,075,000	10,237,596		282,252			3.500	7.045	MS	124,440	420,000	11/16/2023	03/15/2029
013817-AJ-0	ARCONIC INC SR UNSEC			1	2.C FE	26,378,670	102.5660	27,692,820	27,000,000	26,857,030		40,505			5.900	6.090	FA	663,750	1,593,000	10/17/2018	02/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
013817-AK-7	ALCOA INC				2.C FE	10,523,150	104.3830	11,804,628	11,309,000	10,568,277		34,590			5.950	6.709	FA	280,369	672,886	10/25/2022	02/01/2037
013817-AW-1	ARCONIC INC SR UNSEC			1	3.A FE		0.0000								5.125	0.000	AO		43,351		10/01/2024
015271-AH-2	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	13,346,911	98.4140	12,793,852	13,000,000	13,076,786		(41,516)			4.300	3.950	JJ	257,761	559,000	09/23/2016	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	18,098,106	96.7110	17,530,847	18,127,000	18,117,760		2,807			3.950	3.968	JJ	330,163	716,017	11/30/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	16,875,495	95.9370	16,213,283	16,900,000	16,889,388		2,378			3.950	3.967	JJ	307,815	667,550	02/22/2017	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	13,574,568	97.7260	13,290,802	13,600,000	13,594,937		3,662			3.450	3.479	AO	79,503	469,200	11/09/2017	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	9,891,684	97.4130	9,643,927	9,900,000	9,895,031		640			4.700	4.709	JJ	232,650	465,300	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	29,082,717	90.1100	26,199,518	29,075,000	29,080,616		(683)			3.375	3.372	FA	370,706	981,281	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	1,297,946	87.9040	1,142,757	1,300,000	1,298,796		184			2.750	2.767	JD	1,589	35,750	09/03/2019	12/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE E			1	2.A FE	9,968,317	100.1200	9,986,924	9,975,000	9,969,772		617			4.900	4.909	JD	21,723	488,775	03/23/2020	12/15/2030
015271-AV-1	ALEXANDRIA REAL ESTATE E			1	2.A FE	15,193,785	77.8470	12,552,781	16,125,000	15,363,494		73,793			1.875	2.457	FA	125,977	302,344	10/14/2021	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	14,752,900	80.2200	12,033,041	15,000,000	14,801,507		21,355			2.000	2.174	MN	35,833	300,000	09/17/2021	05/18/2032
015271-AY-5	ALEXANDRIA REAL ESTATE E			1	2.A FE	20,936,160	83.3840	17,510,719	21,000,000	20,945,017		4,542			2.950	2.980	MS	182,408	619,500	02/02/2022	03/15/2034
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC			1	2.C	1,831,573	103.3490	1,892,912	1,831,573	1,831,573					6.930	7.031	MON	5,641	126,918	08/09/2010	03/15/2034
017175-AE-0	ALLEGHANY CORP			1	1.E FE	50,019,500	94.4840	47,241,901	50,000,000	50,017,014		(2,225)			3.625	3.619	MN	231,597	1,812,500	03/24/2022	05/15/2030
017364-C@-7	ALLEGHENY GENERATING CO SR-UNSEC				2.C Z	50,000,000	94.1900	47,095,000	50,000,000	50,000,000					4.470	4.470	JD	99,333	2,560,000	06/05/2019	06/15/2029
01741R-AL-6	ALLEGHENY TECHNOLOGIES			1	4.A FE	7,312,500	93.1960	6,780,012	7,275,000	7,296,610		(7,196)			4.875	4.758	AO	88,664	354,656	09/14/2021	10/01/2029
01741R-AM-4	ALLEGHENY TECHNOLOGIES			1	4.A FE	6,713,750	92.7510	6,140,110	6,620,000	6,690,800		(10,438)			5.125	4.909	AO	84,819	339,275	09/16/2021	10/01/2031
01883L-AF-0	ALLIANT HOLD CO ISSUER SERIES 144A			1	4.B FE	3,470,000	105.4870	3,660,382	3,470,000	3,470,000					7.000	7.000	JJ	11,470		12/06/2023	01/15/2031
01959L-AA-0	ALLINA HEALTH SYSTEM UNSEC			1	1.D FE	43,732,411	94.2150	39,225,513	41,634,000	43,388,097		(55,531)			4.805	4.479	MN	255,621	2,000,514	01/06/2017	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM UNSEC			2	1.D FE	54,203,794	91.9050	50,143,325	54,560,000	54,239,046		7,497			4.430	4.471	AO	510,257	2,205,254	11/30/2018	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM UNSEC				1.D FE	59,800,000	83.9950	50,229,307	59,800,000	59,800,000					3.887	3.887	AO	490,712	2,324,426	05/22/2019	04/15/2049
01959L-AE-2	ALLINA HEALTH SYSTEM SERIES 2021			1	1.D FE	105,603,000	67.3810	71,156,268	105,603,000	105,603,000					2.902	2.902	MN	391,588	3,064,599	11/04/2021	11/15/2051
019736-AE-7	ALLISON TRANSMISSION INC SR UNSEC			1	3.A FE	25,966,338	96.6270	25,219,584	26,100,000	25,928,830		23,832			4.750	4.883	AO	309,938	1,235,000	11/29/2023	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC SERIES 144A			1	3.A FE	27,702,920	99.6420	29,145,320	29,250,000	27,946,802		191,928			5.875	6.872	JD	143,203	1,718,438	10/31/2022	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A			1	3.B FE	21,513,681	88.3550	20,078,667	22,725,000	21,708,985		113,315			3.750	4.470	JJ	357,445	852,188	09/08/2022	01/30/2031
020002-AJ-0	ALLSTATE CORP SR UNSEC				2.A FE	15,054,599	111.5470	16,732,002	15,000,000	15,034,090		(1,742)			6.900	6.872	MN	132,250	1,035,000	01/03/2005	05/15/2038
020002-AQ-4	ALLSTATE CORP SR UNSEC			1	2.A FE	47,677,922	102.6980	48,863,712	47,580,000	47,618,275		(3,729)			5.350	5.338	JD	212,128	2,545,530	07/11/2003	06/01/2033
020002-AS-0	ALLSTATE CORP SR UNSEC			1	2.A FE	38,839,000	103.6430	41,457,148	40,000,000	39,295,587		41,352			5.550	5.760	MN	320,667	2,220,000	07/26/2006	05/09/2035
020002-AT-8	ALLSTATE CORP SR UNSEC			1	2.A FE	19,874,600	106.6250	21,325,028	20,000,000	19,921,955		4,172			5.950	5.995	AO	297,500	1,190,000	03/30/2006	04/01/2036
020002-BA-8	ALLSTATE CORP SR UNSEC			1	2.A FE	16,103,507	89.8880	14,539,364	16,175,000	16,118,914		1,767			4.500	4.527	JD	32,350	727,875	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORP SR UNSEC			1	2.A FE	11,600,604	84.8840	9,889,021	11,650,000	11,607,461		1,081			4.200	4.225	JD	21,747	489,300	12/01/2016	12/15/2046
020002-BD-2	ALLSTATE CORP SR UNSEC			1	2.A FE	26,277,291	96.4320	25,457,992	26,400,000	26,303,119		6,603			3.280	3.409	JD	38,485	760,960	11/17/2023	12/15/2026
020002-BG-5	ALLSTATE CORP SR UNSEC			2	2.A FE	24,669,935	80.7380	20,022,976	24,800,000	24,683,100		2,620			3.850	3.879	FA	373,963	954,800	06/05/2019	08/10/2049
02005N-BS-8	ALLY FINANCIAL INC			2	3.A FE	410,130	100.1180	450,533	450,000	410,503		373			6.700	8.077	FA	11,474		11/16/2023	02/14/2033
02079K-AF-4	ALPHABET INC			1	1.C FE	76,420,512	62.4600	48,922,180	78,325,000	76,574,815		47,291			2.050	2.160	FA	606,584	1,605,663	10/05/2020	08/15/2050
02079K-AG-2	ALPHABET INC			1	1.C FE	38,519,358	61.8660	24,375,328	39,400,000	38,565,709		14,039			2.250	2.336	FA	334,900	886,500	08/14/2020	08/15/2060
02209S-BC-6	ALTRIA GROUP INC CO.GUARNT			2	2.B FE	13,521,681	99.0650	13,423,320	13,550,000	13,540,494		4,189			4.400	4.435	FA	226,887	596,200	02/12/2019	02/14/2026
02209S-BH-5	ALTRIA GROUP INC			1	2.B FE	14,693,826	96.4400	14,176,734	14,700,000	14,698,267		1,252			2.350	2.359	MN	52,777	345,450	05/04/2020	05/06/2025
02209S-BL-6	ALTRIA GROUP INC			1	2.B FE	19,829,158	81.5470	16,187,070	19,850,000	19,834,134		1,752			2.450	2.461	FA	198,583	486,325	02/01/2021	02/04/2032
02311#-AA-4	AMAROK HOLDINGS LLC				2.C PL	62,625,494	103.3820	64,743,489	62,625,494	62,625,494					5.950	5.994	MJSD	941,905	3,032,725	08/05/2022	09/30/2037
02311#-AB-2	AMAROK HOLDINGS LLC				2.C PL	14,800,923	108.9830	16,130,490	14,800,923	14,800,923					6.860	6.918	MJSD	2,820	567,719	03/10/2023	03/31/2038
02311*-AA-8	AMAROK HOLDINGS LLC				3.B PL	10,000,000	106.1200	10,612,000	10,000,000	10,000,000					7.500	7.500	MJSD	2,083	610,417	09/06/2022	09/30/2027
023138-AA-8	AMBAC ASSURANCE CORP SUBORD				6. *	187	130.0000	187	144	187		(14)			5.100	3.923	JUN	4		02/12/2018	01/01/9999
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	1,999,095	96.5400	2,027,333	2,100,000	2,003,505		4,410			3.625	5.766	AO	13,322		11/17/2023	04/28/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			1	2.B FE	21,753,560	86.0760	18,075,874	21,000,000	21,579,286		(73,923)			2.690	2.269	MN	56,490	564,900	09/15/2021	05/25/2031
023551-AJ-3	HESS CORP SR UNSEC			1	2.C FE	30,181,178	115.2520	34,501,721	29,936,000	30,044,357		(11,132)			7.300	7.235	FA	825,568	2,185,328	06/03/2003	08/15/2031
023551-AM-6	HESS CORP SR UNSEC			1	2.C FE	26,780,876	115.5800	29,935,300	25,900,000	26,396,231		(39,452)			7.125	6.861	MS	543,360	1,845,375	04/30/2004	03/15/2033
023608-AG-7	AMEREN CORP SR UNSEC			1	2.A FE	10,304,221	97.1200	10,017,972	10,315,000	10,312,329		1,190			3.650	3.663	FA	142,232	376,498	12/03/2015	02/15/2026
023608-AJ-1	AMEREN CORP			1	2.A FE	10,164,415	91.2380	9,580,017	10,500,000	10,174,139		5,785			3.500	3.990	JJ	169,458	280,000	11/17/2023	01/15/2031
02360F-AB-2	UNION ELECTRIC CO SR SEC			1	1.F FE	37,331,930	103.4350	39,305,321	38,000,000	37,566,135		20,553			5.300	5.418	FA	839,167	2,014,000	02/07/2007	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO SR SEC			1	1.F FE	21,210,698	91.8240	19,581,386	21,325,000	21,232,917		2,694			4.800	4.834	JD	45,493	1,023,600	12/05/2013	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO SR SEC			1	1.F FE	20,976,050	86.4770	17,295,428	20,000,000	20,875,896		(31,871)			4.300	3.964	JJ	430,000	860,000	06/03/2020	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC			1	1.F FE	46,476,709	86.1860	39,818,134	46,200,000	46,435,676		(7,117)			4.150	4.113	MS	564,538	1,917,300	11/29/2016	03/15/2046
02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG			2	1.F FE	9,990,700	91.5060	9,150,646	10,000,000	9,991,034		188			4.500	4.506	MS	132,500	450,000	11/05/2018	03/15/2049
02361D-AV-2	AMEREN ILLINOIS CO			1	1.F FE	778,590	81.3300	813,295	1,000,000	781,576		2,986			1.550	5.398	MN	1,981		11/17/2023	11/15/2030
02361D-AY-6	AMEREN ILLINOIS CO			1	1.F FE	4,991,350	93.2040	4,660,222	5,000,000	4,992,336		735			3.850	3.871	MS	64,167	193,569	08/15/2022	09/01/2032
024747-AF-4	ABC SUPPLY CO INC SERIES 144A			1	3.B FE	18,256,410	94.6280	18,925,540	20,000,000	18,647,520		282,639			4.000	5.878	JJ	368,889	800,000	10/31/2022	01/15/2028
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	17,068,023	98.9770	16,925,151	17,100,000	17,074,823		4,139			4.050	4.081	MN	111,578	692,550	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS CO			2	1.G FE	10,800,000	99.5280	10,749,015	10,800,000	10,800,000					4.989	4.987	MN	52,385	538,812	05/18/2022	05/26/2033
025816-DA-4	AMERICAN EXPRESS CO			2	1.F FE	2,008,710	96.2790	2,118,132	2,200,000	2,010,460		1,750			4.420	5.593	FA	39,976		11/17/2023	08/03/2033
025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	45,856,241	83.6140	38,378,836	45,900,000	45,862,580		(2,817)			4.500	4.498	JD	91,800	2,065,500	08/12/2020	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	45,542,394	100.1950	45,864,444	45,775,000	45,610,657		19,395			5.250	5.314	AO	594,121	2,403,188	04/17/2020	04/02/2030
02665W-DT-5	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	24,280,800	84.5370	21,134,145	25,000,000	24,438,787		73,177			1.800	2.146	JJ	210,000	450,000	10/25/2021	01/13/2031
02665W-EB-3	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	16,169,360	90.3260	15,581,316	17,250,000	16,430,661		147,549			2.250	3.282	JJ	181,125	388,125	03/15/2022	01/12/2029
02666T-AC-1	AMERICAN HOMES 4 RENT			1	2.B FE	20,706,303	82.4890	17,314,523	20,990,000	20,766,563		26,576			2.375	2.531	JJ	229,870	498,513	10/08/2021	07/15/2031
02666T-AE-7	AMERICAN HOMES 4 RENT			1	2.B FE	18,674,506	89.5580	17,150,399	19,150,000	18,744,336		40,651			3.625	3.927	AO	146,551	694,188	03/31/2022	04/15/2032
026874-CY-1	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	39,674,989	99.7060	39,583,298	39,700,000	39,699,619		3,069			4.125	4.133	FA	618,658	1,637,625	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	72,442,307	90.2120	61,938,817	68,659,000	72,056,946		(119,534)			4.500	4.118	JJ	1,416,092	3,089,655	07/08/2020	07/16/2044
026874-DC-8	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	29,619,090	90.5440	26,257,852	29,000,000	29,498,683		(41,767)			3.875	3.666	JJ	518,174	1,123,750	08/12/2020	01/15/2035
026874-DE-4	AMERICAN INTL GROUP			2	2.B FE	21,995,689	92.3460	16,217,864	17,562,000	21,078,452		(272,186)			4.700	2.599	JJ	392,072	825,414	07/07/2020	07/10/2035
026874-DH-7	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	1,241,966	98.1090	1,177,309	1,200,000	1,209,126		(5,040)			3.900	3.495	AO	11,700	58,116	11/17/2023	04/01/2026
026874-DK-0	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	846,830	97.3290	827,293	850,000	848,494		317			4.200	4.246	AO	8,925	35,700	03/19/2018	04/01/2028
026874-DR-5	AMERICAN INTL GROUP			1	2.B FE	14,439,280	92.0280	11,963,596	13,000,000	13,960,335		(142,400)			3.400	2.130	JD	1,228	221,000	08/12/2020	06/30/2030
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY SERIES 2021				1.D FE	34,605,490	64.9520	22,408,431	34,500,000	34,598,658		(2,487)			3.121	3.105	JJ	496,499	1,076,745	05/05/2021	07/15/2052
03027X-AP-5	AMERICAN TOWER CORP SR UNSEC			1	2.C FE	15,963,680	95.8920	15,342,706	16,000,000	15,985,795		3,703			3.550	3.577	JJ	261,911	568,000	06/27/2017	07/15/2027
03027X-BC-3	AMERICAN TOWER CORP			1	2.C FE	12,669,726	83.8810	11,452,306	13,653,000	12,854,361		105,343			2.100	3.077	JD	12,743	286,713	04/13/2022	06/15/2030
03027X-BD-1	AMERICAN TOWER CORP			1	2.C FE	14,862,419	68.1580	9,934,090	14,575,000	14,841,749		(6,713)			3.100	2.998	JD	20,081	451,825	09/23/2020	06/15/2050
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	2,513,739	81.9680	2,069,702	2,525,000	2,517,167		1,069			1.875	1.924	AO	9,995	47,344	09/23/2020	10/15/2030
03027X-BK-5	AMERICAN TOWER CORP			1	2.C FE	19,019,293	66.6450	12,812,578	19,225,000	19,033,806		4,532			2.950	3.004	JJ	261,513	567,138	11/17/2020	01/15/2051
03027X-CF-5	AMERICAN TOWER CORP			1	2.C FE	1,507,380	105.8720	1,588,087	1,500,000	1,507,380					5.900	5.830	MN	26,058		11/17/2023	11/15/2033
030288-B#-0	AMERICAN TRANSMISSION SYSS-INC				2.A	15,000,000	99.1110	14,866,650	15,000,000	15,000,000					5.130	5.130	MN	98,325	382,613	05/15/2023	05/15/2033
030288-B*-4	AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC				2.A	30,000,000	95.2380	28,571,400	30,000,000	30,000,000					4.320	4.320	AO	320,400	1,296,000	09/27/2018	10/01/2030
030288-B@-2	AMERICAN TRANSMISSION SYSS-INC SR-UNSEC				2.A	10,000,000	95.0420	9,504,200	10,000,000	10,000,000					4.380	4.380	AO	91,250	438,000	04/15/2019	04/15/2031
03030#-AB-0	AMERICAN TRANSMISSION CO SR			1	1.F	34,000,000	104.0090	35,363,060	34,000,000	34,000,000					5.910	5.909	FA	837,250	2,009,400	08/01/2007	08/01/2037
030360-AA-9	AMERICAN UNIVERSITY UNSEC			1	1.E FE	82,474,515	83.8220	69,362,981	82,750,000	82,517,753		6,266			4.321	4.341	AO	893,907	3,575,628	12/08/2015	04/01/2045
030360-AC-5	AMERICAN UNIVERSITY UNSEC			1	1.E FE	22,463,960	82.0770	18,467,267	22,500,000	22,468,517		795			3.855	3.864	AO	216,844	867,375	01/24/2018	10/01/2047
03040W-AD-7	AMERICAN WATER CAP CORP SR UNSEC			1	2.A FE	25,000,000	115.8030	28,950,755	25,000,000	25,000,000					6.593	6.593	AO	347,964	1,648,250	10/16/2007	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	30,311,637	89.5370	27,190,585	30,368,000	30,323,851		1,460			4.300	4.311	JD	108,819	1,305,824	08/11/2014	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	38,844,390	99.6560	38,865,893	39,000,000	38,996,972		18,045			3.850	3.898	MS	500,500	1,501,500	11/08/2013	03/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040W-AL-9	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	34,923,450	97.8930	34,262,439	35,000,000	34,989,649		8,556			3.400	3.426	MS	396,667	1,190,000	08/10/2015	03/01/2025
03040W-AM-7	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	24,670,874	87.9770	21,862,291	24,850,000	24,700,719		4,042			4.300	4.343	MS	356,183	1,068,550	08/19/2015	09/01/2045
03040W-AN-5	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	12,452,296	95.0370	11,855,853	12,475,000	12,467,727		2,351			3.000	3.021	JD	31,188	374,250	11/14/2016	12/01/2026
03040W-AP-0	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	13,189,344	83.7140	11,133,927	13,300,000	13,205,206		2,473			4.000	4.048	JD	44,333	532,000	11/14/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	51,997,937	81.6660	42,650,321	52,225,000	52,028,469		5,057			3.750	3.774	MS	652,813	1,958,438	08/08/2017	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	16,990,820	86.9930	14,788,738	17,000,000	16,992,196		177			4.200	4.203	MS	238,000	714,000	08/06/2018	09/01/2048
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	17,461,325	94.3860	16,517,514	17,500,000	17,477,674		3,685			3.450	3.476	JD	50,313	603,750	05/06/2019	06/01/2029
03040W-AV-7	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	14,920,500	85.9870	12,898,118	15,000,000	14,927,630		1,574			4.150	4.181	JD	51,875	622,500	05/06/2019	06/01/2049
03040W-AY-1	AMERICAN WATER CAPITAL C			1	2.A FE	5,056,550	85.3930	4,269,669	5,000,000	5,044,187		(5,710)			2.300	2.165	JD	9,583	115,000	10/14/2021	06/01/2031
03040W-AZ-8	AMERICAN WATER CAPITAL C			1	2.A FE	14,956,950	73.4660	11,019,903	15,000,000	14,959,468		903			3.250	3.265	JD	40,625	487,500	05/10/2021	06/01/2051
03040W-BA-2	AMERICAN WATER CAPITAL C			1	2.A FE	4,161,765	99.4770	4,153,169	4,175,000	4,163,702		1,083			4.450	4.489	JD	15,482	185,788	05/02/2022	06/01/2032
03063#-AA-2	AMERICOLD REALTY TRUST A-SR-UNSEC				2.B FE	23,000,000	97.9830	22,536,090	23,000,000	23,000,000					4.680	4.681	JJ	511,290	1,076,400	12/04/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY TRUST B-SR-UNSEC				2.B FE	27,000,000	97.5000	26,325,000	27,000,000	27,000,000					4.860	4.861	JJ	623,295	1,312,200	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	30,000,000	92.9990	27,899,700	30,000,000	30,000,000					4.100	4.101	JJ	584,250	1,230,000	05/07/2019	01/08/2030
03063#-AE-4	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	54,122,200	80.3040	39,006,704	48,573,800	48,573,800				1,474,000	1.650	1.650	JJ	387,376	787,383	12/30/2020	01/07/2033
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	25,448,007	99.1600	25,241,212	25,455,000	25,453,764		(34)			3.400	3.401	MN	110,588	865,470	02/29/2016	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	43,134,787	97.8920	42,413,765	43,327,000	43,298,087		23,604			3.250	3.308	MS	469,376	1,408,128	12/06/2016	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	34,303,150	96.3390	33,718,737	35,000,000	34,670,969		74,950			3.450	3.706	JD	53,667	1,207,500	09/17/2018	12/15/2027
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1.G FE	19,731,888	98.7610	19,554,656	19,800,000	19,793,779		7,650			3.700	3.741	AO	154,660	732,600	09/15/2014	10/15/2024
03076C-AK-2	AMERIPRISE FINANCIAL INC			1	1.G FE	6,845,919	97.5390	6,705,829	6,875,000	6,867,304		5,938			3.000	3.092	AO	50,990	206,250	03/31/2020	04/02/2025
03076C-AL-0	AMERIPRISE FINANCIAL INC			1	1.G FE	12,197,072	99.1880	12,100,912	12,200,000	12,197,466		244			4.500	4.503	MN	73,200	549,000	05/10/2022	05/13/2032
030981-AJ-3	AMERIGAS PART/FIN CORP SR UNSEC			1	4.A FE	44,450,000	99.0140	44,011,874	44,450,000	44,450,000					5.875	5.875	FA	950,273	2,611,438	06/20/2016	08/20/2026
030981-AL-8	AMERIGAS PART/FIN CORP SR UNSEC			1	4.A FE	12,619,563	97.2520	12,253,781	12,600,000	12,604,877		(2,344)			5.750	5.736	MN	82,513	718,750	11/29/2023	05/20/2027
031100-H#-0	AMETEK INC SERIES Q				2.A	21,955,102	91.9390	20,299,212	22,079,000	22,079,000				670,000	1.530	1.530	AO	57,240	331,069	01/16/2019	10/31/2028
031100-J@-0	AMETEK-INC. SERIES S				2.A	8,679,264	84.9290	7,577,832	8,922,550	8,922,550				459,900	2.700	2.699	MN	24,760	235,144	01/16/2019	11/23/2031
031100-L#-5	AMETEK INC SERIES L				2.A	20,000,000	94.1480	18,829,600	20,000,000	20,000,000					3.980	3.979	AO	196,789	796,000	01/16/2019	09/30/2029
031100-L*-9	AMETEK INC SERIES J				2.A	10,000,000	98.5550	9,855,500	10,000,000	10,000,000					3.730	3.729	AO	92,214	373,000	01/16/2019	09/30/2024
031100-L@-7	AMETEK INC SERIES K				2.A	10,000,000	96.9010	9,690,100	10,000,000	10,000,000					3.830	3.829	AO	94,686	383,000	01/16/2019	09/30/2026
031100-N#-3	AMETEK-INC. SR-UNSEC				2.A	13,000,000	98.0480	12,746,240	13,000,000	13,000,000					4.320	4.320	JD	28,080	561,600	12/13/2018	12/13/2027
031100-N@-5	AMETEK-INC. SR-UNSEC				2.A	5,000,000	97.1670	4,858,350	5,000,000	5,000,000					4.370	4.370	JD	10,925	218,500	12/13/2018	12/13/2028
031100-P*-5	AMETEK-INC. SR-UNSEC				2.A	20,000,000	98.4760	19,695,200	20,000,000	20,000,000					4.180	4.177	JD	41,800	836,000	12/13/2018	12/13/2025
031100-P@-3	AMETEK-INC. SR-UNSEC				2.A	12,000,000	98.0480	11,765,760	12,000,000	12,000,000					4.320	4.320	JD	25,920	518,400	01/14/2019	12/13/2027
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A			1	2.C FE	49,503,956	76.5980	37,787,277	49,332,000	49,468,832		(18,100)			2.805	2.760	MS	422,816	1,383,763	11/22/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A			1	2.C FE	29,051,600	60.7830	17,019,323	28,000,000	28,999,180		(23,127)			3.833	3.619	MS	327,934	1,073,240	09/08/2021	03/11/2051
031162-CJ-7	AMGEN INC SR UNSEC			1	2.A FE	20,836,860	95.0250	20,905,456	22,000,000	21,547,383		161,618			2.600	3.424	FA	209,733	572,000	04/26/2019	08/19/2026
031162-CR-9	AMGEN INC			1	2.A FE	46,617,233	77.8120	34,568,191	44,425,000	46,329,955		(97,474)			3.150	2.806	FA	505,334	1,399,388	12/16/2020	02/21/2040
031162-CS-7	AMGEN INC			1	2.A FE	14,419,519	74.4430	10,738,392	14,425,000	14,419,956		119			3.375	3.377	FA	175,805	486,844	02/18/2020	02/21/2050
031162-CW-8	AMGEN INC			1	2.A FE	2,040,825	85.5400	2,138,506	2,500,000	2,046,683		5,858			2.300	5.390	FA	20,125		11/17/2023	02/25/2031
031162-CY-4	AMGEN INC			1	2.A FE	19,249,747	64.1640	12,832,771	20,000,000	19,288,288		14,814			2.770	2.951	MS	184,667	554,000	05/13/2021	09/01/2053
031162-CZ-1	AMGEN INC			1	2.A FE	27,379,666	81.9960	23,040,878	28,100,000	27,436,101		27,585			2.000	2.302	JJ	259,144	520,000	11/17/2023	01/15/2032
031162-DA-5	AMGEN INC			1	2.A FE	33,481,800	72.7110	25,448,783	35,000,000	33,609,711		58,558			2.800	3.094	FA	370,222	980,000	10/20/2021	08/15/2041
031162-DE-7	AMGEN INC			1	2.A FE	14,115,474	91.3800	12,930,236	14,150,000	14,121,051		3,042			3.350	3.379	FA	169,859	474,025	02/17/2022	02/22/2032
031162-DS-6	AMGEN INC			1	2.A FE	8,336,375	103.3310	8,783,140	8,500,000	8,336,982		607			5.600	5.766	MS	157,344		12/01/2023	03/02/2043
031162-DT-4	AMGEN INC			1	2.A FE	25,399,658	105.2090	28,195,903	26,800,000	25,403,357		3,699			5.650	6.031	MS	500,527	50,850	11/08/2023	03/02/2053
032095-AH-4	AMPHENOL CORP SR UNSEC			2	1.G FE	7,118,160	99.6540	7,100,347	7,125,000	7,120,899		658			4.350	4.362	JD	25,828	309,938	01/07/2019	06/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
032095-AL-5	AMPHENOL CORP			1	2.A FE	14,775,300	84.1430	12,621,510	15,000,000	14,821,096		20,900			2.200	2.370	MS	97,167	330,000	10/18/2021	09/15/2031
032654-AN-5	ANALOG DEVICES INC SR UNSEC			1	1.G FE	17,538,099	97.6880	17,241,978	17,650,000	17,613,066		11,766			3.500	3.576	JD	44,615	617,750	11/30/2016	12/05/2026
032654-AS-4	ANALOG DEVICES INC			1	1.G FE	7,014,468	97.8550	6,898,790	7,050,000	7,040,580		7,286			2.950	3.060	AO	51,994	207,975	04/06/2020	04/01/2025
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	37,490,367	85.1000	32,040,277	37,650,000	37,522,891		14,873			2.100	2.147	AO	197,663	790,650	10/25/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC			1	1.F FE	44,767,569	74.4380	33,273,617	44,700,000	44,761,411		(2,950)			2.800	2.789	AO	312,900	1,251,600	10/25/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC			1	1.F FE	10,106,600	71.5090	7,150,931	10,000,000	10,101,402		(2,417)			2.950	2.896	AO	73,750	295,000	10/25/2021	10/01/2051
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	29,657,808	97.0390	30,276,186	31,200,000	29,768,579		110,771			3.450	4.911	JD	47,840	538,200	09/18/2023	06/15/2027
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.C FE	28,909,917	99.6740	29,902,116	30,000,000	29,129,512		51,308			4.700	5.023	FA	587,500	1,410,000	05/15/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	1.G FE	21,694,541	98.0240	22,349,504	22,800,000	21,796,440		23,712			4.900	5.239	FA	465,500	1,117,200	05/15/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	1.G FE	8,596,231	84.8210	7,358,192	8,675,000	8,616,520		2,140			3.750	3.801	JJ	150,005	325,313	07/11/2012	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	1.G FE	87,259,123	92.0540	80,824,815	87,802,000	87,322,205		10,400			4.439	4.476	AO	920,250	3,897,531	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT				1.G FE	10,534,340	100.0280	10,002,827	10,000,000	10,439,821		(15,400)			4.950	4.589	JJ	228,250	495,000	12/19/2016	01/15/2042
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			2	1.G FE	32,696,680	101.5540	33,309,757	32,800,000	32,741,650		9,970			4.750	4.790	JJ	683,789	1,558,000	01/10/2019	01/23/2029
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	1.G FE	21,380,008	95.1390	20,383,445	21,425,000	21,395,691		4,004			3.500	3.524	JD	62,490	749,875	04/01/2020	06/01/2030
03674X-AS-5	ANTERO RESOURCES CORP SERIES 144A			1	3.A FE	9,147,030	95.8460	9,584,606	10,000,000	9,262,531		93,463			5.375	6.863	MS	179,167	537,500	10/11/2022	03/01/2030
036752-AN-3	ANTHEM INC			1	2.B FE	6,057,625	86.5800	5,627,670	6,500,000	6,068,989		7,726			2.250	3.361	MN	18,688	90,000	11/17/2023	05/15/2030
036752-AS-2	ANTHEM INC			1	2.B FE	10,586,325	78.3520	8,324,910	10,625,000	10,588,415		778			3.600	3.620	MS	112,625	382,500	03/08/2021	03/15/2051
036752-AT-0	ANTHEM INC			1	2.B FE	5,537,235	95.4990	5,300,175	5,550,000	5,539,111		1,068			4.100	4.128	MN	29,076	227,550	04/26/2022	05/15/2032
036752-AU-7	ANTHEM INC			1	2.B FE	6,266,106	91.2340	5,747,766	6,300,000	6,267,177		555			4.550	4.583	MN	36,628	286,650	04/26/2022	05/15/2052
03690A-AD-8	ANTERO MIDSTREAM PART/FI CO.GUARNT			2	3.C FE	340,305	99.2240	347,283	350,000	340,629		324			5.750	6.701	MS	6,708		11/16/2023	03/01/2027
037389-BC-6	AON CORP CO.GUARNT			2	2.A FE	85,896,763	95.6560	82,240,519	85,975,000	85,929,665		7,534			3.750	3.761	MN	528,388	3,224,063	04/30/2019	05/02/2029
037389-BE-2	AON CORP			1	2.A FE	29,539,658	88.6650	26,200,514	29,550,000	29,543,083		978			2.800	2.804	MN	105,723	827,400	05/12/2020	05/15/2030
03740L-AA-0	AON CORP AON GLOBAL HOLD			1	2.A FE	14,294,750	81.6870	12,253,107	15,000,000	14,408,443		65,812			2.050	2.604	FA	109,333	307,500	04/07/2022	08/23/2031
03740L-AB-8	AON CORP AON GLOBAL HOLD			1	2.A FE	32,782,190	65.1930	24,121,561	37,000,000	32,918,826		77,879			2.900	3.503	FA	381,511	1,073,000	04/12/2022	08/23/2051
03740L-AE-2	AON CORP AON GLOBAL HOLD			1	2.A FE	9,060,712	93.9810	8,646,258	9,200,000	9,063,425		2,357			3.900	3.988	FA	122,590	358,800	02/23/2022	02/28/2052
03740L-AG-7	AON CORP AON GLOBAL HOLD			1	2.A FE	2,449,437	102.5550	2,512,608	2,450,000	2,449,437					5.350	5.357	FA	44,784	65,538	02/23/2023	02/28/2033
037411-BC-8	APACHE CORP SR UNSEC			1	2.C FE	106,080	71.5000	76,505	107,000	106,286		22			4.250	4.300	JJ	2,097		11/28/2012	01/15/2044
037735-CE-5	APPALACHIAN POWER CO SR UNSEC			1	2.A FE	14,886,000	101.3800	15,207,070	15,000,000	14,931,850		3,936			5.800	5.854	AO	217,500	870,000	09/26/2005	10/01/2035
037735-CX-3	APPALACHIAN POWER CO SR UNSEC			2	1.G FE	1,489,740	84.2120	1,263,178	1,500,000	1,490,603		197			4.500	4.542	MS	22,500	67,500	03/04/2019	03/01/2049
037735-CY-1	APPALACHIAN POWER CO SERIES Z			1	1.G FE	19,111,380	74.7970	14,379,628	19,225,000	19,119,231		2,328			3.700	3.733	MN	118,554	711,325	05/12/2020	05/01/2050
037833-AS-9	APPLE INC SR UNSEC			1	1.B FE	12,489,500	99.3050	12,413,099	12,500,000	12,499,574		1,204			3.450	3.460	MN	65,885	431,250	04/29/2014	05/06/2024
037833-BG-4	APPLE INC SR UNSEC			1	1.B FE	24,913,000	97.9640	24,491,084	25,000,000	24,986,418		9,575			3.200	3.241	MN	106,667	800,000	05/06/2015	05/13/2025
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	20,679,405	97.5670	20,220,733	20,725,000	20,713,944		4,901			3.250	3.276	FA	239,489	673,563	02/16/2016	02/23/2026
037833-DQ-0	APPLE INC			1	1.B FE	14,378,080	73.4360	9,546,671	13,000,000	14,257,027		(35,794)			2.950	2.434	MS	117,181	383,500	08/12/2020	09/11/2049
037833-DW-7	APPLE INC			1	1.B FE	68,380,922	68.8340	46,565,989	67,650,000	68,316,717		(19,187)			2.650	2.596	MN	248,990	1,792,725	08/12/2020	05/11/2050
037833-DZ-0	APPLE INC			1	1.B FE	73,987,153	65.5340	48,543,969	74,075,000	74,004,472		1,840			2.400	2.405	FA	646,922	1,777,800	12/14/2020	08/20/2050
037833-EA-4	APPLE INC			1	1.B FE	67,892,771	65.8720	45,204,536	68,625,000	67,940,059		11,099			2.550	2.592	FA	636,783	1,749,938	08/13/2020	08/20/2060
038222-AN-5	APPLIED MATERIALS INC			1	1.F FE	971,266	85.0500	829,237	975,000	972,530		360			1.750	1.792	JD	1,422	17,063	05/26/2020	06/01/2030
038222-AP-0	APPLIED MATERIALS INC			1	1.F FE	19,135,219	71.9710	13,836,449	19,225,000	19,142,500		2,094			2.750	2.773	JD	44,057	528,688	05/26/2020	06/01/2050
03836W-AB-9	AQUA AMERICA INC SR UNSEC			2	2.B FE	9,300,000	93.3090	8,677,737	9,300,000	9,300,000					3.566	3.566	MN	55,273	331,638	04/24/2019	05/01/2029
03836W-AC-7	AQUA AMERICA INC SR UNSEC			2	2.B FE	19,063,345	83.0250	15,816,276	19,050,000	19,062,292		(275)			4.276	4.272	MN	135,763	814,578	04/29/2019	05/01/2049
03836W-F@-7	AQUA AMERICA-INC.				2.B	20,000,000	79.0400	15,808,000	20,000,000	20,000,000					3.570	3.570	MN	115,033	714,000	11/03/2016	11/03/2041
03840@-AB-2	AQUA ILLINOIS-INC. SENIOR UNSECURED				1.E Z	25,000,000	91.7220	22,930,500	25,000,000	25,000,000					3.640	3.640	JJ	414,556	910,000	07/10/2017	07/15/2032
03840@-AC-0	AQUA ILLINOIS-INC.				1.E Z	6,000,000	89.1150	5,346,900	6,000,000	6,000,000					3.890	3.890	JJ	106,327	233,400	07/10/2017	07/15/2037
03840@-AD-8	AQUA ILLINOIS-INC.				1.E YE	15,000,000	88.6970	13,304,550	15,000,000	15,000,000					3.900	3.900	JJ	266,500	585,000	07/10/2017	01/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03840@-AE-6	AQUA ILLINOIS-INC.				1.E YE	10,000,000	85.1230	8,512,300	10,000,000	10,000,000					4.180	4.180	JJ	190,422	418,000	07/10/2017	07/15/2047
03840@-AF-3	AQUA ILLINOIS-INC.				1.E YE	22,000,000	85.1800	18,739,600	22,000,000	22,000,000					4.220	4.220	JJ	422,938	928,400	07/10/2017	07/15/2049
03840@-AG-1	AQUA ILLINOIS-INC.				1.E YE	22,000,000	85.4190	18,792,180	22,000,000	22,000,000					4.240	4.240	JJ	424,942	932,800	07/10/2017	07/15/2050
03842*-AE-6	AQUA PENNSYLVANIA-INC. A-SR-SEC				1.E	17,000,000	84.7550	14,408,350	17,000,000	17,000,000					3.790	3.790	JD	53,692	644,300	11/13/2012	12/01/2041
03842*-AF-3	AQUA PENNSYLVANIA-INC B-SR-SEC				1.E	6,000,000	83.7000	5,022,000	6,000,000	6,000,000					3.800	3.800	JD	19,000	228,000	11/13/2012	12/01/2042
03842*-AT-3	AQUA PENNSYLVANIA-INC SR-SEC			1	1.E	20,000,000	87.7520	17,550,400	20,000,000	20,000,000					4.160	4.160	JJ	379,022	832,000	10/29/2015	01/15/2046
03842*-AY-2	AQUA PENNSYLVANIA-INC.				1.E	10,000,000	82.9270	8,292,700	10,000,000	10,000,000					3.650	3.649	FA	152,083	365,000	01/31/2017	02/01/2042
03842*-AZ-9	AQUA PENNSYLVANIA-INC.				1.E	25,000,000	81.7100	20,427,500	25,000,000	25,000,000					3.690	3.690	FA	384,375	922,500	01/31/2017	02/01/2044
03842*-BJ-4	AQUA PENNSYLVANIA-INC. SR-SEC				1.E	65,000,000	90.1670	58,608,550	65,000,000	65,000,000					4.440	4.440	FA	1,090,267	2,886,000	11/15/2018	11/15/2047
03842*-BK-1	AQUA PENNSYLVANIA-INC. SR-SEC				1.E	20,000,000	91.0500	18,210,000	20,000,000	20,000,000					4.490	4.490	FA	339,244	898,000	11/15/2018	11/15/2052
03842*-BV-7	AQUA PENNSYLVANIA-INC SR-SEC				1.E	22,000,000	76.6610	16,865,420	22,000,000	22,000,000					3.490	3.490	JD	63,983	767,800	05/01/2020	05/01/2051
03842*-BW-5	AQUA PENNSYLVANIA-INC SR-SEC				1.E	11,000,000	77.0700	8,477,700	11,000,000	11,000,000					3.540	3.540	JD	32,450	389,400	05/01/2020	05/01/2055
03842*-BX-3	AQUA PENNSYLVANIA-INC SR-SEC				1.E	11,000,000	77.3520	8,508,720	11,000,000	11,000,000					3.550	3.550	JD	32,542	390,500	05/01/2020	05/01/2056
03843@-AC-7	AQUA OHIO-INC. SR-SEC			1	1.E YE	20,000,000	91.4470	18,289,400	20,000,000	20,000,000					3.750	3.750	MN	64,583	750,000	05/28/2013	05/28/2033
03843@-AD-5	AQUA OHIO-INC. SR-SEC			1	1.E YE	30,000,000	86.1950	25,858,500	30,000,000	30,000,000					4.180	4.180	MN	107,983	1,254,000	05/28/2013	05/28/2044
03843@-AG-8	AQUA OHIO-INC.				1.E YE	50,000,000	72.9760	36,488,000	50,000,000	50,000,000					3.350	3.350	MN	214,028	1,675,000	04/15/2021	05/15/2051
03881N-A@-6	ARBOR REALTY TRUST-INC.				1.F PL	37,000,000	103.5610	38,317,570	37,000,000	37,000,000					7.750	7.752	MS	708,910	1,537,299	03/09/2023	03/30/2026
038923-A#-5	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F Z	75,000,000	97.2530	72,939,750	75,000,000	75,000,000					4.500	4.500	MS	993,750	3,375,000	03/04/2020	03/15/2027
038923-A*-9	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	40,000,000	99.6570	39,862,800	40,000,000	40,000,000					5.750	5.750	AO	568,611	2,300,000	03/22/2019	04/01/2024
038923-A@-7	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	75,000,000	98.4990	73,874,250	75,000,000	75,000,000					4.750	4.751	AO	880,729	3,562,500	10/15/2019	10/15/2024
038923-B@-6	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	7,000,000	98.4740	6,893,180	7,000,000	7,000,000					5.000	5.003	AO	59,306	350,000	05/06/2021	04/30/2026
039482-AB-0	ARCHER DANIELS MIDLAND C			1	1.F FE	9,922,300	93.3070	9,330,733	10,000,000	9,948,577		7,292			3.250	3.342	MS	84,861	325,000	03/25/2020	03/27/2030
039482-AC-8	ARCHER DANIELS MIDLAND C			1	1.F FE	9,852,000	67.4530	6,745,259	10,000,000	9,859,403		3,331			2.700	2.773	MS	79,500	270,000	10/19/2021	09/15/2051
039482-AD-6	ARCHER DANIELS MIDLAND C			1	1.F FE	19,958,600	94.4660	18,893,147	20,000,000	19,965,347		3,701			2.900	2.924	MS	193,333	580,000	02/23/2022	03/01/2032
039482-AE-4	ARCHER DANIELS MIDLAND C			1	1.F FE	9,942,698	100.0030	10,000,268	10,000,000	9,945,519		2,821			4.500	4.571	FA	170,000	165,000	03/29/2023	08/15/2033
039483-AN-2	ARCHER DANIELS SR UNSEC				1.F FE	4,768,360	107.7700	4,957,435	4,600,000	4,646,849		(10,099)			6.750	6.454	JD	13,800	310,500	07/31/2002	12/15/2027
039483-AT-9	ARCHER DANIELS SR UNSEC			1	1.F FE	34,694,930	113.5250	40,362,815	35,554,000	35,124,467		35,774			5.935	6.114	AO	527,532	2,110,130	04/20/2006	10/01/2032
039483-AU-6	ARCHER DANIELS SR UNSEC			1	1.F FE	28,935,800	106.9610	32,088,186	30,000,000	29,366,349		37,260			5.375	5.623	MS	474,792	1,612,500	01/11/2007	09/15/2035
039483-BH-4	ARCHER-DANIELS-MIDLAND C SR UNSEC			1	1.F FE	3,847,320	85.8330	3,386,958	3,946,000	3,867,981		2,548			4.016	4.165	AO	33,015	158,471	04/30/2014	04/16/2043
039524-AA-1	ARCHES BUYER INC SERIES 144A			1	4.B FE	3,569,395	90.5630	3,225,871	3,562,000	3,565,107		(1,527)			4.250	4.202	JD	12,615	151,385	01/12/2021	06/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A			1	3.C FE	7,735,000	87.4820	7,086,070	8,100,000	7,745,874		10,874			3.250	4.229	MN	33,638	230,750	10/26/2023	09/01/2028
03969Y-AC-2	ARDAGH METAL PACKAGING SERIES 144A			1	3.C FE	4,694,560	99.6420	4,683,162	4,700,000	4,694,685		125			6.000	6.036	JD	12,533	276,000	11/29/2023	06/15/2027
04010L-BE-2	ARES CAPITAL CORP				2.C FE	12,113,854	102.8600	12,548,876	12,200,000	12,122,537		8,683			7.000	7.237	JJ	351,089		07/27/2023	01/15/2027
04016*-AA-2	ARGLASSYAMAMURA SE LLC				2.B PL	20,000,000	103.7510	20,750,200	20,000,000	20,000,000					6.100	6.102	JD	613,389		05/26/2023	06/30/2035
040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	26,555,971	100.0800	26,821,565	26,800,000	26,671,414		9,847			5.625	5.691	MN	192,625	1,507,500	02/17/2005	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	21,318,705	100.4250	21,591,446	21,500,000	21,394,143		6,296			5.500	5.558	MS	394,167	1,182,500	08/17/2005	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	11,587,371	94.5640	11,031,845	11,666,000	11,606,676		2,029			5.050	5.094	MS	196,378	589,133	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	19,810,800	87.1620	17,432,456	20,000,000	19,859,717		4,839			4.500	4.557	AO	225,000	900,000	01/10/2012	04/01/2042
040555-CS-1	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	14,921,100	97.2740	14,591,066	15,000,000	14,987,630		8,688			3.150	3.212	MN	60,375	472,500	05/14/2015	05/15/2025
040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	20,305,800	84.0850	16,817,021	20,000,000	20,262,149		(7,402)			4.350	4.256	MN	111,167	870,000	03/16/2017	11/15/2045
040555-DA-9	ARIZONA PUBLIC SERVICE			1	1.G FE	20,229,000	71.2150	14,243,065	20,000,000	20,211,087		(5,290)			3.500	3.437	JD	58,333	700,000	06/03/2020	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE			1	1.G FE	60,320,745	70.7300	40,966,781	57,920,000	60,137,605		(58,429)			3.350	3.127	MN	247,930	1,940,320	08/12/2020	05/15/2050
040555-DC-5	ARIZONA PUBLIC SERVICE			1	1.G FE	29,950,400	61.3390	18,401,678	30,000,000	29,954,122		1,122			2.650	2.658	MS	234,083	795,000	09/18/2020	09/15/2050
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2.C FE	3,528,239	98.1950	3,485,936	3,550,000	3,547,647		3,344			3.250	3.349	MS	36,215	115,375	09/05/2017	09/08/2024
04288B-AB-6	ARSENAL AIC PARENT LLC SERIES 144A			1	3.C FE	12,045,000	104.3360	12,567,271	12,045,000	12,045,000					8.000	8.000	AO	377,410		07/27/2023	10/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04316J-AA-7	ARTHUR J GALLAGHER & CO			1	2.B FE	39,827,200	82.3080	32,923,396	40,000,000	39,860,827		15,874			2.400	2.449	MN	138,667	960,000	11/02/2021	11/09/2031
04316J-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	9,896,600	66.6920	6,669,230	10,000,000	9,900,929		2,170			3.050	3.103	MS	94,889	305,000	11/02/2021	03/09/2052
04317@-AF-5	ARTHUR J GALLAGHER & CO H-SR-UNSEC			1	2.A FE	45,000,000	99.6210	44,829,450	45,000,000	45,000,000					4.580	4.566	FA	704,175	2,061,000	02/27/2014	02/27/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO I-SR-UNSEC			1	2.A FE	15,000,000	97.4260	14,613,900	15,000,000	15,000,000					4.730	4.715	FA	242,413	709,500	02/27/2014	02/27/2026
04317@-AN-8	ARTHUR J GALLAGHER & CO O-SR-UNSEC			1	2.A FE	15,000,000	97.1650	14,574,750	15,000,000	15,000,000					4.310	4.310	JD	8,979	646,500	06/24/2014	06/24/2025
04317@-AP-3	ARTHUR J GALLAGHER & CO P-SR-UNSEC			1	2.A FE	65,000,000	96.3710	62,641,150	65,000,000	65,000,000					4.360	4.360	JD	39,361	2,834,000	06/24/2014	06/24/2026
04317@-AQ-1	ARTHUR J GALLAGHER & CO				2.A FE	25,000,000	96.5920	24,148,000	25,000,000	25,000,000					4.400	4.400	JD	82,500	1,100,000	06/02/2016	06/02/2026
04317@-BJ-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.A FE	30,000,000	98.0330	29,409,900	30,000,000	30,000,000					4.850	4.850	FA	553,708	1,455,000	02/13/2019	02/13/2026
04317@-BS-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.A FE	30,000,000	91.7820	27,534,600	30,000,000	30,000,000					3.990	3.990	JJ	502,075	1,197,000	01/30/2020	01/30/2030
043436-AU-8	ASBURY AUTOMOTIVE GROUP SERIES WI			1	3.B FE	136,920	94.9750	142,462	150,000	137,233		313			4.500	6.884	MS	2,250		11/16/2023	03/01/2028
043436-AW-4	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	14,451,506	92.5600	13,291,627	14,360,000	14,414,934		(17,637)			4.625	4.481	MN	84,864	664,150	11/08/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	15,702,231	90.8800	14,113,714	15,530,000	15,662,576		(19,159)			5.000	4.831	MN	99,219	776,500	11/15/2021	02/15/2032
04351L-AB-6	ASCENSION HEALTH SR UNSEC				1.B FE	23,849,952	86.1140	20,103,295	23,345,000	23,783,711		(11,830)			3.945	3.821	MN	117,678	920,960	10/02/2017	11/15/2046
044209-AM-6	ASHLAND LLC CO.GUARNT			1	3.A FE	41,094,259	98.0230	39,094,666	39,883,000	40,814,244		(27,603)			6.875	6.647	MN	350,361	2,741,956	09/28/2022	05/15/2043
045054-AF-0	ASHTEAD CAPITAL INC SECURED			1	2.C FE	27,857,500	96.0110	26,571,152	27,675,000	27,717,875		(25,037)			4.375	4.275	FA	457,406	1,210,781	11/20/2017	08/15/2027
045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	28,939,800	81.4110	24,423,238	30,000,000	29,135,084		99,142			2.450	2.871	FA	283,792	735,000	03/08/2022	08/12/2031
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC.				1.D YE	43,186,577	83.8650	36,218,423	43,186,577	43,186,577					3.580	3.597	FMAN	133,135	1,546,079	05/31/2017	05/31/2047
04621W-AD-2	ASSURED GUARANTY US HLDG			1	2.A FE	31,720,330	88.6380	26,591,282	30,000,000	31,344,409		(169,076)			3.150	2.465	JD	42,000	945,000	10/21/2021	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HLDG			1	2.A FE	55,149,650	71.3580	38,248,104	53,600,000	55,077,745		(32,756)			3.600	3.442	MS	568,160	1,929,600	09/24/2021	09/15/2051
04636N-AB-9	ASTRAZENECA FINANCE LLC				1.F FE	3,658,068	86.2190	3,491,880	4,050,000	3,663,492		5,089			2.250	3.678	MN	8,353	66,375	11/17/2023	05/28/2031
04651L-30-5	AT&T Mobility II LLC				2.B PL	42,000,000	105.9750	44,509,500	42,000,000	42,000,000					6.800	6.812	FMAN	476,000	840,933	06/13/2023	06/15/2028
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	28,357,315	84.0800	23,842,830	28,357,315	28,357,315					3.590	3.590	MS	339,343	1,018,027	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	20,016,921	83.8270	16,779,584	20,016,921	20,016,921					3.590	3.590	MS	239,536	718,607	11/01/2016	09/01/2042
048303-CC-3	ATLANTIC CITY ELECTRIC 1ST MORTG			1	1.F FE	10,640,615	103.5660	11,236,907	10,850,000	10,732,000		7,925			5.800	5.941	MN	80,411	629,300	08/10/2006	05/15/2034
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,048,353	84.2960	2,571,023	3,050,000	3,048,782		153			2.300	2.306	MS	20,655	70,150	03/03/2021	03/15/2031
048303-D#-5	ATLANTIC CITY ELEC CO SR-SEC			1	1.F YE	33,000,000	102.5920	33,855,360	33,000,000	33,000,000					5.800	5.800	MS	638,000	1,914,000	03/15/2006	03/01/2036
048303-G*-6	ATLANTIC CITY ELEC CO				1.F YE	45,000,000	65.0510	29,272,950	45,000,000	45,000,000					3.060	3.060	FA	520,200	1,377,000	11/04/2021	02/15/2052
049560-AG-0	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	26,666,151	104.5540	27,863,643	26,650,000	26,659,249		(610)			5.950	5.946	AO	334,754	1,585,675	03/23/2005	10/15/2034
049560-AK-1	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	12,958,140	104.5090	13,586,235	13,000,000	12,968,201		1,062			5.500	5.522	JD	31,778	715,000	06/07/2011	06/15/2041
049560-AL-9	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	50,192,481	90.3640	45,656,426	50,525,000	50,269,875		8,575			4.150	4.189	JJ	966,852	2,096,788	03/21/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	53,214,917	88.4980	46,771,145	52,850,000	53,156,734		(9,797)			4.125	4.082	AO	460,235	2,180,063	06/05/2017	10/15/2044
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	1,470,944	95.2730	1,405,282	1,475,000	1,473,464		416			3.000	3.032	JD	1,967	44,250	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP SR UNSEC			2	1.G FE	12,536,874	89.0640	11,222,095	12,600,000	12,542,915		1,267			4.300	4.330	AO	135,450	541,800	10/01/2018	10/01/2048
049560-AS-4	ATMOS ENERGY CORP			1	1.G FE	3,614,340	76.2090	2,286,274	3,000,000	3,561,433		(16,067)			3.375	2.383	MS	29,813	101,250	08/12/2020	09/15/2049
049560-AT-2	ATMOS ENERGY CORP			1	1.G FE	3,520,730	81.3080	3,353,940	4,125,000	3,530,450		8,366			1.500	3.752	JJ	28,531	22,875	11/17/2023	01/15/2031
049560-AX-3	ATMOS ENERGY CORP			1	1.G FE	4,508,783	105.1020	4,703,299	4,475,000	4,505,477		(2,651)			5.450	5.349	AO	51,487	252,017	09/28/2022	10/15/2032
05073*-AA-9	AUDAX GROUP, LP				1.F PL	12,500,000	83.9510	10,493,875	12,500,000	12,500,000					3.360	3.359	AO	75,833	420,000	10/26/2021	10/26/2031
05073*-AB-7	AUDAX GROUP, LP				1.F PL	12,500,000	81.0460	10,130,750	12,500,000	12,500,000					3.510	3.510	AO	79,219	438,750	10/26/2021	10/26/2033
05073*-AE-1	AUDAX GROUP, LP				1.F PL	60,000,000	80.5220	48,313,200	60,000,000	60,000,000					3.760	3.760	MN	300,800	2,256,000	11/15/2021	05/12/2037
05073*-AF-8	AUDAX GROUP, LP				1.F PL	23,000,000	94.9510	21,838,730	23,000,000	23,000,000					5.100	5.100	FA	417,067	1,173,000	05/24/2022	08/23/2032
05329R-AA-1	AUTONATION INC			1	2.C FE	27,586,130	88.8560	24,701,853	27,800,000	27,618,949		18,343			3.850	3.944	MS	356,767	1,070,300	03/10/2022	03/01/2032
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2.C FE	28,985,512	97.8970	27,631,484	28,225,000	28,372,912		(93,698)			4.500	4.136	AO	317,531	1,270,125	11/09/2016	10/01/2025
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	26,495,394	97.6360	26,215,289	26,850,000	26,796,889		39,670			3.250	3.409	AO	184,221	872,625	05/22/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	2,024,474	96.0730	1,945,474	2,025,000	2,024,864		56			3.125	3.128	AO	12,305	63,281	04/18/2016	04/21/2026
053332-AW-2	AUTOZONE INC SR UNSEC			2	2.B FE	39,691,346	95.4760	37,999,514	39,800,000	39,737,440		10,474			3.750	3.783	AO	302,646	1,492,500	04/04/2019	04/18/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-BA-9	AUTOZONE INC			1	2.B FE	11,777,356	81.1180	10,018,022	12,350,000	11,903,441		57,756			1.650	2.206	JJ	93,963	203,775	10/18/2021	01/15/2031
053484-AB-7	AVALONBAY COMMUNITIES			1	1.G FE	19,177,152	83.7480	16,079,663	19,200,000	19,181,640		2,080			2.050	2.063	JJ	181,493	393,600	09/08/2021	01/15/2032
053484-AE-1	AVALONBAY COMMUNITIES			1	1.G FE	4,996,950	104.0380	5,201,912	5,000,000	4,996,966		16			5.300	5.308	JD	17,667		12/04/2023	12/07/2033
05348E-AV-1	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	9,982,200	97.8680	9,786,820	10,000,000	9,997,133		1,943			3.450	3.471	JD	28,750	345,000	05/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	29,798,874	96.7830	28,807,386	29,765,000	29,771,605		(4,033)			3.500	3.485	MN	133,116	1,041,775	01/27/2016	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	11,351,366	81.3370	9,496,146	11,675,000	11,396,764		7,146			3.900	4.060	AO	96,124	455,325	11/10/2016	10/15/2046
05348E-BG-3	AVALONBAY COMMUNITES SERIES MTN			1	1.G FE	16,474,545	87.2020	14,388,390	16,500,000	16,483,536		2,453			2.300	2.317	MS	126,500	379,500	05/07/2020	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	19,139,449	86.2190	16,575,610	19,225,000	19,165,748		7,610			2.450	2.498	JJ	217,189	471,013	05/08/2020	01/15/2031
05351W-AA-1	AVANGRID INC SR UNSEC			1	2.B FE	11,694,573	97.7210	11,433,357	11,700,000	11,699,134		791			3.150	3.157	JD	30,713	368,550	11/21/2017	12/01/2024
05351W-AB-9	AVANGRID INC SR UNSEC			2	2.B FE	20,321,103	94.2660	19,183,105	20,350,000	20,333,256		2,733			3.800	3.817	JD	64,442	773,300	05/14/2019	06/01/2029
05352T-AA-7	AVANTOR FUNDING INC SERIES 144A			1	3.B FE	22,106,250	96.6480	21,262,584	22,000,000	22,035,176		(21,654)			4.625	4.516	JJ	469,181	1,017,500	07/08/2020	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC SERIES 144A			1	3.B FE	34,128,439	90.8120	31,007,672	34,145,000	34,128,706		268			3.875	3.884	MN	220,520	1,318,275	11/16/2023	11/01/2029
05368V-AA-4	AVIENT CORP SERIES 144A			1	3.C FE	8,498,750	104.0260	8,795,390	8,455,000	8,487,868		(7,881)			7.125	7.000	FA	251,008	587,358	07/27/2022	08/01/2030
05379B-AK-3	AVISTA CORP 1ST MORTG			1	1.G FE	10,930,260	105.8000	11,637,953	11,000,000	10,957,151		2,355			6.250	6.297	JD	57,292	687,500	11/14/2005	12/01/2035
05379B-AQ-0	AVISTA CORP 1ST MORTG			1	1.G FE	14,984,850	84.3720	12,655,785	15,000,000	14,986,578		304			4.350	4.356	JD	54,375	652,500	05/15/2018	06/01/2048
05379B-AR-8	AVISTA CORP			1	1.G FE	35,054,104	79.2240	28,045,166	35,400,000	35,065,444		6,123			4.000	4.056	AO	354,000	1,416,000	04/12/2022	04/01/2052
05379B-C*-6	AVISTA CORP SR-SEC			1	1.G	25,000,000	81.0020	20,250,500	25,000,000	25,000,000					4.110	4.110	JD	85,625	1,027,500	12/18/2014	12/01/2044
05379B-D*-5	AVISTA CORP SR-SEC				1.G	40,000,000	77.3550	30,942,000	40,000,000	40,000,000					3.910	3.910	JD	130,333	1,564,000	12/14/2017	12/01/2047
05379B-D@-3	AVISTA CORP SR-SEC				1.G	48,000,000	70.7250	33,948,000	48,000,000	48,000,000					3.430	3.430	JD	137,200	1,646,400	11/26/2019	06/01/2049
05379B-E*-4	AVISTA CORP SR-SEC				1.G	36,000,000	62.8150	22,613,400	36,000,000	36,000,000					2.900	2.900	AO	258,100	1,044,000	12/01/2021	10/01/2051
05379B-E@-2	AVISTA CORP SR-SEC				1.G	35,000,000	101.4560	35,509,600	35,000,000	35,000,000					5.660	5.660	AO	489,747	1,001,505	03/29/2023	04/01/2053
05453G-AC-9	AXALTA COATING SYSTEMS SERIES 144A			1	4.A FE	4,475,000	89.7430	4,015,996	4,475,000	4,475,000					3.375	3.375	FA	57,056	151,031	11/09/2020	02/15/2029
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.A FE	19,833,820	96.5510	18,827,445	19,500,000	19,651,264		(55,089)			4.350	4.118	AO	167,294	783,000	11/17/2023	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.A FE	35,130,207	92.8470	29,327,567	31,587,000	34,861,760		(81,650)			5.000	4.289	AO	311,483	1,579,350	08/12/2020	04/20/2048
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.A FE	29,611,791	98.6130	29,288,033	29,700,000	29,692,018		10,093			3.800	3.836	AO	263,340	1,128,600	09/30/2014	10/07/2024
05523U-AL-4	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.A FE	20,321,098	92.1680	18,060,250	19,595,000	20,201,783		(19,177)			4.750	4.510	AO	217,178	930,763	09/23/2016	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.A FE	38,673,833	97.7930	37,214,227	38,054,000	38,186,853		(77,191)			3.850	3.630	JD	65,115	1,465,079	11/22/2016	12/15/2025
05526D-BP-9	BAT CAPITAL CORP			1	2.B FE	15,000,000	98.9810	14,847,128	15,000,000	15,000,000					4.700	4.700	AO	174,292	416,491	03/30/2020	04/02/2027
05526D-BR-5	BAT CAPITAL CORP			1	2.B FE	21,314,900	89.4790	19,058,933	21,300,000	21,308,648		(1,973)			2.259	2.249	MS	128,311	481,167	09/25/2020	03/25/2028
05526D-BS-3	BAT CAPITAL CORP			1	2.B FE	40,133,350	83.8620	33,272,274	39,675,000	40,005,226		(42,758)			2.726	2.594	MS	288,411	1,081,541	12/15/2020	03/25/2031
05531G-AB-7	BB&T CORP SUBORD			2	1.G FE	51,449,015	93.5080	48,156,376	51,500,000	51,471,023		4,916			3.875	3.887	MS	565,427	1,995,625	03/11/2019	03/19/2029
05565E-BX-2	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	19,454,400	82.3630	16,472,537	20,000,000	19,567,216		51,535			1.950	2.261	FA	150,583	390,000	10/12/2021	08/12/2031
05565E-CB-9	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	27,798,814	93.0670	26,244,895	28,200,000	27,856,495		34,344			3.700	3.873	AO	260,850	1,043,400	04/21/2022	04/01/2032
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F				1.E PL	20,269,270	90.6120	18,366,391	20,269,270	20,269,270					4.260	4.297	MON	38,376	863,470	09/15/2017	03/15/2037
05606#-AA-1	BIF III HOLTWOOD LLC SR-UNSEC				2.C PL	32,000,000	91.4150	29,252,800	32,000,000	32,000,000					4.504	4.531	MJSD	8,007	1,801,600	02/15/2018	02/15/2033
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC			1	3.B	15,341,570	82.7680	13,197,726	15,945,445	15,571,751		26,526			4.425	4.887	MON	60,759	705,348	08/31/2015	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR			1	4.A	4,461,821	83.6030	3,730,216	4,461,821	4,461,821					4.600	4.645	MON	17,674	205,244	08/31/2015	01/31/2036
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC				1.D PL	37,048,803	85.5640	31,079,050	36,322,578	36,994,432		(18,654)			4.120	4.025	MON	66,511	1,496,049	01/14/2021	01/15/2056
05682*-AD-6	BAIN CAPITAL, LP SR-UNSEC				1.D PL	120,000,000	76.8950	92,274,000	120,000,000	120,000,000					3.410	3.410	AO	863,867	4,092,000	02/09/2021	04/15/2041
05682*-AE-4	BAIN CAPITAL, LP				1.D PL	9,000,000	83.1130	7,480,170	9,000,000	9,000,000					3.180	3.180	AO	60,420	286,200	01/10/2022	04/15/2034
05682*-AF-1	BAIN CAPITAL, LP				1.D PL	21,000,000	81.0150	17,013,150	21,000,000	21,000,000					3.330	3.330	AO	147,630	699,300	01/10/2022	04/15/2037
05682*-AG-9	BAIN CAPITAL, LP				1.D PL	10,000,000	79.6080	7,960,800	10,000,000	10,000,000					3.720	3.720	AO	78,533	372,000	01/10/2022	04/15/2042
05707#-AA-9	BAIRD FINANCIAL CORP SR-UNSEC				1.G PL	50,000,000	97.4190	48,709,500	50,000,000	50,000,000					4.580	4.580	MS	585,222	2,290,000	03/29/2019	03/29/2029
057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC			1	1.G FE	27,605,783	100.9980	28,001,735	27,725,000	27,638,712		3,191			5.125	5.153	MS	418,378	1,420,906	08/19/2010	09/15/2040
058498-AT-3	BALL CORP CO.GUARNT			1	3.A FE	71,326,667	99.8750	72,639,102	72,730,000	71,326,667			1,403,333		5.250	5.250	JJ	1,909,163	3,818,325	06/22/2015	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
058498-AW-6	BALL CORP			1	3.A FE	122,216	85.7980	128,698	150,000	122,601		386			2.875	6.290	FA	1,629		11/16/2023	08/15/2030
058498-AX-4	BALL CORP			1	3.A FE	141,628	86.2190	150,883	175,000	142,019		392			3.125	6.244	MS	1,610		11/16/2023	09/15/2031
058498-AY-2	BALL CORP			1	3.A FE	17,840,000	103.8900	18,534,012	17,840,000	17,840,000					6.875	6.875	MN	156,719	735,900	11/09/2022	03/15/2028
059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	31,617,907	101.2540	33,413,977	33,000,000	32,284,970		55,042			5.200	5.493	JD	76,267	1,716,000	03/15/2005	06/15/2033
059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	26,575,528	76.4660	20,339,907	26,600,000	26,579,365		590			3.500	3.505	FA	351,711	931,000	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELECTRIC			1	1.F FE	14,868,300	72.7260	10,908,881	15,000,000	14,880,360		2,939			3.200	3.246	MS	141,333	480,000	09/09/2019	09/15/2049
059165-EM-8	BALTIMORE GAS & ELECTRIC			1	1.F FE	19,038,133	67.9150	13,056,648	19,225,000	19,052,876		4,246			2.900	2.949	JD	24,779	557,525	06/02/2020	06/15/2050
059165-EN-6	BALTIMORE GAS AND ELECTRIC			1	1.F FE	1,933,152	85.1440	2,043,462	2,400,000	1,938,901		5,749			2.250	5.417	JD	2,400	27,000	11/17/2023	06/15/2031
06051G-FH-7	BANK OF AMERICA CORP SUBORD				2.A FE	14,689,269	99.0620	14,562,104	14,700,000	14,699,157		1,251			4.200	4.209	FA	214,375	617,400	08/21/2014	08/26/2024
06051G-FP-9	BANK OF AMERICA CORP SUBORD				2.A FE	10,743,214	98.3050	10,592,334	10,775,000	10,770,117		3,579			3.950	3.986	AO	82,758	425,613	04/16/2015	04/21/2025
06051G-FU-8	BANK OF AMERICA CORP SUBORD				2.A FE	4,131,465	98.8990	3,857,055	3,900,000	3,967,438		(29,314)			4.450	3.614	MS	56,886	173,550	11/16/2017	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	59,800,487	97.3070	57,313,760	58,900,000	59,139,657		(98,933)			3.500	3.314	AO	412,300	2,061,500	06/16/2017	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	15,000,000	95.1450	14,271,789	15,000,000	15,000,000					3.248	3.248	AO	94,733	377,223	10/18/2016	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP SUBORD			2	2.A FE	10,190,000	97.1840	9,718,388	10,000,000	10,079,290		(25,359)			4.183	3.891	MN	41,830	418,300	04/18/2019	11/25/2027
06051G-GM-5	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	90.2670	22,566,713	25,000,000	25,000,000					4.244	4.244	AO	197,464	1,061,000	04/19/2017	04/24/2038
06051G-GR-4	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	50,000,000	94.8500	47,424,889	50,000,000	50,000,000					3.593	3.593	JJ	798,444	1,796,500	07/18/2017	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	84.0460	21,011,467	25,000,000	25,000,000					3.946	3.946	JJ	432,964	986,500	01/18/2018	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	35,231,696	94.1930	34,060,148	36,160,000	35,646,268		92,449			3.419	3.735	JD	37,776	1,236,310	03/25/2019	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	33,535,200	96.5490	32,440,438	33,600,000	33,562,487		5,847			4.271	4.294	JJ	629,830	1,435,056	12/20/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	1,625,000	94.6500	1,538,057	1,625,000	1,625,000					3.974	3.974	FA	25,831	64,578	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	20,000,000	96.2450	19,248,956	20,000,000	20,000,000					3.559	3.559	AO	134,451	711,800	04/17/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	64,000,000	87.3880	55,928,071	64,000,000	64,000,000					4.078	4.078	AO	492,985	2,609,920	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	9,381,760	90.6710	8,727,042	9,625,000	9,381,957		2,784			3.194	3.608	JJ	134,924	243,543	11/17/2023	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	7,075,000	88.7020	6,275,641	7,075,000	7,075,000					2.884	2.884	AO	39,108	204,043	10/17/2019	10/22/2030
06051G-KM-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	1,156,044	97.2560	1,167,070	1,200,000	1,158,041		1,997			3.384	5.045	AO	10,039		11/17/2023	04/02/2026
06406G-AA-9	BANK OF NY MELLON CORP SUBORD			1	1.F FE	12,086,690	92.3860	11,178,766	12,100,000	12,094,067		1,571			3.000	3.011	AO	61,508	363,000	10/24/2016	10/30/2028
06406R-AW-7	BANK OF NY MELLON CORP SERIES MTN			2	1.F FE	4,227,850	81.3800	4,068,990	5,000,000	4,350,271		72,802			1.800	3.790	JJ	38,250	90,000	04/14/2022	07/28/2031
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B			1	1.E FE	4,840,574	73.7820	3,447,820	4,673,000	4,830,885		(3,737)			3.540	3.345	FA	62,494	165,424	04/14/2021	08/15/2050
06850#-AC-8	BARRIERSAFE SOLUTIONS INTL-INC B-SR-UNSEC			1	2.B	14,000,000	99.4740	13,926,360	14,000,000	14,000,000					4.530	4.530	AO	155,027	634,200	04/03/2014	04/03/2024
06850#-AD-6	BARRIERSAFE SOLUTIONS INTL-INC C-SR-UNSEC			1	2.B	12,000,000	98.3510	11,802,120	12,000,000	12,000,000					4.680	4.680	AO	137,280	561,600	04/03/2014	04/03/2026
06887#-AD-3	BARRY-WEHMILLER COS-INC. B-SR-UNSEC			1	2.C PL	20,000,000	94.7480	18,949,600	20,000,000	20,000,000					3.770	3.770	AO	150,800	754,000	04/07/2015	10/19/2027
06887#-AF-8	BARRY-WEHMILLER COS-INC. D-SR-UNSEC			1	2.C PL	20,000,000	90.5890	18,117,800	20,000,000	20,000,000					3.870	3.869	AO	154,800	774,000	04/07/2015	10/19/2030
06887#-AG-6	BARRY-WEHMILLER COS-INC.				2.C PL	4,582,548	82.4430	4,451,922	5,400,000	4,679,928		61,678			3.050	4.891	JJ	74,115	164,700	05/23/2022	01/20/2033
06887#-AJ-0	BARRY-WEHMILLER COMPANIES INC.				2.C PL	45,000,000	105.0950	47,292,750	45,000,000	45,000,000					6.060	6.059	AO	674,175		09/25/2023	10/02/2033
070101-E#-3	BASIN ELECTRIC POWER COOP B-SR-SEC			1	1.F	12,368,760	94.8390	11,380,680	12,000,000	12,304,939		(7,997)			5.100	4.907	AO	151,300	612,000	02/19/2014	10/01/2049
070101-E*-7	BASIN ELECTRIC POWER COOP SR-SEC			1	1.F	40,000,000	101.7360	40,694,400	40,000,000	40,000,000					5.590	5.590	AO	378,878	2,236,000	10/21/2009	04/28/2040
070101-G@-3	BASIN ELECTRIC POWER COOP C-SR-SEC			1	1.G FE	75,000,000	93.5120	70,134,000	75,000,000	75,000,000					4.740	4.740	JD	158,000	3,555,000	07/07/2015	06/15/2044
07030U-B*-2	BASTION FUNDING I				2.C Z	995,064	101.3120	1,008,124	995,064	995,064					7.801	7.801	MON	3,450	2,372	11/13/2023	10/15/2038
07086*-AA-0	BATH COUNTY ENERGY-LLC SR-UNSEC				2.B PL	30,000,000	95.1060	28,531,800	30,000,000	30,000,000					4.590	4.618	MJSD	340,425	1,032,750	05/03/2018	05/03/2033
071813-CP-2	BAXTER INTERNATIONAL INC			1	2.B FE	33,650,000	89.5120	30,120,695	33,650,000	33,650,000					2.272	2.271	JD	63,711	764,528	06/10/2022	12/01/2028
071813-CS-6	BAXTER INTERNATIONAL INC			1	2.B FE	28,749,598	83.8410	24,104,350	28,750,000	28,750,378		(42)			2.539	2.539	FA	304,151	729,963	06/10/2022	02/01/2032
072732-AC-4	BAYER CORP CO.GUARNT				2.B FE	29,375,050	104.5740	31,372,217	30,000,000	29,816,604		37,362			6.650	6.823	FA	753,667	1,995,000	04/04/2003	02/15/2028
07274E-AG-8	BAYER US FINANCE LLC CO.GUARNT			1	2.B FE	28,019,710	97.9850	27,705,139	28,275,000	28,252,143		28,881			3.375	3.483	AO	220,015	954,281	11/18/2014	10/08/2024
07274E-AL-7	BAYER US FINANCE LLC SERIES 144A			1	2.B FE	16,307,327	103.3420	16,896,353	16,350,000	16,307,675		348			6.500	6.536	MN	118,083		11/16/2023	11/21/2033
07274N-AN-3	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	23,510,636	86.3930	20,604,844	23,850,000	23,575,181		12,959			4.625	4.736	JD	18,384	1,103,063	06/28/2018	06/25/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	10,613,364	84.3360	8,981,834	10,650,000	10,616,794		691			4.875	4.897	JD	8,653	519,188	06/18/2018	06/25/2048
07274N-AW-3	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	10,155,436	98.5770	10,449,208	10,600,000	10,532,388		121,452			3.375	4.590	JJ	164,963	357,750	07/12/2018	07/15/2024
07274N-AZ-6	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	15,946,000	88.7690	15,090,720	17,000,000	15,946,000					4.200	4.971	JJ	329,233	714,000	07/12/2018	07/15/2034
07274N-BC-6	BAYER US FINANCE II LLC CO.GUARNT				2.B FE	3,859,835	94.0830	3,292,911	3,500,000	3,792,809		(13,699)			5.875	5.046	AO	43,410	205,625	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	18,986,823	69.7270	15,964,598	22,896,000	19,131,001		119,135			3.600	4.968	JJ	380,074	824,256	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	33,956,539	80.8910	28,311,839	35,000,000	34,090,394		26,710			4.650	4.855	MN	207,958	1,627,500	07/12/2018	11/15/2043
07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	45,815,569	72.8060	37,798,878	51,917,000	46,530,426		144,115			3.950	4.728	AO	432,930	2,050,722	07/30/2018	04/15/2045
07330M-AA-5	BRANCH BANKING & TRUST SUBORD			1	1.F FE	39,902,400	95.8140	38,325,681	40,000,000	39,971,513		9,364			3.800	3.827	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST SUBORD			1	1.F FE	46,402,628	96.6480	45,013,963	46,575,000	46,540,874		19,000			3.625	3.670	MS	492,434	1,688,344	09/16/2015	09/16/2025
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1.F FE	1,896,770	97.0890	1,844,692	1,900,000	1,899,373		661			2.150	2.186	JD	2,837	40,850	12/03/2019	12/06/2024
073685-AK-5	BEACON ROOFING SUPPLY IN SERIES 144A			1	3.C FE	3,515,000	102.2470	3,593,989	3,515,000	3,515,000					6.500	6.500	FA	95,833		07/17/2023	08/01/2030
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR			1	3.A PL	37,827,935	94.5870	35,780,309	37,827,935	37,827,935					4.890	4.922	MJSD	457,308	1,387,340	09/04/2015	10/08/2025
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC			1	2.B FE	9,137,189	98.4260	8,965,628	9,109,000	9,110,989		(3,215)			3.734	3.697	JD	15,117	340,130	08/19/2015	12/15/2024
075887-BW-8	BECTON DICKINSON AND CO SR UNSEC			1	2.B FE	25,526,256	96.9050	25,271,756	26,079,000	25,836,942		64,198			3.700	3.991	JD	67,009	964,923	09/26/2018	06/06/2027
075887-CL-1	BECTON DICKINSON AND CO			1	2.B FE	26,785,737	83.3340	23,151,847	27,782,000	27,001,354		99,586			1.957	2.389	FA	211,436	543,694	10/20/2021	02/11/2031
081437-AS-4	BEMIS COMPANY INC				2.B FE	11,202,425	93.8160	10,882,624	11,600,000	11,422,136		61,381			3.100	3.702	MS	105,882	359,600	04/23/2020	09/15/2026
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	9,900,800	86.4440	8,536,309	9,875,000	9,892,226		(2,511)			2.630	2.600	JD	8,657	259,713	06/12/2020	06/19/2030
084423-AP-7	BERKLEY -WR CORP SR UNSEC			1	2.A FE	19,601,550	106.2400	21,247,941	20,000,000	19,730,009		12,448			6.250	6.402	FA	472,222	1,250,000	09/21/2007	02/15/2037
084423-AT-9	BERKLEY -WR CORP SR UNSEC			1	2.A FE	34,723,450	89.5760	31,351,433	35,000,000	34,772,519		6,355			4.750	4.800	FA	692,708	1,662,500	08/04/2014	08/01/2044
084423-AU-6	BERKLEY WR CORPORATION			1	2.A FE	29,715,090	79.5580	23,549,199	29,600,000	29,706,451		(2,592)			4.000	3.977	MN	161,156	1,184,000	06/03/2020	05/12/2050
084423-AV-4	BERKLEY WR CORPORATION			1	2.A FE	5,270,800	71.8250	3,591,226	5,000,000	5,258,734		(5,655)			3.550	3.265	MS	44,868	177,500	10/21/2021	03/30/2052
084423-AW-2	BERKLEY WR CORPORATION			1	2.A FE	27,866,367	62.8260	17,528,566	27,900,000	27,867,545		359			3.150	3.155	MS	222,154	878,850	09/17/2021	09/30/2061
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	12,149,990	94.5570	11,488,629	12,150,000	12,150,288		(38)			3.700	3.700	JJ	207,293	449,550	03/03/2021	07/15/2030
084659-AX-9	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	6,962,598	84.7370	5,931,616	7,000,000	6,964,767		692			4.250	4.282	AO	62,806	297,500	03/03/2021	10/15/2050
084664-BV-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			1	1.C FE	9,719,934	93.5710	9,170,006	9,800,000	9,737,551		2,020			4.300	4.349	MN	53,846	421,400	05/08/2013	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	16,167,613	92.0220	14,953,562	16,250,000	16,175,899		1,685			4.200	4.230	FA	257,833	682,500	08/07/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	12,002,543	93.1830	11,298,455	12,125,000	12,013,743		2,433			4.250	4.310	JJ	237,616	515,313	01/04/2019	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FIN			1	1.C FE	26,296,880	70.0240	18,136,197	25,900,000	26,272,451		(9,602)			2.850	2.772	AO	155,832	738,150	10/30/2020	10/15/2050
084664-DA-6	BERKSHIRE HATHAWAY FIN			1	1.C FE	29,989,500	90.1380	27,041,526	30,000,000	29,991,173		940			2.875	2.879	MS	253,958	718,750	03/07/2022	03/15/2032
084670-CW-6	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	93.0530	6,599,494	7,092,199	7,092,199				(527,429)	0.437	0.437	AO	6,543	30,970	04/08/2021	04/15/2031
084670-CZ-9	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	81.5790	5,785,727	7,092,199	7,092,199				(527,429)	0.969	0.969	AO	14,508	68,673	04/08/2021	04/15/2041
08576P-AA-9	BERRY GLOBAL INC SECURED			1	3.B FE	5,562,000	97.4280	5,418,946	5,562,000	5,562,000					4.500	4.500	FA	94,554	250,290	01/19/2018	02/15/2026
08658E-AA-5	BESTFOODS SR UNSEC				1.F FE	1,805,552	109.0220	1,744,350	1,600,000	1,661,227		(12,304)			6.625	5.608	AO	22,378	106,000	12/15/2005	04/15/2028
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L			1	1.G FE	47,395,000	64.2630	30,457,251	47,395,000	47,395,000					3.080	3.080	JJ	729,883	1,459,766	11/02/2021	07/01/2051
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	2.C	1,828,101	98.1690	1,794,628	1,828,101	1,828,101					5.697	5.764	MON	4,629	104,142	03/14/2007	12/15/2031
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			1	2.C	2,152,416	100.0990	2,143,158	2,141,038	2,144,954		(551)			6.210	6.228	MON	5,909	133,051	11/16/2007	09/15/2030
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	2.C	2,203,436	100.4590	2,213,550	2,203,436	2,203,436					6.320	6.404	MON	6,189	139,257	11/19/2008	10/15/2033
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC			1	2.C	2,752,182	102.2990	2,815,454	2,752,182	2,752,182					6.720	6.814	MON	8,220	184,939	06/05/2009	12/15/2033
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			1	2.C	2,574,616	101.6240	2,616,428	2,574,616	2,574,616					6.570	6.660	MON	7,518	169,149	06/04/2009	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC			1	2.C	3,244,790	102.8400	3,336,942	3,244,790	3,244,790					6.850	6.948	MON	9,879	222,367	07/09/2009	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC			1	2.C	4,340,905	102.9480	4,468,875	4,340,905	4,340,905					6.850	6.948	MON	13,216	297,341	08/11/2009	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC			1	1.B	16,593,122	107.3030	17,804,918	16,593,122	16,593,122					6.489	6.576	MON	47,855	1,076,622	05/14/2010	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC			1	2.C	2,368,557	102.7090	2,432,721	2,368,557	2,368,557					6.820	6.917	MON	7,179	161,519	06/11/2010	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC			1	2.B	2,594,033	100.4820	2,606,536	2,594,033	2,594,033					6.043	6.119	MON	6,967	156,805	08/10/2011	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC			1	1.B	2,895,324	96.9620	2,807,364	2,895,324	2,895,324					3.983	4.016	MON	5,125	115,320	05/21/2012	06/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08888@-AA-6	BIF II SAFE HARBOR HLDGS LLC				2.C PL	60,000,000	97.5030	58,501,800	60,000,000	60,000,000					4.610	4.637	MJSD	683,817	2,766,000	12/16/2016	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A			1	2.A FE	11,518,405	80.0550	9,603,391	11,996,000	11,527,716		4,003			4.000	4.229	MN	58,647	459,920	11/07/2023	05/17/2051
09031W-AD-5	BIMBO BAKERIES USA INC SERIES 144A			1	2.A FE	22,146,276	110.9730	24,636,006	22,200,000	22,146,276					6.400	6.429	JJ	232,853		10/30/2023	01/15/2034
09056#-AA-8	TERRA FDG-BIO MED-UW-LLC UNIVERSITY OF WASHINGTON				1.B PL	150,500,000	82.8320	124,662,160	150,500,000	150,500,000					3.875	3.906	MON	259,194	5,831,870	08/31/2016	09/15/2061
090572-AQ-1	BIO RAD LABS			1	2.B FE	41,394,338	90.2960	37,811,483	41,875,000	41,415,244		13,067			3.700	3.849	MS	456,205	1,460,575	11/17/2023	03/15/2032
090572-AR-9	BIO RAD LABS			1	2.B FE	9,405,396	95.0130	8,954,958	9,425,000	9,412,223		3,714			3.300	3.345	MS	91,580	311,025	02/23/2022	03/15/2027
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2.A FE	11,066,367	97.6050	10,834,181	11,100,000	11,092,039		3,679			3.950	3.987	JJ	202,174	438,450	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2.A FE	29,481,580	94.3050	27,671,835	29,343,000	29,382,629		(14,876)			3.150	3.094	JJ	426,207	924,305	10/12/2016	01/15/2027
092113-AR-0	BLACK HILLS CORP			1	2.A FE	34,493,208	89.8390	30,676,396	34,146,000	34,368,569		(37,425)			3.050	2.919	AO	219,862	1,041,453	06/12/2020	10/15/2029
092113-AT-6	BLACK HILLS CORP			1	2.A FE	16,320,135	84.0350	13,752,375	16,365,000	16,334,719		4,255			2.500	2.531	JD	18,183	409,125	06/12/2020	06/15/2030
092114-A*-8	BLACK HILLS POWER-INC. AG-SR-SEC			1	1.F	26,000,000	85.5720	22,248,720	26,000,000	26,000,000					4.430	4.430	AO	227,161	1,151,800	10/01/2014	10/20/2044
092114-AB-3	BLACK HILLS POWER INC 1ST MORTG			1	1.F FE	12,991,030	101.2920	13,167,934	13,000,000	12,993,499		238			6.125	6.130	MN	132,708	796,250	10/22/2009	11/01/2039
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	35,757,995	96.0630	34,630,721	36,050,000	35,882,516		28,246			3.250	3.346	AO	198,525	1,171,625	04/17/2019	04/30/2029
09247X-AR-2	BLACKROCK INC			1	1.D FE	43,967,915	84.3550	37,221,442	44,125,000	44,017,485		14,052			1.900	1.937	JJ	356,309	838,375	04/27/2020	01/28/2031
09247X-AT-8	BLACKROCK INC			1	1.D FE	9,900,400	100.8830	10,088,329	10,000,000	9,905,140		4,740			4.750	4.877	MN	47,500	237,500	05/17/2023	05/25/2033
09522*-AA-8	BLUE AND GOLD TENANT LLC SR-UNSEC				1.G PL	37,000,000	81.9790	30,332,230	37,000,000	37,000,000					3.650	3.650	MS	333,874	1,350,500	01/22/2020	03/31/2045
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B				2.B	6,850,968	97.1840	6,658,045	6,850,968	6,850,968					3.650	3.677	MON	11,114	246,634	09/28/2016	09/15/2025
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC			4	2.C	31,851,172	87.5060	27,871,686	31,851,172	31,851,172					4.203	4.239	MON	59,498	1,338,918	06/25/2019	03/15/2043
097023-AG-0	BOEING CO SR UNSEC				2.C FE	25,081,681	121.7130	30,428,361	25,000,000	25,042,718		(3,669)			8.625	8.595	MN	275,521	2,156,250	12/19/1991	11/15/2031
097023-AH-8	BOEING CO SR UNSEC				2.C FE	50,339,000	101.2590	50,629,481	50,000,000	50,017,520		(26,529)			7.950	7.891	FA	1,501,667	3,975,000	10/06/1992	08/15/2024
097023-AM-7	BOEING CO SR UNSEC				2.C FE	8,947,075	102.8860	10,288,554	10,000,000	9,873,429		78,915			7.250	8.192	JD	32,222	725,000	10/26/1994	06/15/2025
097023-AS-4	BOEING CO SR UNSEC			1	2.C FE	16,234,780	111.2800	16,691,975	15,000,000	15,809,903		(35,494)			6.625	6.051	FA	375,417	993,750	01/03/2005	02/15/2038
097023-AU-9	BOEING CO SR UNSEC			1	2.C FE	10,830,440	107.8220	11,860,456	11,000,000	10,914,237		6,784			6.125	6.238	FA	254,528	673,750	02/25/2009	02/15/2033
097023-BK-0	BOEING CO SR UNSEC			1	2.C FE	9,632,411	81.8970	8,128,246	9,925,000	9,737,436		13,491			3.300	3.506	MS	109,175	327,525	02/18/2015	03/01/2035
097023-BL-8	BOEING CO SR UNSEC			1	2.C FE	13,621,260	73.7610	10,455,692	14,175,000	13,725,345		13,600			3.500	3.717	MS	165,375	496,125	06/22/2015	03/01/2045
097023-BZ-7	BOEING CO SR UNSEC			1	2.C FE	1,206,205	74.8510	973,061	1,300,000	1,216,874		1,997			3.625	4.042	MS	15,708	47,125	02/21/2018	03/01/2048
097023-CB-9	BOEING CO SR UNSEC			2	2.C FE	2,146,659	77.6550	1,786,065	2,300,000	2,161,388		3,100			3.850	4.245	MN	14,758	88,550	10/29/2018	11/01/2048
097023-CD-5	BOEING CO SR UNSEC			2	2.C FE	15,000,880	93.5190	14,214,951	15,200,000	15,087,709		19,566			3.200	3.357	MS	162,133	486,400	04/30/2019	03/01/2029
097023-CF-0	BOEING CO SR UNSEC			2	2.C FE	1,505,338	74.1060	1,167,171	1,575,000	1,509,148		835			3.825	4.049	MS	20,081	60,244	02/13/2019	03/01/2059
097023-CJ-2	BOEING CO SR UNSEC			2	2.C FE	15,152,880	88.3540	13,429,781	15,200,000	15,164,913		2,752			3.600	3.627	MN	91,200	547,200	04/30/2019	05/01/2034
097023-CP-8	BOEING CO SR UNSEC			2	2.C FE	25,035,632	84.3370	21,147,426	25,075,000	25,044,936		2,219			3.250	3.263	FA	339,557	814,938	07/29/2019	02/01/2035
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC				1.G	15,008,608	84.9340	12,747,411	15,008,608	15,008,608					3.650	3.677	MON	24,347	547,814	06/30/2020	06/15/2040
09951L-AA-1	BOOZ ALLEN HAMILTON INC SERIES 144A			1	2.C FE	6,176,880	94.2000	6,181,382	6,562,000	6,244,961		56,445			3.875	5.020	MS	84,759	254,278	10/20/2022	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A			1	2.C FE	11,450,000	93.7150	11,105,196	11,850,000	11,490,385		42,424			4.000	4.513	JJ	237,000	474,000	08/29/2022	07/01/2029
099724-AL-0	BORGWARNER INC			1	2.A FE	7,030,190	92.7150	6,536,424	7,050,000	7,039,699		2,770			2.650	2.694	JJ	93,413	186,825	06/16/2020	07/01/2027
100743-AJ-2	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	20,000,000	83.5700	16,713,993	20,000,000	20,000,000					4.487	4.487	FA	339,018	897,400	02/14/2012	02/15/2042
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	8,417,081	93.9890	7,918,589	8,425,000	8,421,867		813			3.150	3.161	FA	110,578	265,388	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	2.A FE	5,600,000	89.5330	5,013,847	5,600,000	5,600,000					3.001	3.001	FA	70,023	168,056	07/24/2019	08/01/2029
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	20,033,590	99.8110	20,086,989	20,125,000	20,124,130		10,193			3.800	3.852	FA	318,646	764,750	07/23/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	14,906,346	96.2480	14,389,030	14,950,000	14,939,610		4,713			3.650	3.685	FA	227,365	545,675	01/08/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	9,160,200	92.7510	9,275,125	10,000,000	9,669,238		111,512			2.750	4.034	AO	68,750	275,000	01/30/2019	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	17,058,447	97.2020	16,621,620	17,100,000	17,093,428		6,129			3.200	3.238	JJ	252,320	547,200	11/17/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	18,134,662	95.2410	17,333,940	18,200,000	18,164,296		6,346			4.500	4.545	JD	68,250	819,000	11/13/2018	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	13,874,285	89.6870	12,466,522	13,900,000	13,884,862		2,476			3.400	3.422	JD	13,128	472,600	06/12/2019	06/21/2029
10112R-BD-5	BOSTON PROPERTIES LP			1	2.A FE	24,712,875	85.7980	21,235,054	24,750,000	24,723,541		3,272			3.250	3.267	JJ	337,391	804,375	05/01/2020	01/30/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10112R-BE-3	BOSTON PROPERTIES INC			1	2.A FE	20,384,400	79.6070	15,921,396	20,000,000	20,303,673		(34,034)			2.550	2.341	AO	127,500	510,000	08/23/2021	04/01/2032
10112R-BF-0	BOSTON PROPERTIES LP			1	2.B FE	14,993,850	76.0980	11,414,651	15,000,000	14,994,884		459			2.450	2.454	AO	91,875	367,500	09/15/2021	10/01/2033
101137-AX-5	BOSTON SCIENTIFIC CORP SR UNSEC			2	2.A FE	16,419,644	95.4610	15,727,252	16,475,000	16,443,771		5,327			4.000	4.041	MS	219,667	659,000	02/21/2019	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.A FE	42,615,280	89.2890	37,501,480	42,000,000	42,412,165		(62,055)			2.650	2.476	JD	92,750	1,113,000	04/19/2021	06/01/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC				2.C PL	60,803,505	88.1690	53,609,843	60,803,505	60,803,505					3.920	3.920	JD	6,621	2,383,497	12/16/2019	09/30/2038
10334#-AA-0	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	20,000,000	96.3540	19,270,800	20,000,000	20,000,000					4.140	4.138	FA	328,900	828,000	04/10/2018	02/08/2026
10334#-AC-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	7,000,000	94.9430	6,646,010	7,000,000	7,000,000					4.300	4.300	FA	119,564	301,000	04/10/2018	02/08/2028
10334#-AG-7	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	96.9740	29,092,200	30,000,000	30,000,000					4.640	4.640	MS	421,467	1,392,000	03/13/2019	03/12/2027
10334#-AH-5	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	91.8640	27,559,200	30,000,000	30,000,000					3.530	3.529	FA	403,008	1,059,000	02/13/2020	02/13/2028
10334#-AL-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	15,000,000	90.9320	13,639,800	15,000,000	15,000,000					3.160	3.160	JD	6,583	474,000	12/22/2020	12/23/2027
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	11,658,063	96.7260	11,897,358	12,300,000	12,076,509		89,398			3.119	3.940	MN	60,743	383,637	12/14/2018	05/04/2026
105340-AN-3	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	28,121,986	98.0270	27,529,899	28,084,000	28,084,331		(8,578)			4.100	4.069	AO	287,861	1,151,444	10/13/2016	10/01/2024
10567@-AA-0	BRAVES STADIUM CO-LLC			1	2.A PL	42,996,246	87.7380	37,724,046	42,996,246	42,996,246					3.770	3.771	MS	409,742	1,620,959	10/13/2016	09/30/2041
106230-AC-9	BRAZOS SECURITIZATN LLC SERIES 144A				1.A FE	45,000,000	102.2000	45,989,958	45,000,000	45,000,000					5.413	5.411	MS	811,950	1,738,926	12/08/2022	09/01/2050
10805@-AA-2	BRIDGE INVESTMENT GROUP LLC				1.G PL	21,000,000	97.6700	20,510,700	21,000,000	21,000,000					3.900	3.900	JJ	357,175	819,000	07/22/2020	07/22/2025
10805@-AB-0	BRIDGE INV GROUP LLC SR-UNSEC				1.G PL	35,000,000	96.9580	33,935,300	35,000,000	35,000,000					4.150	4.150	JJ	633,451	1,452,500	07/22/2020	07/22/2027
10806*-AC-9	BRIDGE INV GROUP LLC				1.G PL	71,000,000	103.3420	73,372,820	71,000,000	71,000,000					5.990	5.990	MS	1,086,852	2,126,450	01/20/2023	03/29/2030
10862@-AA-2	200 Crossing Properties LLC				1.D PL	61,122,718	78.1490	46,830,189	59,924,233	61,092,653		(17,185)			3.915	3.842	MON	104,268	2,354,883	03/24/2022	03/15/2057
110122-AU-2	BRISTOL-MYERS SQUIBB CO SR UNSEC			1	1.F FE	30,118,189	77.1880	24,819,900	32,155,000	30,636,000		56,425			3.250	3.600	FA	435,432	1,045,038	06/16/2017	08/01/2042
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	4,844,858	97.0280	4,711,674	4,856,000	4,851,160		1,866			3.200	3.243	JD	6,906	155,392	07/15/2020	06/15/2026
110122-CQ-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,977,236	90.1050	6,307,372	7,000,000	6,980,377		891			4.125	4.150	JD	12,833	288,750	07/15/2020	06/15/2039
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	23,895,222	98.2630	21,617,898	22,000,000	23,049,167		(254,015)			3.900	2.599	FA	312,217	858,000	07/15/2020	02/20/2028
110122-DR-6	BRISTOL MYERS SQUIBB CO			1	1.F FE	33,999,611	69.9050	24,431,960	34,950,000	34,071,612		37,596			2.350	2.523	MN	109,510	821,325	03/25/2022	11/13/2040
110122-DS-4	BRISTOL MYERS SQUIBB CO			1	1.F FE	28,936,904	63.3950	20,253,986	31,949,000	29,025,725		55,987			2.550	3.006	MN	108,627	814,700	05/02/2022	11/13/2050
110122-DU-9	BRISTOL MYERS SQUIBB CO			1	1.F FE	19,528,852	88.8600	17,416,651	19,600,000	19,540,457		6,306			2.950	2.992	MS	170,248	578,200	02/15/2022	03/15/2032
110122-DV-7	BRISTOL MYERS SQUIBB CO			1	1.F FE	8,421,101	81.8200	6,913,810	8,450,000	8,423,073		1,033			3.550	3.574	MS	88,326	443,725	02/15/2022	03/15/2042
11120V-AA-1	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	61,123,575	97.8450	60,184,255	61,510,000	61,415,881		46,651			3.850	3.995	FA	986,723	2,302,685	11/17/2023	02/01/2025
11120V-AC-7	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	20,353,762	96.8380	19,754,903	20,400,000	20,385,694		4,822			4.125	4.152	JD	37,400	841,500	06/22/2016	06/15/2026
11120V-AE-3	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	13,082,598	95.3150	13,177,314	13,825,000	13,521,437		85,879			3.900	4.646	MS	158,757	539,175	05/03/2018	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART			1	2.B FE	1,801,480	95.1650	1,903,306	2,000,000	1,804,959		3,479			4.125	6.293	MN	10,542		11/17/2023	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PART			1	2.B FE	14,467,984	93.4450	13,222,490	14,150,000	14,385,184		(34,461)			4.050	3.740	JJ	286,538	573,075	06/22/2021	07/01/2030
11120V-AK-9	BRIXMOR OPERATING PART			1	2.B FE	12,632,994	88.8000	11,215,448	12,630,000	12,632,363		(528)			2.250	2.245	AO	71,044	284,175	10/26/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PART				2.B FE	28,879,652	83.8770	25,498,630	30,400,000	29,115,911		138,781			2.500	3.103	FA	285,000	760,000	04/14/2022	08/16/2031
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC			1	1.A	4,200,945	108.5620	4,560,630	4,200,945	4,200,945					7.550	7.635	MON	26,431	312,018	12/31/2003	01/01/2030
11134#-AA-0	BROADSTONE NET LEASE-LLC				2.B FE	35,000,000	96.9260	33,924,100	35,000,000	35,000,000					4.840	4.840	AO	343,506	1,694,000	04/18/2017	04/18/2027
11134#-AB-8	BROADSTONE NET LEASE-LLC SR-UNSEC				2.B FE	70,000,000	97.6870	68,380,900	70,000,000	70,000,000					5.090	5.090	JJ	1,771,603	3,563,000	09/13/2018	07/02/2028
11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.B FE	41,791,289	97.5910	40,500,093	41,500,000	41,601,257		(35,048)			3.875	3.779	JJ	741,524	1,608,125	02/07/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.B FE	42,346,688	95.9000	40,589,761	42,325,000	42,337,244		(2,869)			3.500	3.492	JJ	683,078	1,481,375	02/07/2018	01/15/2028
11135F-AL-5	BROADCOM INC SERIES WI			1	2.C FE	4,684,367	97.6340	4,579,058	4,690,000	4,686,515		658			4.110	4.128	MS	56,757	192,759	08/07/2020	09/15/2028
11135F-AQ-4	BROADCOM INC SERIES WI			1	2.C FE	7,983,320	95.5180	7,633,802	7,992,000	7,988,487		433			4.150	4.157	MN	42,380	331,668	08/07/2020	11/15/2030
11135F-BH-3	BROADCOM INC SERIES 144A			1	2.C FE	4,336,050	85.5060	4,275,315	5,000,000	4,446,841		65,195			2.450	4.268	FA	46,278	122,500	04/07/2022	02/15/2031
11135F-BP-5	BROADCOM INC SERIES 144A			1	2.C FE	1,354,512	82.0980	1,117,359	1,361,000	1,355,337		387			3.137	3.179	MN	5,455	42,695	09/24/2021	11/15/2035
11135F-BQ-3	BROADCOM INC SERIES 144A			1	2.C FE	431,007	81.0350	350,883	433,000	431,238		109			3.187	3.226	MN	1,763	13,800	09/24/2021	11/15/2036
11135F-BR-1	BROADCOM INC SERIES 144A			1	2.C FE	2,673,689	96.5260	2,582,068	2,675,000	2,673,980		170			4.000	4.008	AO	22,589	107,000	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM INC SERIES 144A			1	2.C FE	9,354,469	94.2670	8,837,567	9,375,000	9,357,428		1,740			4.150	4.177	AO	82,135	389,063	03/31/2022	04/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC			1	2.C PL	20,554,621	90.7720	18,657,840	20,554,621	20,554,621					4.820	4.821	JD	498,118	990,732	10/30/2014	06/30/2039
11283#-AB-7	BROOKFIELD POWER NY FINANCE L. 2-SR-SEC			1	2.B PL	10,000,000	100.5730	10,057,300	10,000,000	10,000,000					5.910	5.910	JD	21,342	591,000	12/16/2005	12/16/2025
11283#-AE-1	BROOKFIELD POWER NY FINANCE L. SR-SEC				2.B PL	60,000,000	93.4230	56,053,800	60,000,000	60,000,000					4.290	4.290	JD	92,950	2,574,000	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL				2.B PL	43,633,455	91.5040	39,926,357	43,633,455	43,633,455					4.398	4.423	MJSD	474,419	1,918,999	07/10/2017	07/10/2032
114259-AN-4	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	20,000,000	95.4030	19,080,561	20,000,000	20,000,000					3.407	3.407	MS	210,098	681,400	03/07/2016	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	4,000,000	80.6320	3,225,263	4,000,000	4,000,000					4.504	4.504	MS	55,549	180,160	03/07/2016	03/10/2046
114259-AT-1	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	10,000,000	92.3200	9,232,001	10,000,000	10,000,000					3.865	3.865	MS	125,613	386,500	02/27/2019	03/04/2029
114259-AU-8	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	15,000,000	78.9410	11,841,103	15,000,000	15,000,000					4.487	4.487	MS	218,741	673,050	02/27/2019	03/04/2049
115637-AU-4	BROWN FORMAN CORP			1	1.G FE	6,848,324	101.9540	6,983,862	6,850,000	6,848,658		334			4.750	4.751	AO	68,690	182,572	03/28/2023	04/15/2033
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC			1	1.G	17,650,964	94.9660	16,762,414	17,650,964	17,650,964					4.253	4.277	MON	62,558	751,003	05/08/2014	07/10/2035
12008R-AR-8	BUILDERS FIRSTSOURCE INC SERIES 144A			1	3.C FE	32,328,123	102.1180	32,968,635	32,285,000	32,319,085		(5,873)			6.375	6.353	JD	91,474	2,043,028	11/16/2023	06/15/2032
12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	19,932,600	108.8440	21,768,894	20,000,000	19,949,663		1,815			5.750	5.774	MN	191,667	1,150,000	05/12/2010	05/01/2040
12189L-AC-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	10,765,059	99.9370	11,257,877	11,265,000	10,889,753		13,063			5.050	5.349	MS	189,628	568,883	05/16/2011	03/01/2041
12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	25,918,880	104.7120	27,225,054	26,000,000	25,938,997		2,065			5.400	5.421	JD	117,000	1,404,000	05/16/2011	06/01/2041
12189L-AG-6	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	4,993,550	99.5980	4,979,886	5,000,000	4,995,308		162			4.950	4.958	MS	72,875	247,500	08/17/2011	09/15/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	14,937,750	92.3150	13,847,298	15,000,000	14,953,467		1,633			4.400	4.425	MS	194,333	660,000	02/28/2012	03/15/2042
12189L-AU-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	4,972,300	93.3060	4,665,299	5,000,000	4,977,433		644			4.550	4.584	MS	75,833	227,500	08/11/2014	09/01/2044
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSEC			2	1.G FE	7,245,396	88.0130	6,424,960	7,300,000	7,250,573		1,106			4.150	4.194	JD	13,464	302,950	07/25/2018	12/15/2048
12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC				1.D FE	15,924,750	112.6490	16,897,421	15,000,000	15,591,440		(27,473)			6.530	6.098	JJ	451,658	979,500	04/25/2003	07/15/2037
12189T-AA-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	31,506,650	104.4290	36,550,025	35,000,000	34,454,367		248,935			7.000	7.877	JD	108,889	2,450,000	06/07/1996	12/15/2025
12189T-AG-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	11,635,920	108.4700	13,016,409	12,000,000	11,895,872		22,319			6.875	7.133	JD	68,750	825,000	03/15/2002	12/01/2027
12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC				1.D FE	23,950,194	108.7080	23,915,797	22,000,000	22,674,343		(104,480)			7.082	6.390	MN	207,739	1,558,040	01/03/2005	05/13/2029
12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	4,081,359	108.1640	4,056,148	3,750,000	3,863,708		(18,067)			6.750	6.062	MS	74,531	253,125	01/03/2005	03/15/2029
12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	19,902,510	112.1830	22,436,642	20,000,000	19,937,441		3,182			6.200	6.236	FA	468,444	1,240,000	08/14/2006	08/15/2036
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	9,991,300	112.2870	11,228,729	10,000,000	9,994,577		256			6.150	6.156	MN	102,500	615,000	04/10/2007	05/01/2037
122014-AL-7	BURLINGTON RESOURCES CO.GUARNT			1	1.F FE	5,879,484	111.9720	5,710,574	5,100,000	5,365,482		(42,378)			7.375	6.182	MS	125,375	376,125	04/24/2003	03/01/2029
12201P-AN-6	BURLINGTON RESOURCES CO.GUARNT			1	1.F FE	16,631,271	116.6350	18,358,317	15,740,000	16,300,549		(52,592)			7.400	6.938	JD	97,063	1,164,760	03/22/2004	12/01/2031
124857-AR-4	CBS CORP CO.GUARNT			1	2.C FE	4,321,416	92.5400	4,089,343	4,419,000	4,384,769		10,511			2.900	3.169	JJ	59,092	128,151	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2.C FE	19,685,819	91.4230	18,325,725	20,045,000	19,887,007		34,920			3.375	3.582	FA	255,574	676,519	10/18/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2.C FE	984,449	92.4090	924,086	1,000,000	992,045		1,620			3.700	3.898	JD	3,083	37,000	12/13/2018	06/01/2028
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR UNSEC			1	3.C FE	141,750	96.6170	144,925	150,000	141,994		244			5.125	6.946	MN	1,281		11/16/2023	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC CAP CORP SERIES 144A			2	3.C FE	69,431	95.6780	71,759	75,000	69,565		135			5.000	7.073	FA	1,563		11/16/2023	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC CAP CORP SERIES 144A			2	3.C FE	45,455	94.2590	47,129	50,000	45,535		80			5.375	7.407	JD	224	1,344	11/16/2023	06/01/2029
1248EP-CD-3	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	150,931	91.3760	159,909	175,000	151,289		359			4.750	7.537	MS	2,771		11/16/2023	03/01/2030
1248EP-CK-7	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	121,940	87.3930	131,090	150,000	122,283		344			4.250	7.680	FA	2,656		11/16/2023	02/01/2031
1248EP-CL-5	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	177,127	84.6140	190,381	225,000	177,524		397			4.500	7.691	JD	844	5,063	11/16/2023	06/01/2033
1248EP-CQ-4	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	102,784	88.1960	110,245	125,000	103,015		231			4.750	7.714	FA	2,474		11/16/2023	02/01/2032
1248EP-CS-0	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	60,096,854	98.6160	59,268,378	60,100,000	60,096,897		43			6.375	6.376	MS	1,277,125	4,058,750	11/29/2023	09/01/2029
1248EP-CT-8	CCO HOLDINGS LLC CAP CORP SERIES 144A			1	3.C FE	73,895	102.6360	76,977	75,000	73,914		18			7.375	7.639	MS	1,844		11/16/2023	03/01/2031
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC			1	2.B	8,593,895	104.5750	8,903,564	8,514,046	8,558,475		(3,414)			6.650	6.639	MON	25,164	566,162	08/10/2010	01/15/2036
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC			1	1.E PL	42,446,471	95.6230	40,588,589	42,446,471	42,446,471					4.990	5.042	MON	94,137	2,118,077	12/27/2013	05/15/2044
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC			1	1.E PL	9,630,431	93.0250	8,958,708	9,630,431	9,630,431					4.640	4.685	MON	19,860	446,886	05/15/2014	01/15/2044
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC			1	1.E PL	21,317,259	89.1190	18,997,728	21,317,259	21,317,259					4.310	4.349	MON	40,834	918,770	06/19/2014	08/15/2043
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			1	3.B PL	18,676,162	58.1840	10,866,538	18,676,162	18,676,162					4.280	4.318	MON	35,526	599,506	06/28/2013	06/15/2042
12511V-AA-6	CDI ESCROW ISSUER INC SERIES 144A			1	4.A FE	38,140,000	97.4990	38,755,912	39,750,000	38,385,561		162,846			5.750	6.402	AO	571,406	2,285,625	10/03/2022	04/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC			1	3.A PL	18,738,624	82.7800	15,511,833	18,738,624	18,738,624					4.780	4.780	JD	450,341	895,706	04/11/2013	06/30/2037
12524@-AA-8	CED WIND HLDGS-LLC				2.C	12,615,922	96.9510	12,231,262	12,615,922	12,615,922					4.410	4.413	JD	279,727	556,362	09/28/2018	12/31/2028
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC			1	2.C	16,026,908	101.6080	16,284,620	16,026,908	16,026,908					6.590	6.681	MON	88,014	1,056,099	08/05/2009	11/01/2032
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC				2.A		0.0000								5.650	0.000	MON				12/10/2023
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC			1	2.B	41,536,742	93.7560	38,943,188	41,536,742	41,536,742					4.300	4.338	MON	104,188	1,786,077	12/31/2012	01/31/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			1	1.E	21,282,117	95.4060	20,304,417	21,282,117	21,282,117					3.300	3.323	MON	39,017	702,860	01/11/2013	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC			1	1.E	91,833,334	99.3900	91,273,151	91,833,334	91,833,334					5.223	5.279	MON	279,793	3,999,930	12/20/2013	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC			1	2.C	32,286,198	90.9200	29,354,611	32,286,198	32,286,198					4.270	4.308	MON	91,908	1,264,859	08/15/2013	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC			4	1.F	7,145,283	96.0640	6,864,045	7,145,283	7,145,283					4.738	4.784	MON	19,748	338,527	12/31/2013	12/10/2033
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC			1	2.A	86,891,273	93.4710	81,218,142	86,891,273	86,891,273					4.700	4.746	MON	238,227	4,085,343	10/15/2013	07/10/2040
12543D-BG-4	CHS COMMUNITY HEALTH SYS SERIES 144A			1	4.C FE	89,420	92.9130	92,913	100,000	89,662		242			5.625	9.436	MS	1,656		11/29/2023	03/15/2027
12543D-BM-1	CHS COMMUNITY HEALTH SYS SERIES 144A			1	4.C FE	10,415,000	83.6350	8,710,549	10,415,000	10,415,000					5.250	5.250	MN	69,867	546,788	01/20/2022	05/15/2030
125509-AZ-2	CIGNA HOLDING CO CO.GUARNT				2.A FE	20,009,456	109.0150	21,898,910	20,088,000	20,068,106		4,968			7.875	7.909	MN	202,136	1,581,930	05/16/1997	05/15/2027
125523-AJ-9	CIGNA CORP CO.GUARNT			2	2.A FE	16,956,668	96.6860	16,436,540	17,000,000	16,963,706		1,676			4.800	4.821	FA	308,267	816,000	08/27/2019	08/15/2038
125523-AK-6	CIGNA CORP CO.GUARNT			2	2.A FE	17,937,574	95.0740	17,113,300	18,000,000	17,943,413		1,134			4.900	4.922	JD	39,200	882,000	08/27/2019	12/15/2048
125523-CB-4	CIGNA CORP NEW GLBL NT				2.A FE	64,900,258	96.3710	61,003,035	63,300,000	64,111,349		(240,633)			3.400	2.973	MS	717,400	2,152,200	07/14/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW GLBL NT			1	2.A FE	6,941,938	85.4700	5,940,133	6,950,000	6,944,047		748			2.375	2.388	MS	48,602	165,063	03/01/2021	03/15/2031
125523-CQ-1	CIGNA CORP NEW GLBL NT			1	2.A FE	13,824,662	73.9460	10,278,467	13,900,000	13,829,080		1,556			3.400	3.429	MS	139,154	472,600	03/01/2021	03/15/2051
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			1	1.C	7,465,086	103.2190	7,705,387	7,465,086	7,465,086					5.600	5.665	MON	18,580	418,037	07/16/2014	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			1	1.E	17,704,843	99.3170	17,583,919	17,704,843	17,704,843					5.060	5.114	MON	49,770	896,448	09/25/2014	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC			2	1.C	7,900,507	97.3190	7,688,695	7,900,507	7,900,507					4.270	4.308	MON	14,993	337,863	11/17/2014	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			1	1.C	24,359,110	96.7290	23,562,323	24,359,110	24,359,110					4.310	4.347	MON	46,661	1,049,877	01/04/2016	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC			4	1.C	33,917,983	97.4750	33,061,554	33,917,983	33,917,983					3.970	4.003	MON	59,846	1,441,490	12/14/2015	10/15/2029
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P				1.B	134,536,005	94.7740	127,505,153	134,536,005	134,536,005					3.605	3.632	MON	282,918	4,837,341	08/31/2015	09/10/2035
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE			4	1.F	20,276,173	90.7900	18,408,738	20,276,173	20,276,173					4.226	4.263	MON	49,984	856,871	11/01/2016	10/10/2041
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P				1.E	17,141,375	93.2720	15,988,103	17,141,375	17,141,375					3.577	3.603	MON	35,767	558,300	09/12/2017	08/10/2032
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE			4	1.G	55,546,933	88.3820	49,093,490	55,546,933	55,546,933					4.400	4.441	MON	176,516	2,444,064	04/28/2017	04/05/2050
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC				1.C PL	145,903,791	96.9710	140,780,463	145,177,902	145,697,164		(39,802)			4.350	4.328	MON	368,389	6,313,375	02/27/2018	08/10/2038
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER			4	2.A	35,298,380	93.9850	33,175,182	35,298,380	35,298,380					4.974	5.026	MON	97,541	596,748	08/10/2023	07/30/2040
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC			4	1.A	15,216,490	98.8580	15,042,718	15,216,490	15,216,490					3.967	3.999	MON	35,212	603,638	02/07/2019	02/10/2029
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC			4	2.A	16,463,315	92.7000	15,261,493	16,463,315	16,463,315					4.900	4.950	MON	47,058	739,561	05/30/2019	11/30/2043
12609*-AA-8	BARNARD COLLEGE CREDIT LEASE- SR-SEC				1.G	51,933,776	76.9540	39,965,118	51,933,776	51,933,776					3.793	3.823	MON	114,908	1,794,749	06/28/2019	06/10/2058
12609@-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC				1.G	7,384,630	89.0790	6,578,154	7,384,630	7,384,630					4.611	4.655	MON	19,863	174,531	08/13/2019	06/10/2058
12610#-AA-1	CBRE U.S. CORE PARTNERS REIT O A-SR-UNSEC				2.B	55,000,000	90.9760	50,036,800	55,000,000	55,000,000					3.380	3.380	AO	314,997	1,859,000	10/30/2019	10/30/2029
12610#-AB-9	CBRE U.S. CORE PARTNERS REIT O B-SR-UNSEC				2.B	20,000,000	87.0460	17,409,200	20,000,000	20,000,000					3.480	3.480	AO	117,933	696,000	10/30/2019	10/30/2031
12610#-AM-5	CBRE Core Partners 2022				2.B	50,000,000	86.0080	43,004,000	50,000,000	50,000,000					3.610	3.610	JD	125,347	1,805,000	06/03/2022	06/06/2034
126117-AS-9	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	47,712,029	99.2680	46,725,484	47,070,000	47,083,762		(101,468)			3.950	3.729	MN	237,573	1,859,265	06/08/2017	05/15/2024
126117-AT-7	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	19,995,000	98.8540	19,770,862	20,000,000	19,998,775		527			4.500	4.503	MS	300,000	900,000	02/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	63,819,228	95.6800	60,828,856	63,575,000	63,707,682		(37,851)			3.450	3.382	FA	828,594	2,193,338	06/03/2020	08/15/2027
126117-AV-2	CNA FINANCIAL CORP SR UNSEC			2	2.B FE	34,591,756	95.6820	33,105,949	34,600,000	34,595,102		810			3.900	3.903	MN	224,900	1,349,400	05/02/2019	05/01/2029
126117-AW-0	CNA FINANCIAL CORP			1	2.B FE	32,016,621	83.1470	26,960,545	32,425,000	32,114,613		42,923			2.050	2.206	FA	251,114	664,713	09/28/2021	08/15/2030
126117-AX-8	CNA FINANCIAL CORP			1	2.A FE	9,934,700	103.1100	10,311,050	10,000,000	9,938,224		3,524			5.500	5.585	JD	24,444	310,139	05/17/2023	06/15/2033
12626P-AM-5	CRH AMERICA INC CO.GUARNT			1	2.A FE	51,121,229	97.8180	50,210,009	51,330,000	51,295,755		23,688			3.875	3.925	MN	237,579	1,989,038	11/06/2015	05/18/2025
126307-AQ-0	CSC HOLDINGS LLC CO.GUARNT			1	4.B FE	4,850,000	92.4300	4,482,841	4,850,000	4,850,000					5.500	5.500	AO	56,314	266,750	09/09/2016	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126307-BM-8	CSC HOLDINGS LLC SERIES 144A			1	4.B FE	5,255,000	103.0360	5,414,542	5,255,000	5,255,000					11.250	11.250	MN	75,541	328,438	04/18/2023	05/15/2028
12636Y-AA-0	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	9,877,465	95.4610	9,498,389	9,950,000	9,922,834		7,504			3.400	3.487	MN	48,866	338,300	05/02/2017	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	13,356,364	89.4550	11,539,735	12,900,000	13,298,723		(10,269)			4.400	4.188	MN	81,987	567,600	10/17/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	36,052,515	96.6540	35,278,862	36,500,000	36,281,543		45,894			3.950	4.104	AO	348,423	1,441,750	09/14/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	2,360,710	92.5330	2,313,327	2,500,000	2,373,902		2,679			4.500	4.856	AO	27,188	112,500	08/09/2018	04/04/2048
126408-GK-3	CSX CORP SR UNSEC			1	1.G FE	26,008,900	111.5310	30,113,348	27,000,000	26,333,959		30,800			6.150	6.428	MN	276,750	1,660,500	10/02/2007	05/01/2037
126408-GS-6	CSX CORP SR UNSEC			1	1.G FE	28,534,751	112.4580	33,737,420	30,000,000	28,878,475		37,600			6.220	6.598	AO	316,183	1,866,000	03/24/2010	04/30/2040
126408-GU-1	CSX CORP SR UNSEC			1	1.G FE	36,053,915	103.9330	37,675,577	36,250,000	36,102,866		4,967			5.500	5.537	AO	420,903	1,993,750	05/25/2011	04/15/2041
126408-GX-5	CSX CORP SR UNSEC			1	1.G FE	29,878,598	90.9180	27,275,503	30,000,000	29,907,092		3,000			4.400	4.424	MS	440,000	1,320,000	02/24/2012	03/01/2043
126408-GY-3	CSX CORP SR UNSEC			1	1.G FE	24,427,929	87.3790	21,464,548	24,565,000	24,451,055		3,275			4.100	4.133	MS	296,554	1,007,165	07/16/2014	03/15/2044
126408-HA-4	CSX CORP SR UNSEC			1	1.G FE	14,900,550	92.0650	13,809,736	15,000,000	14,911,191		1,324			4.500	4.536	FA	281,250	675,000	07/16/2014	08/01/2054
126408-HC-0	CSX CORP SR UNSEC			1	1.G FE	19,819,600	83.6530	16,730,539	20,000,000	19,844,496		3,285			3.950	3.998	MN	131,667	790,000	04/16/2015	05/01/2050
126408-HF-3	CSX CORP SR UNSEC			1	1.G FE	32,166,455	83.0750	26,974,306	32,470,000	32,211,447		6,937			3.800	3.853	MN	205,643	1,233,860	10/27/2016	11/01/2046
126408-HM-8	CSX CORP SR UNSEC			2	2.A FE	20,580,800	99.8970	19,979,343	20,000,000	20,318,944		(57,063)			4.250	3.894	MS	250,278	850,000	02/21/2019	03/15/2029
126408-HT-3	CSX CORP			1	2.A FE	28,863,958	64.4590	18,822,100	29,200,000	28,886,915		7,803			2.500	2.555	MN	93,278	730,000	12/16/2020	05/15/2051
126408-HU-0	CSX CORP			1	2.A FE	4,272,350	97.2380	4,156,935	4,275,000	4,272,466		117			4.100	4.108	MN	22,396	175,275	07/21/2022	11/15/2032
126408-HW-6	CSX CORP			1	2.A FE	1,180,404	104.2770	1,251,320	1,200,000	1,180,644		240			5.200	5.410	MN	19,760		11/17/2023	11/15/2033
126410-LL-1	CSX TRANSPORTATION INC SR UNSEC				1.G FE	2,130,806	129.9430	2,183,040	1,680,000	2,023,019		(9,110)			7.875	6.068	MN	16,905	132,300	01/03/2005	05/15/2043
12641L-BU-6	CSX CORP SR UNSEC			1	1.G FE	3,578,913	107.9220	3,491,267	3,235,000	3,364,625		(22,161)			6.800	5.850	JD	18,332	219,980	06/15/2010	12/01/2028
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A			1	3.A FE	20,355,857	91.2840	19,306,546	21,150,000	20,392,737		28,669			3.875	4.735	JD	2,277	302,541	11/16/2023	06/30/2028
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC			1	1.D	2,777,019	93.1540	2,586,905	2,777,019	2,777,019					4.090	4.124	MON	5,048	113,578	08/01/2013	01/15/2034
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC			4	1.F	18,170,968	91.7280	16,667,866	18,170,968	18,170,968					3.808	3.838	MON	30,753	691,942	11/22/2017	08/15/2037
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC			1	1.F	27,069,315	98.8060	26,746,107	27,069,315	27,069,315					4.910	4.960	MON	59,071	1,328,158	12/13/2010	03/15/2027
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC			1	1.A	802,040	99.1240	795,014	802,040	802,040					4.500	4.541	MON	1,604	36,551	02/04/2011	05/15/2025
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC			1	1.A	7,338,244	98.9340	7,188,137	7,265,588	7,299,804		(3,763)			4.320	4.245	MON	12,206	314,572	12/29/2011	10/15/2032
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC			1	2.B	1,437,289	98.7760	1,419,696	1,437,289	1,437,289					5.634	5.700	MON	4,499	83,727	12/06/2005	12/10/2027
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC			1	2.B FE	2,567,527	100.0380	2,567,347	2,566,372	2,566,349		(209)			5.789	5.853	MON	8,666	148,792	11/02/2005	01/10/2026
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1	2.B	1,655,978	98.5140	1,693,945	1,719,496	1,702,853		4,110			5.411	6.013	MON	5,427	93,078	11/23/2010	10/10/2027
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	26,901,620	98.2690	26,704,472	27,175,000	27,125,193		30,525			3.875	3.998	JJ	470,939	1,053,031	07/13/2015	07/20/2025
126650-CM-0	CVS HEALTH CORP SR UNSEC			1	2.B FE	17,282,918	98.2550	17,489,354	17,800,000	17,354,891		11,984			4.875	5.161	JJ	388,077	711,750	11/17/2023	07/20/2035
126650-CN-8	CVS HEALTH CORP			2	2.B FE	4,653,880	94.6080	5,203,461	5,500,000	4,658,822		4,942			5.125	6.448	JJ	126,061		09/28/2023	07/20/2045
126650-CZ-1	CVS HEALTH CORP SR UNSEC			2	2.B FE	10,317,500	93.5310	9,353,080	10,000,000	10,287,162		(6,358)			5.050	4.845	MS	134,667	505,000	07/30/2018	03/25/2048
126650-DR-8	CVS HEALTH CORP			1	2.B FE	19,873,800	82.7880	16,557,578	20,000,000	19,901,223		11,629			2.125	2.195	MS	125,139	425,000	08/09/2021	09/15/2031
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC			1	2.B	20,429,915	100.4520	20,522,258	20,429,915	20,429,915					6.323	6.407	MON	71,766	1,292,957	12/20/2006	01/10/2029
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			1	2.B	1,591,856	99.8930	1,590,152	1,591,856	1,591,856					6.212	6.293	MON	5,494	98,935	03/30/2007	03/10/2028
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC			1	2.B	4,705,466	110.5500	5,201,893	4,705,466	4,705,466					8.235	8.376	MON	17,222	387,495	09/05/2008	01/15/2034
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			1	2.B	47,480,745	103.9170	49,340,565	47,480,745	47,480,745					6.830	6.928	MON	180,163	3,245,918	09/21/2010	10/10/2032
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			1	2.B	47,948,032	98.4500	47,204,837	47,948,032	47,948,032					5.500	5.563	MON	146,508	2,637,063	11/22/2011	12/10/2033
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			1	1.E PL	45,838,906	84.9500	38,940,150	45,838,906	45,838,906					3.854	3.885	MON	78,517	1,766,620	02/20/2015	09/15/2043
12684#-AA-2	CSCC LLC SR			1	2.B PL	38,502,006	85.8430	33,051,277	38,502,006	38,502,006					3.790	3.809	MJSD	360,753	1,094,787	08/21/2015	06/30/2032
12684#-AB-0	CSCC LLC B-SR-SEC				2.B PL	11,128,840	83.8430	9,330,753	11,128,840	11,128,840					3.450	3.464	MJSD	1,067	288,145	04/06/2020	06/30/2032
126950-AA-1	CTL PT TR SER 2016-UNM			4	1.D	29,681,172	86.5360	25,430,593	29,387,299	29,622,515		(8,291)			3.770	3.719	MON	33,853	1,107,900	12/20/2016	07/20/2047
12696#-AA-8	CTL PT TRUST-HSS				1.E PL	33,900,842	88.0150	29,547,135	33,570,567	33,831,567		(9,845)			4.210	4.175	MON	62,814	1,413,318	09/23/2016	09/15/2047
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU				2.A	48,125,624	90.9770	42,508,008	46,723,907	47,705,316		(49,210)			4.065	3.853	MON	84,415	1,899,240	09/29/2016	12/15/2041
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL			4	2.C	14,505,636	90.5980	13,141,816	14,505,636	14,505,636					4.606	4.650	MON	57,533	668,134	08/11/2017	08/31/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL			4	1.E	25,615,171	88.9590	22,787,000	25,615,171	25,615,171					4.050	4.084	MON	46,107	1,037,414	06/30/2017	07/15/2043
12700@-AA-4	CTL PT TR SER 2017-GHS			4	1.G	28,937,662	93.2780	26,725,220	28,651,150	28,890,175		(7,683)			4.960	4.924	MON	63,160	1,421,096	04/16/2018	05/15/2048
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017				2.B	31,274,572	88.5140	27,682,374	31,274,572	31,274,572					3.901	3.932	MON	71,168	1,220,021	09/27/2017	10/10/2039
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC			4	1.C	189,357,341	93.7240	177,473,275	189,357,341	189,357,341					4.280	4.318	MON	360,200	8,102,965	11/22/2017	07/15/2045
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC			4	1.F	23,938,316	87.0580	20,840,219	23,938,316	23,938,316					4.050	4.084	MON	43,089	957,532	06/04/2018	05/15/2045
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC			4	1.D	40,147,415	89.9010	36,092,928	40,147,415	40,147,415					4.450	4.491	MON	104,216	1,786,559	12/22/2017	07/10/2056
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC			4	1.C	15,870,176	96.6630	15,340,588	15,870,176	15,870,176					4.720	4.766	MON	33,292	751,866	10/08/2019	04/15/2049
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC			4	1.F	56,669,285	95.6820	53,604,392	56,023,486	56,591,540		(14,631)			5.090	5.061	MON	126,738	2,851,594	06/22/2018	07/15/2054
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC				2.B PL	35,224,818	95.7320	33,721,422	35,224,818	35,224,818					5.550	5.614	MON	86,888	1,954,977	12/17/2018	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC			4	1.F	95,922,148	98.3040	94,295,308	95,922,148	95,922,148					4.008	4.028	MJSD	266,983	3,844,560	12/28/2017	12/28/2026
12097-AG-8	COTERRA ENERGY INC SERIES WI			1	2.B FE	7,541,136	96.7490	7,304,555	7,550,000	7,543,256		2,047			3.900	3.929	MN	37,624	294,450	12/21/2022	05/15/2027
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC			4	2.C	31,556,778	86.1290	27,179,538	31,556,778	31,556,778					4.430	4.470	MON	62,132	1,382,183	05/31/2018	05/15/2043
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC			4	1.D	22,957,902	95.3470	21,889,670	22,957,902	22,957,902					4.484	4.526	MON	45,753	1,029,432	12/03/2018	11/15/2048
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC			4	1.A	24,459,594	98.8400	24,175,863	24,459,594	24,459,594					4.560	4.604	MON	49,571	717,238	07/15/2020	10/15/2040
12714*-AA-0	CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC			4	1.F	18,643,000	99.7900	18,061,990	18,100,000	18,545,203		(22,333)			4.678	4.483	MON	49,392	846,718	04/01/2019	04/10/2049
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC			4	1.F	62,998,328	89.5760	56,431,382	62,998,328	62,998,328					4.050	4.084	MON	113,397	2,551,431	06/15/2020	04/30/2040
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC			4	1.F	142,588,589	92.4210	131,781,800	142,588,589	142,588,589					4.310	4.348	MON	273,136	5,634,297	09/15/2020	09/30/2040
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC			4	2.B	6,127,114	95.1300	5,828,723	6,127,114	6,127,114					4.000	4.033	MON	7,489	245,345	11/01/2019	11/20/2029
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS-			4	1.F	33,720,623	91.8210	30,962,613	33,720,623	33,720,623					3.570	3.597	MON	53,503	1,203,825	10/11/2019	05/15/2034
12717#-AA-3	CHRISTIANA CARE HEALTH				1.B	60,000,000	86.8070	52,084,200	60,000,000	60,000,000					3.500	3.526	MON	29,167	2,099,995	11/07/2019	02/25/2040
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC				2.B	26,572,468	87.0970	23,143,823	26,572,468	26,572,468					3.860	3.891	MON	59,832	1,025,697	10/17/2019	11/10/2041
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC			4	2.A	13,109,758	81.1710	10,641,322	13,109,758	13,109,758					3.420	3.444	MON	19,927	411,058	12/20/2019	08/21/2039
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC			4	1.E	18,848,490	80.4000	15,154,186	18,848,490	18,848,490					3.330	3.353	MON	27,896	627,794	12/20/2019	03/31/2044
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC			4	1.A	11,210,150	95.2070	10,672,848	11,210,150	11,210,150					3.550	3.576	MON	22,109	396,502	12/17/2019	06/10/2034
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC			4	1.C	114,577,963	77.8180	88,718,686	114,007,923	114,507,844		(16,839)			3.175	3.162	MON	211,132	3,619,408	02/10/2020	08/10/2052
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC			4	1.C	5,754,823	84.7130	4,875,083	5,754,823	5,754,823					0.000	0.000	MON		68,429	12/17/2019	08/10/2052
12722@-AA-8	DUKE ENERGY CAROLINAS CGA CAP SR-SEC				2.A	300,000,000	70.2820	210,846,000	300,000,000	300,000,000					3.664	3.692	MON	641,200	10,075,997	02/10/2020	12/31/2052
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC				2.A YE	14,960,553	87.4870	13,088,539	14,960,553	14,960,553					4.070	4.104	MON	27,062	608,894	02/16/2021	04/15/2046
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR				1.D	154,628,903	81.9390	126,701,377	154,628,903	154,628,903					3.330	3.353	MON	228,851	5,143,234	03/18/2020	03/15/2047
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC			4	2.A	59,369,287	74.1220	44,005,703	59,369,287	59,369,287					2.900	2.918	MON	23,913	1,705,849	07/01/2020	05/25/2042
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC			4	2.A	41,303,796	77.8100	32,138,484	41,303,796	41,303,796					2.850	2.867	MON	52,318	1,177,307	07/01/2020	09/15/2041
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC				2.A	118,447,951	81.2340	96,220,009	118,447,951	118,447,951					4.280	4.318	MON	225,314	5,067,815	04/21/2020	04/15/2065
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC				1.C	19,380,721	83.7990	16,240,851	19,380,721	19,380,721					3.500	3.525	MON	30,148	678,325	07/16/2020	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC				1.A	11,163,163	91.1140	10,171,205	11,163,163	11,163,163					3.750	3.779	MON	18,605	415,321	06/15/2021	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC				1.A	16,908,141	94.2790	15,940,827	16,908,141	16,908,141					3.850	3.881	MON	37,973	650,991	07/01/2020	06/10/2040
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C				1.A	2,206,563	93.9630	2,073,353	2,206,563	2,206,563					4.060	4.094	MON	4,977	(496)	12/10/2022	06/10/2039
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC				2.A	39,751,078	81.9200	32,564,083	39,751,078	39,751,078					4.184	4.221	MON	23,100	1,514,531	10/29/2020	04/25/2055
12732*-AA-8	(CHRISTIANA CARE) CTL PASS-THR SR-SEC				1.C	15,000,000	80.7700	12,115,500	15,000,000	15,000,000					3.380	3.404	MON	22,533	507,000	11/24/2020	02/15/2040
12737#-AB-7	CSFV CORE II, LLC				1.G PL	50,000,000	81.9220	40,961,000	50,000,000	50,000,000					2.920	2.920	AO	365,000	1,460,000	04/01/2021	04/01/2033
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS				1.C	41,609,618	90.2500	37,552,680	41,609,618	41,609,618					3.400	3.424	MON	62,877	1,375,511	06/01/2022	12/15/2042
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC				1.F	14,129,005	91.1060	12,872,372	14,129,005	14,129,005					3.357	3.381	MON	26,351	474,375	04/29/2021	10/31/2030
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.D	3,060,796	96.9400	2,937,951	3,030,690	3,050,709		(4,301)			3.200	2.921	MON	4,310	96,982	08/10/2021	07/15/2028
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS-				2.B	17,419,490	77.1180	13,433,562	17,419,490	17,419,490					3.115	3.135	MON	30,145	494,301	06/08/2021	04/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12743*-AB-3	CGA CAP CR LEASE-BKD PT TR SER				2.B	105,000,000	74.9570	78,704,850	105,000,000	105,000,000					3.606	3.606	MON	220,868	3,449,740	06/08/2021	04/10/2046
12744#-AA-0	INDUSTRIAL METALS MANUFACTURIN SR-UNSEC				1.F PL	7,500,000	63.6960	4,777,231	7,500,000	7,500,000					4.600	4.550	MAY	230,000	349,792	08/02/2021	07/28/2051
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.D		0.0000								3.150	0.000	MON		212		05/25/2027
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.D	4,904,047	86.0490	4,101,144	4,766,057	4,895,502		129,446			3.530	3.332	MON	5,141	167,987	08/10/2021	02/20/2053
12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE				1.F PL	25,000,000	76.3910	19,097,750	25,000,000	25,000,000					3.970	3.997	MON	44,111	992,500	12/08/2021	01/15/2055
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER				1.A	38,482,023	85.5150	32,907,902	38,482,023	38,482,023					3.349	3.372	MON	71,598	1,288,762	12/29/2021	04/10/2048
12754#-AA-7	CGA CAP CR-LEASE BKD PASS THRU				1.C	175,000,000	80.5030	140,880,250	175,000,000	175,000,000					3.450	3.475	MON	352,188	5,580,623	05/09/2022	05/10/2058
12754@-AA-9	Renton Triton				1.D PL	46,395,501	82.9310	38,476,253	46,395,501	46,395,501					4.156	4.192	MON	85,698	1,480,664	02/18/2022	03/15/2058
12755#-AA-6	UNIVERSITY OF WASHINGTON RENTO				1.A	31,448,978	87.3850	27,481,689	31,448,978	31,448,978					3.430	3.455	MON	47,942	1,062,973	05/19/2022	07/15/2042
12755*-AA-0	CTL 2022-04 Trust (Kemper Lake				1.D PL	29,987,878	86.0990	25,819,263	29,987,878	29,987,878					4.016	4.050	MON	53,525	1,204,423	05/10/2022	05/15/2057
12762*-AA-1	Carlyle Acquisition SPV Co.				2.A PL	39,045,179	101.3840	39,585,564	39,045,179	39,045,179					5.870	5.914	MJSD	566,621	2,307,949	09/20/2022	06/30/2040
12763#-AA-6	Healthcare Properties LLC				1.D	54,222,192	109.6070	59,431,318	54,222,192	54,222,192					5.920	5.993	MON	142,665	1,895,924	10/07/2022	10/31/2044
12765#-AA-4	CGA Capital Credit Lease-Backe				2.A PL	76,668,534	102.5790	78,645,816	76,668,534	76,668,534					6.033	6.109	MON	269,816	3,883,815	08/22/2022	04/10/2053
12767@-AA-4	CGA CAP CR LEASE-BKD PASS-THRU				2.B	150,000,000	105.6840	158,526,000	150,000,000	150,000,000					6.010	6.085	MON	400,667	7,225,303	12/21/2022	03/15/2055
12778#-AA-9	OCHSNER CLINIC FOUNDATION				1.G	17,835,066	106.0450	18,913,196	17,835,066	17,835,066					6.000	6.076	MON	47,560	760,541	03/02/2022	04/15/2043
12780#-AA-5	PASS THROUGH TRUST				1.D	20,523,639	90.8790	18,333,464	20,173,488	20,517,174		(6,465)			3.815	3.688	MON	34,205	427,565	01/27/2022	01/15/2050
12781*-AA-8	KIEWIT CORPROATION				1.E PL	94,346,127	106.7610	100,724,868	94,346,127	94,346,127					5.645	5.712	MON	458,614	3,049,320	05/18/2023	06/30/2043
12783@-AA-4	SENCO BRANDS-INC.				1.A Z	27,987,341	100.0000	27,987,341	27,987,341	27,987,341					5.750	5.820	MON	58,113		07/05/2023	03/17/2044
12785#-AA-0	UNIV WIS HOSPS & CLINICS AUTH				1.D Z	34,030,665	101.0000	34,030,665	33,693,727	34,030,668		3			6.210	6.239	MON	58,122		11/22/2023	12/31/2045
12785@-AA-2	CHRISTIANA CARE				1.C Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.030	6.105	MON	16,750		11/30/2023	02/25/2040
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC			1	1.G FE	11,222,520	116.0850	12,769,362	11,000,000	11,078,496		(13,152)			8.480	8.294	MS	274,658	932,800	10/14/1999	09/15/2028
13008*-AA-3	Century City Ground Lease				1.E PL	33,554,416	77.5200	26,011,383	33,554,416	33,554,416					3.180	3.201	MON	47,424	1,057,902	12/22/2021	10/15/2041
13034V-AB-0	CALIFORNIA INSTITUTE OF UNSEC			1	1.D FE	67,132,500	91.4600	61,045,172	66,745,000	67,066,823		(9,055)			4.321	4.286	FA	1,201,688	2,884,051	09/01/2015	08/01/2045
130789-#B-6	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	22,000,000	70.4380	15,496,360	22,000,000	22,000,000					3.020	3.020	MN	88,587	664,400	05/11/2021	05/11/2061
130789-V@-6	CALIFORNIA WATER SERVICE CO SR				1.D YE	17,982,950	107.8120	21,562,400	20,000,000	18,943,634		86,732			6.020	6.914	FA	404,678	1,204,000	04/17/2009	08/31/2031
130789-W#-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	20,000,000	88.6240	17,724,800	20,000,000	20,000,000					4.310	4.310	AO	181,978	862,000	09/15/2015	10/16/2045
130789-Y@-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	25,000,000	85.4960	21,374,000	25,000,000	25,000,000					4.070	4.070	JD	56,528	1,017,500	06/11/2019	06/11/2049
131347-CK-0	CALPINE CORP SR SEC			1	3.A FE	11,348,617	98.6720	11,173,567	11,324,000	11,325,594		(3,712)			5.250	5.215	JD	49,542	594,510	09/16/2016	06/01/2026
133131-AU-6	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	17,363,301	99.9290	17,201,806	17,214,000	17,213,878		(18,534)			4.250	4.107	JJ	337,347	731,595	09/12/2016	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	16,110,121	98.4250	15,974,411	16,230,000	16,219,956		13,853			3.500	3.590	MS	167,259	568,050	05/19/2015	09/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	14,184,806	97.2350	13,807,324	14,200,000	14,192,077		1,468			4.100	4.113	AO	122,909	582,200	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	16,458,915	92.1230	15,200,237	16,500,000	16,475,990		3,935			3.150	3.179	JJ	259,875	519,750	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	9,735,866	89.4230	8,274,287	9,253,000	9,579,593		(49,341)			2.800	2.181	MN	33,105	259,084	04/23/2021	05/15/2030
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	16,185,620	86.6760	13,868,084	16,000,000	16,120,318		(18,445)			2.375	2.241	AO	70,722	380,000	04/09/2021	04/24/2030
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC				1.D PL	71,537,760	88.0250	62,971,113	71,537,760	71,537,760					4.087	4.122	MON	129,944	2,923,748	05/15/2020	01/15/2052
14040H-BF-1	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	19,981,800	99.3110	19,862,190	20,000,000	19,999,327		2,113			3.750	3.761	AO	139,583	750,000	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	19,858,800	97.5970	19,519,480	20,000,000	19,982,198		15,719			3.200	3.283	FA	259,556	640,000	02/06/2015	02/05/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2.B FE	48,334,591	95.7660	46,374,535	48,425,000	48,398,678		9,564			3.750	3.772	JJ	771,773	1,815,938	11/04/2016	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	20,036,490	95.4810	19,239,403	20,150,000	20,108,669		11,847			3.750	3.819	MS	235,083	755,625	08/09/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR UNSEC			2	2.A FE	21,956,440	94.9550	20,890,059	22,000,000	21,980,214		4,400			3.800	3.824	JJ	350,656	836,000	01/25/2018	01/31/2028
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	24,961,750	95.3470	23,836,848	25,000,000	24,980,428		5,375			3.650	3.675	MN	126,736	912,500	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CO			2	2.B FE	21,375,000	75.7610	16,193,895	21,375,000	21,375,000					2.359	2.280	JJ	212,900	504,236	07/27/2021	07/29/2032
14040H-CJ-2	CAPITAL ONE FINANCIAL CO			2	2.A FE	4,734,000	79.9980	3,999,876	5,000,000	4,774,810		21,708			2.618	3.207	MN	21,453	130,900	02/04/2022	11/02/2032
14040H-CT-0	CAPITAL ONE FINANCIAL CO			2	2.A FE	13,875,000	98.1230	13,614,624	13,875,000	13,875,000					5.268	5.266	MN	103,549	730,935	05/05/2022	05/10/2033
14040H-CY-9	CAPITAL ONE FINANCIAL CO			2	2.A FE	929,390	99.5130	995,126	1,000,000	929,838		448			5.817	6.634	FA	24,238		11/17/2023	02/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-BA-5	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	19,792,217	98.2950	19,560,643	19,900,000	19,889,009		12,214			3.500	3.565	MN	88,997	696,500	12/05/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	19,985,600	97.7160	19,543,260	20,000,000	19,997,041		1,650			3.750	3.759	MS	220,833	750,000	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	27,065,400	95.9430	25,904,629	27,000,000	27,024,139		(6,923)			3.410	3.381	JD	40,920	920,700	06/16/2017	06/15/2027
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A			1	3.B FE	12,875,726	91.5210	12,149,413	13,275,000	12,916,226		59,813			4.750	5.382	JJ	267,989	625,813	11/29/2023	02/01/2028
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021			1	1.D FE	34,120,000	69.2410	23,625,047	34,120,000	34,120,000					3.147	3.147	JJ	536,878	1,073,756	10/20/2021	07/01/2051
143499-AA-9	CARNEGIE INSTITUTION WSH UNSEC			1	1.C FE	30,000,000	85.2870	25,586,100	30,000,000	30,000,000					4.241	4.241	JJ	636,150	1,272,300	05/08/2014	07/01/2054
143499-AB-7	CARNEGIE INSTITUTION WSH SERIES 2020			1	1.C FE	10,850,000	72.6560	7,883,220	10,850,000	10,850,000					3.224	3.224	JJ	174,902	349,804	06/03/2020	07/01/2049
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	20,653,440	108.0710	22,694,924	21,000,000	20,815,157		13,488			6.125	6.247	MS	378,729	1,286,250	09/08/2003	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	27,465,685	104.0840	29,247,540	28,100,000	27,691,067		22,929			5.700	5.872	AO	400,425	1,601,700	09/11/2009	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	12,999,998	110.2850	13,791,089	12,505,000	12,848,432		(14,933)			6.300	6.010	AO	196,954	787,815	02/27/2009	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	19,900,800	86.2090	17,241,864	20,000,000	19,925,809		2,654			4.100	4.129	MN	104,778	820,000	05/15/2012	05/15/2042
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC			1	1.F	20,995,294	89.5240	18,795,827	20,995,294	20,995,294					3.835	3.865	MON	46,968	805,151	12/19/2012	08/10/2038
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	28,535,163	87.3650	24,462,121	28,000,000	28,410,169		(54,665)			2.700	2.465	FA	285,600	756,000	09/22/2021	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	25,166,833	89.4660	22,405,086	25,043,000	25,140,989		(16,529)			2.722	2.645	FA	257,520	681,670	10/08/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	41,191,819	80.4560	32,182,255	40,000,000	41,054,312		(54,000)			3.377	3.156	AO	322,691	1,350,800	09/30/2021	04/05/2040
14448C-AY-0	CARRIER GLOBAL CORP SERIES 144A			1	2.B FE	13,568,927	108.1590	14,655,605	13,550,000	13,568,540		(387)			5.900	5.883	MS	68,842		11/15/2023	03/15/2034
14448C-BA-1	CARRIER GLOBAL CORP SERIES 144A			1	2.B FE	17,300,379	115.5970	19,911,612	17,225,000	17,299,949		(430)			6.200	6.168	MS	91,962		11/15/2023	03/15/2054
147339-G*-0	CASCADE NATURAL GAS CORP SR				2.B	25,140,000	97.7700	24,442,500	25,000,000	25,019,138		(17,856)			4.110	4.048	FA	365,333	1,027,500	10/30/2013	08/23/2025
147339-G@-8	CASCADE NATURAL GAS CORP SR				2.B	25,520,000	96.6460	24,161,500	25,000,000	25,198,745		(36,867)			4.360	4.170	FA	387,556	1,090,000	10/30/2013	08/23/2028
147339-J@-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.B	6,000,000	85.8150	5,148,900	6,000,000	6,000,000					3.820	3.820	JD	11,460	229,200	06/13/2019	06/13/2034
147339-K*-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.B YE	20,000,000	69.1030	13,820,600	20,000,000	20,000,000					3.580	3.580	JD	31,822	716,000	06/15/2020	06/15/2050
147339-L#-0	CASCADE NATURAL GAS CORP				2.A Z	25,000,000	100.7260	25,181,500	25,000,000	25,000,000					6.390	6.390	MN	137,563		11/15/2023	11/30/2033
147528-G*-8	CASEY'S GENERAL STORES-INC.				2.B PL	20,000,000	97.2430	19,448,600	20,000,000	20,000,000					3.510	3.510	JD	35,100	702,000	06/13/2017	06/13/2025
147528-G@-6	CASEY'S GENERAL STORES-INC.				2.B PL	80,000,000	96.0230	76,818,400	80,000,000	80,000,000					3.770	3.770	FA	1,080,733	3,016,000	08/22/2017	08/22/2028
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC			1	1.A	12,700,879	102.6400	13,036,182	12,700,879	12,700,879					5.790	5.859	MON	42,897	727,190	10/10/2008	10/10/2028
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC			1	1.A	13,612,942	102.1760	13,909,160	13,612,942	13,612,942					5.675	5.742	MON	45,065	772,533	08/07/2008	07/10/2028
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC				2.C PL	102,970,453	94.4040	97,208,226	102,970,453	102,970,453					4.000	4.020	MJSD	1,018,263	3,089,114	10/30/2020	11/30/2029
149123-BK-6	CATERPILLAR INC SR UNSEC			1	1.F FE	14,961,300	115.8650	17,379,817	15,000,000	14,970,725		771			6.950	6.969	MN	173,750	1,042,500	04/18/2002	05/01/2042
149123-BL-4	CATERPILLAR INC SR UNSEC			1	1.F FE	29,299,028	107.9390	41,375,273	38,332,000	32,519,357		304,767			5.300	7.238	MS	598,192	2,025,872	09/14/2005	09/15/2035
149123-BN-0	CATERPILLAR INC SR UNSEC			1	1.F FE	19,466,445	112.6540	21,967,505	19,500,000	19,478,934		1,083			6.050	6.062	FA	445,683	1,179,750	08/09/2006	08/15/2036
149123-BS-9	CATERPILLAR INC SR UNSEC			1	1.F FE	45,403,995	105.4910	47,998,320	45,500,000	45,427,774		2,499			5.200	5.214	MN	223,456	2,366,000	05/24/2011	05/27/2041
149123-CB-5	CATERPILLAR INC SR UNSEC			1	1.F FE	49,443,244	87.7240	48,344,912	55,110,000	50,548,886		154,170			3.803	4.461	FA	791,759	2,095,833	02/04/2016	08/15/2042
149123-CC-3	CATERPILLAR INC SR UNSEC			1	1.F FE	11,398,062	99.2530	11,314,825	11,400,000	11,399,919		214			3.400	3.402	MN	49,527	387,600	05/05/2014	05/15/2024
149123-CD-1	CATERPILLAR INC SR UNSEC			1	1.F FE	21,920,034	94.8180	20,931,055	22,075,000	21,950,449		3,741			4.300	4.342	MN	121,290	949,225	05/05/2014	05/15/2044
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020			1	1.G FE	119,999,069	71.0760	85,873,059	120,819,000	120,045,375		17,628			3.368	3.405	JJ	2,034,592	4,069,184	05/24/2021	07/01/2050
15089Q-AN-4	CELANESE US HOLDINGS LLC			1	2.C FE	38,892,222	104.8270	41,432,959	39,525,000	38,977,686		80,665			6.330	6.633	JJ	1,153,669	2,508,882	12/20/2022	07/15/2029
15089Q-AP-9	CELANESE US HOLDINGS LLC			1	2.C FE	14,507,400	105.7090	15,856,288	15,000,000	14,550,246		38,010			6.379	6.848	JJ	441,214	959,508	12/07/2022	07/15/2032
15089Q-AY-0	CELANESE US HOLDINGS LLC			1	2.C FE	552,921	108.4600	596,529	550,000	552,897		(23)			6.700	6.625	MN	4,709		11/16/2023	11/15/2033
15135B-AT-8	CENTENE CORP SERIES WI			1	2.C FE	11,450,000	95.8730	10,977,429	11,450,000	11,450,000					4.625	4.625	JD	23,536	529,563	05/06/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1	2.C FE	57,614,005	86.6040	53,911,207	62,250,000	58,259,553		471,886			3.000	4.050	AO	394,250	1,867,500	10/07/2022	10/15/2030
15135B-AY-7	CENTENE CORP			1	2.C FE	13,130,000	89.0600	11,693,575	13,130,000	13,130,000					2.450	2.450	JJ	148,333	321,685	06/24/2021	07/15/2028
15135B-AZ-4	CENTENE CORP			1	2.C FE	10,140,000	82.9720	10,786,390	13,000,000	10,458,617		259,757			2.625	5.854	FA	142,188	341,250	10/05/2022	08/01/2031
15189W-AL-4	CENTERPOINT ENERGY RES SR UNSEC			1	1.G FE	2,498,550	97.3540	2,433,843	2,500,000	2,499,318		144			4.000	4.007	AO	25,000	100,000	03/26/2018	04/01/2028
15189W-AR-1	CENTERPOINT ENERGY RES				2.A FE	1,997,459	99.3440	1,986,878	2,000,000	1,997,459					6.100	6.116	JD	10,167	61,000	08/22/2023	12/01/2035
15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	12,311,554	115.5620	13,867,443	12,000,000	12,159,918		(12,746)			6.950	6.749	MS	245,567	834,000	01/03/2005	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	51,281,661	81.1270	41,780,393	51,500,000	51,335,930		6,050			3.550	3.573	FA	761,771	1,828,250	04/19/2016	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	24,731,250	91.6150	22,903,795	25,000,000	24,783,524		6,385			4.500	4.566	AO	281,250	1,125,000	03/12/2014	04/01/2044
15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD			1	1.F FE	27,550,381	69.5570	19,076,077	27,425,000	27,540,611		(2,975)			2.900	2.877	JJ	397,663	795,325	06/04/2020	07/01/2050
15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF			1	1.F FE	26,388,567	75.9350	19,154,552	25,225,000	26,330,386		(27,449)			3.350	3.103	AO	211,259	845,038	11/01/2021	04/01/2051
15189X-AX-6	CENTERPOINT ENER HOUSTON SERIES AG			1	1.F FE	5,424,767	88.5020	4,823,385	5,450,000	5,428,853		2,245			3.000	3.054	MS	54,500	163,500	02/23/2022	03/01/2032
15189X-AY-4	CENTERPOINT ENER HOUSTON SERIES AH			1	1.F FE	9,869,700	79.3270	7,932,723	10,000,000	9,874,264		2,510			3.600	3.672	MS	120,000	360,000	02/23/2022	03/01/2052
15189Y-AF-3	CENTERPOINT ENERGY RES			1	1.G FE	1,149,368	83.0280	954,821	1,150,000	1,149,621		52			1.750	1.755	AO	5,031	20,125	09/23/2020	10/01/2030
153609-G#-3	CENTRAL HUDSON Q-SR-UNSEC				2.A	12,000,000	70.3630	8,443,560	12,000,000	12,000,000					3.420	3.420	MN	53,580	410,400	05/14/2020	05/14/2050
153609-G*-7	CENTRAL HUDSON FORTIS Senior				2.A	27,000,000	77.7150	20,983,050	27,000,000	27,000,000					3.890	3.890	AO	177,968	1,050,300	10/28/2019	10/28/2049
153609-J*-4	CENTRAL HUDSON U-SR-UNSEC				2.A	13,000,000	71.1500	9,249,500	13,000,000	13,000,000					3.290	3.290	MS	122,370	427,700	03/16/2021	03/16/2051
154051-F*-2	CENTRAL MAINE POWER CO E-SR-SEC			1	1.F	68,000,000	90.1690	61,314,920	68,000,000	68,000,000					4.450	4.450	JJ	1,378,511	3,026,000	01/15/2013	01/15/2043
154051-H@-8	CENTRAL MAINE POWER CO SR-SEC				1.F	50,000,000	93.1870	46,593,500	50,000,000	50,000,000					4.200	4.199	JJ	956,667	2,100,000	06/03/2019	06/03/2034
15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC				1.G FE	25,000,000	96.7300	24,182,408	25,000,000	25,000,000					5.780	5.781	MS	481,667	1,445,000	04/06/2005	04/11/2035
156ESC-AJ-4	CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORP	@			6. *		0.0000		13,000,000						0.000	0.000	N/A			02/14/2007	10/31/2049
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC			1	2.B	1,407,554	87.3670	1,229,738	1,407,554	1,407,554					4.468	4.510	MON	3,494	62,912	10/10/2014	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			1	2.B	25,519,038	92.9370	23,716,629	25,519,038	25,519,038					4.835	4.882	MON	71,974	1,233,845	03/31/2014	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			2	1.G	115,220,274	92.9060	107,046,548	115,220,274	115,220,274					4.470	4.512	MON	286,130	5,151,950	03/26/2015	03/10/2045
15987T-AT-8	CHARLES STARK DRAPER LAB UNSEC			1	1.D FE	36,455,000	90.6300	33,039,125	36,455,000	36,455,000					4.388	4.388	MS	533,215	1,599,645	03/22/2018	09/01/2048
16115Q-AF-7	CHART INDUSTRIES INC SERIES 144A			1	4.A FE	45,002,097	104.5250	47,098,830	45,060,000	45,001,336		769			7.500	7.505	JJ	1,689,750	1,774,238	12/19/2022	01/01/2030
166756-AH-9	CHEVRON USA INC			1	1.D FE	2,100,000	63.7610	1,338,972	2,100,000	2,100,000					2.343	2.342	FA	18,724	49,203	08/10/2020	08/12/2050
166756-AP-1	CHEVRON USA INC			1	1.D FE	7,333,512	98.9740	6,507,536	6,575,000	6,706,821		(211,003)			3.900	0.659	MN	32,765	256,425	12/31/2020	11/15/2024
166764-BD-1	CHEVRON CORP SR UNSEC			1	1.C FE	18,650,000	97.8900	18,256,506	18,650,000	18,650,000					3.326	3.326	MN	75,814	620,299	11/09/2015	11/17/2025
166764-CA-6	CHEVRON CORP			1	1.D FE	1,500,000	75.4850	1,132,270	1,500,000	1,500,000					3.078	3.078	MN	6,413	46,170	05/07/2020	05/11/2050
16687*-AD-8	CHEYENNE LIGHT-FUEL AND POWER 2014-SR-SEC			1	1.G	22,000,000	85.5650	18,824,300	22,000,000	22,000,000					4.530	4.530	AO	196,552	996,600	10/01/2014	10/20/2044
16876A-AA-2	CHILDREN'S HOSPITAL MEDI SECURED			1	1.C FE	47,403,184	92.0570	42,791,794	46,484,000	47,239,947		(24,631)			4.268	4.146	MN	253,503	1,983,937	09/13/2016	05/15/2044
16876B-AA-0	CHILDREN'S HOSPITAL CORP CO.GUARNT			2	1.C FE	40,821,556	87.8240	35,805,825	40,770,000	40,814,582		(1,240)			4.115	4.107	JJ	838,843	1,677,686	10/05/2017	01/01/2047
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR				1.B	38,112,414	95.0390	36,221,657	38,112,414	38,112,414					3.652	3.679	MON	100,524	1,391,900	01/05/2016	01/05/2036
17027N-AB-8	CHOBANI LLC FINANCE CORP SERIES 144A			1	4.C FE	20,862,500	93.4810	19,303,819	20,650,000	20,734,090		(42,266)			4.625	4.396	MN	122,036	955,063	10/26/2020	11/15/2028
171232-AQ-4	CHUBB CORP CO.GUARNT			1	1.F FE	34,624,995	110.5570	38,358,835	34,696,000	34,649,125		2,231			6.000	6.015	MN	289,133	2,081,760	07/28/2009	05/11/2037
171265-B#-7	CHUGACH ELECTRIC ASSN-INC.				1.G YE	14,000,000	90.5850	12,681,900	14,000,000	14,000,000					3.430	3.430	MS	141,392	480,200	03/17/2017	03/15/2037
171265-B*-1	CHUGACH ELECTRIC ASSN-INC. B-SR-SEC			1	1.G	12,328,000	88.2100	10,874,529	12,328,000	12,328,000					4.410	4.411	MS	160,079	543,665	01/11/2012	03/15/2042
171265-B@-9	CHUGACH ELECTRIC ASSN-INC. C-SR-SEC			1	1.G YE	8,550,000	94.8690	8,111,300	8,550,000	8,550,000					4.780	4.779	MS	120,337	408,690	01/11/2012	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSN-INC.				1.G	35,580,953	73.9750	26,321,010	35,580,953	35,580,953					2.910	2.911	AO	175,444	1,035,406	10/26/2020	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC				1.G YE	62,078,310	89.1170	55,322,327	62,078,310	62,078,310					3.860	3.860	MN	306,184	2,396,223	05/15/2019	05/15/2049
17136M-AA-0	CHURCH & DWIGHT CO INC			1	2.A FE	20,040,300	84.9730	16,994,605	20,000,000	20,032,428		(3,881)			2.300	2.277	JD	20,444	460,000	12/02/2021	12/15/2031
17136M-AB-8	CHURCH & DWIGHT CO INC			1	2.A FE	20,215,090	100.2350	20,272,455	20,225,000	20,215,788		144			5.000	5.003	JD	44,944	1,011,250	05/18/2022	06/15/2052
171484-AE-8	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	3,643,900	95.8400	3,929,423	4,100,000	3,732,689		74,418			4.750	7.355	JJ	89,801	190,000	11/29/2023	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	927,500	98.9510	989,510	1,000,000	945,289		14,390			5.500	7.428	AO	13,750	55,000	09/30/2022	04/01/2027
171484-AJ-7	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	6,565,000	101.4940	6,663,051	6,565,000	6,565,000					6.750	6.750	MN	73,856	228,954	04/11/2023	05/01/2031
171779-AL-5	CIENA CORP				3.B FE	27,800,308	91.0060	27,324,406	30,025,000	28,146,130		247,467			4.000	5.187	JJ	503,753	1,201,000	10/20/2022	01/31/2030
172062-AE-1	CINCINNATI FINL CORP SR UNSEC			1	1.G FE	26,653,830	104.6770	36,637,044	35,000,000	29,429,870		305,898			6.125	8.391	MN	357,292	2,143,750	09/30/2008	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	11,550,654	102.6560	12,452,223	12,130,000	11,825,521		23,331			5.400	5.745	JD	29,112	655,020	03/31/2005	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	37,772,385	97.3750	37,885,684	38,907,000	38,328,015		45,118			5.375	5.579	JD	92,945	2,091,251	03/07/2005	06/15/2033
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC			1	1.A	5,933,859	95.9250	5,692,054	5,933,859	5,933,859					3.750	3.779	MON	9,890	222,520	11/20/2013	10/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17252M-AQ-3	CINTAS CORPORATION NO 2			1	1.G FE	39,802,300	96.6400	38,486,708	39,825,000	39,805,408		1,944			4.000	4.007	MN	265,500	1,593,000	04/26/2022	05/01/2032
17275R-AN-2	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	34,474,125	99.6770	34,388,577	34,500,000	34,499,472		2,998			3.625	3.634	MS	406,453	1,250,625	02/24/2014	03/04/2024
17275R-AW-2	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	19,547,668	98.5560	19,317,026	19,600,000	19,591,202		5,798			3.500	3.532	JD	30,489	686,000	06/10/2015	06/15/2025
172967-AR-2	CITIGROUP INC SR UNSEC				1.G FE	18,845,094	107.9430	20,509,081	19,000,000	18,957,877		8,815			6.625	6.689	JJ	580,424	1,258,750	12/24/1998	01/15/2028
172967-CC-3	CITIGROUP INC SUBORD				2.B FE	32,874,490	105.4930	34,812,727	33,000,000	32,933,490		4,848			6.000	6.027	AO	335,500	1,980,000	02/20/2004	10/31/2033
172967-DR-9	CITIGROUP INC SUBORD				2.B FE	28,851,717	106.4140	29,989,544	28,182,000	28,604,773		(22,115)			6.125	5.954	FA	604,152	1,726,148	01/10/2007	08/25/2036
172967-DS-7	CITIGROUP INC SUBORD				2.B FE	2,513,975	84.5000	2,112,511	2,500,000	2,509,097		(61)			6.191	(0.019)	FMAN	15,908	146,398	05/23/2007	08/25/2036
172967-EC-1	CITIGROUP INC SR UNSEC				1.G FE	9,868,100	103.8370	10,383,673	10,000,000	9,913,169		4,130			5.875	5.970	MN	52,222	587,500	05/18/2007	05/29/2037
172967-HA-2	CITIGROUP INC SUBORD				2.B FE	4,500,000	112.1920	5,048,634	4,500,000	4,500,000					6.675	6.675	MS	90,113	300,375	09/10/2013	09/13/2043
172967-HB-0	CITIGROUP INC SUBORD				2.B FE	10,000,000	100.4550	10,045,540	10,000,000	10,000,000					5.500	5.500	MS	165,000	550,000	09/10/2013	09/13/2025
172967-HE-4	CITIGROUP INC SR UNSEC				1.G FE	7,977,680	89.9340	7,194,738	8,000,000	7,981,971		523			4.950	4.968	MN	59,400	396,000	10/31/2013	11/07/2043
172967-JT-9	CITIGROUP INC SUBORD				2.B FE	28,831,884	98.7060	28,575,499	28,950,000	28,929,636		13,403			4.400	4.451	JD	74,305	1,273,800	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC SUBORD				2.B FE	19,908,000	97.7010	19,540,175	20,000,000	19,965,905		8,183			4.450	4.500	MS	227,444	890,000	09/23/2015	09/29/2027
172967-KN-0	CITIGROUP INC SR UNSEC				1.G FE	1,995,960	96.4940	1,929,889	2,000,000	1,998,931		433			3.400	3.424	MN	11,333	68,000	04/26/2016	05/01/2026
172967-KU-4	CITIGROUP INC SUBORD				2.B FE	39,891,070	96.0260	38,122,332	39,700,000	39,794,060		(18,642)			4.125	4.067	JJ	709,638	1,637,625	11/28/2017	07/25/2028
172967-LD-1	CITIGROUP INC SR UNSEC			1	1.G FE	30,000,000	96.6990	29,009,628	30,000,000	30,000,000					3.887	3.887	JJ	553,898	1,166,100	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC SR UNSEC			1	1.G FE	20,000,000	95.3030	19,060,591	20,000,000	20,000,000					3.668	3.668	JJ	319,931	733,600	07/17/2017	07/24/2028
172967-LS-8	CITIGROUP INC SR UNSEC			1	1.G FE	25,000,000	94.5760	23,644,103	25,000,000	25,000,000					3.520	3.520	AO	156,444	880,000	10/23/2017	10/27/2028
172967-ML-2	CITIGROUP INC			1	1.G FE	1,752,660	86.7420	1,821,581	2,100,000	1,758,134		5,474			2.666	5.964	JJ	23,639		11/17/2023	01/29/2031
172967-MY-4	CITIGROUP INC			1	1.G FE	10,048,800	83.4330	8,343,282	10,000,000	10,038,635		(4,740)			2.561	2.503	MN	42,683	256,100	10/26/2021	05/01/2032
172967-NE-7	CITIGROUP INC			1	1.G FE	6,500,000	82.4320	5,358,050	6,500,000	6,500,000					2.520	2.519	MN	26,390	163,800	10/27/2021	11/03/2032
172967-NF-4	CITIGROUP INC			1	1.G FE	35,000,000	71.9170	25,170,937	35,000,000	35,000,000					2.904	2.903	MN	163,753	1,016,400	10/27/2021	11/03/2042
172967-NU-1	CITIGROUP INC			1	1.G FE	11,750,000	97.9070	11,504,019	11,750,000	11,750,000					4.910	4.908	MN	59,295	576,925	05/17/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1	1.G FE	2,500,000	89.0390	2,225,987	2,500,000	2,500,000					2.976	2.976	MN	11,573	74,400	10/28/2019	11/05/2030
17327C-AR-4	CITIGROUP INC			2	2.B FE	981,920	103.4780	1,034,775	1,000,000	982,081		161			3.770	3.983	FMAN	3,873	30,870	11/17/2023	05/25/2034
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2.A FE	10,646,060	95.1890	10,137,615	10,650,000	10,648,706		573			3.750	3.756	FA	147,547	399,375	02/11/2019	02/18/2026
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	10,111,100	83.7670	8,376,711	10,000,000	10,083,120		(12,888)			2.500	2.349	FA	100,694	250,000	10/08/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP			1	2.A FE	82,186,018	87.8310	69,118,418	78,695,000	81,210,894		(379,978)			3.250	2.673	AO	433,369	2,557,588	09/30/2021	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP SERIES WI			2	2.B FE	15,020,884	77.2070	11,581,039	15,000,000	15,017,022		(1,776)			2.638	2.623	MS	100,024	395,700	10/08/2021	09/30/2032
174610-BE-4	CITIZENS FINANCIAL GROUP			2	2.B FE	15,000,000	92.0770	13,811,562	15,000,000	15,000,000					5.641	5.638	MN	94,017	846,150	05/18/2022	05/21/2037
17857@-AA-4	Coney Island Associates 1 HRA				1.C	25,033,209	88.9200	22,082,866	24,834,532	25,020,375		(8,106)			3.511	3.465	MON	38,753	871,940	05/13/2022	12/15/2041
17858P-A@-0	City of Hope				1.F FE	60,000,000	103.6480	62,188,800	60,000,000	60,000,000					5.810	5.812	MN	445,433	2,875,950	11/10/2022	11/15/2027
17858P-AB-7	CITY OF HOPE/THE SERIES 2018			1	1.G FE	4,461,210	85.1670	4,190,213	4,920,000	4,473,188		9,081			4.378	5.025	FA	81,372	215,398	09/01/2022	08/15/2048
178693-A*-8	CITY TOWER PROPERTIES LLC				1.C PL	25,495,616	88.6650	22,162,440	24,995,702	25,479,451		(6,801)			4.385	4.313	MON	48,714	1,091,089	07/20/2021	07/15/2056
17888H-AA-1	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	76,183	104.3950	78,296	75,000	76,161		(22)			8.375	7.861	JJ	3,176		11/16/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	206,046	106.4550	212,909	200,000	205,952		(94)			8.750	7.950	JJ	8,847		11/16/2023	07/01/2031
17888H-AC-7	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	205,560	106.0720	212,144	200,000	205,461		(99)			8.625	7.930	MN	3,546		11/16/2023	11/01/2030
18055#-BH-4	CLARION LION PROP FUND-LP SR-UNSEC				1.G	21,000,000	92.8980	19,508,580	21,000,000	21,000,000					3.750	3.750	JJ	363,125	787,500	07/15/2019	07/15/2029
18055#-BJ-0	CLARION LION PROP FUND-LP SR-UNSEC				1.G	7,000,000	89.1180	6,238,260	7,000,000	7,000,000					3.850	3.850	JJ	124,269	269,500	07/15/2019	07/15/2031
18055#-BZ-4	CLARION LION PROP FUND-LP				1.G	20,000,000	101.6420	20,328,400	20,000,000	20,000,000					5.770	5.770	JD	96,167	577,000	03/01/2023	06/01/2027
18055#-CB-6	CLARION LION PROP FUND-LP				1.G	17,000,000	101.8830	17,320,110	17,000,000	17,000,000					5.710	5.710	JD	80,892	485,350	03/01/2023	06/01/2029
184496-AN-7	CLEAN HARBORS INC SR UNSEC			2	3.A FE	5,228,480	97.9890	5,183,630	5,290,000	5,242,626		11,606			4.875	5.151	JJ	118,915	257,888	10/07/2022	07/15/2027
18539U-AC-9	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	138,953	96.3410	144,512	150,000	139,215		263			4.750	6.741	MS	2,098		11/16/2023	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	32,903,150	88.0810	31,797,266	36,100,000	33,344,168		298,004			3.750	4.995	FA	511,417	1,353,750	07/28/2022	02/15/2031
18539U-AE-5	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	5,105,000	86.8730	4,434,844	5,105,000	5,105,000					3.750	3.750	JJ	88,274	191,438	09/24/2021	01/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 1ST MORTG			1	2.A FE	14,919,900	99.8390	14,975,867	15,000,000	14,995,212		7,376			5.500	5.553	FA	311,667	825,000	08/13/2009	08/15/2024
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	5,708,054	93.6100	5,359,174	5,725,000	5,717,372		1,634			3.500	3.534	AO	50,094	200,375	10/02/2017	04/01/2028
189054-AX-7	CLOROX COMPANY			1	2.A FE	9,689,000	83.3980	8,339,799	10,000,000	9,762,877		34,287			1.800	2.201	MN	23,000	180,000	10/25/2021	05/15/2030
189054-AY-5	CLOROX COMPANY			1	2.A FE	19,905,400	98.9920	19,798,353	20,000,000	19,924,913		12,203			4.400	4.480	MN	146,667	880,000	05/05/2022	05/01/2029
189054-AZ-2	CLOROX COMPANY			1	2.A FE	15,319,920	99.6790	15,350,514	15,400,000	15,330,520		6,678			4.600	4.666	MN	118,067	708,400	05/05/2022	05/01/2032
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC				6. *	280,258	90.9720	873,319	959,987	568,631		157,306			12.000	61.407	MN	19,200	115,198	03/31/2021	05/01/2025
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.A PL	50,000,000	94.2520	47,126,000	50,000,000	50,000,000					3.810	3.810	MS	603,250	1,905,000	03/07/2018	03/07/2028
19108#-AB-3	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.A PL	20,000,000	86.9120	17,382,400	20,000,000	20,000,000					4.060	4.060	MS	257,133	812,000	03/07/2018	03/07/2033
191216-CP-3	COCA COLA CO THE				1.E FE	6,987,680	92.5570	6,478,964	7,000,000	6,989,302		454			4.125	4.138	MS	77,000	288,750	03/20/2020	03/25/2040
191216-CQ-1	COCA COLA CO THE			2	1.E FE	18,927,699	93.5740	17,825,887	19,050,000	18,936,017		2,332			4.200	4.238	MS	213,360	800,100	03/20/2020	03/25/2050
191216-CW-8	COCA COLA CO THE			1	1.E FE	34,386,318	75.6080	25,895,713	34,250,000	34,366,321		(5,956)			2.500	2.474	JD	71,354	856,250	06/03/2020	06/01/2040
191216-CX-6	COCA COLA CO THE			1	1.E FE	67,629,974	69.0750	46,383,844	67,150,000	67,590,767		(12,708)			2.600	2.564	JD	145,492	1,745,900	08/13/2020	06/01/2050
191216-DC-1	COCA COLA CO THE			1	1.E FE	46,672,005	67.1360	31,100,821	46,325,000	46,647,239		(8,711)			2.500	2.464	MS	341,003	1,158,125	12/16/2020	03/15/2051
191216-DE-7	COCA COLA CO THE			1	1.E FE	4,708,750	82.4330	4,121,643	5,000,000	4,771,489		29,094			1.375	2.061	MS	20,243	68,750	10/26/2021	03/15/2031
191216-DQ-0	COCA COLA CO THE				1.E FE	21,107,775	79.1860	17,286,271	21,830,000	21,143,722		25,409			2.875	3.093	MN	97,629	627,613	04/21/2022	05/05/2041
191219-AX-2	COCA-COLA REFRESH USA CO.GUARNT				1.E FE	1,200	118.6100	1,186	1,000	1,118		(6)			6.700	5.402	AO	14	67	01/03/2005	10/15/2036
19273P-AA-2	COLBY COLLEGE UNSEC			1	1.C FE	40,683,756	81.2220	33,130,284	40,790,000	40,694,029		1,401			4.250	4.264	JJ	866,788	1,733,575	05/05/2017	07/01/2055
19273P-AE-4	COLBY COLLEGE SERIES 2022				1.C FE	9,520,000	67.7810	6,452,756	9,520,000	9,520,000					3.072	3.072	JJ	146,227	292,454	01/11/2022	07/01/2052
194162-AP-8	COLGATE-PALMOLIVE CO			1	1.D FE	2,131,102	92.7790	1,994,744	2,150,000	2,133,381		1,642			3.250	3.354	FA	26,397	71,040	08/01/2022	08/15/2032
195869-AD-4	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	19,742,600	115.3310	23,066,120	20,000,000	19,878,599		12,655			8.375	8.494	MN	279,167	1,675,000	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	16,338,700	115.1040	19,567,715	17,000,000	16,625,441		31,051			7.630	8.000	MN	111,695	1,297,100	11/14/2008	04/15/2032
195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	3,319,260	107.8190	3,234,577	3,000,000	3,153,821		(13,337)			6.580	5.818	FA	67,445	197,400	03/14/2003	08/28/2032
196500-AA-0	COLORADO INT GAS CO/ISS CO.GUARNT			1	2.B FE	16,060,877	97.1880	15,647,248	16,100,000	16,088,124		4,202			4.150	4.180	FA	252,412	668,150	08/11/2016	08/15/2026
196801-A@-3	COLORCON-INC. D-SR-UNSEC			1	2.C YE	50,000,000	98.4700	49,235,000	50,000,000	50,000,000					3.990	3.989	MS	548,625	1,995,000	09/22/2014	09/22/2024
196801-B*-4	COLORCON-INC.				2.C	20,000,000	91.4620	18,292,400	20,000,000	20,000,000					4.070	4.071	JD	4,522	814,000	04/06/2022	06/29/2032
199575-AT-8	OHIO POWER COMPANY SR UNSEC			1	2.A FE	7,962,937	109.6050	8,768,387	8,000,000	7,980,809		1,479			6.600	6.635	MS	176,000	528,000	10/07/2003	03/01/2033
20030N-AC-5	COMCAST CORP CO.GUARNT			1	1.G FE	24,763,860	116.6050	27,985,247	24,000,000	24,393,272		(31,391)			7.050	6.802	MS	498,200	1,692,000	12/13/2004	03/15/2033
20030N-AF-8	COMCAST CORP CO.GUARNT			1	1.G FE	19,953,800	107.2300	21,446,072	20,000,000	19,973,298		1,618			5.650	5.666	JD	50,222	1,130,000	06/06/2005	06/15/2035
20030N-BM-2	COMCAST CORP CO.GUARNT			1	1.G FE	41,150,076	95.5640	39,682,955	41,525,000	41,206,294		8,664			4.200	4.288	FA	658,863	1,651,650	11/17/2023	08/15/2034
20030N-BN-0	COMCAST CORP CO.GUARNT			1	1.G FE	29,962,500	97.6530	29,295,837	30,000,000	29,992,967		4,150			3.375	3.390	FA	382,500	1,012,500	05/19/2015	08/15/2025
20030N-BP-5	COMCAST CORP CO.GUARNT			1	1.G FE	9,993,900	96.4300	9,642,968	10,000,000	9,995,466		293			4.400	4.405	FA	166,222	440,000	05/19/2015	08/15/2035
20030N-BQ-3	COMCAST CORP CO.GUARNT			1	1.G FE	9,992,500	93.6800	9,368,034	10,000,000	9,993,181		181			4.600	4.605	FA	173,778	460,000	05/19/2015	08/15/2045
20030N-BU-4	COMCAST CORP CO.GUARNT			1	1.G FE	39,729,215	77.4600	31,177,772	40,250,000	39,811,206		12,488			3.400	3.470	JJ	631,031	1,283,500	10/04/2016	07/15/2046
20030N-CC-3	COMCAST CORP CO.GUARNT			1	1.G FE	1,566,670	83.9170	1,329,238	1,584,000	1,568,809		374			3.969	4.032	MN	10,478	62,869	12/15/2017	11/01/2047
20030N-CE-9	COMCAST CORP CO.GUARNT			1	1.G FE	1,881,187	83.4510	1,587,229	1,902,000	1,883,485		399			3.999	4.060	MN	12,677	76,061	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CO.GUARNT			1	1.G FE	26,216,023	84.3250	22,438,161	26,608,999	26,252,152		6,348			4.049	4.129	MN	179,566	1,077,398	01/11/2018	11/01/2052
20030N-CK-5	COMCAST CORP CO.GUARNT			1	1.G FE	14,728,950	83.9130	12,586,971	15,000,000	14,760,024		5,714			4.000	4.105	MS	200,000	600,000	02/01/2018	03/01/2048
20030N-DL-2	COMCAST CORP			1	1.G FE	8,386,456	66.6400	5,631,051	8,450,000	8,391,249		1,429			2.800	2.837	JJ	109,099	236,600	05/20/2020	01/15/2051
20030N-DP-3	COMCAST CORP				1.G FE	34,723,500	62.1500	21,752,506	35,000,000	34,747,767		5,987			2.450	2.485	FA	323,944	857,500	08/11/2020	08/15/2052
20030N-DS-7	COMCAST CORP SERIES WI			1	1.G FE	7,383,625	67.6450	5,007,095	7,402,000	7,384,380		407			2.887	2.900	MN	35,616	213,696	06/06/2022	11/01/2051
200340-AT-4	COMERICA INC SR UNSEC			2	2.B FE	18,602,026	94.5260	16,376,569	17,325,000	18,037,468		(134,587)			4.000	3.079	FA	288,750	693,000	07/18/2019	02/01/2029
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	13,894,900	91.6290	13,744,295	15,000,000	14,072,548		124,000			4.125	5.318	JJ	285,313	618,750	08/16/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	18,045,925	89.7460	16,217,023	18,070,000	18,049,729		1,985			4.375	4.391	MS	232,777	790,563	02/04/2022	03/15/2032
20270#-AA-5	CommonSpirit Gilbert				2.A	37,959,102	82.1300	31,175,810	37,959,102	37,959,102					4.190	4.226	MON	132,541	1,333,141	04/05/2022	06/01/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE				2.A	16,140,017	82.3100	13,284,848	16,140,017	16,140,017					3.500	3.525	MON	25,107	564,900	07/02/2021	10/15/2042
20271*-AA-8	CommonSpirit Elkhorn				2.A	11,373,169	88.1470	10,025,107	11,373,169	11,373,169					4.206	4.243	MON	21,260	478,356	03/11/2022	06/15/2043
202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	26,660,471	105.7040	27,916,480	26,410,000	26,534,767		(10,196)			5.875	5.807	FA	646,495	1,551,588	12/11/2006	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	37,823,818	108.0540	40,303,992	37,300,000	37,640,966		(18,921)			5.900	5.794	MS	647,984	2,200,700	01/04/2010	03/15/2036
202795-JF-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	16,550,000	80.6530	13,347,990	16,550,000	16,550,000					3.700	3.700	MS	204,117	612,350	02/23/2015	03/01/2045
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	24,837,750	78.8770	19,719,288	25,000,000	24,863,310		3,857			3.650	3.686	JD	40,556	912,500	06/20/2016	06/15/2046
202795-JS-0	COMMONWEALTH EDISON CO			1	1.F FE	5,194,550	69.6680	3,483,379	5,000,000	5,178,446		(4,688)			3.000	2.804	MS	50,000	150,000	05/28/2020	03/01/2050
202795-JU-5	COMMONWEALTH EDISON CO SERIES 131			1	1.F FE	9,665,480	64.9430	6,494,323	10,000,000	9,681,902		7,378			2.750	2.918	MS	91,667	275,000	10/13/2021	09/01/2051
202795-JV-3	COMMONWEALTH EDISON CO SERIES 133			1	1.F FE	9,787,300	80.8220	8,082,166	10,000,000	9,794,171		3,900			3.850	3.972	MS	113,361	385,000	04/12/2022	03/15/2052
20369E-AB-8	COMMUNITY HOSPITALS OF I SECURED			1	1.F FE	41,459,347	94.8540	38,937,490	41,050,000	41,397,905		(8,850)			5.433	5.365	MN	371,708	2,230,247	02/10/2016	05/01/2045
20369E-AC-6	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	56,662,390	86.4460	49,321,732	57,055,000	56,657,115		(541)			4.790	4.830	MN	455,489	2,637,135	11/20/2023	05/01/2053
20369E-AD-4	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	5,816,580	88.3800	5,302,819	6,000,000	5,825,279		1,841			4.940	5.121	MN	49,400	296,400	01/30/2019	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A			1	1.F FE	16,653,170	67.1370	11,402,481	16,984,000	16,672,978		7,005			3.099	3.200	MN	87,722	526,334	07/14/2021	05/01/2050
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	25,555,838	94.4620	25,106,129	26,578,000	25,752,444		126,232			5.250	5.934	AO	294,573	1,395,345	08/24/2022	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	18,955,795	90.0740	19,219,913	21,338,000	19,237,848		185,227			5.000	6.562	JJ	491,959	1,066,900	09/07/2022	01/15/2032
205887-CB-6	CONAGRA BRANDS INC SR UNSEC			2	2.C FE	12,818,048	99.0160	12,674,051	12,800,000	12,805,320		(2,722)			4.600	4.576	MN	98,133	588,800	10/16/2018	11/01/2025
207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	20,090,360	103.8870	20,777,464	20,000,000	20,049,937		(3,399)			5.750	5.718	MS	338,611	1,150,000	08/03/2005	09/15/2034
207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,994,800	110.1000	11,009,995	10,000,000	9,996,584		176			6.350	6.354	JD	52,917	635,000	06/01/2006	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,815,518	102.9110	15,693,985	15,250,000	14,957,130		13,876			5.750	5.960	MS	292,292	876,875	05/27/2009	03/01/2037
207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,976,500	102.1740	10,217,386	10,000,000	9,983,751		726			6.375	6.393	MS	212,500	637,500	09/10/2007	09/01/2037
207597-EG-6	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	25,625,416	88.1400	22,383,056	25,395,000	25,579,092		(5,871)			4.300	4.245	AO	230,530	1,091,985	07/31/2014	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG			1	1.E FE	23,923,440	87.5320	21,124,205	24,133,000	23,958,956		4,766			4.150	4.201	JD	83,460	1,001,520	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,966,976	96.0690	14,410,334	15,000,000	14,988,282		3,413			3.200	3.226	MS	141,333	480,000	03/02/2017	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR 1ST REF MORT			2	1.E FE	4,824,644	84.8920	3,989,915	4,700,000	4,812,032		(2,843)			4.000	3.846	AO	47,000	188,000	03/25/2019	04/01/2048
20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC			1	1.F FE	20,000,000	95.4040	19,080,822	20,000,000	20,000,000					5.630	5.630	MS	331,544	1,126,000	09/15/2005	09/15/2035
20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC				1.F FE	9,985,900	97.1180	9,711,810	10,000,000	9,991,384		537			5.840	5.851	MS	171,956	584,000	10/25/2005	10/28/2035
20825C-AF-1	CONOCOPHILLIPS CO.GUARNT			1	1.F FE	2,707,149	109.7080	2,997,215	2,732,000	2,719,941		1,017			5.900	5.965	AO	34,029	161,188	03/10/2003	10/15/2032
208464-9Y-5	CONSECO INC SR				6. *		0.0100	200	2,000,000						8.750	0.000	FA			09/16/2003	08/09/2049
209111-ED-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	16,025,870	98.4800	15,756,812	16,000,000	16,012,601		(1,019)			5.100	5.089	JD	36,267	816,000	06/17/2003	06/15/2033
209111-EF-6	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	24,932,750	102.5690	25,642,196	25,000,000	24,963,963		2,580			5.700	5.719	FA	593,750	1,425,000	02/09/2004	02/01/2034
209111-EH-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	20,196,053	101.7810	21,221,392	20,850,000	20,475,513		23,442			5.300	5.517	MS	368,350	1,105,050	11/14/2005	03/01/2035
209111-EJ-8	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	14,912,250	98.2070	14,731,074	15,000,000	14,950,084		3,086			5.250	5.289	JJ	393,750	787,500	06/20/2005	07/01/2035
209111-EL-3	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	20,013,900	105.5230	21,104,557	20,000,000	20,008,695		(477)			5.850	5.845	MS	344,500	1,170,000	03/06/2006	03/15/2036
209111-EM-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	9,981,100	108.6170	10,861,697	10,000,000	9,988,008		623			6.200	6.214	JD	27,556	620,000	06/12/2006	06/15/2036
209111-EY-5	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	21,902,800	101.0200	22,224,400	22,000,000	21,929,754		2,695			5.500	5.530	JD	100,833	1,210,000	05/28/2010	12/01/2039
209111-FB-4	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	32,123,280	86.4190	27,653,946	32,000,000	32,091,251		(3,391)			4.200	4.177	MS	395,733	1,344,000	04/25/2012	03/15/2042
209111-FC-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	38,710,099	85.0140	33,809,891	39,770,000	38,945,393		27,290			3.950	4.106	MS	523,638	1,570,915	08/05/2014	03/01/2043
209111-FD-0	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	19,983,200	89.5350	17,907,079	20,000,000	19,986,706		399			4.450	4.455	MS	262,056	890,000	03/03/2014	03/15/2044
209111-FG-3	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	29,045,925	89.0380	25,887,882	29,075,000	29,050,939		633			4.500	4.506	JD	109,031	1,308,375	11/12/2015	12/01/2045
209111-FH-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	19,971,800	81.3100	16,261,964	20,000,000	19,976,155		658			3.850	3.858	JD	34,222	770,000	06/14/2016	06/15/2046
209111-FL-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	30,387,150	81.0450	24,718,672	30,500,000	30,402,242		2,513			3.875	3.896	JD	52,528	1,181,875	06/05/2017	06/15/2047
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	1.G FE	999,740	95.3730	953,727	1,000,000	999,889		26			3.125	3.128	MN	3,993	31,250	11/13/2017	11/15/2027
209111-FN-8	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	1,992,080	82.6580	1,653,160	2,000,000	1,992,637		101			4.000	4.020	MN	10,222	80,000	11/13/2017	11/15/2057
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A			1	1.G FE	7,083,812	93.2400	6,620,060	7,100,000	7,089,267		1,517			3.350	3.377	AO	59,463	237,850	03/26/2020	04/01/2030
209111-GG-2	CON EDISON CO OF NY INC			1	1.G FE	19,420,660	109.9680	21,553,804	19,600,000	19,420,833		173			5.900	5.966	MN	125,277		11/20/2023	11/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AN-8	CONSTELLATION BRANDS INC CO.GUARNT			1	2.C FE	8,000,000	99.3520	7,948,166	8,000,000	8,000,000					4.750	4.750	MN	48,556	380,000	10/20/2014	11/15/2024
21036P-AP-3	CONSTELLATION BRANDS INC CO.GUARNT			1	2.B FE	7,500,000	99.5440	7,465,781	7,500,000	7,500,000					4.750	4.750	JD	29,688	356,250	11/19/2015	12/01/2025
21036P-AS-7	CONSTELLATION BRANDS INC CO.GUARNT			2	2.B FE	2,548,728	96.3080	2,648,471	2,750,000	2,659,726		24,361			3.500	4.567	MN	13,903	96,250	01/11/2019	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CO.GUARNT			2	2.B FE	19,889,370	95.9470	20,628,660	21,500,000	20,695,148		173,552			3.600	4.608	FA	292,400	774,000	01/14/2019	02/15/2028
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	2,045,921	89.5670	1,836,132	2,050,000	2,047,288		385			2.875	2.898	MN	9,823	58,938	04/23/2020	05/01/2030
21036P-BH-0	CONSTELLATION BRANDS INC			1	2.C FE	52,852,631	84.0270	44,786,212	53,300,000	52,946,977		41,904			2.250	2.346	FA	499,688	1,199,250	10/26/2021	08/01/2031
21036P-BL-1	CONSTELLATION BRANDS INC			1	2.C FE	24,909,500	99.6150	24,903,631	25,000,000	24,921,617		7,464			4.750	4.796	MN	171,528	1,187,500	05/02/2022	05/09/2032
210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	17,987,000	106.6790	19,202,152	18,000,000	17,993,234		393			5.800	5.804	MS	307,400	1,044,000	08/09/2005	09/15/2035
210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	39,987,122	85.9130	34,408,037	40,050,000	40,001,554		1,637			3.950	3.959	MN	202,141	1,581,975	05/13/2013	05/15/2043
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTG			1	1.E FE	17,183,120	78.6300	13,150,860	16,725,000	17,143,140		(14,856)			3.250	3.083	FA	205,346	543,563	08/12/2020	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	15,460,106	84.0610	13,050,408	15,525,000	15,468,400		1,432			3.950	3.974	JJ	282,771	613,238	02/15/2017	07/15/2047
210518-DD-5	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	1,992,360	89.9200	1,798,409	2,000,000	1,993,001		149			4.350	4.373	AO	18,367	87,000	10/29/2018	04/15/2049
210518-DF-0	CONSUMERS ENERGY CO			1	1.E FE	10,399,800	73.5720	7,357,184	10,000,000	10,379,470		(9,615)			3.100	2.892	FA	117,111	310,000	10/25/2021	08/15/2050
210518-DH-6	CONSUMERS ENERGY CO			1	1.F FE	2,988,180	78.4070	2,352,211	3,000,000	2,988,926		235			3.500	3.521	FA	43,750	105,000	03/17/2020	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO			1	1.E FE	14,456,350	61.0630	9,159,435	15,000,000	14,484,420		8,296			2.500	2.647	MN	62,500	375,000	09/11/2020	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO			1	1.E FE	13,968,850	66.0710	9,910,632	15,000,000	14,012,413		21,386			2.650	2.993	FA	150,167	397,500	02/08/2022	08/15/2052
210518-G*-1	CONSUMERS ENERGY CO SR-SEC				1.E	10,000,000	86.1290	8,612,900	10,000,000	10,000,000					4.010	4.010	AO	99,136	401,000	10/01/2018	10/01/2038
210518-G@-9	CONSUMERS ENERGY CO SR-SEC				1.E	50,000,000	84.4330	42,216,500	50,000,000	50,000,000					4.280	4.280	AO	529,056	2,140,000	10/01/2018	10/01/2057
21281@-AA-2	CONWAY SUSTAINABLE ENERGY PART				2.A	59,877,860	109.4230	65,520,151	59,877,860	59,877,860					6.450	6.537	MON	53,641	2,038,342	06/02/2023	06/25/2048
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC			1	2.C YE	39,828,580	94.4020	37,598,976	39,828,580	39,828,580					4.480	4.481	MS	574,948	1,784,320	06/10/2014	03/02/2032
21687@-AA-2	COOPER UNION PT TRUST SR-SEC			1	1.E PL	58,760,000	97.7360	57,429,674	58,760,000	58,760,000					4.600	4.599	JJ	1,231,348	2,702,960	08/27/2014	07/15/2034
219350-AX-3	CORNING INC SR UNSEC			2	2.A FE	4,775,500	95.4850	4,774,248	5,000,000	4,819,589		9,385			4.700	5.078	MS	69,194	235,000	10/30/2018	03/15/2037
219350-BK-0	CORNING INC SR UNSEC			2	2.A FE	19,973,000	99.7920	19,958,459	20,000,000	19,975,507		463			5.350	5.359	MN	136,722	1,070,000	10/30/2018	11/15/2048
219350-BM-6	CORNING INC SR UNSEC				2.A FE	40,364,217	94.6450	28,863,469	30,496,456	30,496,456				(2,267,945)	1.153	1.153	FA	133,813	357,098	08/06/2019	08/14/2031
219350-BP-9	CORNING INC			1	2.A FE	30,897,250	80.3420	24,102,559	30,000,000	30,826,069		(22,044)			3.900	3.722	MN	149,500	1,170,000	08/12/2020	11/15/2049
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP				1.D PL	20,342,227	82.5880	16,470,822	19,943,359	20,320,310		(10,332)			3.821	3.723	MON	33,864	761,938	11/15/2021	11/15/2056
220062-AA-1	GONZAGA UNIVERSITY SECURED			1	1.F FE	46,235,664	82.2260	38,103,693	46,340,000	46,246,807		2,505			4.158	4.172	AO	481,704	1,926,817	11/29/2018	04/01/2046
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR			1	3.B YE	25,056,946	84.9290	26,503,698	31,206,888	25,056,946			6,149,941		5.300	5.300	JJ	817,794	1,653,965	05/14/2015	07/01/2050
22112#-AA-3	COSERV GAS-LTD A-SR-SEC			1	3.B Z	22,000,000	88.1780	19,399,160	22,000,000	22,000,000					3.720	3.720	MN	136,400	818,400	10/23/2014	11/01/2034
222070-AE-4	COTY INC SERIES 144A			1	3.A FE	12,297,500	98.4200	12,794,626	13,000,000	12,531,160		182,880			5.000	6.725	AO	137,222	650,000	10/03/2022	04/15/2026
222070-AG-9	HFC PRESTIGE INT US SERIES 144A			1	3.A FE	11,172,183	95.3810	12,251,689	12,845,000	11,475,781		217,641			4.750	7.317	JJ	281,341	610,138	10/31/2022	01/15/2029
22207A-AA-0	COTY HFC PRESTIGE INT US SERIES 144A			1	3.A FE	4,094,948	102.7310	4,206,835	4,095,000	4,094,963		15			6.625	6.625	JJ	116,807		11/16/2023	07/15/2030
22279#-AA-2	COUSINS PROP-INC.				2.B	28,000,000	97.2260	27,223,280	28,000,000	28,000,000					3.910	3.909	JJ	532,194	1,094,800	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROP-INC.				2.B	9,000,000	95.0660	8,555,940	9,000,000	9,000,000					4.090	4.091	JJ	178,938	368,100	04/19/2017	07/06/2027
22279#-AD-6	COUSINS PROP-INC. SR-UNSEC				2.B	85,000,000	93.4500	79,432,500	85,000,000	85,000,000					3.860	3.860	JJ	1,594,931	3,281,000	06/19/2019	07/06/2028
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC			1	2.B	41,132,549	97.3770	40,053,643	41,132,549	41,132,549					5.409	5.470	MON	185,405	2,224,853	10/02/2013	01/01/2040
223611-A#-1	COWBOYS STADIUM-L.P.				2.A PL	33,976,559	93.9980	31,937,286	33,976,559	33,976,559					3.950	3.949	MS	339,247	1,342,074	03/09/2017	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC			1	2.A PL	17,062,282	90.7000	15,475,490	17,062,282	17,062,282					3.460	3.460	MS	145,949	590,052	06/30/2015	03/31/2034
224044-CC-9	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	27,965,000	84.4410	23,643,476	28,000,000	27,974,858		792			4.500	4.507	JD	3,500	630,000	04/24/2013	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	13,252,565	95.9810	12,741,515	13,275,000	13,268,190		2,364			3.350	3.370	MS	130,943	444,713	09/08/2016	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	7,922,269	81.3100	7,411,376	9,115,000	8,138,556		124,791			1.800	3.595	AO	41,018	164,070	03/30/2022	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	10,069,900	84.7230	8,472,285	10,000,000	10,054,881		(7,024)			2.600	2.515	JD	11,556	260,000	10/18/2021	06/15/2031
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC			1	2.B	70,371,676	90.0590	63,376,027	70,371,676	70,371,676					3.967	3.999	MON	232,637	2,575,445	12/27/2012	12/10/2035
22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT			1	1.E FE	30,799,100	113.6820	34,104,721	30,000,000	30,401,432		(33,868)			7.125	6.914	JJ	985,625	2,137,500	09/12/2002	07/15/2032
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC			1	1.F	14,957,510	99.0430	14,814,366	14,957,510	14,957,510					4.960	5.012	MON	41,216	741,892	11/01/2013	10/10/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC			4	1.G	18,917,328	90.1570	17,055,295	18,917,328	18,917,328					4.178	4.214	MON	46,105	719,985	08/02/2019	10/31/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC				1.B SYE	39,741,847	90.4470	35,945,308	39,741,847	39,741,847					2.981	3.000	MON	65,817	1,184,703	12/30/2019	12/10/2029
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G Z	51,376,782	87.4770	44,942,867	51,376,782	51,376,782					2.950	2.968	MON	67,361	1,515,614	03/26/2021	03/15/2036
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G Z	49,094,229	87.4700	42,942,722	49,094,229	49,094,229					2.950	2.968	MON	64,368	1,448,283	03/26/2021	03/15/2036
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS				1.G Z	5,595,934	87.3100	4,885,810	5,595,934	5,595,934					2.950	2.968	MON	7,337	165,080	03/26/2021	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G Z	59,922,915	87.5580	52,467,306	59,922,915	59,922,915					2.950	2.968	MON	78,566	1,767,724	03/26/2021	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G Z	10,499,330	87.3180	9,167,805	10,499,330	10,499,330					2.950	2.968	MON	13,766	309,730	03/26/2021	03/15/2036
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C				1.E Z	42,598,208	108.9140	46,395,412	42,598,208	42,598,208					6.390	6.476	MON	37,806	733,434	09/15/2023	09/25/2038
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G Z	473,273	87.2460	412,912	473,273	473,273					2.950	2.968	MON	621	13,962	03/26/2021	03/15/2036
226373-AP-3	CRESTWOOD MID PARTNER LP CO.GUARNT			1	2.C FE	24,310,595	100.0400	24,309,720	24,300,000	24,293,152		264			5.750	5.753	AO	349,313	1,351,250	11/17/2023	04/01/2025
228187-AB-6	CROWN AMER/CAP CORP VI CO.GUARNT			2	3.B FE	10,344,997	99.0500	10,202,117	10,300,000	10,281,569		8,199			4.750	4.841	FA	203,854	489,250	01/22/2019	02/01/2026
22819K-AB-6	CROWN AMER/CAP CORP V CO.GUARNT			2	3.B FE	18,131,250	97.0000	17,581,282	18,125,000	18,127,030		(844)			4.250	4.243	MS	194,718	770,313	08/14/2017	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	9,967,100	98.5000	9,849,973	10,000,000	9,991,789		3,611			4.450	4.491	FA	168,111	445,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	19,526,559	96.4980	19,152,043	19,847,000	19,751,894		36,197			3.700	3.907	JD	32,637	734,339	02/01/2017	06/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	11,874,677	96.6540	11,526,006	11,925,000	11,907,125		5,185			4.000	4.051	MS	159,000	477,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	16,827,543	95.0590	15,993,655	16,825,000	16,826,412		(354)			3.650	3.648	MS	204,704	614,113	09/26/2017	09/01/2027
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC			2	2.B FE	2,486,525	96.2380	2,405,950	2,500,000	2,492,390		1,299			4.300	4.367	FA	40,611	107,500	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTL CORP			1	2.B FE	4,711,003	89.6550	4,258,595	4,750,000	4,723,614		3,571			3.300	3.396	JJ	78,375	156,750	03/31/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP			1	2.B FE	28,127,103	82.8060	23,330,537	28,175,000	28,142,131		4,261			2.250	2.268	JJ	292,316	633,938	06/04/2020	01/15/2031
22944#-AA-7	THE BK OF NY SR-SEC			1	2.A	5,205,217	100.3550	5,223,695	5,205,217	5,205,217					6.063	6.140	MON	9,643	315,580	10/27/2005	06/20/2035
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC			1	2.A		0.0000								5.250	0.000	MON		228,471		06/15/2032
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC			1	1.C		0.0000								4.500	0.000	JAJO		3,084		04/15/2023
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC			1	1.D	7,766,283	95.7890	7,439,245	7,766,283	7,766,283					4.250	4.287	MON	12,836	330,280	06/12/2012	06/15/2031
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC			1	1.B	23,929,636	92.4530	22,123,667	23,929,636	23,929,636					4.110	4.145	MON	43,711	983,498	12/27/2012	06/15/2043
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			1	1.A	16,094,253	99.6540	16,038,567	16,094,253	16,094,253					4.500	4.542	MON	22,130	724,241	06/28/2013	04/20/2033
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC				2.A FE	30,466,025	97.5650	29,724,178	30,466,025	30,466,025					5.371	5.408	MJSD	404,537	1,636,492	11/21/2013	09/30/2038
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC			1	1.F	4,340,202	98.6070	4,279,743	4,340,202	4,340,202					4.780	4.827	MON	9,221	190,258	11/04/2013	01/15/2034
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC			1	1.B	7,411,087	99.1300	7,346,427	7,410,902	7,410,860		(20)			4.615	4.659	MON	15,201	342,143	12/15/2014	11/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC			1	1.E	7,978,782	91.7850	7,323,312	7,978,768	7,978,769					4.380	4.420	MON	15,532	349,463	06/20/2014	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC			1	1.B	3,070,517	98.1320	3,013,159	3,070,517	3,070,517					4.470	4.511	MON	5,338	137,466	03/16/2015	11/15/2034
22966#-AA-0	CTL PT TR-CIRI SR-SEC			1	1.B YE	34,123,852	86.9010	28,790,627	33,130,375	33,877,925		(29,692)			4.637	4.425	MON	68,278	1,536,253	12/19/2014	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC			1	1.E	1,428,347	92.8240	1,325,847	1,428,346	1,428,325		(2)			4.410	4.450	MON	2,450	57,753	12/17/2014	10/15/2045
22966R-AD-8	CUBESMART LP CO.GUARNT			2	2.B FE	21,808,542	94.8400	21,699,392	22,880,000	22,456,693		147,833			3.125	3.863	MS	238,333	715,000	04/30/2019	09/01/2026
22966R-AF-3	CUBESMART LP			1	2.B FE	26,934,494	88.2820	23,703,727	26,850,000	26,914,823		(10,408)			3.000	2.953	FA	304,300	805,500	03/22/2021	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	20,528,698	81.5640	17,026,437	20,875,000	20,621,155		32,346			2.000	2.184	FA	157,722	417,500	04/28/2021	02/15/2031
22966R-AH-9	CUBESMART LP			1	2.B FE	27,659,034	88.3010	24,843,437	28,135,000	27,783,947		65,187			2.250	2.518	JD	28,135	633,038	02/08/2022	12/15/2028
22966R-AJ-5	CUBESMART LP			1	2.B FE	9,227,367	83.2250	7,739,944	9,300,000	9,241,060		6,443			2.500	2.587	FA	87,833	232,500	11/18/2021	02/15/2032
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC			4	2.A	6,210,665	90.5970	5,626,676	6,210,665	6,210,665					3.740	3.769	MON	7,097	232,279	12/18/2015	03/20/2035
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC			4	1.B	36,147,029	94.3890	34,118,820	36,147,029	36,147,029					3.850	3.880	MON	61,852	1,392,019	04/07/2016	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC			4	2.A YE	17,683,522	92.3030	15,860,795	17,183,401	17,528,419		(23,687)			4.310	4.047	MON	41,145	740,793	12/11/2017	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE			4	1.C	22,277,735	93.3970	20,806,736	22,277,735	22,277,735					3.900	3.931	MON	38,615	904,475	12/15/2017	02/15/2038
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT			4	2.A	6,835,897	93.0380	6,282,102	6,752,189	6,799,275		(5,502)			3.650	3.499	MON	7,531	226,443	01/04/2017	09/20/2031
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS				4.B	21,406,089	72.3780	15,493,299	21,406,089	21,406,089					4.694	4.740	MON	44,658	1,004,801	03/20/2017	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC			4	1.C	27,928,587	94.6240	25,657,423	27,115,133	27,590,287		(38,406)			3.991	3.738	MON	48,096	1,082,628	06/15/2015	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC				2.B	17,934,053	98.7260	17,705,573	17,934,053	17,934,053					5.355	5.414	MON	42,683	954,985	05/21/2015	12/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR			4	1.B	52,388,407	93.1000	48,317,528	51,898,526	52,222,032		(21,463)			3.920	3.853	MON	90,419	2,033,728	07/25/2016	07/15/2036
23157#-AK-5	CURTISS WRIGHT CORP J-SR-UNSEC				2.A PL	13,000,000	90.7620	11,799,060	13,000,000	13,000,000					3.100	3.100	FA	145,528	403,000	08/13/2020	08/13/2030
23157#-AL-3	CURTISS WRIGHT CORP K-SR-UNSEC				2.A PL	29,000,000	88.2090	25,580,610	29,000,000	29,000,000					3.200	3.200	FA	353,156	928,000	08/13/2020	08/13/2032
23157#-AM-1	CURTISS WRIGHT CORP				2.A PL	13,000,000	98.0970	12,752,610	13,000,000	13,000,000					4.490	4.490	AO	103,769	583,700	10/24/2022	10/27/2032
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A			1	3.C FE	9,919,532	99.5000	10,049,500	10,100,000	9,951,371		25,529			6.750	7.131	MN	87,113	675,000	11/29/2023	05/15/2028
232806-A#-6	CYPRESS SEMICONDUCTOR CORP				2.B FE	11,000,000	88.1840	9,700,240	11,000,000	11,000,000					3.100	3.100	JD	12,314	341,000	06/16/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR CORP				2.B FE	16,000,000	85.7440	13,719,040	16,000,000	16,000,000					3.270	3.270	JD	18,893	523,200	06/16/2021	06/16/2033
23307*-AE-2	DC ARENA L.P. SR-UNSEC				2.A PL	37,090,381	89.5260	33,205,534	37,090,381	37,090,381					4.260	4.260	MN	136,060	1,580,050	05/24/2018	05/30/2043
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC			1	2.A	18,181,499	89.0010	16,181,716	18,181,499	18,181,499					3.590	3.617	MON	19,944	652,715	03/20/2013	07/20/2034
23311R-AA-4	DCP MIDSTREAM OPERATING CO.GUARNT			1	2.C FE	24,879,000	109.9000	27,474,925	25,000,000	24,916,056		3,618			6.750	6.788	MS	496,875	1,687,500	09/12/2007	09/15/2037
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC				1.B	9,309,992	95.9560	8,933,496	9,309,992	9,309,992					3.550	3.576	MON	23,870	330,504	08/06/2018	09/05/2033
23317H-AD-4	SITE CENTERS CORP SR UNSEC			1	2.C FE	12,088,518	97.1570	11,516,029	11,853,000	11,880,368		(31,330)			3.625	3.346	FA	179,030	429,671	09/21/2016	02/01/2025
23317H-AE-2	SITE CENTERS CORP SR UNSEC			1	2.C FE	47,062,749	97.4710	45,910,847	47,102,000	47,105,953		(6,253)			4.250	4.236	FA	834,098	2,001,835	07/08/2020	02/01/2026
23317H-AF-9	SITE CENTERS CORP SR UNSEC			1	2.C FE	24,954,250	98.3410	24,585,210	25,000,000	24,982,024		4,742			4.700	4.723	JD	97,917	1,175,000	05/23/2017	06/01/2027
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC				2.C PL	95,646,957	86.3180	82,560,541	95,646,957	95,646,957					3.510	3.510	MS	848,628	3,347,882	11/02/2020	09/30/2040
23338V-A@-5	DTE ELECTRIC CO B-SR-SEC			1	1.E	50,000,000	89.7350	44,867,500	50,000,000	50,000,000					4.600	4.600	JD	191,667	2,300,000	06/04/2014	06/01/2044
23338V-AA-4	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	34,842,150	86.0590	30,120,723	35,000,000	34,878,919		4,095			4.000	4.026	AO	350,000	1,400,000	03/19/2013	04/01/2043
23338V-AE-6	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	41,627,364	81.5310	34,018,970	41,725,000	41,646,025		2,411			3.700	3.713	MS	454,571	1,543,825	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	23,902,679	80.3030	19,212,457	23,925,000	23,906,570		520			3.700	3.705	JD	73,769	885,225	05/20/2016	06/01/2046
23338V-AH-9	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	10,377,465	84.6800	8,891,442	10,500,000	10,390,788		2,564			4.050	4.118	MN	54,338	425,250	05/04/2018	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO GENL REF MORT			2	1.E FE	1,487,970	84.0160	1,260,237	1,500,000	1,489,118		247			3.950	3.996	MS	19,750	59,250	02/11/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO			1	1.F FE	36,282,299	69.7940	28,192,560	40,394,000	36,575,440		78,720			2.950	3.480	MS	397,208	1,191,623	12/14/2020	03/01/2050
23338V-AP-1	DTE ELECTRIC CO SERIES B			1	1.E FE	6,396,552	73.1620	5,267,646	7,200,000	6,423,364		15,770			3.250	3.896	AO	58,500	234,000	04/12/2022	04/01/2051
23338V-AR-7	DTE ELECTRIC CO SERIES B			1	1.E FE	12,820,665	78.8220	10,168,102	12,900,000	12,823,539		1,523			3.650	3.684	MS	156,950	470,850	02/16/2022	03/01/2052
23345M-AA-5	DT MIDSTREAM INC SERIES 144A			1	3.A FE	14,593,750	91.9980	15,639,718	17,000,000	14,955,426		300,486			4.125	6.802	JD	31,167	701,250	10/17/2022	06/15/2029
23345M-AB-3	DT MIDSTREAM INC SERIES 144A			1	3.A FE	23,588,020	90.2030	25,437,362	28,200,000	24,078,126		408,051			4.375	6.918	JD	54,833	1,229,375	11/16/2023	06/15/2031
23357*-AC-5	DTE GAS CO E-SR-SEC			1	1.F YE	33,000,000	93.6280	30,897,240	33,000,000	33,000,000					3.940	3.940	JD	57,787	1,300,200	12/12/2013	12/15/2028
23357*-AD-3	DTE GAS CO F-SR-SEC			1	1.F	70,000,000	87.7310	61,411,700	70,000,000	70,000,000					4.350	4.350	JD	135,333	3,045,000	12/16/2014	12/15/2044
23357*-AG-6	DTE GAS CO				1.F	38,000,000	82.7120	31,430,560	38,000,000	38,000,000					4.070	4.070	JD	68,738	1,546,600	12/15/2016	12/15/2046
23357*-AN-1	DTE GAS CO SR-SEC				1.F	51,000,000	77.4440	39,496,440	51,000,000	51,000,000					3.720	3.720	AO	469,030	1,897,200	10/03/2019	10/01/2049
23357*-AS-0	DTE GAS COMPANY				1.F	16,000,000	64.6020	10,336,320	16,000,000	16,000,000					2.850	2.850	JD	38,000	456,000	11/16/2021	12/01/2051
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC			4	1.A	95,139,394	99.3670	94,537,161	95,139,394	95,139,394					4.500	4.544	MON	249,741	4,759,187	06/10/2023	01/10/2028
233851-BJ-2	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.F FE	29,711,700	98.6460	29,593,891	30,000,000	29,980,402		32,703			3.250	3.364	FA	406,250	975,000	07/24/2014	08/01/2024
233851-BW-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.F FE	24,949,250	97.9140	24,478,414	25,000,000	24,991,961		5,592			3.300	3.324	MN	96,250	825,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.F FE	24,885,250	98.0340	24,508,425	25,000,000	24,978,960		12,650			3.500	3.555	FA	359,722	875,000	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC CO.GUARNT				1.F FE	15,562,188	96.5970	15,093,352	15,625,000	15,603,731		6,581			3.450	3.498	JJ	262,044	539,063	01/03/2017	01/06/2027
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A				1.F FE	24,991,250	86.5840	21,646,052	25,000,000	24,993,516		816			2.450	2.454	MS	202,465	612,500	02/25/2021	03/02/2031
233853-AG-5	DAIMLER TRUCKS FINAN NA SERIES 144A				2.A FE	38,725,862	89.0730	35,168,823	39,483,000	38,921,810		103,903			2.375	2.682	JD	44,281	937,721	02/08/2022	12/14/2028
233853-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A				2.A FE	23,823,360	82.9740	19,913,833	24,000,000	23,855,963		16,118			2.500	2.584	JD	28,333	600,000	12/02/2021	12/14/2031
23422*-AC-6	DAKOTA GASIFICATION CO SR				1.F	81,120,000	86.5230	70,187,458	81,120,000	81,120,000					4.010	4.010	MN	478,901	3,252,912	05/08/2015	05/08/2045
23521#-AA-6	DALLAS SUSTAINABLE ENERGY PART				2.B	29,618,751	105.0200	31,105,612	29,618,751	29,618,751					5.430	5.491	MON	22,337	1,063,264	04/25/2023	04/25/2038
235825-AF-3	DANA INC			1	3.C FE	1,243,016	99.3110	1,241,381	1,250,000	1,243,195		179			5.375	5.530	MN	8,585	60,469	11/16/2023	11/15/2027
235825-AG-1	DANA INC			1	3.C FE	4,371,553	98.5920	4,658,469	4,725,000	4,438,170		50,192			5.625	7.232	JD	11,813	260,859	11/16/2023	06/15/2028
235825-AH-9	DANA INC			1	3.C FE	13,238,537	88.6330	14,396,612	16,243,000	13,606,476		288,934			4.250	7.347	MS	230,109	682,890	11/16/2023	09/01/2030
235825-AJ-5	DANA INC			1	3.C FE	22,616,567	87.0020	19,771,195	22,725,000	22,632,426		7,864			4.500	4.560	FA	386,325	1,019,250	11/16/2023	02/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235851-AQ-5	DANAHER CORP			2	1.G FE	2,027,235	97.7400	2,052,543	2,100,000	2,031,611		4,376			3.350	5.374	MS	20,714		11/17/2023	09/15/2025
235851-AV-4	DANAHER CORP			1	1.G FE	38,805,750	67.0030	26,131,016	39,000,000	38,820,218		4,429			2.600	2.624	AO	253,500	1,014,000	12/15/2020	10/01/2050
23702T-AA-7	INFIRMARY HEALTH SYS DAPHNE A SR-SEC				1.G	29,760,000	83.2940	24,788,294	29,760,000	29,760,000					4.136	4.172	MON	44,448	1,230,872	12/18/2019	04/15/2046
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A			1	3.A FE	25,079,731	100.0740	25,108,567	25,090,000	25,028,380		(32,164)			6.000	5.882	JD	66,907	1,505,400	09/29/2022	06/15/2030
23745Q-AA-2	DARTMOUTH-HITCH HEALTH SECURED			1	1.F FE	43,296,159	79.0760	34,182,806	43,228,000	43,288,116		(1,439)			4.178	4.169	FA	752,527	1,806,066	04/04/2018	08/01/2048
23918K-AS-7	DAVITA INC SERIES 144A			1	4.A FE	26,014,108	87.2390	22,289,687	25,550,000	25,842,320		(61,677)			4.625	4.332	JD	98,474	1,178,219	11/29/2023	06/01/2030
23918K-AT-5	DAVITA INC SERIES 144A			1	4.A FE	14,781,250	82.1350	12,320,256	15,000,000	14,830,252		20,284			3.750	3.934	FA	212,500	562,500	09/17/2021	02/15/2031
240019-BV-0	DAYTON POWER & LIGHT CO SERIES WI			1	2.A FE	14,904,859	76.7100	11,506,575	15,000,000	14,912,427		1,957			3.950	3.987	JD	26,333	592,500	04/13/2020	06/15/2049
244199-AZ-8	DEERE & COMPANY SR UNSEC				1.F FE	9,991,500	119.3140	11,931,393	10,000,000	9,996,567		398			8.100	8.107	MN	103,500	810,000	04/26/2000	05/15/2030
244199-BD-6	DEERE & COMPANY SR UNSEC				1.F FE	30,189,128	105.6610	31,909,736	30,200,000	30,195,597		629			5.375	5.378	AO	338,177	1,623,250	10/14/2009	10/16/2029
244199-BF-1	DEERE & COMPANY SR UNSEC			1	1.F FE	48,583,547	89.8320	44,764,994	49,832,000	48,782,347		37,121			3.900	4.062	JD	118,766	1,943,448	05/02/2022	06/09/2042
244199-BK-0	DEERE & COMPANY			1	1.F FE	9,999,800	87.4270	8,742,665	10,000,000	9,999,958		1			3.750	3.750	AO	79,167	375,000	03/25/2020	04/15/2050
24422E-VS-5	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	19,781,000	84.8580	16,971,688	20,000,000	19,826,963		21,188			2.000	2.126	JD	15,556	400,000	10/21/2021	06/17/2031
24618#-AR-1	DELAWARE NORTH COS-INC SR-UNSEC				2.C	25,000,000	99.8670	24,966,750	25,000,000	25,000,000					6.000	6.000	JD	4,167	1,500,000	06/30/2020	06/30/2025
24618#-AT-7	DELAWARE NORTH COS-INC SENIOR UNSECURED				2.C	30,000,000	94.2710	28,281,300	30,000,000	30,000,000					3.400	3.400	JD	45,333	1,020,000	12/15/2016	12/15/2026
24618#-AV-2	DELAWARE NORTH COS-INC SR-UNSEC				2.C	25,000,000	94.8660	23,716,500	25,000,000	25,000,000					4.040	4.040	JD	30,861	1,010,000	12/20/2017	12/20/2027
24618#-AX-8	DELAWARE NORTH COS-INC SR-UNSEC				2.C	21,000,000	95.8090	20,119,890	21,000,000	21,000,000					4.640	4.640	MS	278,787	974,400	03/18/2019	03/18/2029
24618#-BB-5	DELAWARE NORTH COS-INC				2.C	25,000,000	103.4520	25,863,000	25,000,000	25,000,000					5.700	5.703	JJ	597,708		03/27/2023	07/31/2033
247109-BR-1	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	23,094,361	81.8050	18,733,271	22,900,000	23,041,676		(5,487)			4.000	3.951	JD	76,333	916,000	06/27/2012	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	12,219,645	83.0600	10,174,846	12,250,000	12,224,805		713			4.150	4.165	MN	64,959	508,375	12/07/2015	05/15/2045
247109-E@-6	DELMARVA POWER AND LIGHT CO SR-SEC				1.F	20,000,000	83.3730	16,674,600	20,000,000	20,000,000					4.270	4.270	JD	37,956	854,000	06/21/2018	06/15/2048
247109-F#-3	DELMARVA POWER AND LIGHT CO				1.F	25,000,000	66.2110	16,552,750	25,000,000	25,000,000					3.060	3.060	FA	289,000	765,000	11/04/2021	02/15/2052
247109-G#-2	DELMARVA POWER AND LIGHT CO				1.F Z	45,000,000	104.4550	47,004,750	45,000,000	45,000,000					5.450	5.450	MN	361,063		11/03/2023	11/08/2033
24715@-AT-1	DELOITTE LLP SR-UNSEC				1.F	16,000,000	95.8680	15,338,880	16,000,000	16,000,000					3.460	3.460	MN	83,040	553,600	05/07/2020	05/07/2027
24715@-AU-8	DELOITTE LLP SR-UNSEC				1.F	69,000,000	94.3870	65,127,030	69,000,000	69,000,000					3.560	3.560	MN	368,460	2,456,400	05/07/2020	05/07/2030
24715@-AW-4	DELOITTE LLP				1.F	8,789,748	90.3900	9,219,780	10,200,000	8,873,245		83,497			3.760	5.300	MN	57,528	383,520	12/09/2022	05/07/2035
24715@-AX-2	DELOITTE LLP				1.F	50,000,000	102.3340	51,167,000	50,000,000	50,000,000					5.070	5.071	MN	218,292	1,267,500	05/11/2023	05/30/2033
247361-ZN-1	DELTA AIR LINES INC SR UNSEC			1	3.A FE	24,990,000	96.7520	24,188,021	25,000,000	24,995,169		1,000			4.375	4.380	AO	218,750	1,093,750	04/16/2018	04/19/2028
247361-ZT-8	DELTA AIR LINES INC			1	3.A FE	2,850,900	91.5450	3,248,024	3,548,000	2,952,187		79,389			3.750	7.348	AO	23,284	133,050	10/03/2022	10/28/2029
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC				6. *		0.0000								6.750	0.000	MON		(84,610)		12/05/2023
24765*-AA-3	DELTA EPSILON DEL INC Petershi				1.F FE	31,000,000	103.8220	32,184,820	31,000,000	31,000,000					5.510	5.510	FA	602,580	1,708,100	08/15/2022	08/24/2029
24765*-AB-1	DELTA EPSILON DEL INC Petershi				1.F FE	24,000,000	104.7850	25,148,400	24,000,000	24,000,000					5.540	5.540	FA	469,053	1,329,600	08/05/2022	08/24/2032
24879@-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC				1.F FE	67,256,366	88.9360	59,815,121	67,256,366	67,256,366					3.750	3.750	AO	623,523	2,518,579	09/13/2012	10/01/2040
24879@-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.F Z	60,000,000	87.3260	52,395,600	60,000,000	60,000,000					4.570	4.570	MN	312,283	791,500	09/16/2015	11/20/2045
24879@-AC-0	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.F FE	89,500,000	86.7590	77,649,305	89,500,000	89,500,000					4.150	4.150	JD	309,521	3,714,250	11/06/2018	12/01/2048
250847-DU-1	DTE ELECTRIC CO SR SEC			1	1.F FE	16,885,420	109.3850	18,595,398	17,000,000	16,942,439		4,749			6.350	6.401	AO	227,894	1,079,500	10/16/2002	10/15/2032
250847-DZ-0	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	43,288,232	102.0410	44,387,741	43,500,000	43,380,446		7,624			5.450	5.483	FA	895,617	2,370,750	08/30/2005	02/15/2035
250847-EA-4	DTE ELECTRIC CO SR SEC			1	1.F FE	9,940,400	102.3630	10,236,348	10,000,000	9,961,402		1,802			5.700	5.741	AO	142,500	570,000	09/29/2005	10/01/2037
250847-EB-2	DTE ELECTRIC CO SR SEC			1	1.F FE	9,994,600	113.4260	11,342,628	10,000,000	9,996,648		170			6.625	6.629	JD	55,208	662,500	05/17/2006	06/01/2036
250847-EK-2	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	22,868,034	83.2860	18,968,377	22,775,000	22,843,111		(2,615)			3.950	3.926	JD	39,983	899,613	06/26/2012	06/15/2042
25245B-AA-5	DIAGEO INVESTMENT CORP CO.GUARNT			1	1.G FE	11,052,994	91.1600	10,027,547	11,000,000	11,039,554		(1,427)			4.250	4.221	MN	64,931	467,500	05/17/2012	05/11/2042
25259K-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A			1	4.C FE	206,750	106.1390	212,279	200,000	206,619		(131)			9.750	8.611	AO	4,875		11/29/2023	11/15/2028
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	51,199,230	96.4350	49,743,848	51,583,000	51,415,833		42,105			3.700	3.796	FA	721,016	1,908,571	05/09/2019	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	33,594,338	97.6370	32,978,809	33,777,000	33,683,067		18,235			4.450	4.518	JJ	693,085	1,503,077	10/29/2018	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP CO.GUARNT			2	2.B FE	14,973,450	93.7740	14,066,102	15,000,000	14,984,436		2,514			3.600	3.621	JJ	270,000	540,000	06/10/2019	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25461L-AA-0	DIRECTV HOLDINGS FING SERIES 144A			1	3.B FE	15,474,741	93.9580	14,187,611	15,100,000	15,320,919		(79,785)			5.875	5.262	FA	335,136	881,250	11/29/2023	08/15/2027
25466A-AE-1	DISCOVER BANK SR UNSEC				2.B FE	25,287,900	96.8810	24,220,299	25,000,000	25,085,070		(36,433)			4.250	4.086	MS	318,750	1,062,500	07/12/2017	03/13/2026
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	62,509,638	94.5340	59,872,444	63,334,000	63,043,950		104,557			3.450	3.637	JJ	934,704	2,185,023	03/26/2019	07/27/2026
25466A-AP-6	DISCOVER BANK SR UNSEC			2	2.B FE	25,042,758	95.1710	23,887,878	25,100,000	25,024,355		(2,364)			4.650	4.718	MS	350,145	1,120,650	11/17/2023	09/13/2028
254687-CZ-7	WALT DISNEY COMPANY THE SERIES WI			1	1.G FE	3,486,539	98.8970	3,362,505	3,400,000	3,408,726		(19,837)			3.700	3.094	MS	37,041	125,800	11/22/2019	09/15/2024
254687-DD-5	WALT DISNEY COMPANY THE SERIES WI			1	1.G FE	10,053,998	98.2180	9,625,334	9,800,000	9,873,998		(45,967)			3.700	3.195	AO	76,549	362,600	11/22/2019	10/15/2025
254687-DH-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	8,639,149	107.1230	7,498,624	7,000,000	7,704,705		(239,706)			7.430	3.552	AO	130,025	520,100	11/22/2019	10/01/2026
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	1.G FE	5,726,256	97.0770	5,509,146	5,675,000	5,695,806		(7,790)			3.375	3.222	MN	24,473	191,531	11/22/2019	11/15/2026
254687-DM-5	WALT DISNEY COMPANY THE SERIES WI				1.G FE	18,746,685	109.0680	16,342,733	14,984,000	17,041,752		(437,831)			7.125	3.622	AO	246,143	1,067,610	11/22/2019	04/08/2028
254687-DV-5	WALT DISNEY COMPANY THE SERIES WI				1.G FE	27,053,783	115.4720	24,248,030	20,999,000	25,495,145		(401,148)			6.550	3.774	MS	404,989	1,375,435	11/22/2019	03/15/2033
254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	92,638,982	113.0810	83,508,920	73,849,000	88,574,976		(1,049,981)			6.200	3.939	JD	203,495	4,521,288	11/17/2023	12/15/2034
254687-EB-8	WALT DISNEY COMPANY THE SERIES WI				1.G FE	10,202,173	113.8170	9,105,400	8,000,000	9,766,074		(112,842)			6.400	4.052	JD	22,756	512,000	11/22/2019	12/15/2035
254687-EF-9	WALT DISNEY COMPANY THE SERIES WI				1.G FE	25,424,800	110.8260	22,165,246	20,000,000	24,446,829		(252,531)			6.150	3.966	MS	410,000	1,230,000	11/22/2019	03/01/2037
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1.G FE	615,731	88.7280	554,550	625,000	619,499		902			2.000	2.166	MS	4,167	12,500	09/03/2019	09/01/2029
254687-FQ-4	WALT DISNEY COMPANY THE				1.G FE	1,620,450	97.0750	1,577,474	1,625,000	1,621,968		423			3.800	3.834	MS	16,981	61,750	03/19/2020	03/22/2030
254687-FR-2	WALT DISNEY COMPANY THE			1	1.G FE	9,976,700	97.4370	9,743,727	10,000,000	9,979,631		825			4.625	4.643	MS	125,903	462,500	03/19/2020	03/23/2040
25468P-BW-5	TWDC ENTERPRISES 18 CORP CO.GUARNT				1.G FE	7,933,600	116.7590	9,340,717	8,000,000	7,967,195		2,880			7.000	7.067	MS	186,667	560,000	02/21/2002	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	10,792,199	91.7110	9,996,541	10,900,000	10,820,603		2,921			4.375	4.435	FA	178,828	476,875	08/17/2011	08/16/2041
25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC			1	1.G FE	49,414,500	89.7360	44,867,842	50,000,000	49,568,623		15,887			4.125	4.194	JD	171,875	2,062,500	11/29/2011	12/01/2041
25468P-CX-2	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	14,793,018	84.2020	12,546,073	14,900,000	14,819,680		2,876			3.700	3.740	JD	45,942	551,300	11/27/2012	12/01/2042
25468P-DK-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	19,852,300	96.7000	19,340,001	20,000,000	19,962,398		16,937			3.000	3.092	FA	230,000	600,000	11/30/2016	02/13/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	24,921,158	73.3240	19,273,243	26,285,000	25,147,497		33,583			3.000	3.273	JJ	330,753	788,550	07/18/2016	07/30/2046
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.B FE	1,558,730	95.9610	1,631,345	1,700,000	1,563,189		4,459			4.100	7.028	FA	27,493		11/17/2023	02/09/2027
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2.B FE	15,475,200	98.7080	15,299,791	15,500,000	15,491,811		3,677			4.500	4.527	JJ	292,563	697,500	01/28/2019	01/30/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2.C FE	19,687,016	95.1160	19,023,277	20,000,000	19,853,748		30,960			3.950	4.140	MS	221,639	790,000	02/07/2018	03/20/2028
25470D-BJ-7	DISCOVERY COMMUNICATIONS			1	2.C FE	19,700,000	90.6390	17,855,972	19,700,000	19,700,000					3.625	3.625	MN	91,249	714,125	05/07/2020	05/15/2030
25471*-AA-5	DISNEY LIMA PT TRUST-DISNEY SR-SEC			1	1.G	6,852,473	99.2030	6,797,859	6,852,473	6,852,473					4.100	4.135	MON	23,413	280,951	05/30/2012	08/01/2024
25731V-AA-2	DOMINION ENERGY SOUTH SERIES A			1	1.F FE	8,869,498	83.2600	7,389,344	8,875,000	8,870,551		507			2.300	2.307	JD	17,010	204,125	11/18/2021	12/01/2031
257375-AH-8	DOMINION ENERGY GAS HLDG SR UNSEC			1	2.A FE	9,540,595	98.3370	9,407,916	9,567,000	9,564,065		2,972			3.600	3.633	JD	15,307	344,412	12/03/2014	12/15/2024
257469-AJ-5	DOMINION ENERGY INC SR UNSEC			1	2.B FE	10,371,790	101.0000	10,504,039	10,400,000	10,386,303		1,070			5.250	5.268	FA	227,500	546,000	11/19/2004	08/01/2033
25746U-AN-9	DOMINION ENERGY INC SR UNSEC			1	2.B FE	25,047,067	107.2770	26,819,176	25,000,000	25,024,422		(1,917)			6.300	6.286	MS	463,750	1,575,000	01/03/2005	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SR UNSEC			1	2.B FE	10,259,700	105.3140	10,531,405	10,000,000	10,151,981		(9,161)			5.950	5.767	JD	26,444	595,000	07/11/2005	06/15/2035
260003-AF-5	DOVER CORP SR UNSEC			1	2.A FE	14,760,600	103.5740	15,536,067	15,000,000	14,859,442		8,290			5.375	5.484	AO	170,208	806,250	10/05/2005	10/15/2035
260003-AK-4	DOVER CORP SR UNSEC			1	2.A FE	24,658,500	100.4280	25,106,988	25,000,000	24,743,251		8,831			5.375	5.468	MS	447,917	1,343,750	02/16/2011	03/01/2041
260003-AM-0	DOVER CORP SR UNSEC			1	2.A FE	24,493,519	96.6910	23,858,498	24,675,000	24,636,641		19,572			3.150	3.236	MN	99,317	777,263	11/03/2015	11/15/2025
260003-AP-3	DOVER CORP			1	2.A FE	6,995,425	90.4640	6,355,109	7,025,000	7,006,670		2,829			2.950	2.999	MN	32,813	207,238	10/28/2019	11/04/2029
260543-CG-6	DOW CHEMICAL CO/THE SR UNSEC			1	2.A FE	6,681,850	88.2930	6,621,938	7,500,000	6,845,826		20,222			4.375	5.100	MN	41,927	328,125	01/07/2014	11/15/2042
260543-CK-7	DOW CHEMICAL CO/THE SR UNSEC			1	2.A FE	12,204,500	95.6630	11,957,905	12,500,000	12,310,286		13,505			4.250	4.429	AO	132,813	531,250	09/09/2014	10/01/2034
260543-DC-4	DOW CHEMICAL CO THE			1	2.A FE	24,794,000	85.5740	21,393,484	25,000,000	24,857,149		19,054			2.100	2.190	MN	67,083	525,000	08/17/2020	11/15/2030
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR			2	2.A	79,144,808	92.4980	73,207,364	79,144,808	79,144,808					4.968	5.019	MON	174,752	3,931,901	06/30/2015	12/15/2041
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS			2	2.A	38,545,916	90.7620	34,985,044	38,545,916	38,545,916					4.860	4.909	MON	83,259	1,873,322	08/26/2015	05/15/2042
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	45,452,025	101.4720	45,662,458	45,000,000	45,240,195		(45,798)			4.725	4.595	MN	271,688	2,126,250	12/18/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	26,950,000	102.5670	27,641,878	26,950,000	26,950,000					5.319	5.319	MN	183,166	1,433,471	11/14/2018	11/15/2038
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	27,150,577	87.6810	23,761,591	27,100,000	27,142,777		(6,260)			2.300	2.273	JJ	287,411	623,300	10/21/2021	07/15/2030
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	17,444,350	111.1050	19,443,307	17,500,000	17,460,384		1,603			6.350	6.374	FA	419,806	1,111,250	08/18/2008	08/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	34,897,800	112.0610	39,221,460	35,000,000	34,926,082		2,776			6.450	6.472	AO	564,375	2,257,500	03/18/2009	04/01/2039
263901-AF-7	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	9,954,700	95.9930	9,599,329	10,000,000	9,963,853		1,081			4.900	4.929	JJ	225,944	490,000	07/08/2013	07/15/2043
264399-ED-4	DUKE ENERGY CAROLINAS CO.GUARNT			1	2.A FE	17,930,126	109.9580	19,639,620	17,861,000	17,891,461		(3,005)			6.450	6.422	AO	243,207	1,152,035	02/17/2005	10/15/2032
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT			1	1.F FE	31,967,580	107.5230	36,824,541	34,248,000	32,611,466		66,339			6.000	6.515	JJ	947,528	2,054,880	11/14/2008	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	29,654,677	108.3590	34,422,500	31,767,000	30,239,695		60,231			6.050	6.566	AO	405,735	1,921,904	11/14/2008	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	71,115,037	101.0960	72,202,787	71,420,000	71,213,276		7,937			5.300	5.327	FA	1,429,987	3,785,260	11/16/2009	02/15/2040
26442C-BG-8	DUKE ENERGY CAROLINAS			1	1.F FE	11,996,100	87.1660	10,503,516	12,050,000	12,004,823		4,793			2.850	2.902	MS	101,120	343,425	03/03/2022	03/15/2032
26442E-AH-3	DUKE ENERGY OHIO INC			1	1.F FE	9,518,999	85.0600	8,101,950	9,525,000	9,521,036		570			2.125	2.132	JD	16,867	202,406	05/18/2020	06/01/2030
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,298,540	88.1890	6,437,786	7,300,000	7,299,035		29			4.375	4.376	MS	80,731	319,375	03/03/2014	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,324,863	85.1020	6,255,014	7,350,000	7,329,624		601			4.150	4.170	JD	25,419	305,025	11/17/2014	12/01/2044
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1	1.F FE	14,915,250	62.8180	9,422,748	15,000,000	14,921,872		2,037			2.500	2.527	FA	141,667	375,000	08/17/2020	08/15/2050
26443C-AA-1	DUKE UNIVERSITY HEALTH SR UNSEC			2	1.D FE	86,600,000	85.2930	73,863,654	86,600,000	86,600,000					3.920	3.920	JD	282,893	3,394,720	06/01/2017	06/01/2047
26444B-AC-8	DUKE ENERGY PROGRESS NC SERIES A-3				1.A FE	19,999,524	74.9680	14,993,586	20,000,000	19,999,970		30			2.799	2.799	JJ	279,900	559,800	11/17/2021	07/01/2041
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	13,223,800	89.1580	12,482,167	14,000,000	13,494,988		75,426			2.500	3.168	JD	29,167	350,000	03/24/2020	12/01/2029
266228-C#-0	DUQUESNE LIGHT CO T-SR-SEC				1.F YE	75,000,000	94.5980	70,948,500	75,000,000	75,000,000					4.970	4.970	MN	476,292	3,727,500	11/14/2013	11/14/2043
266228-C@-2	DUQUESNE LIGHT CO S-SR-SEC			1	1.F	25,000,000	92.7990	23,199,750	25,000,000	25,000,000					4.760	4.760	FA	489,222	1,190,000	02/01/2012	02/03/2042
266228-D#-9	DUQUESNE LIGHT CO SR-SEC				1.F	25,000,000	79.2090	19,802,250	25,000,000	25,000,000					3.780	3.780	MS	304,500	945,000	03/02/2015	03/02/2045
266228-E#-8	DUQUESNE LIGHT CO				1.F	30,000,000	77.4190	23,225,700	30,000,000	30,000,000					3.820	3.820	AO	280,133	1,146,000	10/03/2017	10/03/2047
266228-E@-0	DUQUESNE LIGHT CO SR-SEC				1.F	15,000,000	81.5290	12,229,350	15,000,000	15,000,000					3.930	3.930	JJ	268,550	589,500	07/15/2015	07/15/2045
266228-F*-1	DUQUESNE LIGHT CO SR-SEC				1.F	20,000,000	78.2930	15,658,600	20,000,000	20,000,000					3.890	3.890	FA	324,167	778,000	02/01/2018	02/01/2048
26867L-AL-4	EMD FINANCE LLC CO.GUARNT			1	1.G FE	59,569,500	97.6150	58,568,769	60,000,000	59,930,070		55,450			3.250	3.349	MS	552,500	1,950,000	03/28/2019	03/19/2025
26875P-AM-3	EOG RESOURCES INC SR UNSEC			1	1.G FE	15,931,375	98.0130	17,152,295	17,500,000	17,247,835		192,357			3.150	4.349	AO	137,813	551,250	02/22/2016	04/01/2025
26875P-AN-1	EOG RESOURCES INC SR UNSEC			1	1.G FE	14,786,294	92.0100	13,663,435	14,850,000	14,808,447		2,884			3.900	3.931	AO	144,788	579,150	03/12/2015	04/01/2035
26875P-AP-6	EOG RESOURCES INC SR UNSEC			1	1.G FE	11,233,575	99.0620	11,144,526	11,250,000	11,246,086		1,804			4.150	4.168	JJ	215,281	466,875	01/11/2016	01/15/2026
26875P-AQ-4	EOG RESOURCES INC SR UNSEC			1	1.G FE	2,408,825	99.0260	2,475,657	2,500,000	2,434,019		3,807			5.100	5.401	JJ	58,792	127,500	03/01/2016	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	32,193,558	112.9100	36,300,498	32,150,000	32,174,530		(1,639)			6.700	6.690	JD	179,504	2,154,050	04/26/2006	06/01/2034
26884A-BD-4	ERP OPERATING LP SR UNSEC			1	1.G FE	14,823,950	97.8350	14,577,480	14,900,000	14,887,690		8,347			3.375	3.435	JD	41,906	502,875	05/12/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP SR UNSEC			1	1.G FE	9,934,100	94.9590	9,495,900	10,000,000	9,979,490		6,843			2.850	2.926	MN	47,500	285,000	10/04/2016	11/01/2026
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	5,800,189	94.9930	5,520,971	5,812,000	5,806,749		1,359			3.250	3.277	FA	78,704	188,890	04/16/2019	08/01/2027
26884A-BH-5	ERP OPERATING LP SR UNSEC			1	1.G FE	19,595,574	79.0760	15,736,167	19,900,000	19,631,826		6,639			4.000	4.090	FA	331,667	796,000	03/26/2019	08/01/2047
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	10,384,626	95.5070	10,219,256	10,700,000	10,454,355		43,295			3.500	4.103	MS	124,833	350,000	11/17/2023	03/01/2028
26884A-BL-6	ERP OPERATING LP			1	1.G FE	4,242,443	92.0530	4,088,077	4,441,000	4,285,079		25,114			3.000	3.712	JJ	66,615	133,230	04/12/2022	07/01/2029
26884A-BM-4	ERP OPERATING LP			1	1.G FE	9,376,619	88.3510	8,130,906	9,203,000	9,325,748		(19,322)			2.500	2.256	FA	86,917	230,075	05/03/2021	02/15/2030
26884A-BN-2	ERP OPERATING LP			1	1.G FE	26,722,669	82.0160	23,226,044	28,319,000	27,002,056		150,483			1.850	2.511	FA	218,292	523,902	04/12/2022	08/01/2031
26884T-AL-6	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	11,979,600	98.5490	11,825,913	12,000,000	11,997,970		2,250			3.850	3.870	MN	59,033	462,000	05/19/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	19,962,200	97.5630	19,512,618	20,000,000	19,991,919		4,178			3.800	3.823	MN	126,667	760,000	11/02/2015	11/01/2025
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	13,206,805	95.7840	12,691,369	13,250,000	13,236,500		4,338			3.300	3.337	JD	36,438	437,250	05/23/2016	12/01/2026
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC			1	2.A	32,666,541	98.1030	31,544,542	32,154,513	32,519,625		(13,580)			5.390	5.314	MON	110,728	1,733,425	11/09/2012	11/08/2044
26885B-AC-4	EQM MIDSTREAM PARTNERS L SERIES 10Y			1	3.C FE	47,531	99.0830	49,542	50,000	47,586		56			5.500	6.752	JJ	1,268		11/16/2023	07/15/2028
26885B-AH-3	EQT MIDSTREEM PARTNERS L SERIES 144A			2	3.C FE	198,648	101.8230	203,646	200,000	198,704		56			6.500	6.711	JJ	6,500		11/16/2023	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS L SERIES 144A			1	3.C FE	44,989	94.4730	47,236	50,000	45,085		97			4.500	6.839	JJ	1,038		11/16/2023	01/15/2029
26885B-AN-0	EQM MIDSTREAM PARTNERS L SERIES 144A			1	3.C FE	254,278	107.5020	268,755	250,000	254,220		(57)			7.500	7.145	JD	1,563	9,375	11/16/2023	06/01/2030
26950*-AA-3	EAGLE ENERGY PARTNERS LLC				2.B Z	67,334,747	102.6720	69,133,932	67,334,747	67,334,747					6.180	6.227	MJSD	11,559	2,083,865	06/21/2023	06/22/2048
270040-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC			1	2.A PL	12,393,500	94.3700	11,695,746	12,393,500	12,393,500					4.580	4.581	JJ	258,583	567,622	10/01/2013	01/15/2039
270040-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			1	2.A PL	3,943,385	94.3270	3,719,676	3,943,385	3,943,385					4.580	4.579	JJ	82,277	180,607	11/14/2013	01/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	5,258,859	83.1190	4,384,541	5,275,000	5,264,559		1,499			2.000	2.033	JD	4,689	105,500	06/02/2020	06/15/2030
27409L-AE-3	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	37,528,540	64.7860	24,294,591	37,500,000	37,531,144		(1,895)			3.000	2.992	JD	50,000	1,125,000	07/22/2020	06/15/2050
27616#-AA-3	EASTERLY GOVERNMENT PROP LP				2.B	45,000,000	95.9900	43,195,500	45,000,000	45,000,000					4.050	4.050	MN	182,250	1,822,500	05/25/2017	05/25/2027
27616#-AB-1	EASTERLY GOVERNMENT PROP LP				2.B	50,000,000	93.5980	46,799,000	50,000,000	50,000,000					4.150	4.150	MN	207,500	2,075,000	05/25/2017	05/25/2029
27616#-AD-7	EASTERLY GOVERNMENT PROP LP SR-UNSEC				2.B	13,000,000	91.6700	11,917,100	13,000,000	13,000,000					3.730	3.730	MS	146,817	484,900	09/12/2019	09/12/2029
27616#-AE-5	EASTERLY GOVERNMENT PROP LP SR-UNSEC				2.B	12,000,000	89.4170	10,730,040	12,000,000	12,000,000					3.830	3.830	MS	139,157	459,600	09/12/2019	09/12/2031
276480-AF-7	EASTERN GAS TRAN			1	1.G FE	13,331,596	90.2790	10,246,686	11,350,000	13,242,226		(66,747)			4.800	3.596	MN	90,800	544,800	08/24/2022	11/01/2043
276480-AK-6	EASTERN GAS TRAN SERIES WI			1	1.G FE	5,030,976	98.2730	4,700,379	4,783,000	4,868,986		(121,266)			3.600	1.026	JD	7,653	172,188	08/24/2022	12/15/2024
27731#-AP-0	EastGroup Properties, Inc				2.B	17,500,000	82.9020	14,507,850	17,500,000	17,500,000					3.030	3.030	AO	104,577	530,250	01/27/2022	04/20/2032
277432-AR-1	EASTMAN CHEMICAL CO SR UNSEC			1	2.B FE	24,333,010	98.2450	24,069,956	24,500,000	24,433,399		16,979			3.800	4.032	MS	274,128	855,000	11/17/2023	03/15/2025
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.B FE	11,201,238	97.8840	11,060,905	11,300,000	11,246,396		9,509			4.500	4.609	JD	42,375	508,500	10/30/2018	12/01/2028
278058-AP-7	EATON CORP CO.GUARNT				1.G FE	19,121,600	100.4410	20,088,296	20,000,000	19,981,436		71,729			7.625	8.013	AO	381,250	1,525,000	04/28/1994	04/01/2024
278058-AW-2	EATON CORP CO.GUARNT				1.G FE	19,887,120	113.5340	22,706,803	20,000,000	19,956,121		5,719			7.650	7.697	MN	195,500	1,530,000	01/20/2000	11/15/2029
278058-DB-5	EATON CORP CO.GUARNT			1	1.G FE	21,359,130	105.8680	23,291,004	22,000,000	21,570,504		20,210			5.800	6.014	MS	375,711	1,276,000	01/29/2008	03/15/2037
278062-AD-6	EATON CORP CO.GUARNT			1	1.G FE	8,823,568	96.7230	8,559,974	8,850,000	8,835,253		1,364			4.000	4.023	MN	58,017	354,000	11/14/2012	11/02/2032
278062-AE-4	EATON CORP CO.GUARNT			1	1.G FE	68,496,883	91.6340	63,415,347	69,205,000	68,643,325		18,621			4.150	4.212	MN	470,690	2,872,008	09/16/2014	11/02/2042
278062-AF-1	EATON CORP CO.GUARNT			1	1.G FE	15,000,000	86.1780	12,926,743	15,000,000	15,000,000					3.915	3.915	MS	172,913	587,250	09/06/2017	09/15/2047
278865-AW-0	ECOLAB INC SR UNSEC			1	1.G FE	21,133,931	78.1010	17,104,063	21,900,000	21,241,143		17,181			3.700	3.898	MN	135,050	810,300	01/18/2017	11/01/2046
278865-BA-7	ECOLAB INC SR UNSEC			1	1.G FE	27,139,566	86.7860	23,485,129	27,061,000	27,130,507		(1,917)			3.950	3.933	JD	89,076	1,068,910	04/18/2018	12/01/2047
278865-BE-9	ECOLAB INC			1	1.G FE	5,374,614	102.5400	5,024,458	4,900,000	5,211,272		(45,766)			4.800	3.610	MS	63,373	235,200	03/27/2020	03/24/2030
278865-BG-4	ECOLAB INC			1	1.G FE	32,943,217	61.3440	20,672,965	33,700,000	33,005,016		18,787			2.125	2.228	FA	270,536	716,125	08/13/2020	08/15/2050
278865-BJ-8	ECOLAB INC SERIES WI			1	1.G FE	19,658,872	67.2670	13,453,419	20,000,000	19,671,853		6,213			2.750	2.828	FA	203,194	550,000	12/09/2021	08/18/2055
278865-BN-9	ECOLAB INC			1	1.G FE	16,772,600	67.6760	13,535,155	20,000,000	16,884,897		63,418			2.700	3.584	JD	24,000	540,000	04/08/2022	12/15/2051
27965#-AN-2	EDENS LTD PTNSP C-SR-UNSEC			1	2.B PL	40,000,000	93.7970	37,518,800	40,000,000	40,000,000					3.630	3.630	MN	173,433	1,452,000	05/18/2015	05/18/2027
27965#-AQ-5	EDENS LTD PTNSP				2.B PL	22,500,000	95.2300	21,426,750	22,500,000	22,500,000					3.590	3.590	JJ	383,681	807,750	07/08/2016	07/08/2026
27965#-AR-3	EDENS LTD PTNSP				2.B PL	15,000,000	92.3040	13,845,600	15,000,000	15,000,000					3.770	3.769	JJ	268,613	565,500	07/08/2016	07/08/2028
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC				2.C PL	41,253,574	81.3310	33,551,944	41,253,574	41,253,574					4.680	4.683	FA	648,919	1,930,655	06/20/2018	11/30/2035
28258#-AC-0	SOLAR INVESTCO				2.C PL	4,849,491	81.3310	3,671,160	4,513,851	4,806,540		(18,815)			4.680	3.991	FA	71,003	208,882	08/31/2021	11/30/2035
283677-AW-2	EL PASO ELECTRIC CO SR UNSEC			1	2.B FE	31,880,700	102.0410	32,652,966	32,000,000	31,929,106		4,225			6.000	6.027	MN	245,333	1,920,000	12/11/2006	05/15/2035
28368E-AD-8	KINDER MORGAN INC DELAWA SERIES GMTN				2.B FE	1,421,212	114.2820	1,485,660	1,300,000	1,419,944		(1,268)			7.800	6.253	FA	42,250		11/17/2023	08/01/2031
283695-BE-3	EL PASO NATURAL GAS CO.GUARNT				2.B FE	12,000,000	106.7920	12,815,098	12,000,000	12,000,000					7.500	7.500	MN	115,000	900,000	11/07/1996	11/15/2026
28501*-AT-2	ELECTRIC TRANSMISSION TEX LLC D-B-SR-UNSEC			1	2.B	18,000,000	96.4600	17,362,800	18,000,000	18,000,000					3.600	3.600	MN	75,600	648,000	11/19/2013	11/19/2025
28501*-AX-3	ELECTRIC TRANSMISSION TEXAS LL SR-UNSEC				2.B YE	30,000,000	85.4490	25,634,700	30,000,000	30,000,000					3.620	3.620	MN	105,583	1,086,000	05/26/2016	05/26/2033
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC				2.C PL	10,227,787	97.4730	9,969,331	10,227,787	10,227,787					5.350	5.384	MJSD	1,520	406,913	03/27/2013	12/31/2032
28932M-AA-3	ELM RD GENERATING STAT SR SEC			1	1.F FE	6,839,058	98.1300	6,711,200	6,839,058	6,839,058					5.209	5.209	FA	138,540	356,247	02/03/2010	02/11/2030
29082K-AA-3	EMBECTA CORP SERIES 144A			2	4.A FE	12,435,000	84.8240	10,547,864	12,435,000	12,435,000					5.000	5.000	FA	234,883	621,750	01/27/2022	02/15/2030
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A			1	5.C FE	1,273,725	40.5000	1,273,725	3,145,000	1,273,725		4,615	1,832,799		3.875	4.151	FA	46,039	121,869	11/04/2021	08/15/2028
291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	15,045,169	108.6280	16,430,042	15,125,000	15,086,035		3,298			6.000	6.038	FA	342,833	907,500	03/19/2003	08/15/2032
291011-BD-5	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	24,717,000	103.5930	25,898,208	25,000,000	24,798,153		7,927			5.250	5.326	MN	167,708	1,312,500	11/10/2009	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO			1	1.F FE	5,399,800	68.3980	3,419,881	5,000,000	5,367,768		(9,970)			2.750	2.372	AO	29,028	137,500	08/12/2020	10/15/2050
291011-BN-3	EMERSON ELECTRIC CO			1	1.F FE	24,812,000	86.2100	21,552,424	25,000,000	24,854,999		19,704			1.950	2.042	AO	102,917	487,500	10/14/2021	10/15/2030
291011-BS-2	EMERSON ELECTRIC CO			1	1.F FE	20,822,330	68.7040	18,550,162	27,000,000	20,930,297		67,989			2.800	4.122	JD	21,000	658,000	11/16/2023	12/21/2051
29103C-AA-6	EMERALD DEBT MERGER SERIES 144A			2	3.C FE	247,293	102.1370	255,343	250,000	247,349		57			6.625	6.819	JD	736	9,477	11/16/2023	12/15/2030
291641-B*-8	THE EMPIRE DISTRICT ELECTRIC C SR-SEC			1	1.G	40,000,000	85.3650	34,146,000	40,000,000	40,000,000					4.320	4.320	MN	148,800	1,728,000	05/30/2013	05/30/2043
291641-B@-6	EMPIRE DISTRICT ELECTRIC CO SR-SEC			1	1.G	30,000,000	83.4950	25,048,500	30,000,000	30,000,000					4.270	4.270	JD	106,750	1,281,000	12/01/2014	12/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292102-B*-0	EMPIRE STATE REALTY OP-L.P. SR-UNSEC				2.A PL	50,000,000	94.4770	47,238,500	50,000,000	50,000,000					4.080	4.101	MJSD	51,000	2,040,000	12/22/2017	01/22/2028
292102-B@-8	EMPIRE STATE REALTY OP-L.P. SR-UNSEC				2.A PL	50,000,000	92.8970	46,448,500	50,000,000	50,000,000					4.260	4.260	MJSD	53,250	2,130,000	03/22/2018	03/22/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	12,076,540	80.5390	10,147,966	12,600,000	12,206,754		49,355			1.776	2.245	MS	64,646	223,776	04/21/2021	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP SERIES 144A			1	1.F FE	18,153,538	68.6970	13,237,897	19,270,000	18,191,812		21,428			3.075	3.379	MS	171,182	592,553	03/09/2022	09/17/2051
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	40,591,821	102.4650	42,266,715	41,250,000	40,899,251		26,073			5.950	6.068	JD	204,531	2,454,375	01/03/2005	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	4,987,100	102.4210	5,121,042	5,000,000	4,992,562		459			6.300	6.319	JD	14,000	315,000	12/01/2004	12/15/2034
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	6,144,870	95.6760	6,697,313	7,000,000	6,318,995		138,694			4.500	7.298	FA	131,250	315,000	10/20/2022	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1	4.A FE	20,931,400	94.1730	20,953,504	22,250,000	21,136,723		140,928			4.750	5.701	FA	440,365	1,199,768	10/31/2022	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP			1	4.A FE	21,346,150	92.0180	23,004,590	25,000,000	21,796,313		329,147			4.625	6.895	AO	289,063	1,156,250	11/21/2022	04/01/2031
29273R-BD-0	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.C FE	2,842,477	98.3770	2,865,725	2,913,000	2,901,251		9,298			4.050	4.391	MS	34,738	117,977	08/05/2016	03/15/2025
29273R-BF-5	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.C FE	14,982,483	91.6880	14,752,536	16,090,000	15,125,018		23,147			5.150	5.638	MS	243,987	828,635	10/27/2016	03/15/2045
29273V-AU-4	ENERGY TRANSFER LP			1	2.C FE	2,771,837	108.5300	3,011,708	2,775,000	2,771,837					6.550	6.567	JD	15,147	24,235	10/10/2023	12/01/2033
29280H-AB-8	ENEL FINANCE AMERICA LLC SERIES 144A			1	2.B FE	49,792,570	67.9940	34,345,317	50,512,000	49,824,069		29,760			2.875	2.975	JJ	681,737	1,452,220	12/15/2022	07/12/2041
29287@-AA-9	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	8,000,000	96.2410	7,699,280	8,000,000	8,000,000					4.480	4.480	MN	33,849	358,400	11/27/2018	11/27/2026
29287@-AB-7	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	19,000,000	94.6420	17,981,980	19,000,000	19,000,000					4.630	4.630	MN	83,083	879,700	11/27/2018	11/27/2028
29287@-AC-5	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	31,000,000	94.8090	29,390,790	31,000,000	31,000,000					4.630	4.630	JJ	653,859	1,435,300	01/17/2019	01/17/2029
29287@-AD-3	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	5,000,000	92.5730	4,628,650	5,000,000	5,000,000					4.730	4.730	MN	22,336	236,500	11/27/2018	11/27/2030
29287@-AE-1	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	7,000,000	92.7690	6,493,830	7,000,000	7,000,000					4.730	4.730	JJ	150,834	331,100	01/17/2019	01/17/2031
29336T-AD-2	ENLINK MIDSTREAM LLC SERIES 144A			1	3.A FE	10,002,560	102.0970	10,214,815	10,005,000	10,002,604		44			6.500	6.504	MS	216,775	639,095	11/16/2023	09/01/2030
29336U-AE-7	ENLINK MIDSTREAM PARTNER SR UNSEC			1	3.A FE	36,406,302	97.7500	37,217,335	38,074,000	37,755,125		212,832			4.150	4.769	JD	131,673	1,580,071	12/01/2016	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR UNSEC			1	3.A FE	7,089,989	97.9700	6,955,838	7,100,000	7,096,992		1,088			4.850	4.868	JJ	158,784	344,350	07/11/2016	07/15/2026
29364D-AS-9	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	35,099,710	99.1750	34,835,308	35,125,000	35,123,708		3,035			3.700	3.709	JD	108,302	1,299,625	03/10/2014	06/01/2024
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	4,360,606	97.1450	4,250,081	4,375,000	4,371,339		1,536			3.500	3.539	AO	38,281	153,125	01/05/2016	04/01/2026
29364G-AL-7	ENTERGY CORP			1	2.B FE	14,769,070	87.9950	13,045,248	14,825,000	14,787,290		5,160			2.800	2.843	JD	18,449	415,100	05/15/2020	06/15/2030
29364G-AP-8	ENTERGY CORP			1	2.B FE	3,101,125	83.6840	2,615,140	3,125,000	3,107,242		2,143			2.400	2.484	JD	3,333	75,000	03/02/2021	06/15/2031
29364W-AU-2	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	98.1950	4,909,759	5,000,000	4,999,398		462			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29364W-BC-1	ENTERGY LOUISIANA LLC COLLAT TRST			2	1.F FE	19,858,600	84.4450	16,888,911	20,000,000	19,870,847		2,639			4.200	4.241	AO	210,000	840,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA LLC			1	1.F FE	22,732,480	66.6850	14,163,897	21,240,000	22,619,816		(35,969)			2.900	2.561	MS	181,366	615,960	12/14/2020	03/15/2051
29365P-AR-3	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	98.1930	4,909,647	5,000,000	4,999,398		462			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTG			2	1.G FE	2,991,900	91.2550	2,737,646	3,000,000	2,993,122		307			4.500	4.521	MS	34,125	135,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC			1	1.G FE	8,541,660	75.4510	6,036,044	8,000,000	8,504,121		(13,335)			3.550	3.179	MS	71,789	284,000	01/14/2021	09/30/2049
29365T-AK-0	ENTERGY TEXAS INC			1	1.G FE	2,939,085	81.9010	2,416,079	2,950,000	2,942,259		997			1.750	1.789	MS	15,201	51,625	09/28/2020	03/15/2031
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTG			2	1.F FE	18,887,330	85.5960	16,263,247	19,000,000	18,897,524		2,233			4.200	4.235	AO	199,500	798,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			1	1.F FE	58,681,079	62.8700	37,454,531	59,575,000	58,713,260		19,006			2.650	2.722	JD	70,166	1,578,738	10/21/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC			2	1.F FE	11,180,025	72.4140	8,146,585	11,250,000	11,184,558		1,351			3.350	3.382	JD	16,750	376,875	03/24/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTG			2	1.F FE	3,948,120	80.1090	3,204,366	4,000,000	3,952,678		1,070			3.850	3.924	JD	12,833	154,000	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC			1	1.F FE	29,372,559	74.2580	21,924,663	29,525,000	29,384,937		2,865			3.500	3.527	JD	86,115	1,033,375	03/09/2021	06/01/2051
29366W-AC-0	ENTERGY MISSISSIPPI INC			1	1.F FE	9,974,200	79.8640	7,986,364	10,000,000	9,978,260		1,901			2.550	2.575	JD	21,250	255,000	11/10/2021	12/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	1,963,780	104.4100	2,088,209	2,000,000	1,978,965		1,300			5.750	5.880	MS	38,333	115,000	08/22/2005	03/01/2035
29379V-AY-9	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	46,842,948	91.2590	43,279,580	47,425,000	46,972,414		14,468			4.450	4.525	FA	797,267	2,110,413	03/11/2013	02/15/2043
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	19,962,200	99.7710	19,954,137	20,000,000	19,999,449		4,443			3.900	3.923	FA	294,667	780,000	02/05/2014	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	19,969,000	98.1270	19,625,461	20,000,000	19,974,392		662			5.100	5.110	FA	385,333	1,020,000	02/05/2014	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	34,845,416	98.6680	34,448,006	34,913,000	34,903,647		7,796			3.750	3.774	FA	494,601	1,309,238	11/28/2016	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	8,468,975	98.4690	8,369,823	8,500,000	8,492,791		3,207			3.700	3.742	FA	118,811	314,500	05/04/2015	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	20,029,772	98.3670	18,975,012	19,290,000	19,529,610		(77,738)			3.950	3.493	FA	287,850	761,955	11/02/2016	02/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO.GUARNT			2	1.G FE	6,311,346	93.5320	6,056,185	6,475,000	6,315,055		2,952			3.125	3.600	JJ	84,872	155,469	11/17/2023	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPER			1	1.G FE	1,527,757	90.4360	1,288,715	1,425,000	1,492,090		(10,762)			2.800	1.942	JJ	16,736	39,900	07/30/2020	01/31/2030
294429-AL-9	EQUIFAX INC SR UNSEC			1	2.B FE	27,615,055	95.4470	26,367,160	27,625,000	27,622,422		1,010			3.250	3.254	JD	74,818	897,813	05/05/2016	06/01/2026
294429-AS-4	EQUIFAX INC			1	2.B FE	9,132,615	89.5290	8,191,927	9,150,000	9,138,442		1,615			3.100	3.122	MN	36,244	283,650	04/22/2020	05/15/2030
294429-AT-2	EQUIFAX INC			1	2.B FE	49,888,550	82.9960	41,498,150	50,000,000	49,912,761		9,903			2.350	2.374	MS	345,972	1,175,000	09/29/2021	09/15/2031
29444U-BC-9	EQUINIX INC			1	2.B FE	2,500,000	97.4000	2,434,993	2,500,000	2,500,000					2.625	2.625	MN	7,839	65,625	11/06/2019	11/18/2024
29444U-BE-5	EQUINIX INC			1	2.B FE	1,997,960	91.8430	1,836,865	2,000,000	1,998,723		194			3.200	3.212	MN	7,644	64,000	11/06/2019	11/18/2029
29444U-BG-0	EQUINIX INC			1	2.B FE	2,009,142	90.5240	2,082,043	2,300,000	2,017,250		8,108			1.800	5.685	JJ	19,090		11/17/2023	07/15/2027
29444U-BH-8	EQUINIX INC			1	2.B FE	45,114,594	84.7230	38,845,527	45,850,000	45,310,630		75,083			2.150	2.344	JJ	454,552	985,775	10/26/2021	07/15/2030
29444U-BK-1	EQUINIX INC			1	2.B FE	917,620	93.2860	932,856	1,000,000	922,526		4,906			1.000	5.845	MS	2,944		11/17/2023	09/15/2025
29444U-BR-6	EQUINIX INC			1	2.B FE	4,446,700	89.1890	4,459,458	5,000,000	4,589,635		84,118			2.000	4.069	MN	12,778	100,000	04/08/2022	05/15/2028
29444U-BU-9	EQUINIX INC			1	2.B FE	19,894,800	92.8380	18,567,538	20,000,000	19,910,425		8,960			3.900	3.964	AO	164,667	780,000	03/31/2022	04/15/2032
294549-AE-0	EQT CORP SR UNSEC				2.C FE	19,920,200	103.9860	20,797,200	20,000,000	19,984,153		5,449			7.750	7.785	JJ	714,722	1,550,000	07/23/1996	07/15/2026
29587#-BG-0	ERNST & YOUNG U S LLP / ERNST				1.C PL	100,000,000	86.5840	86,584,000	100,000,000	100,000,000					3.360	3.360	MN	448,000	3,360,000	02/11/2022	05/11/2033
29587#-BJ-4	ERNST & YOUNG U S LLP / ERNST				1.C PL	50,000,000	84.1320	42,066,000	50,000,000	50,000,000					3.510	3.509	MN	234,000	1,755,000	02/11/2022	05/11/2036
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC			1	1.G	51,431,594	92.2980	47,470,332	51,431,594	51,431,594					3.990	3.990	FA	775,246	2,052,121	02/22/2013	02/15/2035
29669*-AB-7	ESSENTIA HEALTH				1.G YE	51,351,000	85.8890	44,104,860	51,351,000	51,351,000					3.900	3.900	FA	756,571	2,002,689	12/21/2016	02/15/2040
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	16,451,400	87.4130	14,117,276	16,150,000	16,364,595		(32,548)			2.704	2.466	AO	92,191	383,292	06/02/2021	04/15/2030
29670G-AE-2	ESSENTIAL UTLITIES INC			1	2.B FE	41,794,805	70.7110	28,637,804	40,500,000	41,693,248		(30,274)			3.351	3.181	AO	286,511	1,357,155	07/08/2020	04/15/2050
29670G-AF-9	ESSENTIAL UTILITIES INC			1	2.B FE	28,213,278	83.3660	23,538,386	28,235,000	28,218,617		1,933			2.400	2.408	MN	112,940	677,640	10/25/2021	05/01/2031
29717P-AN-7	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	19,851,827	99.4080	19,881,590	20,000,000	19,993,978		17,692			3.875	3.967	MN	129,167	775,000	04/08/2014	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	48,721,265	97.6510	46,865,729	47,993,000	48,089,298		(95,799)			3.500	3.289	AO	419,939	1,679,755	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	30,413,433	96.5050	28,909,917	29,957,000	30,065,242		(51,280)			3.375	3.188	AO	213,444	1,011,049	06/29/2016	04/15/2026
29717P-AR-8	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	14,913,450	95.4440	14,316,671	15,000,000	14,967,860		8,899			3.625	3.694	MN	90,625	543,750	04/03/2017	05/01/2027
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	10,208,412	89.1650	9,228,569	10,350,000	10,262,446		12,970			3.000	3.155	JJ	143,175	310,500	07/29/2019	01/15/2030
29717P-AZ-0	ESSEX PORTFOLIO LP			1	2.A FE	14,905,050	83.6490	12,547,369	15,000,000	14,927,263		8,726			2.550	2.622	JD	17,000	382,500	05/17/2021	06/15/2031
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC			1	1.A	7,737,326	95.5720	7,394,717	7,737,326	7,737,326					3.750	3.779	MON	12,896	290,261	12/20/2013	02/15/2035
299808-AH-8	EVEREST REINSURANCE HLDG			1	1.G FE	105,167,882	73.4610	76,803,260	104,550,000	105,125,672		(13,759)			3.500	3.467	AO	772,508	3,659,250	10/06/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HLDG			1	1.G FE	96,112,268	68.4470	67,215,280	98,200,000	96,204,391		41,456			3.125	3.234	AO	647,847	3,068,750	09/29/2021	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL			1	1.F FE	37,766,874	73.0280	25,574,322	35,020,000	37,552,417		(68,136)			3.450	3.032	AO	255,062	1,208,190	10/13/2021	04/15/2050
30037D-AA-3	EVERGY METRO SERIES 2020			1	1.F FE	15,332,194	85.2200	13,081,272	15,350,000	15,338,155		1,696			2.250	2.263	JD	28,781	345,375	05/18/2020	06/01/2030
30040W-AB-4	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	19,153,640	96.1210	18,263,009	19,000,000	19,036,438		(18,265)			3.350	3.245	MS	187,414	636,500	11/09/2016	03/15/2026
30161N-AN-1	EXELON CORP SR UNSEC			1	2.B FE	5,764,167	98.2800	5,675,685	5,775,000	5,773,024		1,295			3.950	3.974	JD	10,138	228,113	05/16/2016	06/15/2025
30161N-AQ-4	EXELON CORP SR UNSEC			1	2.B FE	14,959,664	96.2510	14,437,592	15,000,000	14,971,907		1,783			4.950	4.972	JD	33,000	742,500	05/16/2016	06/15/2035
30161N-AS-0	EXELON CORP SR UNSEC			1	2.B FE	5,631,428	94.9480	5,364,550	5,650,000	5,634,249		396			5.100	5.122	JD	12,807	288,150	05/16/2016	06/15/2045
30161N-AX-9	EXELON CORP			1	2.B FE	2,014,738	95.3970	2,098,726	2,200,000	2,017,502		2,764			4.050	5.635	AO	18,810		11/17/2023	04/15/2030
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	1.G FE	59,265,384	98.8530	59,015,134	59,700,000	59,676,866		49,737			3.500	3.587	JD	92,867	2,089,500	06/02/2014	06/15/2024
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	1.G FE	13,253,978	99.1690	13,214,319	13,325,000	13,306,930		7,832			4.500	4.567	FA	209,869	599,625	02/22/2016	02/25/2026
30225V-AF-4	EXTRA SPACE STORAGE LP			1	2.B FE	16,105,394	83.3900	13,467,565	16,150,000	16,116,108		4,090			2.550	2.581	JD	34,319	411,825	05/13/2021	06/01/2031
30225V-AL-1	EXTRA SPACE STORAGE LP			1	2.B FE	942,370	95.9740	959,739	1,000,000	944,690		2,320			3.500	5.912	JJ	17,500		11/17/2023	07/01/2026
30225V-AP-2	EXTRA SPACE STORAGE LP			1	2.B FE	11,843,688	83.1770	12,476,604	15,000,000	12,000,430		156,742			2.200	5.808	AO	69,667	165,000	07/21/2023	10/15/2030
30225V-AQ-0	EXTRA SPACE STORAGE LP			1	2.B FE	35,749,182	82.4970	37,123,471	45,000,000	36,144,972		395,790			2.400	5.547	AO	228,000	540,000	07/21/2023	10/15/2031
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.D FE	29,900,000	97.1070	29,035,053	29,900,000	29,900,000					3.043	3.043	MS	303,286	909,857	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP SR UNSEC			1	1.D FE	30,225,000	89.1310	26,939,796	30,225,000	30,225,000					4.114	4.114	MS	414,486	1,243,457	02/29/2016	03/01/2046
30288*-AB-6	FLNG LIQUEFACTION 2 LLC			1	2.B FE	34,725,602	93.7340	32,549,696	34,725,602	34,725,602					4.790	4.790	MS	420,460	1,663,356	02/08/2017	03/31/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC				2.B FE	44,165,000	89.8510	39,682,694	44,165,000	44,165,000					4.390	4.391	JD	974,807	969,422	05/21/2019	12/31/2038
30296@-AB-4	FINELINE				5.B Z	14,012,453	100.0000	14,225,840	14,225,840	14,063,686		18,500			14.656	9.643	MJSD	527,042	1,548,794	02/23/2021	08/19/2028
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F				1.B Z	2,467,710	97.6340	2,409,324	2,467,710	2,467,710					5.060	5.113	MON	5,550	(122,018)	08/17/2022	06/15/2036
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	52,968,001	91.6720	48,556,826	52,968,001	52,968,001					4.360	4.361	JD	1,161,117	1,153,184	08/07/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	48,653,000	96.1320	46,770,943	48,653,000	48,653,000					5.550	5.551	MS	667,560	2,700,242	07/03/2018	03/31/2039
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC				1.D PL	22,020,237	85.0550	18,362,071	21,588,467	22,006,827		(6,021)			4.159	4.086	MON	39,905	898,326	09/20/2021	09/15/2056
305734-AB-1	FAIRVIEW HEALTH SERVICES SERIES 2021			1	2.A FE	5,557,085	78.7470	5,586,321	7,094,000	5,728,137		134,600			2.558	5.619	MN	23,187	181,465	09/20/2022	11/15/2031
313747-AU-1	FEDERAL REALTY INVS TRST SR UNSEC			1	2.A FE	9,901,800	99.8950	9,989,461	10,000,000	9,999,556		11,526			3.950	4.069	JJ	182,139	395,000	12/04/2013	01/15/2024
313747-AV-9	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	9,549,400	83.1810	7,507,052	9,025,000	9,469,856		(13,645)			4.500	4.140	JD	33,844	406,125	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	25,448,932	68.8050	19,001,783	27,617,000	25,735,830		48,664			3.625	4.085	FA	417,132	1,001,116	08/18/2020	08/01/2046
313747-AY-3	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	6,459,514	93.3900	6,117,998	6,551,000	6,511,832		10,227			3.250	3.431	JJ	98,174	212,908	03/20/2019	07/15/2027
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	2.A FE	9,317,217	90.6080	8,132,092	8,975,000	9,172,406		(34,784)			3.200	2.744	JD	12,764	287,200	08/19/2019	06/15/2029
313747-BA-4	FEDERAL REALTY INVESTMEN			2	2.A FE	26,158,350	90.5760	22,643,943	25,000,000	25,807,148		(120,804)			3.500	2.914	JD	72,917	875,000	03/28/2022	06/01/2030
31428X-AT-3	FEDEX CORP CO.GUARNT			1	2.B FE	47,776,146	82.8420	40,519,784	48,912,000	48,050,780		30,211			3.875	4.009	FA	789,725	1,895,340	03/04/2013	08/01/2042
31428X-AU-0	FEDEX CORP CO.GUARNT			1	2.B FE	29,714,463	84.8710	25,461,206	30,000,000	29,777,411		7,203			4.100	4.156	AO	259,667	1,230,000	06/04/2013	04/15/2043
31428X-BA-3	FEDEX CORP CO.GUARNT			1	2.B FE	14,954,200	91.3310	13,699,689	15,000,000	14,970,552		2,084			3.900	3.922	FA	243,750	585,000	01/08/2015	02/01/2035
31428X-BB-1	FEDEX CORP CO.GUARNT			1	2.B FE	11,760,439	83.9710	10,076,500	12,000,000	11,799,905		5,748			4.100	4.220	FA	205,000	492,000	04/12/2016	02/01/2045
31428X-BG-0	FEDEX CORP CO.GUARNT			1	2.B FE	4,978,050	89.5260	4,476,305	5,000,000	4,981,295		476			4.550	4.577	AO	56,875	227,500	03/21/2016	04/01/2046
31428X-BN-5	FEDEX CORP CO.GUARNT			1	2.B FE	5,936,760	87.0050	5,220,281	6,000,000	5,945,092		1,343			4.400	4.464	JJ	121,733	264,000	01/03/2017	01/15/2047
31428X-BQ-8	FEDEX CORP CO.GUARNT			1	2.B FE	21,530,688	83.2670	18,006,504	21,625,000	21,541,821		1,998			4.050	4.075	FA	330,863	875,813	01/30/2018	02/15/2048
31428X-CD-6	FEDEX CORP			1	2.B FE	19,934,200	86.0720	17,214,347	20,000,000	19,950,291		6,082			2.400	2.437	MN	61,333	480,000	04/20/2021	05/15/2031
31428X-CE-4	FEDEX CORP			1	2.B FE	9,960,400	77.3080	7,730,810	10,000,000	9,964,429		1,498			3.250	3.277	MN	41,528	325,000	04/20/2021	05/15/2041
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S				2.B	35,653,634	88.5390	31,567,371	35,653,634	35,653,634					3.490	3.515	MON	55,303	1,244,312	07/15/2020	10/15/2035
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC				2.B	86,484,034	88.1370	76,224,433	86,484,034	86,484,034					4.020	4.053	MON	154,518	3,476,651	02/14/2020	11/15/2039
315289-AC-2	FERRELLGAS ESCROW LLC FG SERIES 144A			1	4.B FE	22,178,000	94.4660	20,950,621	22,178,000	22,178,000					5.875	5.875	AO	325,739	1,302,958	03/16/2021	04/01/2029
31556T-AA-7	FERTITTA ENTERTAINMENT SERIES 144A			1	4.B FE	11,234,559	90.7370	10,203,376	11,245,000	11,234,679		120			4.625	4.645	JJ	239,815	515,456	11/29/2023	01/15/2029
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC			1	2.B	3,146,400	101.6450	3,198,158	3,146,400	3,146,400					6.540	6.629	MON	9,146	205,774	09/12/2007	09/15/2030
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			1	2.B	10,988,282	105.0900	11,547,586	10,988,282	10,988,282					7.210	7.318	MON	35,211	660,211	08/01/2008	07/31/2031
31620M-BJ-4	FIDELITY NATL INFO SERV SR UNSEC			2	2.B FE	14,973,900	96.0010	14,400,190	15,000,000	14,984,739		2,509			3.750	3.771	MN	62,500	562,500	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATL INFO SERV			1	2.B FE	31,077,370	84.4790	26,589,790	31,475,000	31,164,355		39,190			2.250	2.401	MS	236,063	708,188	11/03/2021	03/01/2031
31620M-BU-9	FIDELITY NATL INFO SERV			1	2.B FE	21,570,371	74.1310	15,993,697	21,575,000	21,572,148		1			3.100	3.100	MS	222,942	668,825	10/12/2021	03/01/2041
31620R-AK-1	FIDELITY NATL FINANCIAL			1	2.B FE	22,028,570	82.8400	18,224,747	22,000,000	22,020,987		(3,181)			2.450	2.433	MS	158,706	539,000	10/20/2021	03/15/2031
31620R-AL-9	FIDELITY NATL FINANCIAL			1	2.B FE	49,237,980	63.3340	31,413,830	49,600,000	49,254,636		7,468			3.200	3.238	MS	458,524	1,587,200	09/30/2021	09/17/2051
316773-DA-5	FIFTH THIRD BANCORP			1	2.A FE	14,671,041	92.2380	13,558,913	14,700,000	14,685,522		4,092			2.550	2.581	MN	58,310	374,850	04/30/2020	05/05/2027
316773-DF-4	FIFTH THIRD BANCORP			2	2.A FE	12,000,000	92.9790	11,157,466	12,000,000	12,000,000					4.337	4.335	AO	95,414	520,440	04/20/2022	04/25/2033
316773-DK-3	FIFTH THIRD BANCORP			1	2.A FE	4,800,000	104.1180	4,997,658	4,800,000	4,800,000					6.339	6.338	JJ	130,161		07/24/2023	07/27/2029
32055R-A@-6	FIRST INDUSTRIAL-L.P.				2.B FE	25,000,000	95.9370	23,984,250	25,000,000	25,000,000					4.300	4.300	AO	212,014	1,075,000	04/20/2017	04/20/2027
337120-AA-7	FRST STU BID FRST TRANS SERIES 144A			1	4.A FE	11,180,000	86.7080	9,693,954	11,180,000	11,180,000					4.000	4.000	JJ	187,576	447,200	07/13/2021	07/31/2029
337358-BD-6	WELLS FARGO & CO SUBORD				2.B FE	5,685,000	108.1350	5,406,772	5,000,000	5,404,450		(23,661)			6.550	5.603	AO	69,139	327,500	08/10/2005	10/15/2035
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC			1	1.C	1,250,589	100.0000	1,250,589	1,250,589	1,250,589					5.800	5.800	JJ	35,864	72,534	05/07/2004	01/02/2024
33738M-AB-7	WELLS FARGO BANK NA SUBORD				1.F FE	12,462,264	104.1510	12,060,643	11,580,000	11,866,221		(48,902)			6.500	5.913	JD	62,725	752,700	10/02/2007	12/01/2028
337738-AP-3	FISERV INC SR UNSEC			1	2.B FE	38,033,010	98.1060	37,280,311	38,000,000	38,004,664		(5,942)			3.850	3.834	JD	121,917	1,463,000	11/18/2016	06/01/2025
337738-AR-9	FISERV INC SR UNSEC			2	2.B FE	43,074,949	97.7290	42,116,338	43,095,000	43,084,637		1,930			4.200	4.206	AO	452,498	1,809,990	09/24/2018	10/01/2028
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	16,896,566	94.0830	15,923,511	16,925,000	16,908,232		2,718			3.500	3.520	JJ	296,188	592,375	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	43,056,738	87.9140	37,319,594	42,450,000	42,849,005		(60,135)			2.650	2.483	JD	93,744	1,124,925	06/08/2020	06/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33830G-AA-9	FIVE CORNERS FND TR III			1	1.G FE	15,000,000	106.1920	15,928,732	15,000,000	15,000,000					5.791	5.791	FA	328,157	378,828	03/01/2023	02/15/2033
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A			1	1.G FE	33,325,000	88.4230	29,466,993	33,325,000	33,325,000					2.850	2.850	MN	121,359	949,763	05/19/2020	05/15/2030
33840*-AA-3	521-533 LLC-IFF SR-SEC			1	2.C	21,287,328	95.7290	20,378,146	21,287,328	21,287,328					4.770	4.817	MON	45,129	1,015,338	11/09/2010	11/15/2030
33845*-AA-8	BLUE CROSS BLUE SHIELD MICHIGA				2.A Z	48,299,834	100.3350	48,299,834	48,138,503	48,299,334		(500)			6.010	6.037	MON	80,365		11/30/2023	12/15/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	42,205,000	87.4990	36,929,150	42,205,000	42,205,000					4.125	4.125	MS	430,403	1,740,956	07/12/2016	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION SR UNSEC				2.B FE	1,744,164	100.9630	1,766,850	1,750,000	1,749,102		274			9.190	9.226	MN	26,804	160,825	12/13/1994	11/01/2024
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	2,992,890	85.6310	2,568,920	3,000,000	2,995,189		672			2.550	2.577	JJ	38,250	76,500	06/10/2020	07/01/2030
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	45,000,000	96.8190	43,568,550	45,000,000	45,000,000					4.700	4.702	FA	799,000	2,115,000	07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC				2.B PL	61,415,222	77.1950	47,409,481	61,415,222	61,415,222					2.920	2.920	FA	677,478	1,793,324	07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,277,110	105.4910	9,494,210	9,000,000	9,153,365		(12,644)			5.850	5.608	FA	219,375	526,500	04/27/2010	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,672,946	106.9260	38,798,249	36,285,000	36,504,256		(15,803)			5.625	5.546	AO	510,258	2,041,031	11/09/2009	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	3,411,840	107.8560	4,314,254	4,000,000	3,645,978		24,283			5.950	7.231	AO	59,500	238,000	10/30/2008	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	50,104,400	105.5070	52,753,642	50,000,000	50,068,116		(4,514)			5.650	5.633	FA	1,177,083	2,825,000	11/09/2009	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	16,935,454	101.3530	18,157,389	17,915,000	17,317,765		36,846			4.950	5.342	JD	73,899	886,793	05/25/2010	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,690,200	101.5140	10,151,353	10,000,000	9,817,798		10,795			5.400	5.615	MS	180,000	540,000	10/25/2005	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	8,636,372	106.4350	10,398,696	9,770,000	8,985,587		35,759			5.650	6.562	FA	230,002	552,005	06/11/2009	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	12,974,000	104.9980	13,649,734	13,000,000	12,983,338		805			5.850	5.864	MN	126,750	760,500	04/12/2007	05/01/2037
341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	84,937,950	110.1140	93,596,594	85,000,000	84,957,865		1,656			5.960	5.965	AO	1,266,500	5,066,000	03/11/2009	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	14,979,900	107.6490	16,147,405	15,000,000	14,985,875		521			5.690	5.699	MS	284,500	853,500	02/03/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	19,950,400	101.9100	20,381,961	20,000,000	19,962,077		1,343			5.250	5.267	FA	437,500	1,050,000	12/06/2010	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,033,606	89.9960	32,520,162	36,135,000	36,061,791		2,633			4.125	4.141	FA	621,070	1,490,569	01/25/2012	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	22,099,886	88.5280	18,529,698	20,931,000	21,953,996		(44,929)			4.050	3.653	JD	70,642	847,706	06/03/2020	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	4,779,950	86.3680	4,318,400	5,000,000	4,831,208		5,823			3.800	4.057	JD	8,444	190,000	05/30/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.D FE	16,213,700	87.4480	13,117,128	15,000,000	16,079,140		(40,018)			4.050	3.524	AO	151,875	607,500	06/03/2020	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CO			1	1.D FE	11,024,547	80.8380	8,055,477	9,965,000	10,921,693		(29,816)			3.700	3.098	JD	30,725	368,705	06/03/2020	12/01/2047
341081-FX-0	FLORIDA POWER & LIGHT CO			1	1.D FE	3,622,290	73.3620	2,200,849	3,000,000	3,567,240		(16,688)			3.150	2.173	AO	23,625	94,500	08/12/2020	10/01/2049
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	6,934,270	104.8220	7,337,565	7,000,000	6,967,253		2,615			5.900	5.967	MS	137,667	413,000	03/20/2003	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	16,713,080	111.8500	19,014,484	17,000,000	16,791,356		8,052			6.400	6.530	JD	48,356	1,088,000	10/30/2008	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	39,833,200	103.2370	41,294,642	40,000,000	39,877,944		4,474			5.650	5.679	AO	565,000	2,260,000	03/22/2010	04/01/2040
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L				1.G PL	24,649,278	84.3070	20,781,066	24,649,278	24,649,278					3.500	3.502	JD	433,759	431,362	07/28/2017	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC				1.G PL	38,886,330	89.7530	34,901,647	38,886,330	38,886,330					4.260	4.262	JD	832,880	1,656,558	10/10/2018	06/30/2037
34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 SR-SEC			1	1.F FE	10,000,000	98.2980	9,829,800	10,000,000	10,000,000					3.410	3.410	OCT	83,356	345,736	08/30/2012	10/05/2024
34487#-AD-9	FOOTBALL CLUB TERM NOTES 2029 2014-SR-SEC			1	1.F FE	30,000,000	96.6180	28,985,400	30,000,000	30,000,000					3.970	3.970	OCT	241,508	1,610,055	10/20/2014	10/20/2029
344880-AA-6	FOOTBALL CLUB TERM NOTES 2024 A-SR-SEC			1	1.F FE	15,000,000	98.2780	14,741,700	15,000,000	15,000,000					3.560	3.529	APR	401,983	541,417	10/25/2012	10/05/2024
34489@-AE-7	NAT FOOTBALL LEAGUE				1.F FE	25,000,000	83.9750	20,993,750	25,000,000	25,000,000					3.790	3.790	OCT	231,611	960,660	10/08/2019	10/05/2039
34490@-AD-6	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	40,000,000	90.0720	36,028,800	40,000,000	40,000,000					3.330	3.330	OCT	325,600	1,350,500	08/20/2020	10/05/2032
34490@-AE-4	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	20,000,000	88.1560	17,631,200	20,000,000	20,000,000					3.530	3.530	OCT	172,578	715,806	08/20/2020	10/05/2035
34490@-AF-1	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	13,000,000	84.3940	10,971,220	13,000,000	13,000,000					3.850	3.850	OCT	122,344	507,451	08/20/2020	10/05/2040
34490@-AK-0	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	7,000,000	83.3010	5,831,070	7,000,000	7,000,000					3.850	3.850	OCT	65,878	273,243	10/02/2020	10/05/2040
34500#-AA-8	NATIONAL FOOTBALL TRUST XIII 2021-XIII-SR-UNSEC				1.F FE	30,000,000	82.5280	24,758,400	30,000,000	30,000,000					3.130	3.130	OCT	229,533	952,042	04/27/2021	10/05/2036
34500*-AC-8	NATIONAL FOOTBALL TRUST XII				1.F FE	20,000,000	81.4280	16,285,600	20,000,000	20,000,000					3.010	3.010	OCT	147,156	610,361	01/28/2021	10/05/2035
34500@-AC-6	FOOTBALL CLUB TERM NTS 2021-XI SR-UNSEC				1.F FE	25,000,000	73.7060	18,426,500	25,000,000	25,000,000					3.000	3.000	AO	179,167	760,417	12/07/2021	10/05/2041
34501*-AA-1	NAT FOOTBALL LEAGUE				1.F FE	15,000,000	102.5430	15,381,450	15,000,000	15,000,000					5.390	5.390	OCT	197,633	428,954	03/21/2023	10/05/2028
34501*-AC-7	NAT FOOTBALL LEAGUE				1.F FE	29,829,427	104.3080	31,114,478	29,829,427	29,829,427					5.470	5.470	OCT	398,853	865,691	03/21/2023	10/05/2033
345370-CA-6	FORD MOTOR COMPANY SR UNSEC				3.A FE	13,212,500	108.9050	13,068,578	12,000,000	12,644,473		(64,438)			7.450	6.536	JJ	409,750	894,000	08/19/2011	07/16/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345370-CQ-1	FORD MOTOR COMPANY SR UNSEC				3.A FE	47,429,310	82.5480	40,448,487	49,000,000	47,614,057		38,825			4.750	4.973	JJ	1,073,236	2,327,500	03/13/2018	01/15/2043
345370-CR-9	FORD MOTOR COMPANY SR UNSEC			1	3.A FE	12,675,000	97.4530	12,352,186	12,675,000	12,675,000					4.346	4.346	JD	35,194	550,856	12/05/2016	12/08/2026
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	19,096,240	83.1700	19,553,353	23,510,000	19,237,926		127,069			3.250	6.026	FA	295,018	276,575	10/05/2023	02/12/2032
345397-B3-6	FORD MOTOR CREDIT CO LLC			1	2.C FE	17,915,000	89.7290	16,151,183	18,000,000	17,931,656		8,458			4.000	4.064	MN	96,000	720,000	02/08/2022	11/13/2030
345397-B6-9	FORD MOTOR CREDI			1	2.C FE	22,814,125	86.2150	23,278,011	27,000,000	23,334,271		368,694			3.625	5.854	JD	38,062	978,750	10/11/2022	06/17/2031
345397-C2-7	FORD MOTOR CREDIT CO LLC			1	2.C FE	13,033,305	97.5550	12,716,267	13,035,000	13,035,009		(2)			4.950	4.950	MN	59,146	645,233	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT CO LLC			1	2.C FE	8,260,000	105.4550	8,436,391	8,000,000	8,211,637		(47,135)			7.350	6.546	MN	93,100	588,000	12/20/2022	11/04/2027
345397-C6-8	FORD MOTOR CREDIT CO LLC			1	2.C FE	5,090,000	107.4300	5,371,504	5,000,000	5,086,264		(3,736)			7.350	6.992	MS	117,396	73,500	09/05/2023	03/06/2030
349553-A@-6	FORTIS INC. FORTIS INC. Senior			1	2.A	40,000,000	108.3390	43,335,600	40,000,000	40,000,000					6.600	6.600	MS	880,000	2,640,000	09/06/2007	09/01/2037
34959J-AH-1	FORTIVE CORP SR UNSEC			2	2.B FE	2,051,094	85.0750	1,815,498	2,134,000	2,060,326		1,857			4.300	4.547	JD	4,078	91,762	07/27/2018	06/15/2046
35063@-AA-6	FOUNDRY JV HOLDCO LLC				1.G FE	25,000,000	107.5420	26,885,500	25,000,000	25,000,000					5.720	5.761	JAJO	262,167	575,972	04/25/2023	01/25/2038
35063@-AB-4	FOUNDRY JV HOLDCO LLC				1.G FE	50,000,000	100.8290	50,414,500	50,000,000	50,000,000					5.840	5.883	JAJO	251,444		04/25/2023	01/25/2039
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC			4	1.C PL	53,258,341	94.9960	50,593,293	53,258,341	53,258,341					4.120	4.155	MON	97,522	2,178,630	11/15/2021	11/15/2041
351837-AA-7	FRANCISCAN HEALTH SYS SERIES B			1	1.F FE	46,646,089	77.5290	32,275,914	41,631,000	46,258,134		(125,004)			3.914	3.246	JJ	814,719	1,629,437	09/01/2022	07/01/2049
35561R-AA-5	FRED HUTCH CNCR CTR SERIES 2022			1	1.F FE	69,135,000	95.5200	66,037,915	69,135,000	69,135,000					4.966	4.966	JJ	1,716,622	3,442,781	06/23/2022	01/01/2052
35671D-BC-8	FREEPORT-MCMORAN INC CO.GUARNT			1	2.C FE	14,932,393	97.2840	14,592,602	15,000,000	14,945,682		1,565			5.450	5.481	MS	240,708	817,500	02/28/2013	03/15/2043
35805B-AB-4	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	14,479,050	77.2950	11,594,224	15,000,000	14,590,850		51,214			2.375	2.800	FA	133,594	356,250	10/12/2021	02/16/2031
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	46,872,122	78.7130	36,278,843	46,090,000	46,702,993		(72,622)			3.000	2.802	JD	115,225	1,382,700	08/05/2021	12/01/2031
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC				1.D	45,754,231	94.0920	43,051,071	45,754,231	45,754,231					4.050	4.084	MON	82,358	1,853,045	09/09/2020	08/15/2039
35877#-AA-0	FRISCO HQ OPS LP				2.C PL	56,481,393	88.6410	50,065,672	56,481,393	56,481,393					4.130	4.131	JD	103,675	2,332,682	08/22/2017	12/15/2037
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR-				1.C PL	17,349,964	96.1190	16,676,612	17,349,964	17,349,964					4.819	4.868	MON	37,160	758,214	07/19/2018	07/15/2053
35908M-AE-0	FRONTIER COMMUNICATIONS SERIES 144A			1	4.B FE	9,562,500	101.9600	10,196,020	10,000,000	9,571,325		8,825			8.625	9.458	MS	253,958		10/19/2023	03/15/2031
361448-AU-7	GATX CORP SR UNSEC			1	2.B FE	20,281,295	93.6630	19,027,552	20,315,000	20,287,814		745			5.200	5.211	MS	311,045	1,056,380	03/10/2014	03/15/2044
361448-AX-1	GATX CORP SR UNSEC			1	2.B FE	31,611,880	82.0740	26,263,617	32,000,000	31,680,065		8,682			4.500	4.574	MS	364,000	1,440,000	02/19/2015	03/30/2045
361448-AY-9	GATX CORP SR UNSEC			1	2.B FE	14,654,999	95.3760	14,187,131	14,875,000	14,807,586		23,381			3.250	3.427	MS	142,345	483,438	10/13/2016	09/15/2026
361448-BC-6	GATX CORP SR UNSEC			2	2.B FE	8,639,750	98.1370	8,587,016	8,750,000	8,689,564		10,849			4.550	4.711	MN	59,719	398,125	01/10/2019	11/07/2028
361448-BG-7	GATX CORP			1	2.B FE	11,281,066	79.4620	9,126,240	11,485,000	11,333,838		18,650			1.900	2.093	JD	18,185	218,215	02/10/2021	06/01/2031
361448-BH-5	GATX CORP			1	2.B FE	9,761,500	65.8000	6,579,957	10,000,000	9,773,689		5,074			3.100	3.225	JD	25,833	310,000	08/02/2021	06/01/2051
361448-BJ-1	GATX CORP			1	2.B FE	14,687,424	87.2900	13,093,430	15,000,000	14,734,227		26,120			3.500	3.746	JD	43,750	525,000	04/04/2022	06/01/2032
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK				5.B GI	25,700,008	51.3210	25,710,573	50,097,482	25,700,008		(532,774)	22,740,119		13.250	14.209	MJSD		3,136,291	06/30/2023	01/25/2025
361841-AH-2	GLP CAPITAL LP / FIN II CO.GUARNT			1	2.C FE	27,313,750	99.3820	26,833,064	27,000,000	27,079,863		(35,722)			5.375	5.222	AO	306,375	1,451,250	04/12/2016	04/15/2026
361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	25,000,000	100.8980	25,224,500	25,000,000	25,000,000					5.750	5.750	JD	119,792	1,437,500	05/07/2018	06/01/2028
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	7,242,678	98.6870	7,154,778	7,250,000	7,248,958		1,523			3.350	3.372	MS	80,958	242,875	08/15/2019	09/01/2024
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			4	2.C	3,813,135	99.1080	3,754,560	3,788,352	3,797,076		(1,315)			5.940	5.941	MON	18,752	226,173	01/26/2007	08/01/2031
36191*-AB-9	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	8,000,000	97.7420	7,819,360	8,000,000	8,000,000					3.900	3.900	JD	3,467	312,000	06/27/2013	06/27/2025
36191*-AC-7	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	28,500,000	96.4470	27,487,395	28,500,000	28,500,000					4.100	4.100	JD	12,983	1,168,500	06/27/2013	06/27/2028
36191*-AE-3	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	20,000,000	98.5710	19,714,200	20,000,000	20,000,000					4.010	4.010	MS	213,867	802,000	09/24/2014	09/24/2024
36191*-AF-0	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	43,000,000	97.5970	41,966,710	43,000,000	43,000,000					4.110	4.110	MS	471,280	1,767,300	09/24/2014	09/24/2026
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE				2.A	75,372,788	88.5570	66,747,880	75,372,788	75,372,788					4.560	3.776	MON	152,756	3,439,491	12/30/2020	04/15/2046
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS				2.A	17,802,722	89.8310	15,992,363	17,802,722	17,802,722					4.560	4.604	MON	36,080	811,797	12/30/2020	04/15/2046
36202*-AA-8	GE PROLEC TRANSFORMERS, INC. SR-UNSEC				2.B PL	37,500,000	86.7150	32,518,125	37,500,000	37,500,000					4.500	4.525	JAJO	351,563	1,687,500	09/29/2021	10/15/2033
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			1	2.C	663,178	100.0160	663,285	663,178	663,178					6.370	6.455	MON	1,878	42,794	08/27/2003	07/15/2027
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC			1	1.A	50,138,728	102.6590	51,471,917	50,138,728	50,138,728					5.010	5.062	MON	111,642	2,512,906	12/12/2012	10/21/2032
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC			1	1.A	9,452,415	99.7530	9,429,068	9,452,415	9,452,415					4.460	4.501	MON	18,737	421,554	07/10/2013	07/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC			1	1.A	12,896,046	99.5340	12,835,841	12,895,936	12,895,695		(289)			4.500	4.542	MON	25,792	580,284	01/24/2014	09/15/2033
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC			4	1.A	11,199,035	96.2920	10,783,775	11,199,035	11,199,035					4.000	4.033	MON	19,909	448,207	04/30/2019	09/15/2033
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC				2.B PL	73,210,516	82.2620	60,224,435	73,210,516	73,210,516					3.770	3.771	JD	1,387,685	1,380,824	01/30/2020	12/31/2044
36257@-AA-0	GSW ARENA HOLDING COMPANY				2.B PL	31,000,000	95.0770	29,473,870	31,000,000	31,000,000					4.150	4.170	MJSD	3,574	964,875	09/09/2020	06/30/2030
36264F-AK-7	HALEON US CAPITAL LLC SERIES WI			1	2.B FE	15,270,186	96.2150	14,720,966	15,300,000	15,277,981		6,526			3.375	3.422	MS	139,134	516,375	10/28/2022	03/24/2027
36264F-AL-5	HALEON US CAPITAL LLC SERIES WI			1	2.B FE	19,630,767	94.5750	18,702,226	19,775,000	19,655,324		20,741			3.375	3.503	MS	179,829	667,406	10/28/2022	03/24/2029
36264F-AM-3	HALEON US CAPITAL LLC			1	2.B FE	12,182,613	92.2400	11,253,257	12,200,000	12,184,755		1,731			3.625	3.643	MS	119,162	442,250	10/28/2022	03/24/2032
36268N-AA-8	GTCR W 2 MERGER SUB LLC SERIES 144A			1	3.B FE	30,495,150	105.6720	31,965,850	30,250,000	30,482,444		(12,706)			7.500	7.303	JJ	548,281		11/16/2023	01/15/2031
363576-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	51,863,260	74.0780	36,869,960	49,772,000	51,755,299		(47,473)			3.500	3.272	MN	198,397	1,742,020	10/12/2021	05/20/2051
366651-AE-7	GARTNER INC SERIES 144A			1	2.C FE	11,294,280	88.3970	10,784,449	12,200,000	11,409,317		91,816			3.750	4.853	AO	114,375	457,500	10/20/2022	10/01/2030
366651-AG-2	GARTNER INC SERIES 144A			1	2.C FE	5,260,000	90.2580	4,747,589	5,260,000	5,260,000					3.625	3.625	JD	8,474	190,675	06/15/2021	06/15/2029
36720#-AD-1	GAS TRANSMISSION NW CORP D-SR			1	1.G	11,000,000	103.3340	11,366,740	11,000,000	11,000,000					5.690	5.690	JD	52,158	625,900	06/01/2005	06/01/2035
367204-A*-5	GAS NATURAL INC.			1	3.B YE	50,000,000	93.9240	46,962,000	50,000,000	50,000,000					4.230	4.230	AO	423,000	2,115,000	10/19/2016	10/19/2028
36877*-AA-2	GENCONN ENERGY LLC SR-SEC			1	1.G PL	33,082,671	91.9940	30,434,073	33,082,671	33,082,671					4.730	4.730	JJ	712,858	1,564,810	09/17/2013	07/25/2041
369550-AT-5	GENERAL DYNAMICS CORP CO.GUARNT			1	1.G FE	30,100,059	84.2780	26,909,970	31,930,000	30,534,075		48,177			3.600	3.927	MN	146,878	1,149,480	02/13/2013	11/15/2042
369550-BH-0	GENERAL DYNAMICS CORP			1	1.G FE	29,649,000	93.3140	27,994,341	30,000,000	29,694,489		12,712			4.250	4.338	AO	318,750	1,275,000	03/23/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP			1	1.G FE	14,779,500	92.7530	13,912,965	15,000,000	14,794,350		4,139			4.250	4.338	AO	159,375	637,500	03/23/2020	04/01/2050
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	23,772,017	96.0570	23,077,710	24,025,000	23,856,449		23,496			3.625	3.752	AO	217,727	870,906	03/23/2020	04/01/2030
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	9,091,810	86.9360	7,911,139	9,100,000	9,093,843		754			2.250	2.260	JD	17,063	204,750	05/03/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP			1	1.G FE	15,309,900	76.6640	11,499,528	15,000,000	15,282,136		(12,992)			2.850	2.711	JD	35,625	427,500	10/20/2021	06/01/2041
370334-CL-6	GENERAL MILLS INC			1	2.B FE	15,647,070	90.3680	13,466,595	14,902,000	15,458,472		(85,178)			2.875	2.211	AO	90,447	428,433	09/30/2021	04/15/2030
370334-CQ-5	GENERAL MILLS INC			1	2.B FE	24,555,400	84.1910	21,047,684	25,000,000	24,642,536		41,130			2.250	2.453	AO	120,313	562,500	11/23/2021	10/14/2031
370334-CT-9	GENERAL MILLS INC			1	2.B FE	9,611,095	101.3800	9,732,438	9,600,000	9,610,423		(672)			4.950	4.935	MS	121,440	237,600	03/27/2023	03/29/2033
37045V-AG-5	GENERAL MOTORS CO SR UNSEC				2.B FE	14,198,243	98.2430	14,368,014	14,625,000	14,537,967		66,287			4.000	4.496	AO	146,250	585,000	05/03/2018	04/01/2025
37045V-AH-3	GENERAL MOTORS CO				2.B FE	1,403,824	95.4160	1,526,662	1,600,000	1,405,192		1,368			5.000	6.546	AO	20,000		11/17/2023	04/01/2035
37045V-AN-0	GENERAL MOTORS CO SR UNSEC			1	2.B FE	17,299,359	97.6150	16,911,815	17,325,000	17,314,857		2,446			4.200	4.217	AO	181,913	727,650	08/02/2017	10/01/2027
37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT			1	2.B FE	64,726,400	98.3570	63,931,909	65,000,000	64,965,415		31,990			4.000	4.053	JJ	1,198,889	2,600,000	05/20/2019	01/15/2025
37045X-BG-0	GENERAL MOTORS FINL CO CO.GUARNT			1	2.B FE	21,497,114	100.0640	21,588,749	21,575,000	21,554,542		8,687			5.250	5.297	MS	377,563	1,132,688	02/25/2016	03/01/2026
37045X-DH-6	GENERAL MOTORS FINL CO			1	2.B FE	10,112,100	89.7180	8,971,816	10,000,000	10,074,319		(17,061)			2.400	2.210	AO	54,000	240,000	09/30/2021	04/10/2028
37045X-DK-9	GENERAL MOTORS FINL CO			1	2.B FE	9,981,800	91.6290	9,162,873	10,000,000	9,990,945		3,614			1.500	1.538	JD	8,750	150,000	06/07/2021	06/10/2026
37045X-DL-7	GENERAL MOTORS FINL CO			1	2.B FE	8,647,685	83.8460	7,588,042	9,050,000	8,655,240		5,804			2.700	3.314	JD	14,254	220,050	11/17/2023	06/10/2031
37045X-DP-8	GENERAL MOTORS FINL CO			1	2.B FE	23,092,125	88.7740	20,551,256	23,150,000	23,109,379		7,899			2.400	2.439	AO	117,293	555,600	10/12/2021	10/15/2028
37045X-DS-2	GENERAL MOTORS FINL CO			1	2.B FE	676,643	85.1370	723,662	850,000	678,508		1,865			3.100	6.345	JJ	12,370		11/17/2023	01/12/2032
37045X-DV-5	GENERAL MOTORS FINL CO			1	2.B FE	19,964,200	96.3270	19,265,471	20,000,000	19,972,089		4,624			4.300	4.330	AO	203,056	860,000	04/04/2022	04/06/2029
37147*-AA-4	NH Peaking				2.C PL	30,400,363	89.3310	27,156,948	30,400,363	30,400,363					4.270	4.270	MS	320,918	1,298,096	04/11/2022	05/31/2042
37185L-AM-4	GENESIS ENERGY LP FIN			1	4.C FE	100,917	101.6580	101,658	100,000	100,903		(14)			8.000	7.639	JJ	3,689		11/29/2023	01/15/2027
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK				5.B GI	8,418,835	99.2100	8,352,326	8,418,835	8,418,835					12.000	12.179	MJSD	2,806	1,016,610	09/30/2023	06/23/2025
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC				5.B GI		0.0000								11.500	0.000	MJSD		427,713		07/26/2025
37244#-AA-2	GENSERVE LLC TERM A LOAN				3.A PL	16,404,094	98.6110	16,176,283	16,404,094	16,404,094					11.510	0.000	N/A	15,734	1,197,021	08/12/2021	04/12/2024
372546-AS-0	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	63,704,225	87.7250	55,705,146	63,500,000	63,660,702		(5,150)			4.363	4.344	MS	815,760	2,770,505	01/08/2015	09/15/2043
372546-AT-8	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	81,051,097	87.4150	70,674,858	80,850,000	81,015,152		(4,900)			4.300	4.285	MS	1,023,651	3,476,550	01/28/2015	09/15/2044
372546-AV-3	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	1,000,000	78.6750	786,750	1,000,000	1,000,000					3.545	3.545	MS	10,438	35,450	07/12/2016	09/15/2046
372546-AW-1	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	188,325,000	91.6980	172,691,066	188,325,000	188,325,000					4.126	4.126	MS	2,287,919	7,770,290	03/27/2018	09/15/2048
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC				1.G PL	69,939,970	81.5730	57,052,132	69,939,970	69,939,970					3.580	3.596	MJSD	6,955	1,877,888	06/30/2021	06/30/2051
37310P-AA-9	GEORGETOWN UNIVERSITY UNSEC			1	1.G FE	32,501,475	97.3220	31,454,315	32,320,000	32,325,643		(22,125)			5.061	4.989	AO	408,929	1,635,715	05/06/2014	04/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37310P-AC-5	GEORGETOWN UNIVERSITY UNSEC			2	1.G FE	36,003,075	88.1330	31,983,570	36,290,000	36,010,173		5,341			4.315	4.364	AO	391,478	1,565,914	09/01/2022	04/01/2049
37310P-AF-8	GEORGETOWN UNIVERSITY			1	1.G FE	40,300,000	103.6370	41,765,554	40,300,000	40,300,000					5.115	5.115	AO	515,336	967,687	04/04/2023	04/01/2053
37331N-AH-4	GEORGIA-PACIFIC LLC SR UNSEC			1	1.G FE	24,990,250	98.2460	24,561,451	25,000,000	24,998,591		1,163			3.600	3.605	MS	300,000	900,000	11/03/2014	03/01/2025
37331N-AK-7	GEORGIA PACIFIC LLC SERIES 144A			1	1.G FE	13,232,600	86.5990	12,989,816	15,000,000	13,554,801		196,557			2.300	4.041	AO	58,458	345,000	05/05/2022	04/30/2030
373334-JW-2	GEORGIA POWER CO SR UNSEC			1	2.A FE	14,992,350	88.4100	13,261,439	15,000,000	14,994,414		199			4.300	4.303	MS	189,917	645,000	02/29/2012	03/15/2042
373334-KL-4	GEORGIA POWER CO SR UNSEC			2	2.A FE	37,466,101	90.5440	34,157,563	37,725,000	37,564,845		25,516			2.650	2.731	MS	294,360	999,713	01/10/2020	09/15/2029
373334-KN-0	GEORGIA POWER CO SERIES B			1	2.A FE	3,537,400	78.9420	3,947,083	5,000,000	3,541,007		3,607			3.700	5.907	JJ	77,597		11/08/2023	01/30/2050
373334-KQ-3	GEORGIA POWER CO			1	2.A FE	11,214,225	99.5870	11,203,552	11,250,000	11,219,221		2,932			4.700	4.740	MN	67,563	528,750	05/02/2022	05/15/2032
373334-KR-1	GEORGIA POWER CO			1	2.A FE	20,451,555	98.9290	21,912,664	22,150,000	20,456,375		4,179			5.125	5.665	MN	145,052	750,813	11/08/2023	05/15/2052
37362@-AB-8	GEORGIA TRANSMISSION CORP A-SR-SEC			1	1.E	30,000,000	96.9500	29,085,000	30,000,000	30,000,000					4.810	4.841	MJSD	356,742	1,082,250	11/01/2010	12/30/2039
375558-AW-3	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	5,590,984	99.5200	5,573,133	5,600,000	5,599,740		1,025			3.700	3.719	AO	51,800	207,200	03/04/2014	04/01/2024
375558-BF-9	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	29,878,800	97.9710	29,391,376	30,000,000	29,970,913		12,660			3.650	3.697	MS	365,000	1,095,000	09/09/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	12,456,905	98.9120	12,561,814	12,700,000	12,468,396		2,978			4.600	4.802	MS	194,733	446,200	11/17/2023	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	49,215,810	91.9970	46,858,870	50,935,000	49,615,553		76,732			4.000	4.266	MS	679,133	2,037,400	05/03/2018	09/01/2036
375558-BS-1	GILEAD SCIENCES INC			1	2.A FE	46,690,831	73.6430	34,520,236	46,875,000	46,714,706		7,519			2.600	2.625	AO	304,688	1,218,750	12/15/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC			1	2.A FE	33,022,776	69.0180	23,190,030	33,600,000	33,061,571		12,999			2.800	2.886	AO	235,200	940,800	01/06/2021	10/01/2050
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	25,693,459	83.7860	22,538,524	26,900,000	25,967,229		126,488			1.650	2.205	AO	110,963	443,850	10/21/2021	10/01/2030
375558-CA-9	GILEAD SCIENCES INC			1	2.A FE	9,518,800	108.3510	10,835,124	10,000,000	9,520,145		1,345			5.550	5.893	AO	164,958		11/09/2023	10/15/2053
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC			1	1.A	1,041,182	99.6100	1,037,122	1,041,182	1,041,182					4.700	4.731	MON	2,175	48,904	01/06/2012	01/15/2027
377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	33,669,100	107.7400	37,708,840	35,000,000	34,281,544		50,107			5.375	5.640	AO	397,153	1,881,250	08/11/2004	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	20,237,882	116.1090	23,570,093	20,300,000	20,256,506		1,802			6.375	6.398	MN	165,360	1,297,250	05/06/2008	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	29,194,973	93.3130	27,994,048	30,000,000	29,371,003		20,265			4.200	4.361	MS	360,500	1,260,000	07/01/2013	03/18/2043
378272-AL-2	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	21,756,990	98.2770	21,866,585	22,250,000	22,173,461		56,480			4.000	4.277	AO	185,417	890,000	05/22/2015	04/16/2025
378272-AN-8	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	39,606,400	97.1070	38,842,935	40,000,000	39,854,735		41,103			4.000	4.121	MS	417,778	1,600,000	03/21/2017	03/27/2027
378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A			1	2.A FE	33,869,440	109.0220	37,067,421	34,000,000	33,871,686		2,246			6.500	6.553	AO	521,806		09/27/2023	10/06/2033
37940X-AD-4	GLOBAL PAYMENTS INC			1	2.C FE	29,926,763	87.9580	26,101,560	29,675,000	29,870,195		(29,228)			2.900	2.781	MN	109,962	860,575	11/01/2021	05/15/2030
37940X-AP-7	GLOBAL PAYMENTS INC			2	2.C FE	1,605,450	100.1590	1,652,625	1,650,000	1,606,715		1,265			4.950	5.761	FA	30,855		11/17/2023	08/15/2027
37940X-AQ-5	GLOBAL PAYMENTS INC			1	2.C FE	1,920,740	100.9750	2,019,495	2,000,000	1,921,610		870			5.400	5.988	FA	40,800		11/17/2023	08/15/2032
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	40,343,512	83.5650	33,818,699	40,470,000	40,382,662		12,090			2.150	2.185	FA	328,706	870,105	06/08/2021	08/15/2030
37959E-AB-8	GLOBE LIFE INC			1	2.A FE	12,857,688	96.8030	12,487,617	12,900,000	12,863,714		3,400			4.800	4.841	JD	27,520	619,200	05/16/2022	06/15/2032
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC			1	1.D	72,278,402	94.2710	68,137,572	72,278,402	72,278,402					4.950	4.950	FA	1,411,508	3,577,781	08/11/2011	08/10/2041
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP				1.F PL	42,000,000	84.9790	35,691,180	42,000,000	42,000,000					3.140	3.141	JD	663,063	659,400	11/18/2021	11/18/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	24,967,000	99.0980	24,774,427	25,000,000	24,997,959		3,820			3.850	3.866	JJ	462,535	962,500	06/30/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	7,927,812	102.8410	8,173,768	7,948,000	7,943,644		1,272			5.950	5.970	JJ	218,062	472,906	11/02/2006	01/15/2027
38141G-VM-3	GOLDMAN SACHS GROUP INC SR UNSEC				2.A FE	19,939,600	99.7080	19,941,579	20,000,000	19,998,764		7,122			4.000	4.037	MS	262,222	800,000	02/26/2014	03/03/2024
38141G-VR-2	GOLDMAN SACHS GROUP INC SUBORD				2.B FE	24,184,800	98.1540	23,900,518	24,350,000	24,314,688		18,430			4.250	4.335	AO	201,226	1,034,875	12/03/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	3,195,459	94.7510	3,055,731	3,225,000	3,199,912		640			4.750	4.808	AO	29,786	153,188	10/16/2015	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,875,000	95.5440	13,256,687	13,875,000	13,875,000					3.691	3.691	JD	36,987	512,126	05/31/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	8,325,000	98.3090	8,184,199	8,325,000	8,325,000					3.272	3.272	MS	69,612	272,394	09/26/2017	09/29/2025
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	10,292,200	87.8740	8,787,414	10,000,000	10,188,792		(29,844)			2.600	2.254	FA	104,000	260,000	06/03/2020	02/07/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1	1.F FE	14,744,690	97.7260	14,414,537	14,750,000	14,748,591		1,084			3.500	3.508	AO	129,063	516,250	03/26/2020	04/01/2025
38141G-YB-4	GOLDMAN SACHS GROUP INC			1	1.F FE	17,200,000	83.9410	14,437,828	17,200,000	17,200,000					2.615	2.511	AO	86,208	449,780	04/15/2021	04/22/2032
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	1.F FE	15,600,000	76.5760	11,945,788	15,600,000	15,600,000					3.210	3.153	AO	95,979	500,760	04/15/2021	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1	1.F FE	24,302,850	82.1630	20,417,413	24,850,000	24,309,416		6,566			2.383	2.597	JJ	263,189	532,601	11/17/2023	07/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	19,654,493	97.7070	19,248,231	19,700,000	19,688,738		4,941			3.750	3.778	FA	258,563	738,750	02/22/2016	02/25/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38145G-AH-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,789,193	96.2890	13,311,987	13,825,000	13,813,401		3,769			3.500	3.531	MN	60,484	483,875	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	14,891,850	98.0560	14,708,359	15,000,000	14,985,310		13,368			3.500	3.595	JJ	230,417	525,000	02/24/2016	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	23,573,847	97.9390	23,162,525	23,650,000	23,637,636		8,504			3.750	3.789	MN	96,078	886,875	05/19/2015	05/22/2025
38148Y-AA-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	22,881,952	87.2370	19,192,057	22,000,000	22,736,499		(44,233)			4.017	3.689	AO	149,745	883,740	08/12/2020	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBBER CO.GUARNT			1	4.A FE	23,462,117	98.4390	24,609,858	25,000,000	23,430,025					5.000	5.812	MN	107,639	1,250,000	01/17/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT			1	4.A FE	20,779,905	96.8050	20,909,938	21,600,000	21,244,578		95,873			4.875	5.436	MS	310,050	1,048,125	11/29/2023	03/15/2027
382550-BK-6	GOODYEAR TIRE & RUBBER			1	4.A FE	11,591,864	89.6390	12,377,323	13,808,000	11,747,564		99,520			5.625	7.917	AO	131,608	472,950	11/16/2023	04/30/2033
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC				1.F PL	141,718,593	104.3000	147,812,492	141,718,593	141,718,593					6.750	6.808	MJSD	2,364,929	7,742,970	03/13/2020	03/15/2027
384637-AA-2	GRAHAM HOLDINGS CO CO.GUARNT			1	3.B FE	25,031,250	99.3980	24,849,606	25,000,000	25,002,508		(5,818)			5.750	5.725	JD	119,792	1,437,500	05/24/2018	06/01/2026
38528U-AE-6	GRAND CANYON UNIVERSITY			1	3.A FE	23,255,335	89.4160	20,543,326	22,975,000	23,179,348		(39,812)			5.125	4.900	AO	294,367	1,177,469	02/17/2022	10/01/2028
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC			4	1.A	10,732,104	95.1790	10,214,709	10,732,104	10,732,104					3.643	3.671	MON	17,376	393,818	08/05/2015	10/15/2034
38869A-AC-1	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	5,000,000	90.0380	4,501,917	5,000,000	5,000,000					3.500	3.500	MS	58,333	175,000	08/14/2020	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	11,550,200	90.0210	10,802,541	12,000,000	11,620,553		51,769			3.750	4.335	FA	187,500	450,000	08/17/2022	02/01/2030
38869P-AM-6	GRAPHIC PACKAGING INTERN CO.GUARNT			1	3.B FE	20,000,000	98.5000	19,700,016	20,000,000	20,000,000					4.125	4.125	FA	311,667	825,000	08/08/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CO.GUARNT			1	4.B FE	19,268,206	97.2710	19,215,903	19,755,000	19,595,286		56,191			5.875	6.224	JJ	535,168	1,160,606	08/20/2018	07/15/2026
389375-AL-0	GRAY TELEVISION INC SERIES 144A			1	4.B FE	20,512,500	75.2750	15,412,554	20,475,000	20,499,069		(4,392)			4.750	4.722	AO	205,319	972,563	10/09/2020	10/15/2030
39121J-A#-7	GREAT RIVER ENERGY SR-SEC			1	1.G	21,000,000	109.4820	22,991,220	21,000,000	21,000,000					6.940	6.941	JJ	720,603	1,457,400	09/02/2009	07/01/2031
39121J-A@-9	GREAT RIVER ENERGY SR-SEC			1	1.G	12,037,037	100.5430	12,102,398	12,037,037	12,037,037					6.060	6.061	JJ	360,670	729,444	09/02/2009	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	4,940,914	104.2530	6,147,148	5,896,360	5,449,513		21,073			6.254	8.063	JJ	184,379	368,758	11/13/2008	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	2,001,344	108.0330	2,162,110	2,001,344	2,001,344					7.233	7.234	JJ	72,379	144,757	04/23/2008	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	19,739,019	99.0040	19,927,487	20,128,000	19,954,622		22,069			4.478	4.632	JJ	450,666	901,332	07/23/2014	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO-LLC				2.B PL	76,952,200	95.4010	71,550,750	75,000,000	76,552,182		(156,400)			4.940	4.631	FA	1,245,292	3,705,000	05/19/2021	04/19/2032
393154-J*-1	GREEN MOUNTAIN POWER CORP SR-SEC			1	1.E YE	8,000,000	105.8840	8,470,720	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
393154-M#-3	GREEN MOUNTAIN POWER CORP SR-SEC				1.E YE	5,000,000	96.8840	4,844,200	5,000,000	5,000,000					4.070	4.070	JJ	96,663	203,500	01/09/2014	01/09/2029
393154-N*-6	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	10,000,000	92.9560	9,295,600	10,000,000	10,000,000					4.390	4.390	JD	15,853	439,000	12/16/2013	12/16/2033
393154-N@-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	15,000,000	91.1280	13,669,200	15,000,000	15,000,000					4.890	4.890	JD	26,488	733,500	12/16/2013	12/16/2043
393154-P*-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	12,000,000	83.3840	10,006,080	12,000,000	12,000,000					4.260	4.260	JD	22,720	511,200	09/29/2015	12/15/2045
393154-R#-8	GREEN MOUNTAIN POWER CORP SR-SEC				1.E YE	25,000,000	72.9860	18,246,500	25,000,000	25,000,000					3.530	3.530	JD	2,451	882,500	12/18/2019	12/30/2049
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC			1	1.A	28,361,057	98.3900	27,904,444	28,361,057	28,361,057					4.230	4.267	MON	53,319	1,200,500	11/25/2013	11/15/2033
39808C-A*-6	GRIDIRON FDG LLC				2.C PL	49,360,260	92.6440	45,729,319	49,360,260	49,360,260					5.640	5.680	MJSD	7,733	2,790,944	05/15/2017	06/30/2027
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC				3.B PL	53,724,183	90.3820	48,556,991	53,724,183	53,724,183					5.210	5.244	MJSD	691,982	2,099,272	09/26/2019	12/31/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A			1	3.B FE	8,324,959	92.7370	7,678,598	8,280,000	8,302,007		(7,842)			4.000	3.892	FA	125,120	331,200	10/06/2021	08/15/2028
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND				1.E PL	20,861,039	84.8410	17,698,714	20,861,039	20,861,039					3.988	4.021	MON	48,530	831,938	12/19/2019	12/10/2049
39949#-AA-6	GROUND LEASE TR-2016B-LAS COLI			4	1.F PL	49,000,000	92.8790	45,510,710	49,000,000	49,000,000					4.715	4.762	MON	102,682	2,310,348	11/29/2016	05/15/2052
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U				1.F PL	27,887,679	84.2100	23,484,215	27,887,679	27,887,679					4.210	4.247	MON	52,181	1,174,071	09/01/2017	08/15/2048
39952*-AA-4	GROUND LEASE TRUST A 2018C-M SR-SEC				1.C PL	65,000,000	91.2930	59,340,450	65,000,000	65,000,000					4.640	4.685	MON	134,044	3,015,997	07/10/2018	06/15/2053
39952@-AA-2	GROUND LEASE TRUST-2018E-TRIAN SR-SEC				2.A PL	25,000,000	94.2350	23,558,750	25,000,000	25,000,000					5.180	5.236	MON	57,556	1,294,999	11/29/2018	11/15/2054
402479-CD-9	GULF POWER CO SR UNSEC			1	1.F FE	7,987,680	90.0490	7,203,889	8,000,000	7,990,121		295			5.000	5.010	JD	17,778	400,000	06/10/2013	06/15/2043
404030-AJ-7	H&E EQUIPMENT SERVICES SERIES 144A			1	4.A FE	18,519,000	90.9320	16,839,614	18,519,000	18,519,000					3.875	3.875	JD	31,894	717,611	11/30/2020	12/15/2028
404119-BN-8	HCA INC SR SEC			1	2.C FE	44,706,250	99.8180	44,917,950	45,000,000	44,992,111		37,852			5.000	5.088	MS	662,500	2,250,000	12/11/2014	03/15/2024
404119-BQ-1	HCA INC SR SEC			1	2.C FE	25,000,000	99.8840	24,970,958	25,000,000	25,000,000					5.250	5.250	AO	277,083	1,312,500	10/07/2014	04/15/2025
404119-BS-7	HCA INC CO.GUARNT			1	2.C FE	15,000,000	100.8500	15,127,575	15,000,000	15,000,000					5.875	5.875	FA	332,917	881,250	11/09/2015	02/15/2026
404119-BW-8	HCA INC CO.GUARNT			2	2.C FE	1,575,000	103.2250	1,625,795	1,575,000	1,575,000					5.875	5.875	FA	38,555	92,531	01/17/2019	02/01/2029
404121-AJ-4	HCA INC CO.GUARNT			2	2.C FE	33,169,750	102.3370	33,950,208	33,175,000	33,172,117		524			5.625	5.627	MS	622,031	1,866,094	01/17/2019	09/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40414L-AQ-2	HCP INC SR UNSEC			2	2.A FE	16,025,834	96.1430	15,382,852	16,000,000	16,009,523		(3,858)			3.250	3.223	JJ	239,778	520,000	06/24/2019	07/15/2026
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029			2	2.A FE	5,675,604	93.2830	5,317,124	5,700,000	5,685,445		2,339			3.500	3.551	JJ	91,992	199,500	06/20/2019	07/15/2029
4042Q1-AB-3	HSBC BANK USA NA SUBORD				1.F FE	39,702,000	98.8200	39,527,860	40,000,000	39,824,704		10,412			5.625	5.677	FA	850,000	2,250,000	08/10/2005	08/15/2035
40434L-AK-1	HP INC				2.B FE	24,941,750	96.9580	24,239,442	25,000,000	24,955,123		7,466			4.000	4.038	AO	211,111	1,000,000	03/29/2022	04/15/2029
40434L-AN-5	HP INC			1	2.B FE	9,972,500	102.6240	10,262,401	10,000,000	9,976,059		2,046			5.500	5.534	JJ	253,611	586,667	06/06/2022	01/15/2033
40465@-AA-0	HSRE CORE HLDG I-LLC				2.B	15,000,000	96.8180	14,522,700	15,000,000	15,000,000					4.130	4.128	JJ	302,867	619,500	07/05/2017	07/05/2025
40465@-AB-8	HSRE CORE HLDG I-LLC				2.B	15,000,000	96.0860	14,412,900	15,000,000	15,000,000					4.230	4.229	JJ	310,200	634,500	07/05/2017	07/05/2026
40465@-AC-6	HSRE CORE HLDG I-LLC				2.B	10,000,000	95.7400	9,574,000	10,000,000	10,000,000					4.300	4.298	AO	105,111	430,000	04/05/2017	04/03/2027
40465@-AD-4	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	21,000,000	96.4690	20,258,490	21,000,000	21,000,000					4.210	4.207	MN	144,894	884,100	05/02/2018	05/02/2026
40465@-AE-2	HSRE CORE HLDG I-LLC B-SR-UNSEC				2.B	35,000,000	97.1010	33,985,350	35,000,000	35,000,000					4.150	4.150	JJ	689,938	1,452,500	07/09/2018	07/09/2025
40465@-AF-9	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	24,000,000	96.3270	23,118,480	24,000,000	24,000,000					4.250	4.250	FA	408,000	1,020,000	08/07/2018	08/07/2026
40465@-AG-7	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	11,000,000	97.2650	10,699,150	11,000,000	11,000,000					4.570	4.566	FA	171,756	502,700	02/27/2019	02/27/2026
40465@-AH-5	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	9,000,000	97.1100	8,739,900	9,000,000	9,000,000					4.650	4.641	FA	142,988	418,500	02/27/2019	02/27/2027
40465@-AL-6	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	13,000,000	86.7510	11,277,630	13,000,000	13,000,000					3.610	3.610	MS	134,272	469,300	09/16/2021	09/16/2031
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR-			4	1.F	9,337,979	91.7460	8,567,222	9,337,979	9,337,979					3.952	3.984	MON	16,403	369,065	04/04/2017	01/15/2038
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC				2.A PL	19,905,132	82.3010	16,382,122	19,905,132	19,905,132					3.830	3.848	JAJO	139,767	762,367	12/30/2020	12/31/2050
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC				2.A PL	21,992,128	83.2710	18,313,065	21,992,128	21,992,128					4.390	4.414	JAJO	177,000	965,454	12/30/2020	12/31/2060
40485@-AA-6	HS Belltower				2.A PL	10,000,000	84.3010	8,430,100	10,000,000	10,000,000					4.250	4.250	AO	83,819	425,000	12/16/2021	11/30/2061
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC				2.A	15,815,525	91.6670	14,454,866	15,768,887	15,808,155		(3,237)			4.250	4.254	MON	29,786	672,167	09/08/2021	08/15/2033
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC				2.A	33,883,932	88.6050	30,022,858	33,883,932	33,883,932					4.250	4.288	MON	64,003	1,440,065	09/08/2021	08/15/2036
40637C-C#-5	Halma plc				2.A	23,864,500	94.2140	22,881,660	24,286,900	24,286,900				737,000	2.290	2.288	JJ	262,889	552,354	04/13/2022	07/12/2032
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC			1	1.F	37,741,290	94.6210	35,711,186	37,741,290	37,741,290					4.500	4.542	MON	61,330	2,581,439	07/07/2011	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC			1	1.F	7,323,537	105.2020	7,704,507	7,323,537	7,323,537					6.400	6.486	MON	16,926	469,193	11/29/2010	06/15/2036
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR				2.C YE	27,525,408	83.4270	22,963,622	27,525,408	27,525,408					3.110	3.130	MON	38,046	855,777	12/28/2021	12/15/2041
410345-AL-6	HANESBRANDS INC CO.GUARNT			1	4.C FE	59,139,375	96.4610	57,394,450	59,500,000	59,135,453		131,546			4.875	5.140	MN	370,635	2,900,625	12/13/2022	05/15/2026
41242*-AT-9	HARDWOOD FDG-LLC R-SR-SEC			1	1.G FE	14,273,466	97.3850	13,900,215	14,273,466	14,273,466					3.530	3.530	JD	34,990	503,853	06/07/2013	06/07/2025
41242*-AU-6	HARDWOOD FDG-LLC S-SR-SEC			1	1.G FE	15,000,000	95.0140	14,252,100	15,000,000	15,000,000					3.780	3.780	JD	39,375	567,000	06/07/2013	06/07/2028
41242*-BG-6	HARDWOOD FDG-LLC				1.G FE	12,000,000	92.8990	11,147,880	12,000,000	12,000,000					3.530	3.530	JD	28,240	423,600	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FDG-LLC				1.G FE	18,000,000	90.6650	16,319,700	18,000,000	18,000,000					3.680	3.680	JD	44,160	662,400	06/07/2017	06/07/2032
41242*-BN-1	HARDWOOD FDG-LLC SR-UNSEC				1.G FE	35,000,000	91.4860	32,020,100	35,000,000	35,000,000					4.230	4.230	JD	98,700	1,480,500	10/04/2018	06/07/2038
41242*-CB-6	HARDWOOD FDG-LLC				1.G FE	5,000,000	80.7620	4,038,100	5,000,000	5,000,000					3.130	3.129	JD	10,433	156,500	06/07/2021	06/07/2036
41242*-CC-4	HARDWOOD FDG-LLC HARDWOOD FUNDING, LLC				1.G FE	4,000,000	79.1670	3,166,680	4,000,000	4,000,000					3.610	3.610	JD	9,627	144,400	06/07/2021	06/07/2041
41242*-CF-7	HARDWOOD FDG-LLC				1.G FE	20,000,000	72.7660	14,553,200	20,000,000	20,000,000					2.990	2.989	JD	39,867	598,000	12/14/2021	06/07/2042
413086-AH-2	HARMAN INTL IND SR UNSEC			1	1.F FE	32,887,182	98.4010	32,846,127	33,380,000	33,298,215		56,676			4.150	4.336	MN	177,007	1,385,270	12/01/2015	05/15/2025
416515-AP-9	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	4,050,800	106.6660	8,533,283	8,000,000	4,452,406		54,492			6.100	12.300	AO	122,000	488,000	03/31/2009	10/01/2041
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSEC				2.A FE	35,896,597	85.0940	30,026,255	35,286,000	35,821,153		(17,905)			4.300	4.184	AO	320,318	1,517,298	06/06/2019	04/15/2043
416515-BD-5	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	1,979,940	87.4690	1,749,384	2,000,000	1,982,061		405			4.400	4.461	MS	25,911	88,000	03/13/2018	03/15/2048
416515-BE-3	HARTFORD FINL SVCS GRP			1	2.A FE	44,293,993	90.8040	41,167,583	45,337,000	44,456,840		94,882			2.800	3.165	FA	465,460	1,205,036	11/17/2023	08/19/2029
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6			2	2.A FE	58,598,449	77.4680	44,053,225	56,866,000	58,460,025		(42,693)			3.600	3.427	FA	750,631	2,047,176	08/12/2020	08/19/2049
416518-AD-0	HARTFORD FINL SVCS GRP			1	2.A FE	55,145,752	66.6720	38,436,288	57,650,000	55,230,015		46,411			2.900	3.114	MS	492,267	1,671,850	04/27/2022	09/15/2051
41652P-AC-3	HARTFORD HEALTHCARE CORP				1.F FE	65,824,466	71.2600	46,787,099	65,657,000	65,814,636		(3,991)			3.447	3.432	JJ	1,131,598	2,263,197	04/29/2021	07/01/2054
41805#-AD-9	HASA-INC SUB-UNSEC				5.B Z		0.0000								10.750	0.000	MJSD		70,726		01/16/2026
418751-AD-5	HAT HOLDINGS I LLC HAT SERIES 144A				3.A FE	20,353,163	84.2160	17,196,815	20,420,000	20,379,943		4,785			3.750	3.782	FA	289,283	765,750	12/17/2021	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A			1	3.A FE	20,005,500	93.9870	18,811,480	20,015,000	20,005,796		296			3.375	3.393	JD	30,023	673,819	11/29/2023	06/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
418751-AL-7	HAT HOLDINGS I LLC HAT SERIES 144A			1	3.A FE	7,990,000	104.1340	8,320,339	7,990,000	7,990,000					8.000	8.000	JD	42,613		12/04/2023	06/15/2027
41975*-AP-0	HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC				4.B YE	7,500,000	89.7980	6,734,850	7,500,000	7,500,000					4.380	4.380	MN	28,288	328,500	05/30/2018	05/30/2028
41975*-AS-4	HAWAII ELECTRIC LIGHT CO-INC. SR-UNSEC				4.B YE	5,000,000	74.8120	3,740,600	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
41975*-AX-3	MAUI ELECTRIC CO-LTD				4.B	7,000,000	89.4860	6,264,020	7,000,000	7,000,000					6.250	6.250	FA	172,569	218,750	11/10/2022	02/09/2033
419866-G*-3	HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC				4.A YE	47,000,000	89.7980	42,205,060	47,000,000	47,000,000					4.380	4.380	MN	177,268	2,058,600	05/30/2018	05/30/2028
419866-H*-2	HAWAIIAN ELECTRIC CO-INC. SR-UNSEC				4.A YE	25,000,000	74.8120	18,703,000	25,000,000	25,000,000					4.210	4.210	MN	134,486	1,052,500	05/13/2019	05/15/2034
419866-K#-4	MAUI ELECTRIC CO-LTD				4.A	13,000,000	89.4860	11,633,180	13,000,000	13,000,000					6.250	6.250	FA	320,486	406,250	11/10/2022	02/09/2033
421924-BT-7	ENCOMPASS HEALTH CORP CO.GUARNT			1	4.A FE	6,265,238	99.5960	6,244,691	6,270,000	6,268,659		728			5.750	5.763	MS	106,155	360,525	12/12/2018	09/15/2025
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC			1	1.F	14,938,104	89.8670	13,424,426	14,938,104	14,938,104					3.570	3.596	MON	1,481	533,575	09/03/2013	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC				1.F	12,890,560	88.8780	11,456,872	12,890,560	12,890,560					3.700	3.730	MON	41,071	434,555	04/30/2021	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC			1	1.F	24,209,517	92.2710	22,338,363	24,209,517	24,209,517					3.550	3.576	MON	2,387	859,454	05/01/2014	11/30/2034
42217K-BF-2	WELLTOWER INC SR UNSEC			1	2.A FE	42,079,501	98.1960	40,778,839	41,528,000	41,609,959		(73,306)			4.000	3.812	JD	138,427	1,661,120	09/29/2016	06/01/2025
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	38,367,655	95.4320	36,717,475	38,475,000	38,443,905		11,300			3.500	3.533	FA	561,094	1,346,625	07/07/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	19,645,187	94.5460	18,761,655	19,844,000	19,755,428		22,707			3.750	3.886	JJ	372,075	744,150	01/22/2019	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2.B FE	29,697,045	87.4200	25,876,281	29,600,000	29,664,110		(11,288)			3.100	3.055	FA	346,649	917,600	07/09/2020	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	35,583,365	80.0360	28,712,876	35,875,000	35,666,816		26,477			2.000	2.087	MS	211,264	717,500	01/15/2021	03/15/2031
42225U-AJ-3	HEALTHCARE TRUST OF AMER			1	2.B FE	34,897,073	97.0120	34,532,376	35,596,000	35,250,604		245,740			3.875	4.635	MN	229,891	1,379,345	07/20/2022	05/01/2025
42225U-AL-8	HEALTHCARE TRUST OF AMER			1	2.B FE	12,218,348	82.1130	11,913,744	14,509,000	12,590,455		258,520			2.400	4.898	MS	102,530	348,216	07/20/2022	03/15/2030
42225U-AM-6	HEALTHCARE TRUST OF AMER			1	2.B FE	25,409,349	77.3970	24,523,350	31,685,000	26,288,346		610,819			2.050	4.884	MS	191,254	652,618	07/20/2022	03/15/2031
42237R-A*-8	Orlando Heathrow Ground Lease				1.D PL	63,120,056	81.6990	50,557,308	61,882,408	63,056,206		1,173,798			3.907	3.810	MON	107,455	2,417,744	12/29/2021	12/15/2056
42241@-AE-9	HEARST COMMUNICATIONS-INC. A-SR-UNSEC			1	1.G	95,000,000	99.6770	94,693,150	95,000,000	95,000,000					3.850	3.850	AO	822,938	3,657,500	04/08/2014	04/08/2024
42241@-AJ-8	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	10,000,000	99.8310	9,983,100	10,000,000	10,000,000					4.020	4.020	JD	33,500	402,000	05/31/2018	06/01/2028
42241@-AK-5	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	40,000,000	99.7280	39,891,200	40,000,000	40,000,000					4.120	4.119	JD	137,333	1,648,000	05/31/2018	06/01/2030
42241@-AL-3	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	50,000,000	98.8810	49,440,500	50,000,000	50,000,000					4.270	4.270	JD	177,917	2,135,000	05/31/2018	06/01/2033
42249#-AB-5	HEALTHPARTNERS-INC. SR-UNSEC				1.F YE	50,000,000	90.4810	45,240,500	50,000,000	50,000,000					4.620	4.620	JJ	1,142,167	2,310,000	11/01/2018	07/01/2048
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC				1.F FE	98,759,091	88.7000	87,599,314	98,759,091	98,759,091					4.370	4.370	JJ	2,133,910	4,315,772	05/07/2020	07/01/2050
42250P-AA-1	HEALTHPEAK PROPERTIES			1	2.A FE	4,940,500	88.9260	4,446,277	5,000,000	4,960,687		5,826			3.000	3.144	JJ	69,167	150,000	06/03/2020	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	41,149,475	86.7950	34,804,858	40,100,000	40,859,542		(102,400)			2.875	2.566	JJ	531,603	1,152,875	10/18/2021	01/15/2031
42250P-AD-5	HEALTHPEAK PROPERTIES			1	2.A FE	9,194,315	87.8930	8,130,065	9,250,000	9,210,130		7,593			2.125	2.218	JD	16,380	196,563	11/15/2021	12/01/2028
42251#-AC-8	HEB GROCERY CO LP C-SR-UNSEC			1	1.G	7,000,000	100.0820	7,005,740	7,000,000	7,000,000					6.320	6.320	JJ	218,742	442,400	07/15/2004	07/01/2024
42251#-AJ-3	HEB GROCERY CO LP F-SR			1	1.G	8,000,000	104.0960	8,327,680	8,000,000	8,000,000					6.370	6.370	JD	42,467	509,600	05/26/2006	06/01/2027
42251#-AV-6	HEB GROCERY CO LP B-SR-UNSEC			1	1.G	12,000,000	89.7750	10,773,000	12,000,000	12,000,000					3.670	3.670	MS	108,877	440,400	01/29/2016	03/30/2033
42251#-AX-2	HEB GROCERY CO LP D-SR-UNSEC			1	1.G	15,000,000	88.5960	13,289,400	15,000,000	15,000,000					4.030	4.030	MS	149,446	604,500	01/29/2016	03/30/2037
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			1	1.F	50,781,047	94.6200	48,049,027	50,781,047	50,781,047					4.490	4.531	MON	190,006	2,280,066	02/20/2013	03/01/2038
422568-AA-9	HEARTHSTONE UTILITIES-INC. SR-UNSEC				2.C PL	10,000,000	91.2090	9,120,900	10,000,000	10,000,000					3.600	3.601	AO	68,000	360,000	12/27/2019	10/19/2028
42280#-AG-4	THE HEICO COS-L.L.C.				2.C	25,000,000	94.3510	23,587,750	25,000,000	25,000,000					3.720	3.720	MN	113,667	930,000	11/17/2016	11/17/2028
426767-AA-7	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	4,500,000	95.2090	4,284,427	4,500,000	4,500,000					3.356	3.356	JD	12,585	151,020	06/18/2015	12/01/2025
426767-AB-5	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	35,000,000	72.9880	25,545,826	35,000,000	35,000,000					4.407	4.407	JD	128,538	1,542,450	06/18/2015	12/01/2045
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik				2.C Z	24,833,383	92.4790	22,982,200	24,851,323	24,845,832		4,033			12.000	12.199	MJSD	16,568	2,356,199	12/13/2023	02/18/2025
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC				3.A Z	10,409,503	92.1070	9,613,929	10,437,818	10,422,675		6,398			14.250	14.761	MJSD	4,132	2,679,728	12/29/2023	02/18/2025
427096-A#-9	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	24,980,769	97.1570	24,270,566	24,980,769	24,980,769					4.310	4.310	JD	80,750	1,076,671	06/03/2020	06/03/2025
427096-A@-1	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	18,319,231	97.4440	17,850,991	18,319,231	18,319,231					4.280	4.280	FA	317,981	784,096	02/05/2020	02/05/2025
427096-B*-2	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	3,000,000	96.9340	2,908,020	3,000,000	3,000,000					4.500	4.501	MS	43,500	135,000	11/04/2020	03/04/2026
427096-B@-0	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	13,800,000	97.0350	13,390,830	13,800,000	13,800,000					4.550	4.550	MS	202,323	627,900	03/04/2021	03/04/2026
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC				1.F	18,755,188	115.1490	21,596,411	18,755,188	18,755,188					5.820	5.891	MON	90,963	359,953	05/01/2023	05/01/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC			1	1.F	48,444,298	107.0860	51,877,061	48,444,298	48,444,298					5.820	5.890	MON	234,955	2,819,822	09/20/2011	08/01/2041
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	2,445,125	100.6920	2,466,960	2,450,000	2,445,384		259			4.500	4.525	MN	17,456	55,125	05/01/2023	05/04/2033
42809H-AF-4	HESS CORP SR UNSEC			1	2.C FE	21,376,987	98.8120	21,269,315	21,525,000	21,515,672		16,880			3.500	3.582	JJ	347,390	753,375	10/03/2014	07/15/2024
42970#-AA-2	HIGH NOON SOLAR-LLC				2.C PL	36,724,487	88.4820	32,494,560	36,724,487	36,724,487					4.110	4.112	JD	758,881	754,688	08/08/2017	12/31/2036
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	19,785,761	94.5990	18,919,890	20,000,000	19,897,027		22,368			4.111	4.248	FA	310,609	822,200	07/18/2018	02/15/2028
42981D-AA-4	HIGH STREET FDG TRUST II SECURED			1	2.A FE	13,625,000	83.3230	11,352,721	13,625,000	13,625,000					4.682	4.682	FA	240,993	637,923	03/08/2018	02/15/2048
43037*-AA-5	HIGHLAND LANDMARK				1.D PL	19,334,216	78.9550	14,966,010	18,955,114	19,314,822		359,709			3.797	3.700	MON	31,988	719,797	01/07/2022	01/15/2057
431116-AC-6	HIGHMARK INC SR UNSEC			1	1.G FE	14,405,025	97.5900	14,150,566	14,500,000	14,426,431		2,313			6.125	6.173	MN	113,483	888,125	05/03/2011	05/15/2041
431282-AP-7	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	23,920,290	92.8130	22,488,491	24,230,000	24,118,498		32,350			3.875	4.031	MS	312,971	938,913	03/22/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	18,990,574	92.0910	17,773,498	19,300,000	19,149,884		31,854			4.125	4.329	MS	234,415	796,125	09/12/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.B FE	20,529,502	90.4600	18,634,822	20,600,000	20,560,074		6,599			4.200	4.241	AO	182,653	865,200	02/27/2019	04/15/2029
431282-AS-1	HIGHWOODS REALTY LP			1	2.B FE	1,450,425	82.6220	1,239,337	1,500,000	1,466,902		4,778			3.050	3.453	FA	17,283	45,750	06/04/2020	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP			1	2.B FE	24,916,634	77.7290	19,432,169	25,000,000	24,941,052		7,473			2.600	2.637	FA	270,833	650,000	10/19/2020	02/01/2031
431318-AU-8	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	140,219	96.5700	144,854	150,000	140,393		175			5.750	7.278	FA	3,594		11/29/2023	02/01/2029
431318-AV-6	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	113,775	96.3890	120,486	125,000	113,919		144			6.000	7.643	FA	3,125		11/16/2023	02/01/2031
431318-AY-0	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	92,030	96.9810	96,981	100,000	92,146		116			6.000	7.593	AO	1,267		11/16/2023	04/15/2030
431318-AZ-7	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	112,753	96.1910	120,239	125,000	112,877		124			6.250	7.864	AO	1,649		11/16/2023	04/15/2032
431318-BC-7	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	454,365	105.9440	476,748	450,000	454,334		(31)			8.375	8.205	MN	5,548		11/16/2023	11/01/2033
432833-AN-1	HILTON DOMESTIC OPERATIN SERIES 144A			1	3.B FE	21,294,470	87.2710	22,690,429	26,000,000	21,733,933		379,747			3.625	6.228	FA	356,056	942,500	01/30/2023	02/15/2032
432891-AK-5	HILTON WORLDWIDE FIN LLC CO.GUARNT			1	3.B FE	35,000,000	98.5070	34,477,475	35,000,000	35,000,000					4.875	4.875	AO	426,563	1,706,250	08/08/2017	04/01/2027
43324@-AB-3	HINES GLOBAL REAL ESTATE				1.F PL	30,000,000	80.9720	24,291,600	30,000,000	30,000,000					2.880	2.880	JJ	400,800	864,000	07/14/2021	07/14/2033
43324@-AC-1	HINES GLOBAL REAL ESTATE				1.F PL	35,000,000	77.6290	27,170,150	35,000,000	35,000,000					3.030	3.030	JJ	491,954	1,060,500	07/14/2021	07/14/2036
43324@-AD-9	HINES GLOBAL REAL ESTATE				1.F PL	15,000,000	104.1850	15,627,750	15,000,000	15,000,000					6.370	6.372	JJ	443,246		06/02/2023	06/21/2030
436440-AM-3	HOLOGIC INC CO.GUARNT			1	3.B FE	20,012,500	95.9910	19,198,240	20,000,000	20,003,747		(1,676)			4.625	4.615	FA	385,417	925,000	01/17/2018	02/01/2028
436440-AP-6	HOLOGIC INC SERIES 144A			1	3.B FE	12,975,575	90.6620	12,216,696	13,475,000	13,055,309		66,358			3.250	3.894	FA	165,443	436,313	11/16/2023	02/15/2029
43655*-AA-6	HOLT TEXAS LTD				2.B PL	50,000,000	100.7880	50,394,000	50,000,000	50,000,000					6.630	6.630	MN	368,333		11/17/2023	11/21/2028
43655*-AB-4	HOLT TEXAS LTD				2.B PL	25,000,000	101.0280	25,257,000	25,000,000	25,000,000					6.760	6.760	MN	187,778		11/17/2023	11/21/2030
437076-BK-7	HOME DEPOT INC SR UNSEC			1	1.F FE	5,841,635	98.0090	5,733,534	5,850,000	5,848,372		913			3.350	3.367	MS	57,704	195,975	09/08/2015	09/15/2025
437076-BP-6	HOME DEPOT INC SR UNSEC			1	1.F FE	70,959,638	78.5890	58,313,206	74,200,000	71,242,028		43,998			3.500	3.709	MS	764,672	2,597,000	11/16/2016	09/15/2056
437076-CB-6	HOME DEPOT INC			1	1.F FE	2,461,165	91.3320	2,260,473	2,475,000	2,465,912		1,305			2.700	2.764	AO	14,108	66,825	03/26/2020	04/15/2030
437076-CC-4	HOME DEPOT INC			1	1.F FE	12,389,250	82.6070	10,325,896	12,500,000	12,404,922		4,319			3.300	3.361	AO	87,083	412,500	03/26/2020	04/15/2040
437076-CG-5	HOME DEPOT INC			1	1.F FE	7,884,200	63.1410	6,314,087	10,000,000	7,960,994		43,872			2.375	3.550	MS	69,931	237,500	03/23/2022	03/15/2051
437076-CP-5	HOME DEPOT INC			1	1.F FE	14,772,000	92.3410	13,851,095	15,000,000	14,806,698		19,834			3.250	3.430	AO	102,917	487,500	03/25/2022	04/15/2032
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC			1	1.F	2,282,037	97.1880	2,195,907	2,259,442	2,266,289		(1,699)			3.880	3.754	MON	3,896	88,020	11/07/2013	01/15/2028
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC			1	1.F	12,921,641	98.0520	12,669,927	12,921,641	12,921,641					4.409	4.450	MON	33,236	572,985	11/30/2012	01/31/2029
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC				1.F	21,651,391	79.1930	17,146,386	21,651,391	21,651,391					3.370	3.393	MON	32,429	729,489	08/17/2020	10/15/2040
438516-BL-9	HONEYWELL INTERNATIONAL SR UNSEC			1	1.F FE	19,017,500	95.2570	19,051,391	20,000,000	19,689,094		103,437			2.500	3.077	MN	83,333	500,000	11/21/2016	11/01/2026
438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC			1	1.F FE	50,345,591	85.8020	42,900,808	50,000,000	50,304,213		(8,024)			3.812	3.773	MN	211,778	1,906,000	01/30/2018	11/21/2047
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	1,897,929	86.6190	1,645,767	1,900,000	1,898,635		198			1.950	1.962	JD	3,088	37,050	05/14/2020	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL			1	1.F FE	23,863,089	75.9940	17,801,576	23,425,000	23,824,708		(11,894)			2.800	2.702	JD	54,658	655,900	08/12/2020	06/01/2050
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	24,704,991	83.4360	22,523,636	26,995,000	25,065,379		217,512			1.750	2.776	MS	157,471	472,413	08/05/2022	09/01/2031
438516-CM-6	HONEYWELL INTERNATIONAL			1	1.F FE	780,021	100.5070	829,181	825,000	780,471		450			4.500	5.196	JJ	23,100		11/17/2023	01/15/2034
44107H-AF-9	HOSPITAL SPECIAL SURGERY SERIES 2020			1	1.E FE	1,904,660	62.2520	1,245,036	2,000,000	1,909,391		2,210			2.667	2.912	AO	13,335	53,340	11/02/2021	10/01/2050
44107T-AV-8	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	21,022,164	97.6500	20,604,086	21,100,000	21,051,912		6,851			4.000	4.162	JD	37,511	818,000	11/17/2023	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	4,884,320	98.0930	4,806,571	4,900,000	4,896,146		1,725			4.500	4.540	FA	91,875	220,500	10/08/2015	02/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H			1	2.C FE	28,833,548	89.7370	26,382,592	29,400,000	28,912,400		24,111			3.375	3.674	JD	44,100	951,750	11/17/2023	12/15/2029
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC			1	1.D	22,078,122	89.6270	19,787,958	22,078,122	22,078,122					3.750	3.779	MON	13,799	827,920	01/17/2013	01/25/2038
44409#-AA-9	HUDSON PACIFIC PROP-L.P.				2.C	55,000,000	95.8810	52,734,550	55,000,000	55,000,000					3.980	3.980	JJ	1,064,097	2,189,000	07/06/2016	07/06/2026
44409M-AB-2	HUDSON PACIFIC PROPERTIE CO.GUARNT			2	2.C FE	9,816,969	81.1170	8,071,094	9,950,000	9,873,284		12,552			4.650	4.818	AO	115,669	462,675	02/20/2019	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE			1	2.C FE	25,494,990	73.4430	18,727,852	25,500,000	25,500,085		(487)			3.250	3.248	JJ	382,146	828,750	07/17/2020	01/15/2030
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC				3.C YE	57,214,064	87.4590	50,038,848	57,214,064	57,214,064					6.250	6.300	MJSD	9,933	2,693,688	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC SR UNSEC			1	2.B FE	29,960,100	98.7430	29,622,871	30,000,000	29,996,505		4,516			3.850	3.866	AO	288,750	1,155,000	09/16/2014	10/01/2024
444859-BE-1	HUMANA INC SR UNSEC			1	2.B FE	19,903,600	94.5470	18,909,307	20,000,000	19,920,456		2,148			4.950	4.981	AO	247,500	990,000	09/16/2014	10/01/2044
444859-BG-6	HUMANA INC SR UNSEC			1	2.B FE	7,392,970	92.9620	6,879,159	7,400,000	7,393,808		143			4.800	4.806	MS	104,587	355,200	03/13/2017	03/15/2047
444859-BK-7	HUMANA INC SR UNSEC			2	2.B FE	19,231,618	92.5670	17,680,243	19,100,000	19,137,399		(10,412)			3.125	3.066	FA	225,486	596,875	04/08/2022	08/15/2029
444859-BR-2	HUMANA INC			1	2.B FE	32,182,324	82.2290	27,217,920	33,100,000	32,328,378		80,475			2.150	2.457	FA	292,567	711,650	04/08/2022	02/03/2032
444859-BT-8	HUMANA INC			1	2.B FE	24,368,768	96.0610	23,438,800	24,400,000	24,375,945		4,093			3.700	3.721	MS	245,762	902,800	03/21/2022	03/23/2029
444859-BY-7	HUMANA INC			1	2.B FE	2,024,640	107.0300	2,140,601	2,000,000	2,024,392		(248)			5.950	5.788	MS	17,189		11/17/2023	03/15/2034
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	50,396,066	85.5340	43,551,493	50,917,000	50,502,921		57,487			2.550	2.688	FA	530,173	1,298,384	04/08/2022	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES SERIES WI			2	2.A FE	35,452,683	75.5740	27,494,705	36,381,000	35,539,074		52,293			2.487	2.697	FA	341,812	904,795	05/03/2022	08/15/2036
446150-BC-7	HUNTINGTON BANCSHARES			1	2.A FE	20,325,000	103.1130	20,957,729	20,325,000	20,325,000					6.208	6.203	FA	455,641		08/14/2023	08/21/2029
446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT			1	2.C FE	24,700,000	94.5350	23,350,155	24,700,000	24,700,000					3.483	3.483	JD	71,692	860,301	06/15/2018	12/01/2027
446413-AZ-9	HUNTINGTON INGALLS INDUS			1	2.C FE	26,960,596	87.9040	23,909,980	27,200,000	27,016,996		37,023			2.043	2.196	FA	208,386	555,696	06/21/2022	08/16/2028
44691#-AA-6	HUNTRESS ONE LLC				1.C Z	68,545,000	104.3510	71,527,393	68,545,000	68,545,000					6.130	6.243	MON	361,822	1,331,893	09/05/2023	07/31/2030
44852#-AA-1	HY AUX TENANT LLC				3.A Z	50,000,000	99.6720	49,836,000	50,000,000	50,000,000					7.550	7.625	MJSD	408,958		10/27/2023	11/22/2030
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2.A FE	9,590,650	93.3500	9,335,014	10,000,000	9,870,745		44,025			2.750	3.245	MS	71,806	275,000	11/29/2016	09/27/2026
44891A-AZ-0	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	14,992,650	99.8570	14,978,494	15,000,000	14,999,864		1,587			4.300	4.311	FA	268,750	645,000	01/28/2019	02/01/2024
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	3,717,723	98.7960	3,655,443	3,700,000	3,701,819		(3,802)			3.400	3.293	JD	3,844	125,800	07/19/2019	06/20/2024
449282-AA-0	Ichthys LNG Pty Ltd				1.G PL	100,000,000	97.4010	97,401,000	100,000,000	100,000,000					4.250	4.245	JD	188,889	4,273,668	05/10/2022	12/15/2029
44929@-AF-1	ICRE REIT HLDGS A-SR-UNSEC			1	2.B	32,000,000	96.3200	30,822,400	32,000,000	32,000,000					4.380	4.380	MN	140,160	1,401,600	11/25/2013	11/25/2026
44929@-AK-0	ICRE REIT HLDGS SR-UNSEC				2.B	12,000,000	93.3100	11,197,200	12,000,000	12,000,000					3.760	3.760	JJ	220,587	451,200	12/22/2015	01/05/2028
44929@-AN-4	ICRE REIT HLDGS				2.B	7,000,000	93.6390	6,554,730	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017	07/05/2027
44929@-AP-9	ICRE REIT HLDGS				2.B	13,000,000	91.6070	11,908,910	13,000,000	13,000,000					3.760	3.760	JJ	238,969	488,800	07/05/2017	07/05/2029
44929@-AQ-7	ICRE REIT HLDGS SR-UNSEC				2.B YE	15,000,000	92.7130	13,906,950	15,000,000	15,000,000					3.850	3.850	MN	96,250	577,500	05/01/2019	05/01/2028
44929@-AR-5	ICRE REIT HLDGS SR-UNSEC				2.B	15,000,000	89.7800	13,467,000	15,000,000	15,000,000					4.010	4.010	MN	100,250	601,500	05/01/2019	05/01/2031
44929@-AZ-7	ICRE REIT HLDGS				2.B	25,000,000	102.2390	25,559,750	25,000,000	25,000,000					5.930	5.930	MN	210,021	741,250	04/20/2023	05/10/2030
449934-AD-0	IQVIA INC CO.GUARNT			1	3.B FE	37,526,250	99.0450	36,646,513	37,000,000	37,060,440		(73,768)			5.000	4.786	AO	390,556	1,850,000	09/20/2016	10/15/2026
45005*-AB-6	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	50,000,000	94.5890	47,294,500	50,000,000	50,000,000					4.020	4.020	MS	647,667	2,010,000	03/03/2021	03/03/2028
45005*-AC-4	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	15,000,000	93.5030	14,025,450	15,000,000	15,000,000					4.480	4.480	MS	216,533	672,000	03/03/2021	03/03/2031
45005*-AE-0	INDUSTRIAL REALTY GROUP, LLC				2.C FE	34,000,000	94.5220	32,137,480	34,000,000	34,000,000					4.250	4.250	MS	465,611	1,445,000	12/16/2021	03/03/2028
45005*-AG-5	INDUSTRIAL REALTY GROUP, LLC				2.C FE	5,000,000	100.7870	5,039,350	5,000,000	5,000,000					7.750	7.757	MS	18,299		12/01/2023	03/03/2027
45029#-AC-2	ISO NEW ENGLAND INC SR-UNSEC			1	1.E	19,500,000	99.2640	19,356,480	19,500,000	19,500,000					4.490	4.490	MN	128,900	875,550	05/22/2014	11/08/2024
450319-AA-6	ITC MIDWEST LLC 1ST MORTG			1	1.F FE	24,942,613	102.9590	26,120,579	25,370,000	25,068,344		12,673			6.150	6.277	JJ	654,440	1,560,255	04/14/2009	01/31/2038
450319-B@-6	ITC MIDWEST LLC F-SR-SEC				1.F	43,000,000	80.8020	34,744,860	43,000,000	43,000,000					4.090	4.090	MN	293,117	1,758,700	04/04/2013	04/30/2043
450319-C@-5	ITC MIDWEST LLC SR-SEC				1.F	25,000,000	83.4700	20,867,500	25,000,000	25,000,000					4.320	4.320	MN	180,000	1,080,000	11/01/2018	11/01/2051
450319-D*-6	ITC MIDWEST LLC				1.F	16,000,000	96.8790	15,500,640	16,000,000	16,000,000					3.870	3.870	AO	135,880	619,200	08/02/2022	10/12/2027
450319-D@-4	ITC MIDWEST LLC				1.F	22,000,000	86.4310	19,014,820	22,000,000	22,000,000					4.530	4.530	AO	218,698	996,600	08/02/2022	10/12/2052
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC			1	1.E	20,044,498	97.8040	19,604,321	20,044,498	20,044,498					5.050	5.103	MON	44,989	1,012,237	05/02/2014	06/15/2045
450320-AA-3	ITC GREAT PLAINS-LLC SR-SEC			1	1.F	30,000,000	82.2700	24,681,000	30,000,000	30,000,000					4.160	4.160	MN	117,867	1,248,000	11/26/2014	11/26/2044
450636-AA-3	ITR CONCESSION CO LLC A-SR-SEC			1	2.B FE	43,000,000	96.4990	41,494,433	43,000,000	43,000,000					4.197	4.197	JJ	822,146	1,804,710	07/23/2015	07/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
450636-D#-9	ITR CONCESSION CO LLC				2.B FE	27,000,000	90.6960	24,487,920	27,000,000	27,000,000					3.170	3.170	MS	252,015	855,900	02/16/2022	03/15/2029
450636-E*-2	ITR CONCESSION CO LLC				2.B FE	25,000,000	86.3410	21,585,250	25,000,000	25,000,000					3.290	3.290	MS	242,181	822,500	02/16/2022	03/15/2032
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	22,476,260	95.4110	21,562,904	22,600,000	22,329,532		(27,811)			6.250	6.215	MN	180,486	1,406,250	11/29/2023	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	17,634,190	89.8220	16,168,032	18,000,000	17,646,347		71,402			5.250	5.796	MN	120,750	945,000	10/31/2022	05/15/2027
451102-CC-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	23,062,000	83.5060	19,258,154	23,062,000	23,062,000					4.375	4.375	FA	420,401	1,008,963	07/02/2021	02/01/2029
45138L-AL-7	IDAHO POWER CO 1ST MORTG			1	1.F FE	4,848,150	104.9930	5,249,633	5,000,000	4,920,976		6,521			6.000	6.235	AO	63,333	300,000	05/31/2006	11/15/2032
45138L-AN-3	IDAHO POWER CO 1ST MORTG			1	1.F FE	21,795,060	100.7740	22,170,258	22,000,000	21,890,387		8,721			5.500	5.569	AO	302,500	1,210,000	04/18/2007	04/01/2033
45138L-AP-8	IDAHO POWER CO 1ST MORTG			1	1.F FE	19,846,600	98.8140	19,762,787	20,000,000	19,918,332		5,806			5.500	5.553	MS	323,889	1,100,000	03/23/2004	03/15/2034
45138L-AQ-6	IDAHO POWER CO 1ST MORTG			1	1.F FE	5,106,800	104.0600	5,202,988	5,000,000	5,059,470		(3,975)			5.875	5.724	FA	110,972	293,750	11/08/2004	08/15/2034
45138L-AR-4	IDAHO POWER CO 1ST MORTG			1	1.F FE	9,931,900	94.0560	9,405,590	10,000,000	9,960,589		2,394			5.300	5.346	FA	200,222	530,000	08/23/2005	08/15/2035
45138L-AT-0	IDAHO POWER CO 1ST MORTG			1	1.F FE	2,493,300	105.7710	2,644,265	2,500,000	2,495,433		204			6.250	6.270	AO	32,986	156,250	10/15/2007	10/15/2037
45138L-AY-9	IDAHO POWER CO 1ST MORTG			1	1.F FE	20,170,748	89.3900	18,101,468	20,250,000	20,192,513		2,197			4.850	4.875	FA	371,025	982,125	09/24/2010	08/15/2040
45138L-BA-0	IDAHO POWER CO 1ST MORTG			1	1.F FE	4,996,700	80.4520	4,022,623	5,000,000	4,997,474		89			4.300	4.304	AO	53,750	215,000	04/10/2012	04/01/2042
45138L-BC-6	IDAHO POWER CO 1ST MORTG			1	1.F FE	14,961,150	76.4570	11,468,532	15,000,000	14,970,082		1,013			4.000	4.015	AO	150,000	600,000	04/03/2013	04/01/2043
45138L-BD-4	IDAHO POWER CO 1ST MORTG			1	1.G FE	12,910,820	74.7740	9,720,637	13,000,000	12,927,808		2,216			3.650	3.688	MS	158,167	474,500	03/03/2015	03/01/2045
45138L-BE-2	IDAHO POWER CO 1ST MORTG			1	1.F FE	1,994,840	78.2220	1,564,446	2,000,000	1,995,638		119			4.050	4.065	MS	27,000	81,000	03/07/2016	03/01/2046
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	17,408,022	100.2540	17,704,801	17,660,000	17,468,858		6,605			4.875	4.968	MS	253,495	860,925	08/24/2011	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	99,038,000	89.3030	89,303,165	100,000,000	99,278,593		25,678			3.900	3.955	MS	1,300,000	3,900,000	08/21/2012	09/01/2042
45258L-AA-5	IMOLA MERGER CORP SERIES 144A			1	3.C FE	69,232,099	95.0100	68,716,250	72,325,000	69,763,189		379,618			4.750	5.500	MN	438,973	3,428,313	11/29/2023	05/15/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC			1	2.A PL	40,199,376	89.1970	35,856,638	40,199,376	40,199,376					6.000	6.000	JD	1,212,681	1,205,981	12/27/2012	06/30/2038
454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	9,943,200	106.6340	10,663,404	10,000,000	9,962,274		1,816			6.050	6.092	MS	178,139	605,000	11/09/2006	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	12,045,868	89.4240	10,797,972	12,075,000	12,050,320		626			4.550	4.565	MS	161,771	549,413	03/01/2016	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	20,700,458	76.5980	15,989,822	20,875,000	20,723,622		3,932			3.750	3.797	JJ	391,406	782,813	06/27/2017	07/01/2047
454889-AU-0	INDIANA MICHIGAN POWER			1	1.G FE	6,747,096	71.1700	4,839,580	6,800,000	6,750,007		1,114			3.250	3.291	MN	36,833	221,000	04/27/2021	05/01/2051
455434-BG-4	INDIANAPOLIS PWR & LIGHT 1ST MORTG				1.G FE	20,600,650	108.2970	21,659,468	20,000,000	20,330,523		(23,132)			6.600	6.374	JJ	660,000	1,320,000	04/08/2004	01/01/2034
455434-BH-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	14,903,700	102.8870	15,433,107	15,000,000	14,938,182		3,129			6.050	6.097	AO	226,875	907,500	10/02/2006	10/01/2036
455434-BL-3	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	7,999,280	107.9810	8,638,508	8,000,000	7,999,308		27			6.600	6.601	JD	44,000	528,000	06/12/2007	06/01/2037
455434-BQ-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	969,410	85.6680	856,675	1,000,000	975,518		746			4.650	4.846	JD	3,875	46,500	01/10/2014	06/01/2043
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT				2.A FE	1,464,000	102.3700	1,535,550	1,500,000	1,496,036		2,566			7.200	7.400	JD	9,000	108,000	06/14/1995	06/01/2025
45687A-AN-2	INGERSOLL-RAND GL HLD CO CO.GUARNT			1	2.A FE	13,009,571	88.6750	11,727,302	13,225,000	13,019,927		4,557			4.300	4.404	FA	205,355	568,675	04/21/2022	02/21/2048
458140-AS-9	INTEL CORP SR UNSEC			1	1.F FE	44,217,952	98.4120	43,620,958	44,325,000	44,272,674		9,867			3.700	3.777	JJ	692,455	1,577,125	11/17/2023	07/29/2025
458140-AV-2	INTEL CORP SR UNSEC			1	1.F FE	5,169,550	88.1080	4,405,413	5,000,000	5,145,518		(4,147)			4.100	3.901	MN	23,917	205,000	07/06/2017	05/19/2046
458140-AX-8	INTEL CORP SR UNSEC			1	1.F FE	14,950,200	96.1070	14,416,070	15,000,000	14,981,487		5,138			3.150	3.189	MN	65,625	472,500	05/08/2017	05/11/2027
458140-AY-6	INTEL CORP SR UNSEC			1	1.F FE	5,191,350	86.9750	4,348,738	5,000,000	5,165,709		(4,436)			4.100	3.880	MN	28,472	205,000	07/13/2017	05/11/2047
458140-BG-4	INTEL CORP SR UNSEC			1	1.F FE	4,755,124	81.2210	4,061,030	5,000,000	4,782,257		5,334			3.734	4.019	JD	11,928	186,700	06/14/2018	12/08/2047
458140-BH-2	INTEL CORP			1	1.F FE	1,046,781	90.0070	922,573	1,025,000	1,038,438		(2,219)			2.450	2.201	MN	3,209	25,113	02/10/2020	11/15/2029
458140-BM-1	INTEL CORP			1	1.F FE	9,988,900	94.4780	9,447,835	10,000,000	9,989,595		196			4.750	4.757	MS	126,667	475,000	03/20/2020	03/25/2050
458140-BV-1	INTEL CORP			1	1.F FE	6,583,100	74.8860	7,488,621	10,000,000	6,598,060		14,960			2.800	5.941	FA	108,111		11/09/2023	08/12/2041
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL SERIES A			1	1.G FE	76,240,000	76.4420	58,279,742	76,240,000	76,240,000					3.875	3.875	FA	1,116,069	2,954,300	10/08/2020	08/15/2050
45866F-AJ-3	INTERCONTINENTALEXCHANGE			1	1.G FE	1,404,270	96.9950	1,454,930	1,500,000	1,406,281		2,011			3.750	5.261	MS	15,625		11/17/2023	09/21/2028
45866F-AL-8	INTERCONTINENTALEXCHANGE			1	1.G FE	20,234,200	71.3560	14,271,160	20,000,000	20,213,376		(5,943)			3.000	2.938	JD	26,667	600,000	10/05/2021	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE			1	1.G FE	9,778,153	79.9740	8,313,339	10,395,000	9,889,929		51,319			1.850	2.474	MS	56,624	192,308	10/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTALEXCHANGE			1	1.G FE	61,039,546	74.4240	45,326,205	60,903,000	61,024,420		(6,587)			2.650	2.634	MS	475,213	1,613,930	12/16/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTALEXCHANGE			1	1.G FE	78,146,699	67.4120	52,443,477	77,795,000	78,133,918		(5,707)			3.000	2.980	MS	687,189	2,333,850	12/15/2020	09/15/2060
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik				6. *		0.0000		24,649,815				2,417,094		14.000	0.000	MJSD		2,417,094	06/30/2023	01/17/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458830-D#-0	INTERMOUNTAIN GAS CO B-SR-UNSEC			1	2.A YE	25,000,000	96.3480	24,087,000	25,000,000	25,000,000					4.330	4.330	MN	180,417	1,082,500	10/30/2013	10/30/2028
458830-D@-2	INTERMOUNTAIN GAS CO A-SR-UNSEC			1	2.A YE	25,000,000	97.6790	24,419,750	25,000,000	25,000,000					4.080	4.080	MN	170,000	1,020,000	10/30/2013	10/30/2025
458830-E@-1	INTERMOUNTAIN GAS CO			1	2.A YE	20,000,000	75.4260	15,085,200	20,000,000	20,000,000					4.000	4.000	MN	115,556	800,000	11/09/2016	11/09/2046
458830-F*-2	INTERMOUNTAIN GAS CO SR-UNSEC				2.A	4,000,000	85.8150	3,432,600	4,000,000	4,000,000					3.820	3.820	JD	7,640	152,800	06/13/2019	06/13/2034
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP				1.E	88,418,779	98.3820	86,684,767	88,110,393	88,403,075		(11,388)			4.549	4.554	MON	178,140	4,008,140	08/17/2022	09/15/2042
459200-AR-2	IBM CORP SR UNSEC			1	1.G FE	28,817,661	105.3410	28,120,761	26,695,000	27,195,670		(124,214)			6.220	5.631	FA	691,845	1,660,429	06/19/2006	08/01/2027
459200-AS-0	IBM CORP SR UNSEC			1	1.G FE	1,820,335	107.1320	1,906,941	1,780,000	1,792,141		(2,566)			6.500	6.306	JJ	53,351	115,700	07/05/2006	01/15/2028
459200-GS-4	IBM CORP SR UNSEC			1	1.G FE	5,640,270	105.3460	5,794,049	5,500,000	5,600,620		(3,901)			5.600	5.427	MN	26,522	308,000	11/30/2009	11/30/2039
459200-HF-1	IBM CORP SR UNSEC			1	1.G FE	24,697,031	87.0260	23,019,184	26,451,000	25,087,048		46,909			4.000	4.411	JD	32,329	1,058,040	04/14/2014	06/20/2042
459200-KA-8	IBM CORP SR UNSEC				1.G FE	62,442,874	95.3440	59,685,427	62,600,000	62,508,834		15,154			3.500	3.530	MN	279,961	2,191,000	05/08/2019	05/15/2029
459200-KB-6	IBM CORP SR UNSEC				1.G FE	61,583,569	90.7710	56,164,622	61,875,000	61,631,342		11,099			4.150	4.185	MN	328,109	2,567,813	05/08/2019	05/15/2039
459200-KH-3	IBM CORP			1	1.G FE	2,803,154	91.3240	2,876,699	3,150,000	2,813,523		10,370			1.700	5.196	MN	6,843		11/17/2023	05/15/2027
459200-KJ-9	IBM CORP			1	1.G FE	1,768,415	85.8730	1,524,243	1,775,000	1,770,667		631			1.950	1.991	MN	4,423	34,613	04/30/2020	05/15/2030
459200-KK-6	IBM CORP			1	1.G FE	24,394,108	74.6860	18,335,331	24,550,000	24,416,199		6,307			2.850	2.892	MN	89,403	699,675	04/30/2020	05/15/2040
459200-KL-4	IBM CORP			1	1.G FE	30,000,938	68.7000	20,283,641	29,525,000	29,962,815		(11,475)			2.950	2.868	MN	111,293	870,988	06/30/2020	05/15/2050
459506-AK-7	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.C FE	14,775,320	97.5370	14,386,764	14,750,000	14,763,105		(2,538)			4.450	4.428	MS	173,210	656,375	09/25/2018	09/26/2028
459506-AL-5	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.C FE	32,568,322	84.8750	27,796,446	32,750,000	32,584,376		3,313			5.000	5.036	MS	432,118	1,637,500	10/19/2018	09/26/2048
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A			1	2.C FE	15,399,871	71.5560	10,840,741	15,150,000	15,373,439		(10,339)			3.268	3.152	MN	63,263	495,102	05/18/2021	11/15/2040
460146-CH-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	6,424,101	105.6610	6,788,701	6,425,000	6,424,281		22			6.000	6.001	MN	49,258	385,500	11/08/2011	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	16,871,750	91.5460	14,647,294	16,000,000	16,734,880		(22,494)			4.800	4.450	JD	34,133	768,000	07/10/2017	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	44,563,705	85.8920	38,222,067	44,500,000	44,557,014		(1,493)			4.400	4.391	FA	739,689	1,958,000	07/24/2017	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	19,979,600	89.3390	17,867,726	20,000,000	19,982,047		401			4.350	4.356	FA	328,667	870,000	07/31/2017	08/15/2048
46051M-A*-3	INTL TRANSMISSION CO SR-SEC			1	1.F	53,000,000	84.9180	45,006,540	53,000,000	53,000,000					4.270	4.270	JD	119,441	2,263,100	08/22/2014	06/10/2044
46051M-A@-1	ITC TRANSMISSION G-SR-SEC				1.F	95,000,000	80.3350	76,318,250	95,000,000	95,000,000					4.000	4.000	MS	939,444	3,800,000	03/29/2018	03/30/2053
46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	11,986,800	105.6120	12,673,397	12,000,000	11,991,998		428			6.125	6.133	MS	185,792	735,000	03/22/2006	03/31/2036
46051M-AF-9	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	27,234,460	88.6170	24,205,657	27,315,000	27,247,366		2,074			4.625	4.644	FA	477,254	1,263,319	07/14/2017	08/15/2043
46051M-B*-2	INTL TRANSMISSION CO				1.F YE	10,000,000	65.5390	6,553,900	10,000,000	10,000,000					2.930	2.930	JJ	135,919	293,000	10/29/2021	01/14/2052
46051M-B@-0	INTL TRANSMISSION CO				1.F	40,000,000	65.5390	26,215,600	40,000,000	40,000,000					2.930	2.930	JJ	543,678	1,172,000	10/29/2021	01/14/2052
460690-BL-3	INTERPUBLIC GROUP COS SR UNSEC			1	2.B FE	8,234,490	99.4300	8,203,006	8,250,000	8,249,467		1,815			4.200	4.223	AO	73,150	346,500	03/31/2014	04/15/2024
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2.B FE	8,122,779	98.9850	8,067,239	8,150,000	8,135,603		2,646			4.650	4.692	AO	94,744	378,975	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS			1	2.B FE	24,963,800	84.4900	21,122,437	25,000,000	24,972,869		3,423			2.400	2.417	MS	200,000	600,000	10/25/2021	03/01/2031
461070-AC-8	INTERSTATE P&L CO SR UNSEC			1	2.A FE	2,992,975	106.1410	3,184,235	3,000,000	2,996,205		270			6.450	6.468	AO	40,850	193,500	01/03/2005	10/15/2033
461070-AD-6	INTERSTATE P&L CO SR UNSEC			1	2.A FE	15,012,000	104.4650	15,669,707	15,000,000	15,006,894		(471)			6.300	6.294	MN	157,500	945,000	08/02/2004	05/01/2034
461070-AE-4	INTERSTATE P&L CO SR UNSEC			1	2.A FE	19,882,800	99.4470	19,889,455	20,000,000	19,985,747		8,646			5.500	5.549	JJ	507,222	1,100,000	07/18/2005	07/15/2025
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	18,134,660	107.5740	19,632,306	18,250,000	18,165,720		3,127			6.250	6.297	JJ	525,955	1,140,625	07/07/2009	07/15/2039
461070-AK-0	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	19,527,307	87.4490	16,886,423	19,310,000	19,494,631		(6,666)			4.700	4.620	AO	191,598	907,570	06/26/2017	10/15/2043
461070-AL-8	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	21,265,384	97.9610	20,988,210	21,425,000	21,408,147		17,842			3.250	3.338	JD	58,026	696,313	11/17/2014	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	16,506,970	97.3280	16,107,739	16,550,000	16,541,979		4,731			3.400	3.431	FA	212,576	562,700	08/13/2015	08/15/2025
461070-AN-4	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	42,126,355	76.6250	32,339,452	42,205,000	42,133,891		1,298			3.700	3.709	MS	459,800	1,561,585	12/09/2016	09/15/2046
461070-AQ-7	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	21,449,312	94.8410	20,343,313	21,450,000	21,449,515		47			3.600	3.600	AO	193,050	772,200	03/25/2019	04/01/2029
461070-AR-5	INTERSTATE POWER & LIGHT			1	2.A FE	10,992,480	74.0380	8,142,646	10,998,000	10,993,274		111			3.500	3.503	MS	97,302	384,930	11/14/2019	09/30/2049
461070-AS-3	INTERSTATE POWER & LIGHT			1	2.A FE	6,845,781	85.5410	5,880,976	6,875,000	6,855,475		2,788			2.300	2.348	JD	13,177	158,125	05/26/2020	06/01/2030
46148*-AA-4	INVESCO US INCOME FUND				2.C YE	47,000,000	81.3560	38,237,320	47,000,000	47,000,000					2.900	2.900	JD	113,583	1,363,000	12/01/2021	12/01/2031
46148*-AB-2	INVESCO US INCOME FUND				2.C YE	35,000,000	78.6140	27,514,900	35,000,000	35,000,000					3.050	3.050	JD	88,958	1,015,000	12/01/2021	12/01/2033
46148*-AC-0	INVESCO US INCOME FUND				2.C YE	7,000,000	87.0140	6,090,980	7,000,000	7,000,000					2.910	2.910	AO	44,135	101,850	01/07/2022	04/13/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46148*-AD-8	INVESCO US INCOME FUND				2.C YE	29,000,000	82.2520	23,853,080	29,000,000	29,000,000					3.080	3.080	AO	193,527	893,200	01/07/2022	04/13/2032
46187@-AB-2	INVITATION HOMES OPERATING PAR SR-UNSEC				2.B FE	58,000,000	76.6130	44,435,540	58,000,000	58,000,000					3.180	3.180	MN	174,193	1,844,400	05/25/2021	05/25/2036
46188B-AA-0	INVITATION HOMES OP			1	2.B FE	9,028,300	79.5760	7,957,610	10,000,000	9,199,617		91,400			2.000	3.191	FA	75,556	200,000	02/03/2022	08/15/2031
46188B-AB-8	INVITATION HOMES OP			1	2.B FE	33,712,940	88.6410	30,809,104	34,757,000	33,962,493		144,652			2.300	2.793	MN	102,147	799,411	04/05/2022	11/15/2028
46188B-AD-4	INVITATION HOMES OP			1	2.B FE	9,475,205	91.8910	8,729,642	9,500,000	9,478,909		2,088			4.150	4.182	AO	83,231	394,250	03/25/2022	04/15/2032
46284V-AC-5	IRON MOUNTAIN INC CO.GUARNT			1	3.C FE	8,420,444	97.5810	8,221,206	8,425,000	8,420,538		94			4.875	4.890	MS	120,934	405,844	11/29/2023	09/15/2027
46284V-AE-1	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	117,421	97.2250	121,531	125,000	117,602		181			5.250	6.894	MS	1,932		11/16/2023	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	89,930	94.7080	94,708	100,000	90,098		168			4.875	7.010	MS	1,435		11/16/2023	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	11,267,500	96.0790	11,049,078	11,500,000	11,313,020		34,326			5.000	5.401	JJ	265,139	575,000	08/29/2022	07/15/2028
46284V-AN-1	IRON MOUNTAIN INC SERIES 144A			2	3.C FE	4,182,018	90.5520	4,686,053	5,175,000	4,287,076		88,606			4.500	7.670	FA	87,975	225,000	11/16/2023	02/15/2031
46284V-AP-6	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	49,811	102.7880	51,394	50,000	49,824		14			7.000	7.078	FA	2,197		11/16/2023	02/15/2029
46285M-AA-8	IRON MOUNTAIN INFOO MGMT SERIES 144A			1	3.C FE	14,501,304	91.5980	13,336,634	14,560,000	14,501,879		575			5.000	5.056	MN	93,022	708,000	11/16/2023	07/15/2032
46361*-AU-0	THE IRVINE CO LLC SR				1.E PL	48,886,560	98.2810	49,140,500	50,000,000	49,904,268		124,017			3.420	3.682	AO	418,000	1,710,000	06/30/2014	10/01/2024
46361*-AV-8	THE IRVINE CO LLC SR				1.E PL	48,349,275	90.8910	45,445,500	50,000,000	49,055,102		87,497			3.950	4.210	AO	482,778	1,975,000	06/30/2014	10/01/2032
46361*-AW-6	THE IRVINE CO LLC SR				1.E PL	57,033,096	90.3940	54,236,400	60,000,000	58,238,823		152,708			3.850	4.233	MN	295,167	2,310,000	06/30/2014	05/15/2033
46361*-BA-3	THE IRVINE CO LLC SR-UNSEC			1	1.E PL	75,000,000	97.1430	72,857,250	75,000,000	75,000,000					3.810	3.810	JD	7,938	2,857,500	06/30/2014	06/30/2026
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	9,069,606	98.8260	8,993,140	9,100,000	9,098,378		3,484			3.650	3.690	JD	14,762	332,150	05/28/2014	06/15/2024
465685-AK-1	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	19,399,377	96.1350	18,457,949	19,200,000	19,251,770		(21,876)			3.250	3.125	JD	1,733	312,000	08/03/2016	06/30/2026
465685-AQ-8	ITC HOLDINGS CORP SERIES 144A			1	2.B FE	14,969,100	87.8670	13,180,105	15,000,000	14,979,286		2,912			2.950	2.974	MN	57,771	442,500	05/11/2020	05/14/2030
46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC				1.F FE	9,848,100	114.4930	11,449,272	10,000,000	9,892,834		4,397			6.400	6.516	MN	81,778	640,000	05/21/2008	05/15/2038
46625H-JT-8	JPMORGAN CHASE & CO SR UNSEC				1.F FE	9,944,200	99.8230	9,982,328	10,000,000	9,999,438		6,580			3.875	3.943	FA	161,458	387,500	01/21/2014	02/01/2024
46625H-JY-7	JPMORGAN CHASE & CO SUBORD				1.G FE	15,032,719	98.8860	14,913,941	15,082,000	15,077,911		5,738			3.875	3.915	MS	180,198	584,428	12/24/2014	09/10/2024
46625H-JZ-4	JPMORGAN CHASE & CO SUBORD				1.G FE	34,932,400	98.0200	34,306,850	35,000,000	34,980,315		6,140			4.125	4.145	JD	64,167	1,443,750	12/23/2014	12/15/2026
46625H-KC-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	26,012,559	97.8970	26,164,031	26,726,000	26,636,276		81,729			3.125	3.450	JJ	366,555	835,188	06/05/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	23,511,264	98.4470	23,233,465	23,600,000	23,583,954		9,930			3.900	3.946	JJ	424,407	920,400	07/14/2015	07/15/2025
46625H-NJ-5	JPMORGAN CHASE & CO SUBORD				1.G FE	16,617,471	98.9090	16,493,063	16,675,000	16,653,875		5,086			4.250	4.287	AO	177,172	708,688	09/23/2015	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	39,952,400	96.7980	38,719,363	40,000,000	39,987,985		5,060			3.300	3.314	AO	330,000	1,320,000	03/18/2016	04/01/2026
46625H-RS-1	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	19,991,400	96.4890	19,297,706	20,000,000	19,997,667		900			3.200	3.205	JD	28,444	640,000	05/31/2016	06/15/2026
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1.G FE	24,956,750	95.9590	23,989,642	25,000,000	24,982,807		4,014			3.625	3.644	JD	75,521	906,250	11/10/2016	12/01/2027
466313-AH-6	JABIL INC SR UNSEC			1	2.C FE	23,448,389	95.4760	23,081,363	24,175,000	23,836,574		75,032			3.950	4.331	JJ	448,278	954,913	06/08/2018	01/12/2028
466313-AK-9	JABIL INC			1	2.C FE	48,960,551	86.6800	42,429,662	48,950,000	48,972,134		(5,770)			3.000	2.990	JJ	677,142	1,468,500	10/19/2021	01/15/2031
466313-AM-5	JABIL INC			1	2.C FE	24,895,500	97.4010	24,350,262	25,000,000	24,927,785		19,480			4.250	4.343	MN	135,764	1,062,500	04/20/2022	05/15/2027
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	27,000,000	88.5190	23,900,147	27,000,000	27,000,000					3.882	3.882	JJ	457,106	1,048,140	07/17/2017	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	12,267,600	85.0880	10,210,549	12,000,000	12,234,903		(6,013)			4.032	3.904	JJ	211,008	483,840	12/19/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	5,000,000	83.7200	4,185,991	5,000,000	5,000,000					3.964	3.964	MN	25,326	198,200	11/03/2017	11/15/2048
46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC			2	1.F FE	26,985,770	97.1720	26,236,466	27,000,000	26,991,295		1,068			4.203	4.208	JJ	498,056	1,134,810	08/01/2018	07/23/2029
46647P-BL-9	JPMORGAN CHASE & CO			1	1.E FE	10,399,200	86.4740	8,647,370	10,000,000	10,293,050		(23,249)			7.340	1.620	AO	140,683	252,200	06/03/2020	04/22/2031
46647P-BN-5	JPMORGAN CHASE & CO			1	1.E FE	6,635,243	71.8550	4,397,556	6,120,000	6,609,357		(6,867)			3.109	2.690	AO	36,469	190,271	11/10/2020	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	22,897,150	87.8770	19,882,253	22,625,000	22,807,035		(26,209)			2.956	2.788	MN	89,173	668,795	06/03/2020	05/13/2031
46647P-DH-6	JPMORGAN CHASE & CO			1	1.E FE	1,985,109	98.8730	2,076,333	2,100,000	1,985,914		805			4.912	5.514	JJ	44,699		11/17/2023	07/25/2033
46659*-AB-3	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	55,000,000	94.0200	51,711,000	55,000,000	55,000,000					3.540	3.540	MN	324,500	1,947,000	11/01/2017	11/01/2027
46659*-AC-1	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	70,000,000	90.7800	63,546,000	70,000,000	70,000,000					3.640	3.640	MN	424,667	2,548,000	11/01/2017	11/01/2029
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA				1.A	134,698,813	85.4940	113,457,540	132,708,190	134,474,773		(70,259)			3.387	3.275	MON	199,770	4,494,822	12/01/2020	11/15/2040
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S				2.B PL	48,301,368	88.1590	42,160,399	47,823,137	48,239,435		(27,237)			3.974	3.890	MON	84,466	1,900,489	11/01/2021	02/15/2037
46673*-AA-7	JRD HLDGS-LLC				2.B	62,916,560	79.1260	49,783,358	62,916,560	62,916,560					3.214	3.235	MON	89,873	2,022,167	12/15/2021	12/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46674@-AA-4	JLL Decurities Credit Lease				1.F	81,412,766	86.9890	69,431,520	79,816,437	81,287,823		(71,613)			3.510	3.349	MON	124,514	2,801,553	04/04/2022	12/15/2043
468223-AW-2	JACKSON LABORATORY SERIES 2021			1	1.E FE	30,000,000	73.7130	22,114,007	30,000,000	30,000,000					3.468	3.468	JJ	520,200	1,040,400	03/09/2021	07/01/2051
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	1,344,344	94.2420	1,272,263	1,350,000	1,348,526		676			3.050	3.099	AO	7,091	41,175	04/25/2016	04/29/2026
46849L-TL-5	JACKSON NATL LIFE GLOBAL SECURED				1.F FE	24,931,500	86.8490	21,712,273	25,000,000	24,959,954		6,623			3.050	3.082	JD	21,181	762,500	06/17/2019	06/21/2029
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC			4	1.A	41,931,666	95.7260	38,953,084	40,692,272	41,386,291		(59,836)			3.745	3.461	MON	67,730	1,523,850	12/16/2013	11/15/2033
47032@-AG-6	JAMES CAMPBELL CO LLC B-SR-UNSEC			1	2.A	13,000,000	98.8270	12,847,510	13,000,000	13,000,000					4.480	4.483	JD	1,618	291,200	09/26/2014	09/30/2024
47032@-AH-4	JAMES CAMPBELL CO LLC C-SR-UNSEC			1	2.A	9,000,000	98.4030	8,856,270	9,000,000	9,000,000					4.580	4.582	JD	1,145	412,200	09/26/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL CO LLC D-SR-UNSEC			1	2.A	10,000,000	98.3150	9,831,500	10,000,000	10,000,000					4.630	4.632	JD	1,286	694,500	09/26/2014	09/30/2027
47032@-AM-3	JAMES CAMPBELL CO LLC Series 2016-b				2.A	14,000,000	96.3250	13,485,500	14,000,000	14,000,000					3.780	3.781	JD	1,470	264,600	09/30/2016	09/30/2026
47032@-AN-1	JAMES CAMPBELL CO LLC Series 2016 c				2.A	19,000,000	95.5470	18,153,930	19,000,000	19,000,000					3.830	3.831	JD	2,021	727,700	09/30/2016	09/30/2027
47032@-AQ-4	JAMES CAMPBELL CO LLC SERIES 2016-E				2.A	9,000,000	94.4580	8,501,220	9,000,000	9,000,000					3.880	3.881	JD	970	349,200	09/29/2016	09/30/2028
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK				3.C Z	6,347,296	95.6640	6,111,608	6,388,617	6,360,700		(15,490)			14.000	14.406	MJSD	4,901	656,471	12/30/2022	03/22/2027
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik				3.C Z	26,693,027	90.6540	24,276,249	26,778,917	26,749,150		19,473			12.000	12.271	MJSD	8,804	3,787,687	12/31/2023	03/31/2025
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK				3.C Z	13,777,420	91.3690	12,861,482	14,076,342	13,983,472		56,805			12.000	12.630	MJSD	4,628		12/11/2019	03/22/2025
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK				3.C Z	10,827,563	88.1250	9,703,765	11,011,353	10,915,781		30,435			14.000	14.624	MJSD	4,224	767,850	12/31/2023	03/22/2026
476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	14,909,490	107.2230	16,083,418	15,000,000	14,942,157		2,981			6.400	6.446	MN	122,667	960,000	11/29/2006	05/15/2036
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.A FE	14,952,000	97.8170	14,672,561	15,000,000	14,988,724		5,183			4.300	4.339	JJ	297,417	645,000	08/11/2015	01/15/2026
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC				1.D	40,238,727	83.4380	33,276,978	39,882,282	40,192,829		(11,866)			3.600	3.566	MON	63,812	1,435,761	02/10/2020	09/15/2052
47717#-AA-9	PROJECT FINANCE - POWER				4.B PL	73,740,381	75.6700	76,710,677	101,375,284	73,740,381			27,634,902		5.000	5.032	MJSD	14,080	5,068,536	11/15/2019	06/30/2037
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC			1	1.C FE	59,650,711	94.2990	56,048,839	59,437,572	59,586,603		(7,182)			4.626	4.595	JJ	1,252,587	2,767,096	01/13/2014	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS UNSEC			1	1.D FE	108,675,150	84.7610	93,036,703	109,763,000	108,832,243		25,141			3.837	3.894	MN	538,150	4,211,606	05/16/2017	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY SR UNSEC			1	1.C FE	53,258,050	88.1500	47,089,584	53,420,000	53,279,160		2,599			4.083	4.099	JJ	1,090,569	2,181,139	05/09/2014	07/01/2053
478160-AJ-3	JOHNSON & JOHNSON SR UNSEC				1.C FE	13,444,515	115.2840	14,410,539	12,500,000	12,840,930		(48,520)			6.950	6.369	MS	289,583	868,750	10/01/2001	09/01/2029
478160-AL-8	JOHNSON & JOHNSON SR UNSEC				1.C FE	34,984,250	107.9610	37,786,341	35,000,000	34,992,286		633			4.950	4.953	MN	221,375	1,732,500	05/19/2003	05/15/2033
478160-AN-4	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	49,744,000	115.1950	57,597,344	50,000,000	49,829,506		7,919			5.950	5.987	FA	1,123,889	2,975,000	08/13/2007	08/15/2037
478160-AT-1	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	2,550,298	114.2820	2,914,189	2,550,000	2,550,302		(14)			5.850	5.849	JJ	68,786	149,175	11/20/2008	07/15/2038
478160-AV-6	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	22,904,856	99.5420	23,292,781	23,400,000	23,046,709		13,789			4.500	4.631	MS	351,000	1,053,000	08/12/2010	09/01/2040
478160-BJ-2	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	12,976,007	102.5770	13,386,284	13,050,000	13,005,313		3,517			4.375	4.418	JD	41,234	570,938	12/02/2013	12/05/2033
478160-BU-7	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	59,567,125	92.5320	55,426,495	59,900,000	59,670,327		14,797			3.550	3.589	MS	708,817	2,126,450	03/02/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	115,459,946	87.4880	101,880,269	116,450,000	115,617,114		23,687			3.700	3.748	MS	1,436,217	4,308,650	05/04/2017	03/01/2046
478160-CS-1	JOHNSON & JOHNSON			1	1.A FE	24,282,685	66.1490	16,206,540	24,500,000	24,300,308		5,372			2.250	2.291	MS	183,750	551,250	08/20/2020	09/01/2050
48121@-AB-7	JRD HLDGS-LLC B-SR			1	2.B PL	19,999,999	98.4220	19,684,399	19,999,999	19,999,999					4.650	4.651	AO	157,583	930,000	04/30/2012	04/30/2027
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC			1	2.B PL	2,130,000	99.3580	2,116,325	2,130,000	2,130,000					4.130	4.130	MS	22,970	87,969	03/27/2014	03/27/2024
48121@-AQ-4	JRD HOLDINGS, LLC				2.B PL	25,000,000	76.4090	19,102,250	25,000,000	25,000,000					2.980	2.980	AO	155,208	745,000	10/14/2021	10/14/2036
48123V-AF-9	J2 GLOBAL SERIES 144A			1	3.C FE	17,390,970	91.7430	16,318,331	17,787,000	17,443,873		39,338			4.625	4.953	AO	173,670	822,649	08/24/2022	10/15/2030
482480-AL-4	KLA CORP			1	1.F FE	1,698,997	102.1480	1,736,520	1,700,000	1,699,174		82			4.650	4.657	JJ	36,451	83,881	06/21/2022	07/15/2032
482480-AM-2	KLA CORP			1	1.F FE	2,972,520	101.0250	3,030,739	3,000,000	2,973,268		427			4.950	5.009	JJ	68,475	157,575	06/21/2022	07/15/2052
48250N-AC-9	KFC HLD/PIZZA HUT/TACO CO.GUARNT			2	3.B FE	7,200,000	98.4800	7,090,560	7,200,000	7,200,000					4.750	4.750	JD	28,500	342,000	06/12/2017	06/01/2027
48263@-AA-7	LHOISTUSDB KDM HOLDING INC				2.C	17,000,000	88.7860	15,093,620	17,000,000	17,000,000					3.560	3.560	MAR	456,380	611,702	03/09/2022	03/31/2032
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO.GUARNT			1	1.D FE	128,256,187	88.3340	114,379,518	129,485,000	128,413,973		26,586			4.150	4.206	MN	895,605	5,373,628	04/25/2017	05/01/2047
485134-BH-2	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	8,946,114	105.2000	9,467,988	9,000,000	8,967,006		1,849			6.050	6.094	MN	69,575	544,500	05/23/2006	11/15/2035
485134-BM-1	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	24,833,150	98.9420	24,735,443	25,000,000	24,872,029		4,236			5.300	5.345	AO	331,250	1,325,000	09/05/2013	10/01/2041
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	1.F FE	25,160,329	97.7980	24,557,110	25,110,000	25,119,264		(7,325)			3.650	3.619	FA	346,239	916,515	11/17/2016	08/15/2025
485134-BQ-2	KANSAS CITY POWER & LT SR SEC			1	1.F FE	9,723,578	84.0710	8,196,909	9,750,000	9,726,902		568			4.200	4.216	JD	18,200	409,500	06/13/2017	06/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485134-BR-0	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	7,193,736	83.8530	6,037,415	7,200,000	7,194,543		128			4.200	4.205	MS	89,040	302,400	02/26/2018	03/15/2048
485134-BS-8	KANSAS CITY POWER & LT GENL REF MORT			2	1.F FE	2,983,620	82.1360	2,464,078	3,000,000	2,985,088		329			4.125	4.157	AO	30,938	123,750	03/18/2019	04/01/2049
485260-BM-4	KANSAS GAS & ELECTRIC CO 1ST MORTG			1	1.F FE	14,962,050	82.3290	12,349,395	15,000,000	14,969,547		907			4.300	4.315	JJ	297,417	645,000	06/25/2014	07/15/2044
48666*-AB-0	KCP&L GREATER MISSOURI OPS CO B-SR-UNSEC			1	2.B YE	40,000,000	88.2160	35,286,400	40,000,000	40,000,000					4.060	4.060	FA	613,511	1,624,000	08/16/2013	08/15/2033
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC			4	1.A	81,046,268	92.0620	74,612,816	81,046,268	81,046,268					3.730	3.759	MON	134,357	3,026,670	08/16/2021	02/15/2042
487312-AD-2	KEENAN FT DETRICK ENERGY UNSEC				1.D FE	22,985,000	86.8010	19,951,118	22,985,000	22,985,000					4.166	4.166	MN	122,354	957,555	04/03/2019	11/15/2048
487836-AT-5	KELLOGG CO SR UNSEC			1	2.B FE	15,047,341	114.5420	17,181,345	15,000,000	15,022,629		(2,316)			7.450	7.423	AO	279,375	1,117,500	07/20/2001	04/01/2031
487836-BP-2	KELLOGG CO SR UNSEC			1	2.B FE	18,855,370	96.9170	18,293,070	18,875,000	18,870,140		2,048			3.250	3.262	AO	153,359	613,438	02/25/2016	04/01/2026
487836-BU-1	KELLOGG CO SR UNSEC			2	2.B FE	18,002,877	96.1360	18,362,006	19,100,000	18,575,343		122,278			3.400	4.176	MN	82,979	649,400	03/25/2019	11/15/2027
487836-BW-7	KELLOGG CO SR UNSEC			2	2.B FE	5,051,950	98.9930	4,949,647	5,000,000	5,025,369		(5,470)			4.300	4.166	MN	27,472	215,000	08/21/2018	05/15/2028
487836-BX-5	KELLOGG CO			1	2.B FE	19,014,823	85.8730	16,337,344	19,025,000	19,018,137		944			2.100	2.106	JD	33,294	399,525	06/03/2020	06/01/2030
49058#-AA-2	KENT HOUSE OWNER LLC				1.C	61,693,000	93.8260	57,884,074	61,693,000	61,693,000					4.680	4.725	MON	128,321	3,230,697	04/14/2022	07/15/2057
491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	35,719,180	97.0970	34,954,776	36,000,000	35,792,716		7,486			5.125	5.176	MN	307,500	1,845,000	11/09/2010	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	16,579,760	89.2750	14,908,994	16,700,000	16,603,650		2,883			4.650	4.695	MN	99,226	776,550	11/06/2013	11/15/2043
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,722,538	97.4830	5,580,902	5,725,000	5,724,513		266			3.300	3.305	AO	47,231	188,925	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,345,560	86.1870	4,610,985	5,350,000	5,346,293		100			4.375	4.380	AO	58,516	234,063	09/21/2015	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1	1.F FE	15,198,005	73.1590	11,010,424	15,050,000	15,186,086		(3,452)			3.300	3.247	JD	41,388	496,650	05/28/2020	06/01/2050
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC				1.D	23,737,181	81.7630	19,408,231	23,737,181	23,737,181					3.312	3.335	MON	34,941	720,945	04/13/2020	12/15/2041
49306C-AB-7	KEY BANK NA SUBORD				2.B FE	2,098,680	101.7850	4,071,403	4,000,000	3,123,035		149,720			6.950	14.213	FA	115,833	278,000	09/30/2008	02/01/2028
49326E-EJ-8	KEYCORP SERIES MTN				2.B FE	4,933,100	85.0540	4,252,703	5,000,000	4,956,894		6,832			2.550	2.713	AO	31,875	127,500	05/28/2020	10/01/2029
49326E-EN-9	KEYCORP SERIES MTN			1	2.B FE	24,700,000	91.8100	22,676,991	24,700,000	24,700,000					4.789	4.789	JD	98,574	1,182,883	05/16/2022	06/01/2033
49327M-2K-9	KEY BANK NA SR UNSEC				2.A FE	49,881,500	96.1730	48,086,320	50,000,000	49,980,769		13,056			3.300	3.328	JD	137,500	1,650,000	05/27/2015	06/01/2025
49327V-2A-1	KEY BANK NA SUBORD				2.B FE	19,951,200	93.7230	18,744,694	20,000,000	19,986,819		5,216			3.400	3.429	MN	77,444	680,000	05/17/2016	05/20/2026
49337W-AH-3	NATIONAL GRID USA SR UNSEC			1	2.B FE	18,157,660	97.7590	16,619,024	17,000,000	17,554,791		(45,906)			5.875	5.417	AO	249,688	998,750	06/17/2003	04/01/2033
49337W-AJ-9	NATIONAL GRID USA SR UNSEC			1	2.B FE	15,000,000	101.8070	15,271,058	15,000,000	15,000,000					5.803	5.803	AO	217,613	870,450	03/29/2005	04/01/2035
49427R-AK-8	KILROY REALTY LP CO.GUARNT			1	2.B FE	1,698,692	91.6520	1,562,674	1,705,000	1,701,543		533			4.250	4.291	FA	27,375	72,463	03/22/2018	08/15/2029
49427R-AL-6	KILROY REALTY LP CO.GUARNT			1	2.B FE	29,018,913	97.2540	28,291,224	29,090,000	29,074,448		6,948			4.375	4.402	AO	318,172	1,272,688	10/14/2016	10/01/2025
49427R-AM-4	KILROY REALTY LP CO.GUARNT			1	2.B FE	12,633,555	97.5380	12,338,518	12,650,000	12,647,531		2,504			3.450	3.471	JD	19,397	436,425	11/27/2017	12/15/2024
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2.B FE	27,797,886	95.2330	26,570,100	27,900,000	27,844,004		9,794			4.750	4.796	JD	58,900	1,325,250	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO.GUARNT				2.B FE	14,834,110	85.0050	13,295,638	15,641,000	15,106,793		76,275			3.050	3.677	FA	180,219	477,051	05/01/2020	02/15/2030
49427R-AQ-5	KILROY REALTY LP			1	2.B FE	19,872,800	75.7290	15,145,710	20,000,000	19,903,790		9,540			2.500	2.561	MN	63,889	500,000	08/03/2020	11/15/2032
49427R-AR-3	KILROY REALTY LP			1	2.B FE	8,660,400	75.8240	7,582,412	10,000,000	8,824,474		94,772			2.650	4.111	MN	33,861	265,000	03/30/2022	11/15/2033
49427R-C*-1	KILROY REALTY CORP SR-UNSEC				2.B	65,000,000	91.0540	59,185,100	65,000,000	65,000,000					4.270	4.271	AO	562,810	2,775,500	04/28/2020	01/31/2031
494368-BC-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	9,989,267	118.8270	12,001,497	10,100,000	10,023,881		3,347			6.625	6.710	FA	278,802	669,125	11/20/2008	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	19,784,060	104.0320	20,806,308	20,000,000	19,838,955		5,583			5.300	5.372	MS	353,333	1,060,000	02/07/2011	03/01/2041
494368-BL-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	14,316,000	79.9320	11,989,796	15,000,000	14,473,202		17,743			3.700	3.961	JD	46,250	555,000	05/20/2013	06/01/2043
494368-BR-3	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	30,210,076	97.4140	29,555,555	30,340,000	30,316,186		14,104			3.050	3.100	FA	349,584	925,370	08/19/2015	08/15/2025
494368-BV-4	KIMBERLY CLARK CORP			2	1.F FE	11,274,700	76.5670	7,656,693	10,000,000	11,142,453		(38,261)			3.200	2.522	JJ	134,222	320,000	06/03/2020	07/30/2046
494368-CA-9	KIMBERLY CLARK CORP			1	1.F FE	10,185,000	71.7690	7,176,878	10,000,000	10,174,992		(4,639)			2.875	2.779	FA	115,000	287,500	09/30/2021	02/07/2050
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	2,298,229	93.2820	2,145,489	2,300,000	2,298,833		167			3.100	3.109	MS	18,815	71,300	03/24/2020	03/26/2030
494368-CD-3	KIMBERLY CLARK CORP			1	1.F FE	24,896,500	84.4700	21,117,495	25,000,000	24,917,160		9,646			2.000	2.046	MN	81,944	500,000	10/28/2021	11/02/2031
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2.A FE	20,750,237	94.3460	20,515,560	21,745,000	21,368,747		126,486			2.800	3.460	AO	152,215	608,860	06/18/2020	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP SR UNSEC			1	2.A FE	24,629,627	76.7520	19,053,596	24,825,000	24,657,466		4,299			4.125	4.171	JD	85,336	1,024,031	11/01/2016	12/01/2046
49446R-AS-8	KIMCO REALTY CORP SR UNSEC			2	2.A FE	15,158,274	95.9780	14,780,546	15,400,000	15,311,491		19,277			3.800	3.957	AO	146,300	585,200	06/19/2020	04/01/2027
49446R-AT-6	KIMCO REALTY CORP SR UNSEC			1	2.A FE	8,432,361	82.5440	6,974,958	8,450,000	8,435,070		349			4.450	4.462	MS	125,342	376,025	10/24/2017	09/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49446R-AW-9	KIMCO REALTY CORP			1	2.A FE	29,862,900	86.4300	25,928,983	30,000,000	29,906,399		12,444			2.700	2.751	AO	202,500	810,000	07/07/2020	10/01/2030
49446R-AX-7	KIMCO REALTY CORP			1	2.A FE	10,844,900	88.1620	9,697,852	11,000,000	10,909,256		20,599			1.900	2.108	MS	69,667	209,000	10/22/2020	03/01/2028
49446R-AZ-2	KIMCO REALTY CORP			1	2.A FE	29,750,700	87.0120	26,103,725	30,000,000	29,791,259		21,663			3.200	3.297	AO	240,000	960,000	02/15/2022	04/01/2032
494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	34,827,800	95.2170	33,326,034	35,000,000	34,868,090		4,255			5.625	5.659	MS	656,250	1,968,750	08/03/2011	09/01/2041
494550-BN-5	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	9,930,800	90.0120	9,001,214	10,000,000	9,946,097		1,714			5.000	5.045	FA	188,889	500,000	08/08/2012	08/15/2042
494550-BS-4	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	14,955,900	99.8460	14,976,945	15,000,000	14,999,567		5,068			4.150	4.185	FA	259,375	622,500	07/29/2013	02/01/2024
49461M-AA-8	KINETIK HOLDINGS LP SERIES 144A			1	3.A FE	6,560,000	98.1050	6,867,364	7,000,000	6,615,573		45,800			5.875	6.945	JD	18,278	411,250	10/27/2022	06/15/2030
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI			2	2.B FE	9,900,000	96.0680	9,606,783	10,000,000	9,940,952		23,126			3.000	3.256	JD	25,000	300,000	03/17/2022	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO			2	2.B FE	2,072,004	100.5230	2,211,506	2,200,000	2,072,998		994			5.000	5.689	JJ	50,722		11/17/2023	07/15/2035
50077L-AV-8	KRAFT HEINZ FOODS CO SERIES WI			1	2.B FE	2,576,500	95.5440	2,453,559	2,568,000	2,574,819		(974)			3.750	3.701	AO	24,075	96,300	03/21/2022	04/01/2030
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI			1	2.B FE	21,600,000	98.0820	20,989,569	21,400,000	21,531,597		(39,176)			3.875	3.664	MN	105,960	829,250	03/18/2022	05/15/2027
501044-DC-2	KROGER CO SR UNSEC			1	2.A FE	14,565,398	97.3960	14,219,760	14,600,000	14,591,841		3,710			3.500	3.528	FA	212,917	511,000	01/08/2016	02/01/2026
501044-DJ-7	KROGER CO SR UNSEC			1	2.A FE	21,437,345	96.7470	20,752,270	21,450,000	21,444,989		1,285			3.700	3.707	FA	330,688	793,650	07/17/2017	08/01/2027
501044-DL-2	KROGER CO SR UNSEC			2	2.A FE	16,948,559	99.3210	16,934,168	17,050,000	16,993,216		9,813			4.500	4.575	JJ	353,788	767,250	01/11/2019	01/15/2029
501044-DP-3	KROGER CO			1	2.B FE	4,514,597	85.5790	3,872,438	4,525,000	4,518,156		995			2.200	2.226	MN	16,592	99,550	04/21/2020	05/01/2030
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A			1	4.C FE	5,134,459	97.5000	4,875,000	5,000,000	5,055,192		(27,810)			5.000	4.400	JD	694	122,500	11/29/2023	12/31/2026
50168Q-AC-9	LABL INC SERIES 144A			1	4.C FE	6,056,680	90.6030	5,436,150	6,000,000	6,033,031		(11,227)			5.875	5.649	MN	58,750	352,500	10/26/2021	11/01/2028
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A			1	4.B FE	10,138,113	92.8910	9,289,147	10,000,000	10,074,912		(29,467)			4.875	4.537	MN	81,250	487,500	10/18/2021	05/01/2029
50190E-AC-8	LCM INVESTMENTS HOLDINGS SERIES 144A			1	4.B FE	1,330,000	104.3700	1,388,127	1,330,000	1,330,000					8.250	8.250	FA	47,243		07/19/2023	08/01/2031
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC				5.B GI	85,385,184	94.1800	81,296,432	86,320,272	85,933,366		328,313			13.500	13.990	MJSD	32,370	2,818,195	06/30/2023	12/20/2024
50209L-A*-8	LMRK ISSUER CO III LLC				2.B PL	41,000,000	104.1180	42,688,380	41,000,000	41,000,000					5.690	5.732	MJSD	576,745	894,278	05/02/2023	06/30/2033
50212@-AF-4	LP 1A REIT Inc.				1.G	50,000,000	91.8890	45,944,500	50,000,000	50,000,000					4.370	4.370	JD	97,111	2,185,000	05/19/2022	06/15/2032
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A			1	2.C FE	35,773,780	92.5420	35,218,580	38,057,000	36,160,312		301,002			4.000	5.080	MS	448,227	1,522,280	12/01/2022	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A			1	2.C FE	20,685,000	90.5530	19,287,804	21,300,000	20,750,760		58,082			4.375	4.782	MN	119,073	931,875	12/12/2022	05/15/2031
502268-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik				6. *		0.0000								6.000	0.000	MAY		824,106		12/08/2023
50228*-AA-9	LSU Energy Concessionaire LLC				1.G YE	35,900,000	82.0020	29,438,718	35,900,000	35,900,000					3.730	3.749	MJSD	331,048	886,785	03/30/2023	05/30/2049
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	1,770,225	90.3650	1,603,975	1,775,000	1,772,018		452			2.900	2.931	JD	2,288	51,475	11/13/2019	12/15/2029
502431-AK-5	L3HARRIS TECH INC			1	2.B FE	22,582,240	99.2760	21,691,910	21,850,000	21,882,316		(198,520)			3.950	3.016	MN	79,115	863,075	05/01/2020	05/28/2024
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	6,096,822	98.0130	5,733,757	5,850,000	5,960,882		(38,653)			3.850	3.115	JD	10,010	225,225	05/01/2020	12/15/2026
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	84,625,057	98.8410	77,096,345	78,000,000	81,743,340		(819,174)			4.400	3.172	JD	152,533	3,432,000	05/01/2020	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	33,805,700	82.1350	28,747,158	35,000,000	34,083,874		118,889			1.800	2.203	JJ	290,500	630,000	10/21/2021	01/15/2031
502431-AQ-2	L3HARRIS TECH INC			1	2.B FE	1,863,862	103.9740	1,975,514	1,900,000	1,864,271		409			5.400	5.656	JJ	43,035		11/17/2023	07/31/2033
50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC				2.A PL	47,277,683	82.4330	38,972,412	47,277,683	47,277,683					3.360	3.315	JD	798,678	794,265	06/30/2020	06/30/2045
50512#-AB-8	LA STADIUM FINANCE CO LLC				2.A PL	20,920,824	93.0350	19,463,688	20,920,824	20,920,824					4.210	4.209	MS	222,638	880,767	04/13/2017	03/31/2032
50512#-AF-9	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	21,000,000	94.5600	19,857,600	21,000,000	21,000,000					3.900	3.899	MS	202,475	819,000	05/21/2020	03/31/2028
50512#-AG-7	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	19,000,000	92.3900	17,554,100	19,000,000	19,000,000					4.000	4.000	MS	187,889	760,000	05/21/2020	03/31/2030
50512#-AH-5	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	20,000,000	90.5940	18,118,800	20,000,000	20,000,000					4.100	4.100	MS	202,722	820,000	05/21/2020	03/31/2032
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2.B FE	41,201,337	98.2880	40,715,599	41,425,000	41,394,176		26,873			3.600	3.669	FA	621,375	1,491,300	10/27/2015	02/01/2025
50540R-AY-8	LABORATORY CORP OF AMER			1	2.B FE	30,043,700	86.2420	25,872,668	30,000,000	30,035,502		(4,995)			2.700	2.680	JD	67,500	810,000	10/01/2021	06/01/2031
50547V-AE-6	LAC FUNDING LLC				2.B FE	117,419,099	104.3900	122,573,595	117,419,099	117,419,099					0.000	0.000	MJSD			09/21/2023	12/31/2039
505588-BK-8	LACLEDE GAS CO 1ST MORTG			1	1.F FE	13,763,161	82.3160	11,400,720	13,850,000	13,781,037		2,112			4.625	4.664	FA	241,990	640,563	08/06/2013	08/15/2043
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO.GUARNT			1	2.A FE	20,301,628	96.7600	19,488,445	20,141,000	20,187,631		(17,616)			3.500	3.402	MS	193,857	704,935	10/27/2016	09/22/2026
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	1.G FE	2,245,928	98.6680	2,220,030	2,250,000	2,247,702		389			4.000	4.022	MS	26,500	90,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1	1.G FE	7,001,818	85.9730	6,039,638	7,025,000	7,009,745		2,198			1.900	1.936	JD	5,932	133,475	04/30/2020	06/15/2030
513075-BR-1	LAMAR MEDIA CORP SERIES WI			1	3.C FE	4,050,000	93.8020	3,798,990	4,050,000	4,050,000					3.750	3.745	JJ	70,031	151,875	10/15/2020	02/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
513075-BT-7	LAMAR MEDIA CORP SERIES WI			1	3.B FE	20,961,837	91.6490	20,712,605	22,600,000	21,214,374		181,556			4.000	5.156	JD	40,178	904,000	10/20/2022	02/15/2030
513075-BW-0	LAMAR MEDIA CORP SERIES WI			1	3.C FE	24,757,456	96.5320	24,181,241	25,050,000	24,813,457		34,467			4.875	5.069	MS	359,572	1,218,750	11/16/2023	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP SERIES WI			1	3.C FE	14,725,110	88.8500	15,246,660	17,160,000	15,014,482		232,529			3.625	5.770	AO	131,322	622,050	10/31/2022	01/15/2031
513272-AD-6	LAMB WESTON HLD SERIES 144A			1	3.C FE	4,028,545	92.1930	4,263,928	4,625,000	4,107,275		66,193			4.125	6.374	JJ	80,022	185,625	11/16/2023	01/31/2030
513272-AE-4	LAMB WESTON HLD SERIES 144A			1	3.C FE	45,301,441	91.2270	41,371,612	45,350,000	45,301,970		529			4.375	4.390	JJ	832,204	1,968,750	11/16/2023	01/31/2032
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC			1	1.A	5,284,415	96.0650	5,076,473	5,284,415	5,284,415					3.700	3.728	MON	8,690	195,492	08/06/2013	05/15/2033
521865-AY-1	LEAR CORP SR UNSEC			1	2.B FE	22,943,802	96.3420	22,206,760	23,050,000	23,006,462		10,720			3.800	3.855	MS	257,904	875,900	09/14/2017	09/15/2027
521865-BC-8	LEAR CORP			1	2.B FE	19,158,144	80.9260	15,537,727	19,200,000	19,166,735		3,672			2.600	2.624	JJ	230,187	499,200	11/04/2021	01/15/2032
52210#-AA-1	PHILLY SR-UNSEC			4	1.G PL	25,499,992	74.3420	18,957,204	25,499,992	25,499,992					3.967	4.000	MON	44,959	991,751	09/19/2019	09/15/2052
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC			1	2.C PL	1,947,599	98.7800	1,923,839	1,947,599	1,947,599					5.500	5.563	MON	9,224	107,118	06/27/2003	06/30/2025
524660-AX-5	LEGGETT & PLATT INC SR UNSEC			1	2.C FE	24,939,700	97.9410	24,485,250	25,000,000	24,993,820		6,851			3.800	3.829	MN	121,389	950,000	11/07/2014	11/15/2024
524660-AZ-0	LEGGETT & PLATT INC SR UNSEC			2	2.C FE	24,393,914	96.7060	23,736,378	24,545,000	24,453,385		13,263			4.400	4.470	MS	317,994	1,079,980	03/07/2019	03/15/2029
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	2.C	3,707,898	100.1600	3,713,831	3,707,898	3,707,898					6.400	6.485	MON	19,775	237,305	03/31/2003	01/01/2028
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	2.C	1,076,656	100.3110	1,080,004	1,076,656	1,076,656					6.370	6.454	MON	5,715	68,653	09/24/2003	10/01/2028
524901-AT-2	LEGG MASON INC SR UNSEC			1	1.F FE	28,042,683	99.1430	27,583,487	27,822,000	27,836,203		(25,663)			3.950	3.853	JJ	506,747	1,098,969	09/17/2014	07/15/2024
524ESC-UB-4	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.75			1	6. *		0.0100	1,000	10,000,000						5.750	0.000	JJ			06/30/2012	01/03/2027
524ESC-WH-9	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS ESCRO				6. *		0.0100	1,500	15,000,000						6.000	0.000	MS			06/30/2012	05/03/2032
525ESC-13-3	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.1000	5,000	5,000,000						4.500	0.000	JJ		1,841	12/16/2013	07/26/2042
525ESC-1H-2	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC				6. *		0.1000	15,000	15,000,000						5.500	2,686.424	AO		5,624	04/17/2012	04/04/2046
525ESC-1L-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75				6. *		0.1000	5,000	5,000,000						5.750	1,237.557	AO		1,871	04/17/2012	04/25/2042
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07				6. *		0.1000	5,000	5,000,000						0.000	0.000	JAJO		1,839	12/16/2013	04/18/2042
525ESC-3F-4	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.1000	25,000	25,000,000						6.625	0.000	JJ		9,244	04/17/2012	01/18/2042
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87				6. *		0.1000	40,000	40,000,000						5.875	0.000	MN		14,924	04/17/2012	11/17/2042
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8				6. *		0.1000	15,000	15,000,000						4.800	1,486.947	MS		5,622	04/17/2012	03/13/2044
526057-BV-5	LENNAR CORP CO.GUARNT			1	2.B FE	17,055,000	99.3430	16,888,325	17,000,000	17,008,954		(7,251)			4.750	4.703	MN	69,535	807,500	10/21/2016	05/30/2025
526057-BZ-6	LENNAR CORP CO.GUARNT			1	2.B FE	20,000,000	99.4730	19,894,620	20,000,000	20,000,000					4.500	4.499	AO	152,500	900,000	04/19/2017	04/30/2024
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC			1	2.C	2,252,175	102.9900	2,319,515	2,252,175	2,252,175					6.850	6.945	MON	6,857	154,271	04/07/2010	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC			1	2.C	3,182,800	103.9540	3,308,647	3,182,800	3,182,800					7.050	7.153	MON	9,973	224,468	04/07/2010	05/15/2034
53079E-BF-0	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	64,796,050	86.9890	56,542,955	65,000,000	64,834,035		4,584			4.850	4.870	FA	1,313,542	3,152,500	10/28/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	26,867,286	97.7270	26,661,920	27,282,000	27,047,161		39,944			4.569	4.762	FA	519,381	1,246,515	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP INC CO.GUARNT			2	2.B FE	9,059,213	76.3560	6,910,200	9,050,000	9,058,464		(189)			4.500	4.494	JD	18,100	407,250	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	21,815,402	75.5750	14,586,002	19,300,000	21,632,444		(55,380)			3.951	3.262	AO	160,981	762,543	08/12/2020	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	40,033,700	71.8750	28,749,988	40,000,000	40,032,605		(440)			3.950	3.946	MN	201,889	1,580,000	04/28/2020	05/15/2060
53117*-AA-7	LIBERTY RESOURCES II,LLC				3.B PL	50,000,000	99.1890	49,594,587	50,000,000	50,000,000					11.995	11.332	MJSD	33,319	3,046,372	03/28/2023	03/26/2027
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1 SERIES E				2.B	80,000,000	96.0340	76,827,200	80,000,000	80,000,000					3.940	3.941	AO	534,089	3,152,000	03/24/2017	04/30/2027
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	27,421,350	81.1140	22,306,220	27,500,000	27,447,261		7,248			2.050	2.081	MS	165,993	563,750	09/18/2020	09/15/2030
531968-AA-3	LIGHT & WONDER INTER SERIES 144A			1	4.A FE	2,620,000	104.3060	2,732,807	2,620,000	2,620,000					7.500	7.500	MS	69,867		08/09/2023	09/01/2031
532457-AM-0	ELI LILLY & CO SR UNSEC				1.E FE	5,130,000	103.3520	5,167,599	5,000,000	5,014,713		(9,580)			7.125	6.903	JD	29,688	356,250	12/12/2000	06/01/2025
532457-AP-3	ELI LILLY & CO SR UNSEC			1	1.E FE	14,141,860	116.1630	16,262,886	14,000,000	14,084,603		(4,693)			6.770	6.694	JJ	473,900	947,800	07/26/2002	01/01/2036
532457-AZ-1	ELI LILLY & CO SR UNSEC			1	1.E FE	29,845,200	103.8800	31,164,072	30,000,000	29,962,634		10,376			5.500	5.543	MS	485,833	1,650,000	03/07/2007	03/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-BA-5	ELI LILLY & CO SR UNSEC			1	1.E FE	14,906,700	108.9200	16,338,068	15,000,000	14,940,362		2,983			5.550	5.593	MS	245,125	832,500	03/07/2007	03/15/2037
532457-BC-1	ELI LILLY & CO SR UNSEC			1	1.E FE	15,347,945	111.1080	17,221,707	15,500,000	15,394,614		4,750			5.950	6.023	MN	117,843	922,250	03/03/2009	11/15/2037
532457-BJ-6	ELI LILLY & CO SR UNSEC			1	1.E FE	18,854,915	86.6860	16,556,964	19,100,000	18,900,685		5,995			3.700	3.772	MS	235,567	706,700	03/09/2015	03/01/2045
532457-BR-8	ELI LILLY & CO SR UNSEC			1	1.E FE	5,495,110	89.4980	4,944,787	5,525,000	5,499,094		662			3.950	3.981	MN	27,886	218,238	05/04/2017	05/15/2047
532457-BT-4	ELI LILLY & CO SR UNSEC			2	1.E FE	29,831,700	88.8060	26,641,841	30,000,000	29,848,102		3,447			3.950	3.982	MS	348,917	1,185,000	02/20/2019	03/15/2049
532457-BY-3	ELI LILLY & CO			2	1.E FE	99,609,000	64.6200	64,620,263	100,000,000	99,644,053		9,762			2.250	2.268	MN	287,500	2,250,000	04/24/2020	05/15/2050
532457-CG-1	ELI LILLY & CO			1	1.E FE	9,147,300	103.4270	10,342,732	10,000,000	9,149,276		1,976			4.875	5.461	FA	167,917		11/09/2023	02/27/2053
532716-AK-3	L BRANDS INC				4.A FE	385,815	99.9430	424,759	425,000	386,109		294			6.950	8.400	MS	9,846		11/16/2023	03/01/2033
534187-AR-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	1,484,871	103.0530	3,632,616	3,525,000	1,795,983		47,481			6.150	15.019	AO	50,584	216,788	03/31/2009	04/07/2036
534187-BE-8	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	19,793,280	97.6360	19,356,382	19,825,000	19,820,662		3,521			3.350	3.369	MS	206,621	664,138	03/04/2015	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	8,614,823	97.2500	8,387,835	8,625,000	8,621,733		1,143			3.625	3.640	MS	94,665	312,656	12/05/2016	12/12/2026
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	28,839,568	79.1870	22,231,863	28,075,000	28,804,978		(20,608)			4.350	4.166	MS	407,088	1,221,263	10/20/2021	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	12,252,489	95.9860	11,521,210	12,003,000	12,126,424		(28,934)			3.800	3.516	JD	38,010	456,114	05/07/2019	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2.B FE	16,108,230	88.3380	14,244,496	16,125,000	16,114,455		1,567			3.050	3.062	JJ	226,780	491,813	08/12/2019	01/15/2030
53621@-AK-2	LION INDUSTRIAL PROP-L.P. A-SR-UNSEC				2.A	15,000,000	93.9500	14,092,500	15,000,000	15,000,000					3.700	3.700	MN	70,917	555,000	11/15/2017	11/15/2027
53621@-AL-0	LION INDUSTRIAL PROP-L.P. B-SR-UNSEC				2.A	40,000,000	94.3480	37,739,200	40,000,000	40,000,000					3.700	3.699	JJ	674,222	1,480,000	01/16/2018	01/16/2028
53621@-AP-1	LION INDUSTRIAL PROP-L.P. SR-UNSEC				2.A	40,000,000	94.6090	37,843,600	40,000,000	40,000,000					4.520	4.520	MS	577,556	1,808,000	09/06/2018	09/06/2030
53621@-BA-3	LION INDUSTRIAL PROP-L.P.				2.A	24,607,500	85.8650	21,129,230	24,607,500	24,607,500					3.140	3.140	MS	248,973	392,500	02/28/2022	03/03/2032
53621@-BB-1	LION INDUSTRIAL PROP-L.P.				2.A	11,000,000	84.7410	9,321,510	11,000,000	11,000,000					3.140	3.140	MN	42,216	345,400	02/17/2022	05/17/2032
53621@-BC-9	LION INDUSTRIAL PROP-L.P.				2.A	10,000,000	82.1900	8,219,000	10,000,000	10,000,000					3.240	3.240	MN	39,600	324,000	05/11/2022	05/17/2034
53621@-BG-0	LION INDUSTRIAL PROP-L.P.				2.A	22,000,000	100.2230	22,049,060	22,000,000	22,000,000					5.390	5.390	FA	490,789	592,900	01/19/2023	02/02/2033
53621@-BL-9	LION INDUSTRIAL PROP-L.P.				2.A Z	25,000,000	101.1080	25,277,000	25,000,000	25,000,000					6.530	6.530	JD	72,556		11/03/2023	12/15/2033
536797-AE-3	LITHIA MOTORS INC SERIES 144A			1	3.B FE	14,853,194	96.0920	15,518,911	16,150,000	15,133,341		216,253			4.625	6.450	JD	33,197	743,469	11/16/2023	12/15/2027
536797-AF-0	LITHIA MOTORS INC SERIES 144A			1	3.B FE	170,180	90.9020	181,805	200,000	170,563		383			4.375	7.065	JJ	4,035		11/16/2023	01/15/2031
536797-AG-8	LITHIA MOTORS INC SERIES 144A			1	3.B FE	107,350	90.3050	112,882	125,000	107,652		302			3.875	6.999	JD	404	2,422	11/16/2023	06/01/2029
537008-C#-9	LITTELFUSE-INC				2.B	16,000,000	94.1720	15,067,520	16,000,000	16,000,000					4.330	4.331	JD	348,324	346,400	04/22/2022	06/30/2032
537008-C@-1	LITTELFUSE-INC B-SR-UNSEC				2.B	12,000,000	93.1960	11,183,520	12,000,000	12,000,000					3.780	3.780	FA	171,360	453,600	01/16/2018	02/15/2030
538034-AV-1	LIVE NATION ENTERTAINMEN SERIES 144A			1	3.C FE	31,986,025	101.7520	31,263,363	30,725,000	31,240,044		(228,700)			6.500	5.584	MN	255,188	1,997,125	10/20/2022	05/15/2027
539830-BB-4	LOCKHEED MARTIN CORP				1.G FE	15,146,468	90.0950	13,831,368	15,352,000	15,148,537		5,989			4.070	4.166	JD	27,770	624,826	12/16/2022	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP			2	1.G FE	16,134,722	91.5680	15,205,780	16,606,000	16,185,052		29,659			3.600	3.882	MS	151,115	597,816	04/14/2022	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	2,044,930	85.9710	1,977,343	2,300,000	2,086,119		5,950			3.800	4.485	MS	29,133	87,400	12/23/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	15,652,961	98.1890	15,315,472	15,598,000	15,610,077		(7,696)			3.550	3.497	JJ	255,331	553,729	11/21/2016	01/15/2026
539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	155,436,692	88.8380	137,497,125	154,773,000	155,380,115		(11,558)			4.090	4.066	MS	1,863,897	6,330,216	10/30/2017	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP			1	1.G FE	35,232,576	70.9570	23,969,947	33,781,000	35,134,694		(36,653)			2.800	2.586	JD	42,039	945,868	09/21/2021	06/15/2050
539830-BR-9	LOCKHEED MARTIN CORP			1	1.G FE	16,485,480	96.4370	15,912,057	16,500,000	16,487,028		1,272			3.900	3.911	JD	28,600	643,500	04/21/2022	06/15/2032
539830-BS-7	LOCKHEED MARTIN CORP			1	1.G FE	25,821,120	89.3830	23,239,530	26,000,000	25,825,021		2,971			4.150	4.190	JD	47,956	1,079,000	04/21/2022	06/15/2053
539830-CA-5	LOCKHEED MARTIN CORP			1	1.G FE	1,926,120	101.7720	2,035,443	2,000,000	1,926,805		685			4.750	5.220	FA	35,889		11/17/2023	02/15/2034
54233*-AE-6	LONE STAR TRANSMISSION-LLC E-SR-SEC			1	1.F PL	55,000,000	86.8160	47,748,800	55,000,000	55,000,000					4.420	4.420	JD	108,044	2,431,000	07/17/2014	06/15/2044
54233*-AF-3	LONE STAR TRANSMISSION-LLC F-SR-UNSEC				1.F PL	50,000,000	70.3140	35,157,000	50,000,000	50,000,000					3.440	3.440	JD	76,444	1,720,000	12/12/2019	12/15/2049
54400#-AE-9	LORD-ABBETT & CO. LLC SR-UNSEC				2.A	50,000,000	97.4260	48,713,000	50,000,000	50,000,000					4.100	4.100	MS	586,528	2,050,000	08/12/2015	09/17/2025
546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	50,750,363	96.6730	49,303,320	51,000,000	50,816,569		6,632			5.125	5.157	MN	333,979	2,613,750	11/10/2010	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	13,154,600	87.3510	11,573,995	13,250,000	13,173,555		2,287			4.650	4.695	MN	78,727	616,125	11/06/2013	11/15/2043
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	7,596,732	97.5740	7,415,623	7,600,000	7,599,353		353			3.300	3.305	AO	62,700	250,800	09/21/2015	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	8,318,090	85.7850	7,141,612	8,325,000	8,319,232		156			4.375	4.380	AO	91,055	364,219	09/21/2015	10/01/2045
548661-DH-7	LOWE'S COS INC SR UNSEC			1	2.A FE	19,991,921	97.5850	19,614,567	20,100,000	20,078,896		11,819			3.375	3.439	MS	199,744	678,375	09/15/2015	09/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DN-4	LOWE'S COS INC SR UNSEC			1	2.A FE	39,812,072	78.8980	31,598,756	40,050,000	39,850,508		5,651			3.700	3.733	AO	312,835	1,481,850	04/12/2016	04/15/2046
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2.A FE	23,217,218	96.3850	22,409,413	23,250,000	23,231,285		3,168			3.650	3.667	AO	202,727	848,625	04/03/2019	04/05/2029
548661-DU-8	LOWE S COS INC			1	2.A FE	14,529,628	99.4190	14,515,204	14,600,000	14,552,635		6,366			4.500	4.560	AO	138,700	657,000	03/24/2020	04/15/2030
548661-DY-0	LOWE'S COS INC			1	2.A FE	19,043,000	83.0530	16,610,682	20,000,000	19,260,953		99,450			1.700	2.291	AO	71,778	340,000	10/08/2021	10/15/2030
548661-DZ-7	LOWE'S COS INC			1	2.A FE	9,190,984	68.0220	6,258,046	9,200,000	9,191,572		202			3.000	3.005	AO	58,267	276,000	10/07/2020	10/15/2050
548661-EA-1	LOWE S COS INC			1	2.A FE	26,456,960	87.5040	22,751,006	26,000,000	26,351,027		(46,047)			2.625	2.412	AO	170,625	682,500	08/31/2021	04/01/2031
548661-EE-3	LOWE S COS INC			1	2.A FE	19,980,405	73.0480	14,609,512	20,000,000	19,982,085		771			2.800	2.806	MS	164,889	560,000	09/16/2021	09/15/2041
548661-EH-6	LOWE S COS INC			1	2.A FE	19,996,600	93.5870	18,717,358	20,000,000	19,997,231		281			3.750	3.752	AO	187,500	750,000	03/22/2022	04/01/2032
548661-EQ-6	LOWE S COS INC			1	2.A FE	9,902,700	102.7450	10,171,771	9,900,000	9,902,166		(534)			5.150	5.147	JJ	254,925	128,879	03/29/2023	07/01/2033
548668@-AB-4	LOWES HOME CENTERS INC LEASE- SUB-SEC				2.A	5,669,158	94.9380	6,030,404	6,351,939	5,820,127		59,752			4.154	5.350	MON	11,727	(21,988)	05/14/2021	09/15/2031
55279H-AK-6	MANUF & TRADERS TRUST CO SR UNSEC			1	1.G FE	7,966,068	96.8990	7,727,656	7,975,000	7,973,889		982			2.900	2.913	FA	93,152	231,275	02/03/2015	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO SUBORD				2.A FE	8,971,949	92.5220	8,303,881	8,975,000	8,973,773		313			3.400	3.404	FA	113,584	305,150	08/14/2017	08/17/2027
55336V-AG-5	MPLX LP SR UNSEC			2	2.B FE	15,711,000	99.4290	14,914,421	15,000,000	15,072,552		(104,105)			4.875	4.139	JD	60,938	731,250	02/01/2017	12/01/2024
55336V-AK-6	MPLX LP SR UNSEC			2	2.B FE	14,201,387	97.8880	13,924,620	14,225,000	14,216,637		2,421			4.125	4.145	MS	195,594	586,781	02/07/2017	03/01/2027
55336V-AL-4	MPLX LP SR UNSEC			2	2.B FE	8,813,230	92.7480	8,231,351	8,875,000	8,820,649		1,181			5.200	5.246	MS	153,833	461,500	02/07/2017	03/01/2047
55336V-BQ-2	MPLX LP			1	2.B FE	4,521,063	86.2920	3,904,723	4,525,000	4,522,272		372			2.650	2.660	FA	45,300	119,913	08/11/2020	08/15/2030
55342U-AH-7	MPT OPER PARTNERSP/FINL CO.GUARNT			1	3.C FE	49,844,280	81.6840	40,923,529	50,100,000	49,942,008		20,937			5.000	5.068	AO	528,833	2,500,000	11/29/2023	10/15/2027
55342U-AJ-3	MPT OPER PARTNERSP FINL			1	3.C FE	4,586,438	71.9060	3,289,704	4,575,000	4,580,263		(1,877)			4.625	4.577	FA	88,164	211,594	04/30/2020	08/01/2029
55342U-AM-6	MPT OPER PARTNERSP FINL			1	3.C FE	15,206,250	62.5230	9,378,407	15,000,000	15,127,158		(27,737)			3.500	3.282	MS	154,583	525,000	01/22/2021	03/15/2031
55354G-AL-4	MSCI INC SERIES 144A			1	2.C FE	21,368,818	91.3680	23,374,693	25,583,000	21,846,784		400,830			3.875	6.463	JD	82,612	991,341	10/31/2022	02/15/2031
55384@-AB-4	MTD PRODUCTS INC.				1.G	30,000,000	93.4690	28,040,700	30,000,000	30,000,000					3.520	3.520	JJ	448,800	1,056,000	07/28/2016	07/28/2028
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC				6. *	3,300,699	0.0000		51,219,863		(3,300,699)		3,135,829		13.700	0.000	FA	2,904,308	6,436,528	08/05/2023	02/05/2026
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC				2.A PL	54,516,289	93.4460	50,943,292	54,516,289	54,516,289					5.060	5.060	JD	122,601	2,758,524	04/28/2016	06/15/2047
556468-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC				1.D	29,978,603	96.2980	28,587,320	29,686,307	29,934,814		(7,385)			4.740	4.705	MON	62,539	1,407,129	07/17/2018	01/15/2050
55903V-BB-8	WARNERMEDIA HOLDINGS INC SERIES WI			1	2.C FE	15,350,000	94.8790	14,563,936	15,350,000	15,350,000					4.054	4.054	MS	183,230	311,145	05/01/2023	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC SERIES			1	2.C FE	20,125,000	91.5200	18,418,480	20,125,000	20,125,000					4.279	4.279	MS	253,560	430,574	05/01/2023	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC SERIES WI			1	2.C FE	9,100,000	88.1580	8,022,384	9,100,000	9,100,000					5.050	5.050	MS	135,312	229,775	05/01/2023	03/15/2042
559080-AC-0	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	9,956,000	104.3420	10,434,154	10,000,000	9,970,750		1,352			6.400	6.433	MN	106,667	640,000	04/12/2007	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	662,488	78.2180	527,189	674,000	664,564		318			4.200	4.309	JD	2,359	28,308	09/06/2016	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	25,771,250	93.1430	23,285,801	25,000,000	25,621,440		(18,899)			5.150	4.948	AO	271,806	1,287,500	02/25/2014	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	15,658,823	97.1850	15,471,905	15,920,000	15,882,325		30,027			3.200	3.402	MS	150,002	509,440	07/02/2015	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	10,087,375	99.7850	10,078,329	10,100,000	10,096,726		1,396			5.000	5.016	MS	168,333	505,000	02/22/2016	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR UNSEC			1	2.B FE	7,259,007	80.4920	5,916,145	7,350,000	7,271,811		1,992			4.250	4.324	MS	91,977	312,375	09/06/2016	09/15/2046
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A			1	5.A FE	10,927,500	79.0580	8,538,317	10,800,000	10,861,207		(31,244)			5.250	4.922	MN	94,500	567,000	10/26/2021	05/01/2028
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED			1	1.B FE	22,687,641	94.3440	20,741,466	21,985,000	22,318,767		(37,411)			3.300	2.925	MS	203,544	725,505	02/27/2013	03/20/2032
56081#-AT-7	INOVALON HOLDINGS INC 13-SR-SEC			1	1.F FE	32,000,000	98.7310	31,593,920	32,000,000	32,000,000					4.190	4.189	JD	70,764	1,340,800	09/10/2013	12/10/2025
56081#-BD-1	INOVALON HOLDINGS INC SR				1.F FE	15,000,000	92.8830	13,932,450	15,000,000	15,000,000					3.750	3.750	JD	31,250	562,500	08/25/2015	12/10/2030
56081#-BP-4	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	8,500,000	87.0870	7,402,395	8,500,000	8,500,000					4.010	4.010	JD	18,936	168,531	06/11/2018	12/10/2038
56081#-BS-8	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	12,000,000	84.4390	10,132,680	12,000,000	12,000,000					3.870	3.870	JD	27,090	464,400	08/12/2019	12/10/2039
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	5,250,000	86.2010	4,525,553	5,250,000	5,250,000					3.640	3.640	JD	10,617	191,100	07/10/2019	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	13,750,325	85.2140	11,717,202	13,750,325	13,750,325					3.610	3.610	JD	28,956	496,387	07/10/2019	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	9,750,000	86.2200	8,406,450	9,750,000	9,750,000					3.640	3.640	JD	20,703	354,900	10/10/2019	12/10/2043
56081*-AF-1	MAJOR LEAGUE BASEBALL FACILITY SR-UNSEC				1.G FE	39,000,000	93.5880	36,499,320	39,000,000	39,000,000					3.650	3.650	JD	83,038	1,423,500	06/10/2020	12/10/2030
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY				1.G FE	21,900,000	83.6480	18,318,912	21,900,000	21,900,000					3.230	3.230	JD	41,263	707,370	06/10/2021	12/10/2041
56081*-AJ-3	MAJOR LEAGUE BASEBALL FACILITY				1.G FE	4,800,000	81.1830	3,896,784	4,800,000	4,800,000					3.390	3.390	JD	9,492	162,720	06/10/2021	12/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56475#-AB-0	GOFP LEASE-BKD PT TRUST-AMCOL SR-SEC			1	3.B	20,515,841	99.8850	20,492,248	20,515,841	20,515,841					7.003	7.105	MON	83,809	1,436,724	03/12/2008	12/10/2028
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A			1	2.A FE	57,109,000	70.0360	39,920,790	57,000,000	57,104,237		(2,067)			4.161	4.150	FA	896,002	2,371,770	10/21/2021	08/15/2051
565849-AB-2	MARATHON OIL CORP SR UNSEC			1	2.C FE	2,331,700	108.3360	2,166,720	2,000,000	2,155,841		(14,590)			6.800	5.602	MS	40,044	136,000	02/17/2005	03/15/2032
565849-AE-6	MARATHON OIL CORP SR UNSEC			1	2.C FE	34,947,180	105.6510	36,000,597	34,075,000	34,668,963		(26,574)			6.600	6.407	AO	562,238	2,248,950	03/29/2010	10/01/2037
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	27,807,929	98.4320	27,413,353	27,850,000	27,845,438		3,349			3.625	3.638	MS	297,260	1,009,563	09/30/2016	09/15/2024
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	10,281,648	89.1640	9,273,074	10,400,000	10,302,598		2,691			4.750	4.822	MS	145,456	494,000	09/02/2014	09/15/2044
56585A-BC-5	MARATHON PETROLEUM CORP SR UNSEC			2	2.B FE	48,938,243	101.0910	47,512,602	47,000,000	47,792,602		(268,897)			5.125	4.458	JD	107,056	2,408,750	05/22/2019	12/15/2026
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC				5.B YE	4,221,745	87.2200	3,742,134	4,290,454	4,246,290		1,853			11.250	11.861	MJSD	1,341	885,835	11/30/2023	09/02/2026
570535-AG-9	MARKEL CORP SR UNSEC				2.B FE	3,893,344	106.9610	5,262,457	4,920,000	4,206,827		37,510			7.350	9.552	FA	136,612	361,620	06/16/2009	08/15/2034
570535-AP-9	MARKEL CORP SR UNSEC			1	2.B FE	28,075,077	89.7150	24,191,589	26,965,000	27,902,583		(30,058)			5.000	4.720	MS	340,808	1,348,250	10/18/2017	03/30/2043
570535-AQ-7	MARKEL CORP SR UNSEC			1	2.B FE	28,174,063	90.6750	24,917,392	27,480,000	28,083,492		(15,461)			5.000	4.836	AO	328,233	1,374,000	06/02/2017	04/05/2046
570535-AR-5	MARKEL CORP SR UNSEC			1	2.B FE	33,948,164	95.0040	32,358,231	34,060,000	34,012,343		11,402			3.500	3.539	MN	198,683	1,192,100	11/29/2017	11/01/2027
570535-AS-3	MARKEL CORP SR UNSEC			1	2.B FE	19,683,101	81.5650	16,068,221	19,700,000	19,685,025		329			4.300	4.305	MN	141,183	847,100	12/04/2017	11/01/2047
570535-AX-2	MARKEL CORP			1	2.B FE	82,107,358	71.1260	57,384,276	80,680,000	82,040,307		(30,678)			3.450	3.355	MN	417,519	2,783,460	09/30/2021	05/07/2052
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik				4.A Z	39,819,649	90.4200	36,666,753	40,551,596	40,400,682		248,349			11.000	11.895	MJSD	12,391	4,371,123	09/30/2023	06/30/2024
57161T-AN-1	MARQUETTE UNIVERSITY				1.F FE	22,000,000	80.9520	17,809,508	22,000,000	22,000,000					3.841	3.841	AO	211,255	845,020	05/20/2020	10/01/2050
57169*-AT-4	MARS-INC J-SR-UNSEC			1	1.E	50,000,000	98.4360	49,218,000	50,000,000	50,000,000					3.490	3.490	AO	387,778	1,745,000	10/11/2012	10/11/2024
57169*-AU-1	MARS-INC K-SR-UNSEC			1	1.E	34,000,000	97.2470	33,063,980	34,000,000	34,000,000					3.740	3.740	AO	282,578	1,271,600	10/11/2012	10/11/2027
57169*-AZ-0	MARS-INC.				1.E	20,000,000	89.7400	17,948,000	20,000,000	20,000,000					2.970	2.969	MS	155,100	594,000	09/27/2016	09/27/2031
57169*-BA-4	MARS-INC.				1.E	36,000,000	86.4730	31,130,280	36,000,000	36,000,000					3.340	3.339	MS	313,960	1,202,400	09/27/2016	09/27/2036
57169*-BB-2	MARS-INC.				1.E	50,000,000	83.4110	41,705,500	50,000,000	50,000,000					3.570	3.570	MS	466,083	1,785,000	09/27/2016	09/27/2041
57169*-BC-0	MARS-INC.				1.E	40,000,000	82.8160	33,126,400	40,000,000	40,000,000					3.750	3.750	MS	391,667	1,500,000	09/27/2016	09/27/2046
57169*-BH-9	MARS-INC.				1.E	45,000,000	95.7790	43,100,550	45,000,000	45,000,000					3.630	3.630	MS	417,450	1,633,500	03/29/2017	03/29/2029
57169*-BK-2	MARS-INC.				1.E	45,000,000	93.8100	42,214,500	45,000,000	45,000,000					3.780	3.780	MS	434,700	1,701,000	03/29/2017	03/29/2032
57169*-BM-8	MARS-INC.				1.E	25,000,000	90.5750	22,643,750	25,000,000	25,000,000					4.270	4.270	MS	272,806	1,067,500	03/29/2017	03/29/2042
571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC				1.G FE	22,425,170	109.1880	25,113,233	23,000,000	22,680,740		23,145			5.875	6.065	FA	563,021	1,351,250	07/12/2006	08/01/2033
571748-AV-4	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	15,817,413	99.0560	15,698,357	15,848,000	15,846,492		3,501			3.500	3.523	JD	43,142	554,680	05/27/2014	06/03/2024
571748-AX-0	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	19,347,665	98.2010	19,149,101	19,500,000	19,479,678		16,406			3.500	3.590	MS	210,438	682,500	09/18/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	9,992,300	98.1170	9,811,693	10,000,000	9,998,129		800			3.750	3.759	MS	111,458	375,000	09/09/2015	03/14/2026
571748-BC-5	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	20,311,319	89.6740	18,360,804	20,475,000	20,333,358		3,467			4.350	4.398	JJ	373,583	890,663	02/22/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	1,991,880	86.6640	1,733,289	2,000,000	1,992,776		169			4.200	4.224	MS	28,000	84,000	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	1.G FE	25,176,595	99.5030	24,427,980	24,550,000	24,900,205		(62,836)			4.375	4.053	MS	316,252	1,074,063	03/20/2019	03/15/2029
571748-BH-4	MARSH & MCLENNAN COS INC SR UNSEC			2	1.G FE	699,377	97.2060	680,439	700,000	699,551		20			4.750	4.756	MS	9,790	33,250	01/08/2019	03/15/2039
571748-BN-1	MARSH & MCLENNAN COS INC			1	1.G FE	44,665,273	86.0760	38,777,161	45,050,000	44,788,178		34,712			2.250	2.342	MN	129,519	1,013,625	05/04/2020	11/15/2030
571748-BP-6	MARSH & MCLENNAN COS INC			1	1.G FE	14,382,144	85.1810	12,266,121	14,400,000	14,385,520		1,634			2.375	2.389	JD	15,200	342,000	12/01/2021	12/15/2031
571748-BR-2	MARSH & MCLENNAN COS INC			1	1.G FE	10,746,324	107.5170	11,611,799	10,800,000	10,752,497		5,270			5.750	5.813	MN	103,500	576,597	11/17/2023	11/01/2032
571748-BS-0	MARSH & MCLENNAN COS INC			1	1.G FE	6,980,205	114.7570	8,090,360	7,050,000	6,981,188		841			6.250	6.324	MN	73,438	441,849	10/24/2022	11/01/2052
573284-AT-3	MARTIN MARIETTA MATERIAL SR UNSEC			1	2.B FE	23,142,000	95.7330	22,210,080	23,200,000	23,174,551		5,897			3.500	3.530	JD	36,089	812,000	12/06/2017	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIAL			1	2.B FE	5,070,950	88.0400	4,401,978	5,000,000	5,053,005		(8,292)			2.500	2.307	MS	36,806	125,000	10/19/2021	03/15/2030
57456#-AA-3	MAS RNG (Senior)				2.C PL	15,963,367	83.1340	13,270,986	15,963,367	15,963,367					3.650	3.650	JD	17,804	584,281	12/23/2021	12/31/2039
57456#-AB-1	MAS RNG HOLDINGS				2.C PL	41,637,111	82.0880	34,179,071	41,637,111	41,637,111					3.650	3.651	JD	764,099	1,950,352	12/16/2021	12/31/2039
57456@-AA-5	MAS RNG (Super Holdco)				3.A YE	7,349,872	93.7700	6,891,975	7,349,872	7,349,872					5.150	5.149	JD	190,311	189,259	12/23/2021	12/31/2031
57456@-AB-3	RNG HOLDINGS				3.A YE	21,556,415	96.9150	20,891,400	21,556,415	21,556,415					5.150	5.154	JD	558,161	555,078	12/16/2021	12/31/2031
574599-BQ-8	MASCO CORP			1	2.B FE	15,586,800	82.1790	13,313,025	16,200,000	15,620,017		16,114			2.000	2.510	FA	122,400	278,000	11/17/2023	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC			1	2.A FE	59,799,600	100.5420	60,325,234	60,000,000	59,853,216		5,453			5.900	5.924	MN	452,333	3,540,000	11/10/2009	11/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575634-AT-7	MASSACHUSETTS ELECTRIC UNSEC			1	2.A FE	18,000,000	76.9900	13,858,274	18,000,000	18,000,000					4.004	4.004	FA	272,272	720,720	08/02/2016	08/15/2046
575718-AE-1	MASS INSTITUTE OF TECH UNSEC			1	1.A FE	11,750,000	92.6280	10,883,835	11,750,000	11,750,000					3.959	3.959	JJ	232,591	465,183	09/22/2014	07/01/2038
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	5,733,120	77.5170	4,650,991	6,000,000	5,745,360		1,970			4.500	4.735	AO	57,000	270,000	02/08/2017	04/15/2065
575767-AL-2	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	24,847,250	84.8280	21,207,045	25,000,000	24,850,934		566			4.900	4.932	AO	306,250	1,225,000	03/20/2017	04/01/2077
575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A				1.D FE	101,295,108	72.8820	72,644,667	99,675,000	101,180,043		(36,138)			3.375	3.288	AO	710,184	3,364,031	10/05/2020	04/15/2050
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	4,948,300	80.7160	4,035,805	5,000,000	4,963,246		5,081			1.550	1.665	AO	17,653	77,500	02/01/2021	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	25,012,100	83.0690	20,767,341	25,000,000	25,010,305		(1,314)			2.150	2.144	MS	167,222	537,500	11/01/2021	03/09/2031
57636Q-AP-9	MASTERCARD INC			1	1.D FE	748,545	95.3680	715,262	750,000	749,037		136			3.350	3.373	MS	6,630	25,125	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1	1.E FE	3,096,032	85.3070	2,644,513	3,100,000	3,097,082		374			1.900	1.914	MS	17,343	58,900	03/02/2021	03/15/2031
57636Q-AT-1	MASTERCARD INC			1	1.E FE	14,758,897	74.1430	11,047,285	14,900,000	14,767,575		3,109			2.950	2.998	MS	129,423	439,550	03/02/2021	03/15/2051
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL				2.C PL	100,000,000	100.4690	100,469,000	100,000,000	100,000,000					5.630	5.675	JAJO	953,972	3,388,058	01/18/2023	06/30/2034
57736*-AR-2	MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC				4.B YE	5,500,000	89.7980	4,938,890	5,500,000	5,500,000					4.380	4.380	MN	20,744	240,900	05/30/2018	05/30/2028
57736*-AU-5	MAUI ELECTRIC CO-LTD SR-UNSEC				4.B YE	5,000,000	74.8120	3,740,600	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
57736*-AZ-4	MAUI ELECTRIC CO-LTD				4.B	10,000,000	89.4860	8,948,600	10,000,000	10,000,000					6.250	6.250	FA	246,528	312,500	11/10/2022	02/09/2033
57763#-AA-1	MAURY SUSTAINABLE ENERGY PART				2.B Z	22,303,971	108.9570	24,301,738	22,303,971	22,303,971					6.460	6.548	MON	20,012	460,267	08/29/2023	08/25/2048
578454-AB-6	MAYO CLINIC UNSEC			1	1.C FE	52,577,077	86.0030	45,315,079	52,690,000	52,590,112		2,695			3.774	3.787	MN	254,089	1,988,521	09/26/2014	11/15/2043
578454-AC-4	MAYO CLINIC UNSEC			1	1.C FE	128,512,309	87.7670	113,131,954	128,900,000	128,572,811		7,853			4.000	4.016	MN	658,822	5,156,000	12/08/2015	11/15/2047
578454-AD-2	MAYO CLINIC UNSEC			1	1.C FE	51,946,886	87.8130	45,228,095	51,505,000	51,901,907		(7,353)			4.128	4.082	MN	271,672	2,126,126	10/03/2017	11/15/2052
579780-AQ-0	MCCORMICK & CO			1	2.B FE	13,763,756	87.3570	12,399,430	14,194,000	13,827,861		46,753			2.500	2.919	AO	74,913	354,850	05/02/2022	04/15/2030
579780-AS-6	MCCORMICK & CO			1	2.B FE	4,811,782	81.7680	3,965,752	4,850,000	4,822,069		3,624			1.850	1.937	FA	33,896	89,725	02/08/2021	02/15/2031
58013M-FC-3	MCDONALD S CORP SERIES MTN			2	2.A FE	8,375,500	91.4470	9,144,700	10,000,000	8,379,059		3,559			4.450	5.721	MS	148,333		11/21/2023	03/01/2047
58013M-FK-5	MCDONALD'S CORP SR UNSEC			2	2.A FE	28,925,967	80.1460	22,841,721	28,500,000	28,890,135		(10,849)			3.625	3.538	MS	344,375	1,033,125	03/03/2020	09/01/2049
58013M-FM-1	MCDONALD S CORP SERIES MTN			1	2.A FE	25,059,500	87.3880	21,847,092	25,000,000	25,043,750		(7,289)			2.125	2.092	MS	177,083	531,250	10/08/2021	03/01/2030
58013M-FQ-2	MCDONALD S CORP SERIES MTN			1	2.A FE	22,145,900	94.8550	18,970,946	20,000,000	21,626,602		(240,109)			3.600	2.200	JJ	360,000	720,000	10/20/2021	07/01/2030
58013M-FS-8	MCDONALD S CORP			1	2.A FE	4,181,352	100.9550	4,240,119	4,200,000	4,183,342		1,522			4.600	4.656	MS	60,107	193,200	09/06/2022	09/09/2032
581557-BT-1	MCKESSON CORP			1	2.A FE	1,725,518	101.7460	1,780,548	1,750,000	1,726,165		647			4.900	5.241	JJ	46,686		11/17/2023	07/15/2028
58278L-A*-7	MCREIF SUBREIT LLC SR-UNSEC				2.A Z	30,000,000	99.9910	29,997,300	30,000,000	30,000,000					6.750	6.752	MN	309,375	2,244,375	11/06/2020	12/31/2025
58278L-A@-5	(M360 ADVISORS) MCREIF SUBREIT				2.A Z	33,000,000	97.8210	32,280,930	33,000,000	33,000,000					5.000	5.000	AO	348,333	1,650,000	10/13/2021	10/15/2026
582839-AF-3	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	4,998,650	106.1870	5,309,370	5,000,000	4,999,373		23			5.900	5.901	MN	49,167	295,000	10/29/2009	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	8,421,462	98.6230	8,308,962	8,425,000	8,424,253		376			4.125	4.130	MN	44,407	347,531	10/29/2015	11/15/2025
583334-AB-3	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	13,990,482	106.5400	15,086,016	14,160,000	14,071,642		7,020			6.800	6.895	MN	123,035	962,880	01/03/2005	11/15/2032
585055-BT-2	MEDTRONIC INC CO.GUARNT			1	1.G FE	16,904,251	97.5900	16,785,450	17,200,000	16,948,108		7,195			4.375	4.541	MS	221,569	656,250	11/17/2023	03/15/2035
585055-BU-9	MEDTRONIC INC CO.GUARNT			1	1.G FE	53,139,600	97.1680	49,069,589	50,500,000	52,737,157		(64,457)			4.625	4.303	MS	687,712	2,335,625	11/29/2016	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC SERIES 20A				1.F FE	26,555,000	74.6870	19,833,247	26,555,000	26,555,000					3.626	3.625	FA	363,756	962,884	01/09/2020	08/15/2049
58528#-FU-6	MEIJER INC				1.F	25,000,000	87.6250	21,906,250	25,000,000	25,000,000					3.470	3.470	MS	289,167	867,500	09/01/2017	09/01/2037
586054-AA-6	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	16,138,840	98.7830	15,805,268	16,000,000	16,108,751		(3,845)			5.000	4.942	JJ	400,000	800,000	10/02/2014	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	71,504,226	86.8700	62,233,762	71,640,000	71,517,687		1,929			4.125	4.135	JJ	1,477,575	2,955,150	04/14/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	22,482,525	87.5610	19,701,181	22,500,000	22,484,879		224			4.200	4.204	JJ	472,500	945,000	04/28/2017	07/01/2055
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC			1	2.B FE		0.0000								6.720	0.000	JJ		33,595		07/01/2023
589331-AS-6	MERCK & CO INC SR UNSEC			1	1.E FE	32,965,302	84.7620	29,901,664	35,277,000	33,494,211		60,710			3.600	3.979	MS	373,936	1,269,972	08/05/2013	09/15/2042
58933Y-AJ-4	MERCK & CO INC SR UNSEC			1	1.E FE	13,822,344	91.8800	12,793,325	13,924,000	13,844,455		2,562			4.150	4.193	MN	69,020	577,846	08/05/2013	05/18/2043
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	9,759,248	83.5680	9,422,323	11,275,000	10,037,900		166,849			1.450	3.336	JD	3,179	163,488	04/26/2022	06/24/2030
58933Y-BA-2	MERCK & CO INC			1	1.E FE	69,806,941	72.5770	52,128,778	71,825,000	69,998,712		85,219			2.350	2.536	JD	32,820	1,687,888	02/10/2022	06/24/2040
58933Y-BB-0	MERCK & CO INC			1	1.E FE	36,783,750	65.9330	24,395,138	37,000,000	36,731,325		(17,820)			2.450	2.419	JD	17,626	906,500	08/12/2020	06/24/2050
58933Y-BF-1	MERCK & CO INC			1	1.E FE	22,791,200	68.7360	17,184,045	25,000,000	22,878,678		46,318			2.750	3.212	JD	40,104	687,500	02/03/2022	12/10/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58933Y-BG-9	MERCK & CO INC			1	1.E FE	11,419,500	66.8400	13,367,949	20,000,000	11,428,882		9,382			2.900	5.656	JD	33,833	290,000	11/09/2023	12/10/2061
58933Y-BM-6	MERCK & CO INC			1	1.E FE	8,914,111	102.8210	9,202,459	8,950,000	8,914,440		329			5.000	5.026	MN	54,694	223,750	05/08/2023	05/17/2053
59022C-AJ-2	BANK OF AMERICA CORP SUBORD			1	2.A FE	18,745,388	106.6190	19,991,036	18,750,000	18,746,992		147			6.110	6.112	JJ	483,708	1,145,625	01/23/2007	01/29/2037
59156R-AE-8	METLIFE INC SR UNSEC			1	1.G FE	22,300,200	113.7090	34,112,825	30,000,000	25,177,725		335,698			6.500	9.171	JD	86,667	1,950,000	03/31/2009	12/15/2032
59156R-AJ-7	METLIFE INC SR UNSEC			1	1.G FE	17,821,394	112.2970	26,165,275	23,300,000	19,645,119		208,602			6.375	8.679	JD	66,017	1,459,875	11/17/2023	06/15/2034
59156R-AM-0	METLIFE INC SR UNSEC			1	1.G FE	26,187,850	107.4870	39,770,033	37,000,000	29,456,828		372,679			5.700	8.507	JD	93,733	2,194,500	11/17/2023	06/15/2035
59156R-AY-4	METLIFE INC SR UNSEC			1	1.G FE	3,939,760	108.7780	4,351,102	4,000,000	3,954,154		1,509			5.875	5.983	FA	94,653	235,000	08/03/2010	02/06/2041
59156R-BD-9	METLIFE INC SR UNSEC			1	1.G FE	19,784,048	88.6010	17,720,275	20,000,000	19,836,621		5,683			4.125	4.189	FA	316,250	825,000	08/16/2012	08/13/2042
59156R-BG-2	METLIFE INC SR UNSEC			1	1.G FE	19,875,200	97.4690	19,493,829	20,000,000	19,899,307		2,937			4.875	4.915	MN	130,000	975,000	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSEC			1	1.G FE	10,093,820	94.2920	9,429,248	10,000,000	10,077,502		(2,138)			4.721	4.690	MJSD	20,982	472,100	09/30/2014	12/15/2044
59156R-BN-7	METLIFE INC SR UNSEC			1	1.G FE	44,917,735	86.1980	40,081,922	46,500,000	45,177,647		37,009			4.050	4.253	MS	627,750	1,883,250	12/16/2015	03/01/2045
59156R-BR-8	METLIFE INC SR UNSEC			1	1.G FE	15,090,915	94.7540	14,355,303	15,150,000	15,099,694		1,262			4.600	4.624	MN	92,920	696,900	11/09/2015	05/13/2046
59156R-BW-7	METLIFE INC SR UNSEC				1.G FE	19,121,329	94.8120	14,120,877	14,893,618	14,893,618				(1,107,601)	0.898	0.898	MN	14,118	131,045	05/16/2019	05/23/2031
59156R-BX-5	METLIFE INC SR UNSEC				1.G FE	40,063,738	94.4940	29,487,423	31,205,676	31,205,676				(2,320,688)	1.189	1.189	MN	39,165	363,545	05/16/2019	05/23/2034
59156R-BY-3	METLIFE INC SR UNSEC				1.G FE	40,063,738	87.5030	27,305,908	31,205,676	31,205,676				(2,320,688)	1.385	1.385	MN	45,621	423,474	05/16/2019	05/23/2039
59156R-BZ-0	METLIFE INC			1	1.G FE	13,146,540	100.5630	13,274,333	13,200,000	13,163,934		4,894			4.550	4.601	MS	163,497	600,600	03/19/2020	03/23/2030
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC				1.D PL	117,651,511	92.3800	106,561,726	115,351,511	117,506,838		(55,495)			4.506	4.417	MON	231,011	5,081,753	03/25/2021	03/15/2057
591720-AA-5	METROPARK (ISELIN NJ) (SR NT)				1.D PL	15,579,044	85.8910	13,086,595	15,236,282	15,562,747		(9,007)			4.356	4.240	MON	29,497	663,705	03/07/2022	08/15/2055
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC				1.G PL	12,916,403	118.5690	16,033,290	13,522,329	12,947,647		12,064			6.538	6.994	MON	39,293	812,285	06/15/2023	08/15/2055
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC				1.D PL	40,911,722	88.7270	36,857,451	41,540,288	40,961,759		15,477			4.356	4.499	MON	80,422	1,809,904	08/27/2020	08/15/2055
59217G-DC-0	MET LIFE GLOB FUNDING I SECURED				1.D FE	14,987,100	90.8330	13,624,893	15,000,000	14,992,476		1,248			3.050	3.060	JD	17,792	457,500	06/11/2019	06/17/2029
59217G-EZ-8	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	5,857,904	92.7460	5,448,807	5,875,000	5,861,885		2,260			3.300	3.347	MS	53,854	193,875	03/14/2022	03/21/2029
59217G-FP-9	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	4,269,058	101.7360	4,349,211	4,275,000	4,269,412		354			5.150	5.168	MS	56,875	110,081	03/21/2023	03/28/2033
592239-AM-9	METRO OPERA ASSOC INC SR UNSEC			1	3.B FE	22,632,919	74.7800	24,284,801	32,475,000	22,632,919			1,525,187		4.524	6.618	AO	367,292	1,469,169	12/13/2012	10/01/2042
592688-B*-5	METTLER-TOLEDO INTL INC 2014-SR-UNSEC			1	2.B	47,500,000	98.4680	46,772,300	47,500,000	47,500,000					3.840	3.840	MS	516,800	1,824,000	09/19/2014	09/19/2024
592688-B@-3	METTLER-TOLEDO INTL INC T-2-SR-UNSEC			1	2.B	72,500,000	98.1800	71,180,500	72,500,000	72,500,000					4.240	4.240	JD	42,694	3,074,000	06/25/2015	06/25/2025
592688-D#-9	METTLER TOLEDO INTERNATIONAL I				2.B	15,000,000	76.7920	11,518,800	15,000,000	15,000,000					2.810	2.810	MS	120,596	421,500	12/03/2021	03/17/2037
592688-E*-2	METTLER TOLEDO INTERNATIONAL I				2.B	15,000,000	77.8830	11,682,450	15,000,000	15,000,000					2.910	2.910	MS	124,888	455,900	08/10/2022	09/01/2037
592688-E@-0	METTLER TOLEDO INTERNATIONAL I				2.B	27,000,000	103.1440	27,848,880	27,000,000	27,000,000					5.450	5.450	MS	490,500	735,750	12/01/2022	03/01/2033
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC			1	1.A	19,287,371	99.7370	19,236,645	19,287,371	19,287,371					4.500	4.542	MON	31,342	866,140	08/30/2011	08/15/2031
59408*-AA-2	MICHAELS MILITARY HOLDING COMP				2.B PL	55,000,000	81.6410	44,902,550	55,000,000	55,000,000					4.110	4.132	MJSD	558,846	1,695,375	08/27/2021	12/31/2052
594457-E@-8	DTE GAS CO D-SR-SEC			1	1.F	41,000,000	80.2280	32,893,480	41,000,000	41,000,000					3.920	3.920	JD	71,431	1,607,200	12/12/2012	12/15/2042
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION SR-SEC			1	1.F	29,000,000	80.9400	23,472,600	29,000,000	29,000,000					3.980	3.980	MS	285,344	1,154,200	10/26/2012	10/26/2042
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION SR-SEC			1	1.F	20,000,000	84.8500	16,970,000	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION SR-SEC				1.F	60,000,000	78.7290	47,237,400	60,000,000	60,000,000					3.900	3.900	AO	422,500	2,340,000	03/31/2016	04/26/2046
59447#-AJ-2	MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC				1.F	18,000,000	89.6460	16,136,280	18,000,000	18,000,000					4.650	4.650	JJ	397,575	837,000	07/10/2019	07/10/2049
59447#-AM-5	METC 2021				1.F	13,000,000	66.1320	8,597,160	13,000,000	13,000,000					3.050	3.050	MN	56,171	396,500	07/16/2021	05/10/2052
594918-AR-5	MICROSOFT CORP SR UNSEC			1	1.A FE	18,904,142	86.8860	17,629,195	20,290,000	19,203,697		37,110			3.500	3.897	MN	90,741	710,150	08/01/2014	11/15/2042
594918-BC-7	MICROSOFT CORP SR UNSEC			1	1.A FE	19,770,000	94.7380	18,947,660	20,000,000	19,852,509		10,636			3.500	3.581	FA	270,278	700,000	02/09/2015	02/12/2035
594918-BJ-2	MICROSOFT CORP SR UNSEC			1	1.A FE	19,994,800	97.6080	19,521,678	20,000,000	19,998,920		562			3.125	3.128	MN	100,694	625,000	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSEC			1	1.A FE	16,702,765	100.2710	16,795,397	16,750,000	16,717,464		2,079			4.200	4.221	MN	113,342	703,500	10/29/2015	11/03/2035
594918-BS-2	MICROSOFT CORP SR UNSEC			1	1.A FE	29,883,900	91.9770	27,593,064	30,000,000	29,917,875		5,115			3.450	3.477	FA	411,125	1,035,000	08/01/2016	08/08/2036
594918-BT-0	MICROSOFT CORP SR UNSEC			1	1.A FE	39,397,550	87.5320	30,636,136	35,000,000	38,947,881		(133,383)			3.700	2.976	FA	514,403	1,295,000	06/05/2020	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	85,915,048	68.2670	58,368,536	85,500,000	85,879,203		(10,345)			2.525	2.502	JD	179,906	2,158,875	06/09/2020	06/01/2050
594918-CD-4	MICROSOFT CORP			1	1.A FE	26,211,000	66.7350	16,683,850	25,000,000	26,148,497		(19,712)			2.675	2.481	JD	55,729	668,750	12/15/2020	06/01/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-CG-7	MICROSOFT CORP SERIES 144A			1	1.A FE	65,504,604	97.4670	67,203,390	68,950,000	65,679,901		175,296			3.400	5.305	MS	690,266		10/27/2023	09/15/2026
594918-CH-5	MICROSOFT CORP SERIES 144A			1	1.A FE	15,092,798	97.0810	15,600,861	16,070,000	15,131,775		38,977			3.400	5.271	JD	24,284	273,190	10/27/2023	06/15/2027
594918-CJ-1	MICROSOFT CORP SERIES 144A			1	1.A FE	13,342,874	83.2640	14,154,818	17,000,000	13,412,516		69,642			1.350	5.107	MS	67,575		10/27/2023	09/15/2030
594918-CL-6	MICROSOFT CORP SERIES 144A			1	1.A FE	37,781,237	67.5180	43,096,674	63,830,000	37,850,173		68,936			2.500	5.394	MS	469,860		10/27/2023	09/15/2050
59523U-AL-1	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	26,891,065	99.0010	26,613,566	26,882,000	26,877,297		(6,567)			3.750	3.726	JD	44,803	1,008,075	08/03/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	45,319,845	98.2380	44,662,788	45,464,000	45,430,036		14,224			4.000	4.036	MN	232,372	1,818,560	10/17/2016	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	39,256,665	96.6480	37,861,765	39,175,000	39,205,200		(9,361)			3.600	3.573	JD	117,525	1,410,300	11/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	24,850,750	97.6850	24,421,214	25,000,000	24,926,765		14,631			4.200	4.273	JD	46,667	1,050,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS SR UNSEC			2	1.G FE	13,478,375	97.1140	12,139,289	12,500,000	13,051,936		(101,705)			3.950	2.985	MS	145,382	493,750	08/05/2019	03/15/2029
59523U-AR-8	MID AMERICA APARTMENTS			1	1.G FE	7,877,377	87.4870	6,845,855	7,825,000	7,859,147		(5,360)			2.750	2.668	MS	63,361	215,188	06/03/2020	03/15/2030
59524Q-A*-6	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				2.B YE	88,000,000	89.6480	78,890,240	88,000,000	88,000,000					3.600	3.600	AO	783,200	3,168,000	03/31/2020	04/01/2032
59524Q-A@-4	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				2.B YE	108,000,000	86.3080	93,212,640	108,000,000	108,000,000					3.700	3.699	AO	987,900	3,996,000	03/31/2020	04/01/2035
59541@-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC			1	2.C Z	41,166,667	86.0910	35,440,795	41,166,667	41,166,667					3.930	3.931	JD	813,419	1,617,850	02/19/2013	12/31/2042
595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	25,076,430	106.6760	26,722,310	25,050,000	25,066,101		(934)			5.750	5.742	MN	240,063	1,440,375	02/06/2006	11/01/2035
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	12,853,310	83.5710	10,550,838	12,625,000	12,822,542		(5,267)			3.950	3.847	FA	207,786	498,688	06/08/2017	08/01/2047
59562E-AH-8	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	2,906,790	107.2040	3,216,124	3,000,000	2,939,505		3,082			5.800	6.029	FA	65,733	174,000	02/04/2008	10/15/2036
59619@-AA-5	MIDDLEBURY COLLEGE (MONTEREY,				1.D PL	10,126,299	70.8760	7,177,115	10,126,299	10,126,299					2.750	2.766	MON	12,377	278,473	11/24/2021	08/15/2051
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN				2.A	36,009,003	93.3870	33,627,727	36,009,003	36,009,003					3.350	3.373	MON	53,613	1,206,301	12/01/2020	12/15/2035
597861-AA-1	MIDMICHIGAN HEALTH SERIES 2020			1	1.E FE	26,620,000	71.5790	19,054,365	26,620,000	26,620,000					3.409	3.409	JD	75,623	907,476	10/22/2020	06/01/2050
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC				1.F YE	21,647,659	89.3070	19,332,875	21,647,659	21,647,659					4.140	4.162	JAJO	176,753	897,694	08/17/2018	07/20/2043
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A			2	2.C FE	6,445,906	100.2840	6,546,032	6,527,500	6,490,988		6,044			6.500	6.880	MJSD	11,786	549,779	06/25/2020	06/20/2027
60081H-B*-8	MILLIKEN & COMPANY				2.B	10,000,000	79.2940	7,929,400	10,000,000	10,000,000					2.860	2.859	AO	59,583	286,000	10/18/2021	10/15/2033
60081H-B@-6	MILLIKEN & COMPANY				2.B	7,000,000	75.1720	5,262,040	7,000,000	7,000,000					3.010	3.010	AO	43,896	210,700	10/18/2021	10/15/2036
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC			2	1.A	30,237,738	93.5500	28,287,404	30,237,738	30,237,738					3.470	3.450	MON	46,633	1,049,249	08/05/2016	04/15/2036
608190-AL-8	MOHAWK INDUSTRIES INC			1	2.A FE	9,846,600	92.4090	9,240,934	10,000,000	9,839,185		18,999			3.625	3.887	MN	46,319	362,500	05/02/2022	05/15/2030
60855R-AJ-9	MOLINA HEALTHCARE INC SERIES 144A			1	3.C FE	6,600,000	94.5780	6,242,142	6,600,000	6,600,000					4.375	4.375	JD	12,833	288,750	05/28/2020	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC SERIES 144A			2	3.C FE	9,450,000	89.8900	8,494,618	9,450,000	9,450,000					3.875	3.873	MN	46,791	366,188	11/02/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC SERIES 144A			1	3.C FE	15,125,900	87.3760	13,250,628	15,165,000	15,126,305		406			3.875	3.908	MN	75,088	578,925	11/16/2023	05/15/2032
60856B-AC-8	MOLEX ELECTRONICS TECH SR UNSEC			1	2.A FE	46,273,095	97.1810	45,869,210	47,200,000	47,054,375		107,829			3.900	4.149	AO	388,613	1,840,800	09/16/2015	04/15/2025
609207-AM-7	MONDELEZ INTERNATIONAL SR UNSEC			1	2.B FE	14,853,300	98.6140	14,792,074	15,000,000	14,928,603		14,645			4.125	4.246	MN	92,813	618,750	05/03/2018	05/07/2028
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	10,626,400	90.3230	9,032,338	10,000,000	10,407,287		(62,857)			2.750	2.028	AO	59,583	275,000	06/03/2020	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL			1	2.B FE	36,527,563	67.1670	25,002,768	37,225,000	36,578,321		16,169			2.625	2.717	MS	317,576	977,156	12/16/2020	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	769,591	81.4810	631,478	775,000	771,220		500			1.500	1.573	FA	4,747	11,625	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	31,954,399	81.5190	27,370,055	33,575,000	32,226,798		134,623			1.875	2.380	AO	132,901	629,531	02/08/2022	10/15/2032
61171#-AA-9	MONSANTO LEASE-BKD PT TR			4	2.B	87,639,304	92.5660	81,124,198	87,639,304	87,639,304					4.609	4.653	MON	179,524	4,041,248	05/17/2017	10/15/2038
61201#-AC-9	MONTANA-DAKOTA UTILITIES CO. SERIES C				1.G	9,000,000	99.0440	8,913,960	9,000,000	9,000,000					4.240	4.240	JJ	173,840	381,600	01/01/2019	07/15/2024
61201#-AD-7	MONTANA-DAKOTA UTILITIES CO. SERIES D				1.G	19,000,000	98.4070	18,697,330	19,000,000	19,000,000					4.340	4.340	JJ	375,651	824,600	01/01/2019	07/15/2026
61201#-AG-0	MONTANA-DAKOTA UTILITIES CO. SERIES G				1.G	50,000,000	94.2460	47,123,000	50,000,000	50,000,000					4.030	4.030	JD	117,542	2,015,000	01/01/2019	12/10/2030
61201#-AK-1	MONTANA-DAKOTA UTILITIES CO. SERIES J				1.G	15,000,000	83.4600	12,519,000	15,000,000	15,000,000					3.730	3.729	MS	155,417	559,500	01/01/2019	03/21/2037
61201#-AP-0	Montana Dakota Utilities SR-UNSEC				1.G	15,000,000	67.2980	10,094,700	15,000,000	15,000,000					3.210	3.210	MS	141,775	481,500	09/15/2021	09/15/2051
61201#-AR-6	Montana Dakota Utilities SR-UNSEC				1.G	15,000,000	67.1190	10,067,850	15,000,000	15,000,000					3.210	3.210	JD	21,400	481,500	12/15/2021	12/15/2051
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR			4	1.A	11,126,576	96.4250	10,728,800	11,126,576	11,126,576					3.905	3.937	MON	19,311	433,509	08/05/2015	06/15/2035
617446-7Y-9	MORGAN STANLEY SUBORD				2.A FE	11,385,698	98.1360	11,236,624	11,450,000	11,432,542		5,988			4.350	4.411	MS	156,340	498,075	09/10/2014	09/08/2026
617446-8C-6	MORGAN STANLEY SR UNSEC			1	1.G FE	26,203,496	98.5540	25,845,878	26,225,000	26,221,061		2,401			4.000	4.010	JJ	460,394	1,049,000	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY SR UNSEC			2	1.G FE	11,550,000	97.3980	11,249,439	11,550,000	11,550,000					4.431	4.431	JJ	224,615	511,781	01/17/2019	01/23/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1.E FE	2,826,883	98.3490	2,778,368	2,825,000	2,825,222		(391)			2.720	2.706	JJ	33,938	76,840	07/18/2019	07/22/2025
617446-8L-6	MORGAN STANLEY			1	1.E FE	15,921,100	87.4180	13,112,648	15,000,000	15,609,549		(93,899)			2.699	1.919	JJ	178,809	404,850	10/28/2020	01/22/2031
617446-8N-2	MORGAN STANLEY				1.G FE	10,000,000	107.5620	10,756,186	10,000,000	10,000,000					1.000	1.000	MS	26,944	559,700	03/19/2020	03/24/2051
617446-8P-7	MORGAN STANLEY SERIES MTN			1	1.E FE	40,000,000	92.1230	36,849,059	40,000,000	40,000,000					3.622	3.584	AO	362,200	1,448,800	03/26/2020	04/01/2031
617446-8U-6	MORGAN STANLEY SERIES MTN			1	1.E FE	5,000,000	79.8520	3,992,614	5,000,000	5,000,000					1.794	1.741	FA	34,385	89,700	11/09/2020	02/13/2032
61744Y-AL-2	MORGAN STANLEY SR UNSEC			1	1.G FE	35,500,000	87.5170	31,068,437	35,500,000	35,500,000					3.971	3.971	JJ	622,620	1,409,705	07/19/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1.G FE	3,000,000	95.3680	2,861,047	3,000,000	3,000,000					3.772	3.772	JJ	49,350	113,160	01/18/2018	01/24/2029
61746B-DQ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	17,792,758	99.4620	17,853,381	17,950,000	17,943,769		18,778			3.875	3.984	AO	117,859	695,563	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	12,748,811	97.9410	12,511,966	12,775,000	12,768,719		2,859			3.875	3.900	JJ	211,763	495,031	01/22/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY SR UNSEC				1.G FE	28,978,560	96.9490	28,139,367	29,025,000	29,010,382		4,348			3.625	3.642	JJ	470,548	1,052,156	06/16/2017	01/20/2027
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	27,952,504	79.2590	22,668,003	28,600,000	27,960,103		4,763			6.480	1.796	MS	539,833	408,633	11/17/2023	09/16/2036
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	1,957,920	99.0400	1,980,806	2,000,000	1,959,668		1,748			4.679	5.539	JJ	42,631		11/17/2023	07/17/2026
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1.G FE	34,464,040	95.7550	33,227,060	34,700,000	34,632,064		24,968			3.125	3.205	JJ	463,872	1,084,375	07/20/2016	07/27/2026
61761J-VL-0	MORGAN STANLEY SR UNSEC			1	1.G FE	2,190,804	98.7080	2,171,586	2,200,000	2,199,029		1,162			3.700	3.756	AO	15,376	81,400	01/26/2016	10/23/2024
61761J-ZN-2	MORGAN STANLEY SUBORD				2.A FE	64,587,510	97.0710	64,212,420	66,150,000	65,630,113		143,003			3.950	4.207	AO	493,553	2,612,925	08/19/2015	04/23/2027
61772B-AC-7	MORGAN STANLEY			1	1.E FE	7,675,000	76.9180	5,903,423	7,675,000	7,675,000					3.217	3.159	AO	47,323	246,905	04/19/2021	04/22/2042
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC				1.G PL	49,619,511	76.9190	38,166,832	49,619,511	49,619,511					3.320	3.335	MJSD	407,266	1,229,884	07/12/2021	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC				1.G PL	21,143,971	78.1850	16,531,414	21,143,971	21,143,971					3.440	3.456	MJSD	179,818	543,024	03/25/2022	07/12/2051
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	29,341,788	84.4360	24,824,129	29,400,000	29,359,154		5,420			2.300	2.322	MN	86,403	676,200	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	17,333,230	85.4700	14,743,569	17,250,000	17,313,393		(7,964)			2.750	2.693	MN	48,755	474,375	06/11/2021	05/24/2031
62213L-AA-4	MOUNT NITTANY MED CTR SERIES 2022				1.E FE	92,025,500	78.7380	72,439,298	92,000,000	92,025,011		(543)			3.799	3.797	MN	446,594	3,495,080	02/23/2022	11/15/2052
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC				2.A	118,039,661	78.0680	92,151,203	118,039,661	118,039,661					3.720	3.749	MON	195,159	4,344,450	09/09/2019	01/15/2051
623115-AD-4	MT SINAI HOSPITAL SECURED				1.G FE	71,173,933	81.4780	56,790,011	69,700,000	71,061,821		(51,893)			3.981	3.830	JJ	1,387,379	2,774,757	04/12/2021	07/01/2048
623115-AF-9	MT SINAI HOSPITAL SERIES 2020			1	2.A FE	113,111,000	69.5400	78,100,286	112,310,000	113,062,058		(18,604)			3.391	3.352	JJ	1,904,216	3,808,432	04/14/2021	07/01/2050
62452*-AH-6	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	95.8230	38,329,200	40,000,000	40,000,000					4.200	4.200	JD	51,333	1,680,000	12/20/2017	12/20/2027
62452*-AJ-2	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	20,000,000	93.6960	18,739,200	20,000,000	20,000,000					4.270	4.270	JD	26,094	854,000	12/20/2017	12/20/2029
62452*-AK-9	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	90.8530	36,341,200	40,000,000	40,000,000					4.410	4.410	JD	53,900	1,764,000	12/20/2017	12/20/2032
62452*-AL-7	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	81.2490	32,499,600	40,000,000	40,000,000					3.500	3.500	JD	42,778	1,400,000	12/20/2019	12/20/2034
62452*-AM-5	MOUNTAINEER GAS CO				2.B Z	20,000,000	80.6520	16,130,400	20,000,000	20,000,000					4.490	4.490	FA	324,278	901,804	04/06/2022	08/20/2052
62544#-AA-7	Centurion Washington 5 LLC				1.D	20,265,481	99.9350	20,252,309	20,265,481	20,265,481					5.050	5.103	MON	45,485	1,023,406	06/29/2022	10/15/2043
62544#-AB-5	Centurion Washington 5 LLC				1.D	24,006,174	99.9190	23,986,729	24,006,174	24,006,174					5.040	5.093	MON	53,774	1,209,911	06/29/2022	09/15/2043
62544#-AC-3	Centurion Washington 5 LLC				1.D	20,755,060	99.9330	20,741,154	20,755,060	20,755,060					5.060	5.113	MON	46,676	1,050,205	06/29/2022	04/15/2044
626717-AA-0	MURPHY OIL CORP SR UNSEC			1	3.A FE	13,974,943	102.9110	15,230,784	14,800,000	14,475,220		46,576			7.050	7.551	MN	173,900	1,043,400	01/03/2005	05/01/2029
626738-AD-0	MURPHY OIL USA INC CO.GUARNT			1	3.B FE	15,123,250	99.1290	14,844,526	14,975,000	15,004,264		(20,635)			5.625	5.471	MN	140,391	842,344	04/21/2017	05/01/2027
62676#-AA-7	MURPHY'S BOWL, LLC				1.F PL	50,000,000	75.5330	37,766,500	50,000,000	50,000,000					3.200	3.201	JD	804,444	800,000	11/16/2021	06/30/2056
62676#-AB-5	MURPHY'S BOWL LLC				1.F PL	15,000,000	78.5090	11,776,350	15,000,000	15,000,000					3.300	3.301	JD	248,875	308,000	10/22/2021	06/30/2056
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC			1	1.F	43,344,751	101.0650	43,806,373	43,344,751	43,344,751					5.610	5.675	MON	108,073	2,510,312	07/08/2010	10/15/2031
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC			1	2.C PL	39,602,439	96.5710	38,244,472	39,602,439	39,602,439					5.150	5.149	MN	175,626	2,039,526	09/14/2012	11/30/2035
628530-BK-2	MYLAN INC CO.GUARNT			2	2.C FE	7,482,596	97.0280	7,277,122	7,500,000	7,491,286		1,799			4.550	4.580	AO	72,042	341,250	01/11/2019	04/15/2028
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC				1.G	80,524,362	93.7190	75,466,626	80,524,362	80,524,362					4.238	4.276	MON	293,865	3,128,219	05/01/2017	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A				1.G	13,109,691	90.3230	11,841,066	13,109,691	13,109,691					3.821	3.852	MON	43,135	500,921	08/10/2017	01/31/2038
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC				3.C PL	61,262,489	84.8600	51,987,348	61,262,489	61,262,489					3.770	3.799	MON	134,726	2,309,594	02/13/2015	03/10/2045
62927#-AA-4	NFL VENTURES-L.P. A-SR			1	1.E FE	4,776,659	97.2760	4,646,543	4,776,659	4,776,659					3.860	3.822	OCT	38,412	184,379	12/17/2013	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR			1	1.E FE	7,878,228	93.4750	7,364,174	7,878,228	7,878,228					4.420	4.371	OCT	72,545	348,218	12/17/2013	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR			1	1.E FE	6,340,393	90.7930	5,756,633	6,340,393	6,340,393					3.860	3.860	AO	51,667	244,739	08/31/2015	04/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC				1.E FE	15,418,072	78.2480	12,064,333	15,418,072	15,418,072					3.540	3.540	AO	112,192	550,013	10/15/2019	04/15/2045
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC				1.E FE	28,674,865	84.8330	24,325,748	28,674,865	28,674,865					3.420	3.420	AO	207,033	980,680	09/02/2020	04/15/2045
62927@-AA-6	NHL U.S. FDG LP A-SR-SEC			1	2.B PL	10,000,000	98.5130	9,851,300	10,000,000	10,000,000					4.180	4.202	MJSD	2,322	522,500	09/29/2014	09/29/2024
62927@-AB-4	NHL U.S. FDG LP B-SR-SEC			1	2.B PL	35,000,000	98.2130	34,374,550	35,000,000	35,000,000					4.330	4.354	MJSD	8,419	1,894,375	09/29/2014	09/29/2026
62927@-AC-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	5,364,486	97.5650	5,233,861	5,364,486	5,364,486					3.980	3.997	MJSD	11,268	213,507	07/12/2018	07/12/2025
62927@-AD-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	15,115,385	95.9380	14,501,398	15,115,385	15,115,385					4.120	4.141	MJSD	32,868	622,754	07/12/2018	07/12/2028
62927@-AE-8	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	36,187,845	95.1110	34,418,621	36,187,845	36,187,845					4.220	4.242	MJSD	80,598	1,527,127	07/12/2018	07/12/2030
629377-CC-4	NRG ENERGY INC SERIES WI			2	3.B FE	238,750	100.2150	250,538	250,000	244,303		1,614			6.625	7.477	JJ	7,637	16,562	03/19/2020	01/15/2027
629377-CE-0	NRG ENERGY INC CO.GUARNT			2	3.B FE	13,434,064	99.6330	13,300,940	13,350,000	13,377,416		(12,380)			5.750	5.642	JJ	353,960	767,625	10/31/2018	01/15/2028
62937A-A#-2	NPS LLC C-SR-SEC			1	2.A	33,160,109	87.7690	29,104,296	33,160,109	33,160,109					3.939	3.939	AO	326,544	1,306,176	07/01/2015	04/01/2040
62937A-B*-5	NPS LLC D-SR-SEC			1	2.A	5,000,000	85.7560	4,287,800	5,000,000	5,000,000					4.428	4.428	AO	55,350	221,400	07/01/2015	04/01/2040
62952E-AC-1	NYU HOSPITALS CENTER SECURED				1.F FE	5,862,860	94.3290	4,999,421	5,300,000	5,796,312		(15,202)			4.784	4.104	JJ	126,776	253,552	04/03/2019	07/01/2044
62952E-AD-9	NYU HOSPITALS CENTER SECURED				1.F FE	15,000,000	91.7810	13,767,197	15,000,000	15,000,000					4.168	4.168	JJ	312,600	625,200	05/23/2017	07/01/2037
62952E-AE-7	NYU HOSPITALS CENTER SECURED			1	1.F FE	95,820,850	90.7940	86,658,155	95,445,000	95,790,423		(11,542)			4.368	4.340	JJ	2,084,519	4,169,038	04/08/2021	07/01/2047
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020			1	1.F FE	86,472,444	71.0830	62,004,846	87,229,000	86,507,584		12,465			3.380	3.423	JJ	1,474,170	2,948,340	03/23/2021	07/01/2055
62979*-AK-3	NSA OP, LP				2.A	45,000,000	79.1730	35,627,850	45,000,000	45,000,000					2.960	2.962	MN	114,700	1,332,000	01/26/2022	11/30/2033
62979*-AM-9	NSA OP, LP				2.A FE	30,000,000	96.5500	28,965,000	30,000,000	30,000,000					5.060	5.061	MN	189,750	1,518,000	08/17/2022	11/16/2032
62979*-AN-7	NSA OP, LP				2.A FE	22,000,000	100.6530	22,143,660	22,000,000	22,000,000					5.610	5.612	JJ	603,387	233,127	04/05/2023	07/05/2028
631005-BF-1	NARRAGANSETT ELECTRIC SR UNSEC			1	1.G FE	5,338,260	80.7350	4,844,081	6,000,000	5,473,173		16,603			4.170	4.886	JD	14,595	250,200	01/07/2014	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	1.G FE	20,392,060	91.0760	18,397,447	20,200,000	20,325,925		(18,532)			3.395	3.280	AO	156,208	685,790	04/08/2020	04/09/2030
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR			1	1.E FE	1,864,789	99.8830	1,862,607	1,864,789	1,864,789					5.600	5.601	AO	21,756	55,235	02/25/2008	03/31/2024
63636#-AB-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	15,000,000	95.2730	14,290,950	15,000,000	15,000,000					3.610	3.611	JD	24,067	541,500	08/10/2017	08/10/2027
63636#-AC-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	27,000,000	93.0170	25,114,590	27,000,000	27,000,000					3.710	3.711	JD	44,520	1,001,700	08/10/2017	08/10/2029
63636#-AG-1	NAT HOCKEY LEAGUE US FDG LP SR-SEC				2.A PL	40,000,000	92.6000	37,040,000	40,000,000	40,000,000					3.150	3.150	JD	56,000	1,260,000	12/29/2020	01/06/2028
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC			1	2.B	20,274,580	91.2260	18,495,689	20,274,580	20,274,580					4.510	4.552	MON	35,559	903,562	08/16/2013	08/15/2038
637071-AK-7	NATIONAL OILWELL VARCO I SR UNSEC			1	2.B FE	47,678,474	76.9220	37,645,604	48,940,000	47,964,282		33,081			3.950	4.102	JD	161,094	1,933,130	05/07/2014	12/01/2042
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	11,485,890	98.9810	11,382,838	11,500,000	11,499,139		1,555			3.900	3.914	JD	19,933	448,500	05/08/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	15,382,986	97.8360	15,115,687	15,450,000	15,435,488		7,320			4.000	4.053	MN	78,967	618,000	12/08/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	14,488,411	95.8090	14,036,050	14,650,000	14,595,970		16,994			3.600	3.733	JD	23,440	527,400	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	9,959,300	94.3660	9,436,625	10,000,000	9,983,138		4,087			3.500	3.548	AO	73,889	350,000	09/06/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2.A FE	6,999,804	97.0270	6,840,405	7,050,000	7,023,462		4,877			4.300	4.388	AO	63,998	303,150	09/18/2018	10/15/2028
637417-AN-6	NATIONAL RETAIL PROP INC			1	2.A FE	28,117,768	85.9330	24,343,042	28,328,000	28,130,286		23,481			2.500	2.605	AO	149,509	708,200	03/10/2022	04/15/2030
637432-NR-2	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	1,990,100	86.0990	1,721,972	2,000,000	1,991,027		195			4.400	4.430	MN	14,667	88,000	10/24/2018	11/01/2048
637432-NV-3	NATIONAL RURAL UTIL COOP			1	1.E FE	14,934,300	86.7780	13,016,670	15,000,000	14,957,989		6,189			2.400	2.449	MS	106,000	360,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTIL COOP			1	1.E FE	20,577,170	78.4460	17,807,200	22,700,000	20,909,250		149,770			1.350	2.523	MS	90,233	270,000	11/17/2023	03/15/2031
637432-NY-7	NATIONAL RURAL UTIL COOP			1	1.E FE	19,304,088	84.2700	16,327,359	19,375,000	19,316,646		6,172			2.750	2.791	AO	112,483	532,813	01/31/2022	04/15/2032
63902H-AB-5	NATURE CONSERVANCY -THE SR UNSEC				1.D FE	10,000,000	87.9880	8,798,769	10,000,000	10,000,000					4.496	4.496	FA	187,333	449,600	02/05/2019	02/01/2049
63902H-BF-5	NATURE CONSERVANCY THE SERIES A			1	1.C FE	73,520,000	88.0580	64,740,081	73,520,000	73,520,000					3.957	3.957	MS	969,729	2,909,186	02/24/2022	03/01/2052
639100-AA-3	NAUTILUS COMMUNITY SOLAR				2.C PL	55,000,000	107.9810	59,389,550	55,000,000	55,000,000					6.890	6.890	MS	936,849		09/01/2023	03/31/2048
63938C-AL-2	NAVIENT CORP			1	3.C FE	88,780	92.9050	92,905	100,000	88,973		193			4.875	8.015	MS	1,435		11/29/2023	03/15/2028
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	8,063,378	100.0370	8,066,361	8,063,378	8,063,378					6.210	6.261	MJSD	123,793	375,552	01/31/2008	06/30/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	5,500,000	105.3420	5,793,810	5,500,000	5,500,000					6.550	6.602	JAJO	74,051	540,375	01/31/2008	07/15/2027
64082#-AA-1	NES ANTARES HOLDCO-LLC				2.C PL	26,430,178	88.9230	23,502,507	26,430,178	26,430,178					4.430	4.429	MS	295,967	1,170,857	10/02/2017	09/30/2041
64116#-AE-3	NETRALITY PROP-LP				2.C PL	4,000,000	98.1330	3,925,320	4,000,000	4,000,000					4.080	4.080	AO	38,533	163,200	10/08/2019	10/08/2024
64116#-AF-0	NETRALITY PROP-LP				2.C PL	10,000,000	96.0560	9,605,600	10,000,000	10,000,000					4.270	4.270	AO	100,819	427,000	10/08/2019	10/08/2026
64116#-AJ-2	NETRALITY PROP-LP				2.C PL	45,000,000	101.1970	45,538,650	45,000,000	45,000,000					8.160	8.160	JD	122,400		10/19/2023	12/19/2038
641423-BP-2	NEVADA POWER CO GENL REF MORT			1	1.F FE	17,445,298	110.0410	18,872,014	17,150,000	17,335,427		(10,129)			6.650	6.518	AO	285,119	1,140,475	11/20/2008	04/01/2036
641423-BU-1	NEVADA POWER CO GENL REF MORT			1	1.F FE	19,994,600	113.1840	22,636,781	20,000,000	19,996,425		158			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL			4	1.D	19,825,921	89.8220	17,808,039	19,825,921	19,825,921					3.750	3.779	MON	53,695	743,470	08/30/2018	02/05/2034
644188-BF-0	NEW ENGLAND POWER CO SR UNSEC			1	1.G FE	21,074,381	78.7540	15,750,875	20,000,000	20,977,646		(29,985)			3.800	3.477	JD	54,889	760,000	08/12/2020	12/05/2047
644188-BG-8	NEW ENGLAND POWER CO SERIES 144A			1	1.G FE	44,000,000	63.9990	28,159,629	44,000,000	44,000,000					2.807	2.807	AO	291,616	1,235,080	10/01/2020	10/06/2050
645869-F@-2	NEW JERSEY RESOURCES CORP SR-UNSEC				1.E	17,000,000	73.2700	12,455,900	17,000,000	17,000,000					3.760	3.760	JJ	291,191	639,200	07/17/2019	07/17/2049
646025-C@-3	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A PL	24,000,000	96.0580	23,053,920	24,000,000	24,000,000					3.960	3.960	JD	60,720	950,400	06/08/2018	06/08/2028
646025-D*-4	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A PL	25,000,000	91.1830	22,795,750	25,000,000	25,000,000					3.500	3.500	JJ	381,597	875,000	07/23/2020	07/23/2030
646025-D@-2	NEW JERSEY RESOURCES CORP SR-UNSEC				2.A PL	75,000,000	88.4790	66,359,250	75,000,000	75,000,000					3.600	3.600	JJ	1,177,500	2,700,000	07/23/2020	07/23/2032
646025-E*-3	NEW JERSEY RESOURCES CORP D-SR-UNSEC				2.A PL	23,000,000	82.8340	19,051,820	23,000,000	23,000,000					3.250	3.250	MS	249,167	747,500	09/01/2020	09/01/2033
646025-E@-1	NEW JERSEY RESOURCES CORP				2.A PL	25,000,000	98.4070	24,601,750	25,000,000	25,000,000					4.380	4.380	JD	15,208	1,095,000	05/18/2022	06/23/2027
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK				5.C Z	18,968,246	89.8110	17,323,001	19,288,235	19,183,576		64,360			11.000	11.505	MJSD	5,894	1,411,621	06/30/2023	06/05/2025
647551-B#-6	NEW MOUNTAIN FINANCE CORP SR-UNSEC				2.C FE	55,000,000	99.2960	54,612,800	55,000,000	55,000,000					5.494	5.495	AO	637,914	3,021,700	04/30/2019	04/30/2024
649322-AA-2	NY & PRESBYTERIAN HOSPIT UNSEC			1	1.C FE	92,142,779	86.1650	82,524,312	95,775,000	92,739,379		82,664			4.024	4.248	FA	1,605,828	3,853,986	08/31/2015	08/01/2045
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC			4	1.B	73,141,915	92.9160	67,960,542	73,141,915	73,141,915					4.430	4.471	MON	144,008	3,240,180	06/21/2019	06/15/2052
64943*-AA-4	1374 Blondell LLC				1.C	28,462,781	85.3870	24,303,466	28,462,724	28,506,511		43,732			3.922	3.756	MON	49,614	915,410	05/12/2022	06/15/2054
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA				1.C	8,767,589	113.1680	9,883,472	8,733,451	8,766,512		(1,077)			6.750	6.772	MON	26,200	741,482	12/12/2022	01/15/2043
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC				1.C	16,060,299	94.4840	15,140,934	16,024,865	16,055,429		(3,142)			4.000	4.004	MON	28,489	514,763	04/19/2022	01/15/2043
64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A			1	1.C FE	65,086,162	79.9660	47,224,560	59,056,000	64,646,069		(139,431)			3.750	3.205	MN	282,977	2,214,600	10/21/2021	05/15/2050
64952W-DG-5	NEW YORK LIFE GLOBAL FDG SECURED				1.A FE	19,986,200	99.2200	19,844,001	20,000,000	19,999,196		2,894			2.875	2.890	AO	129,375	575,000	04/03/2019	04/10/2024
64952W-DS-9	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	8,405,300	80.1980	8,019,762	10,000,000	8,701,487		172,648			1.200	3.414	FA	48,000	120,000	04/04/2022	08/07/2030
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	14,578,950	80.5000	12,074,985	15,000,000	14,664,959		40,224			1.850	2.171	FA	115,625	277,500	11/01/2021	08/01/2031
649840-CQ-6	NY STATE ELECTRIC & GAS SR UNSEC			1	1.G FE	44,872,324	94.2280	42,534,438	45,140,000	45,052,728		28,046			3.250	3.320	JD	122,254	1,467,050	11/28/2016	12/01/2026
649840-CR-4	NY STATE ELECTRIC & GAS SR UNSEC				1.G FE	3,889,440	68.1180	2,724,716	4,000,000	3,898,954		2,408			3.300	3.449	MS	38,867	132,000	12/02/2019	09/15/2049
649840-CT-0	NY STATE ELECTRIC & GAS SERIES 144A			1	1.G FE	9,517,464	79.6110	7,622,793	9,575,000	9,529,366		5,329			2.150	2.217	AO	51,466	205,863	09/29/2021	10/01/2031
650119-AR-1	NEW YORK UNIVERSITY UNSEC			1	1.D FE	65,000,000	91.0770	59,199,997	65,000,000	65,000,000					4.142	4.141	JJ	1,346,150	2,692,300	04/10/2015	07/01/2048
651229-AQ-9	NEWELL BRANDS INC SR UNSEC			1	3.C FE	5,255,450	98.0710	4,903,545	5,000,000	5,023,647		(34,311)			4.000	3.281	JD	16,667	200,000	06/29/2016	12/01/2024
651229-AW-6	NEWELL BRANDS INC SR UNSEC			1	3.C FE	15,842,933	98.6210	15,656,098	15,875,000	15,866,591		3,491			4.200	4.225	AO	166,688	726,281	03/18/2016	04/01/2026
651229-AX-4	NEWELL BRANDS INC			2	3.C FE	32,902,950	91.5010	31,512,972	34,440,000	33,029,590		76,757			5.375	5.848	AO	462,788	1,980,300	05/17/2022	04/01/2036
651229-AY-2	NEWELL BRANDS INC			2	3.C FE	23,125,188	83.1420	20,656,695	24,845,000	23,182,995		34,616			5.500	6.051	AO	341,619	1,459,644	05/10/2022	04/01/2046
651229-BC-9	NEWELL BRANDS INC			1	3.B FE	2,280,000	99.2840	2,263,679	2,280,000	2,280,000					6.375	6.375	MS	42,798	145,754	09/09/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC			1	3.B FE	15,000,000	99.6000	14,939,963	15,000,000	15,000,000					6.625	6.625	MS	292,604	996,510	09/09/2022	09/15/2029
651639-AP-1	NEWMONT GOLDCORP CORP CO.GUARNT			1	2.A FE	20,716,700	97.0780	19,415,559	20,000,000	20,599,620		(22,354)			4.875	4.621	MS	287,083	975,000	10/02/2017	03/15/2042
651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT				2.A FE	77,743,511	107.5520	65,090,360	60,520,000	73,839,355		(950,703)			5.875	3.492	AO	888,888	3,555,550	08/28/2019	04/01/2035
65249B-AA-7	NEWS CORP SERIES 144A			1	3.A FE	17,859,136	91.9470	17,584,858	19,125,000	18,089,013		158,299			3.875	5.017	MN	94,695	739,156	11/16/2023	05/15/2029
65249B-AB-5	NEWS CORP SERIES 144A			1	3.A FE	36,715,856	94.9410	34,772,164	36,625,000	36,686,923		(14,534)			5.125	5.075	FA	709,101	1,877,031	04/25/2022	02/15/2032
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC				1.D		0.0000								6.082	0.000	MON		1,538		05/15/2023
65339K-BJ-8	NEXTERA ENERGY CAPITAL CO.GUARNT			2	2.A FE	11,754,688	94.5860	11,161,095	11,800,000	11,774,213		4,391			3.500	3.546	AO	103,250	413,000	03/28/2019	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL			1	2.A FE	3,062,608	89.6060	2,755,390	3,075,000	3,067,442		1,176			2.750	2.796	MN	14,094	84,563	10/01/2019	11/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	30,363,761	85.5430	25,983,641	30,375,000	30,367,686		1,048			2.250	2.254	JD	56,953	683,438	05/05/2020	06/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65339K-BS-8	NEXTERA ENERGY CAPITAL				2.A FE	1,995,240	100.9460	2,018,922	2,000,000	1,995,600		360			5.749	5.886	MS	38,327		11/17/2023	09/01/2025
65339K-BZ-2	NEXTERA ENERGY CAPITAL			1	2.A FE	1,576,940	83.7950	1,675,897	2,000,000	1,581,584		4,644			2.440	5.723	JJ	22,502		11/17/2023	01/15/2032
65342Q-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT			2	3.A FE	43,772,231	96.2520	42,206,432	43,850,000	43,799,166		8,391			4.500	4.529	MS	581,013	1,968,750	11/29/2023	09/15/2027
65342Q-AL-6	NEXTERA ENERGY OPERATING SERIES 144A			1	3.A FE	367,992	95.2120	380,848	400,000	369,160		1,168			3.875	6.965	AO	3,272		11/16/2023	10/15/2026
65342R-AE-0	NFP CORP SERIES 144A			1	4.A FE	91,849	98.9640	98,965	100,000	91,977		128			4.875	6.932	FA	1,842		11/29/2023	08/15/2028
65342R-AG-5	NFP CORP SERIES 144A			1	4.A FE	14,000,000	108.3900	15,147,501	13,975,000	13,998,827		(1,173)			8.500	8.455	AO	339,864		09/12/2023	10/01/2031
65364U-AH-9	NIAGARA MOHAWK POWER SR UNSEC			1	2.A FE	13,899,861	91.3840	12,702,341	13,900,000	13,899,979		1			4.278	4.278	AO	148,661	594,642	09/22/2014	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SR UNSEC			1	2.A FE	24,999,750	98.2100	24,552,452	25,000,000	24,999,989		14			3.508	3.508	AO	219,250	877,000	09/22/2014	10/01/2024
65364U-AP-1	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	40,000,000	65.4660	26,186,538	40,000,000	40,000,000					3.025	3.025	JD	13,444	1,210,000	06/23/2020	06/27/2050
65364U-AQ-9	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	2,950,000	83.8830	2,474,549	2,950,000	2,950,000					2.759	2.759	JJ	38,660	81,391	01/05/2022	01/10/2032
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			1	1.C	9,486,048	103.0160	9,772,147	9,486,048	9,486,048					5.760	5.829	MON	4,553	546,334	06/28/2010	06/28/2030
65463P-BA-4	NISOURCE INC SR UNSEC				2.B FE	25,000,000	106.5540	26,638,603	25,000,000	25,000,000					7.990	7.991	MS	588,153	2,060,000	04/30/1997	05/05/2027
65473P-AH-8	NISOURCE INC SR UNSEC			2	2.B FE	14,973,900	91.3280	13,699,271	15,000,000	14,984,463		2,479			2.950	2.970	MS	147,500	442,500	08/07/2019	09/01/2029
65473P-AJ-4	NISOURCE INC			1	2.B FE	6,202,030	93.0440	5,791,965	6,225,000	6,209,649		2,118			3.600	3.644	MN	37,350	224,100	04/07/2020	05/01/2030
65473Q-BE-2	NISOURCE INC SR UNSEC			1	2.B FE	13,339,524	96.2750	12,708,269	13,200,000	13,250,851		(15,056)			3.490	3.360	MN	58,865	460,680	07/12/2017	05/15/2027
65473Q-BF-9	NISOURCE INC SR UNSEC			1	2.B FE	30,521,282	86.2000	25,860,113	30,000,000	30,452,859		(11,725)			4.375	4.270	MN	167,708	1,312,500	06/19/2017	05/15/2047
65473Q-BG-7	NISOURCE INC SR UNSEC			1	2.B FE	24,973,000	80.7660	20,191,584	25,000,000	24,976,678		565			3.950	3.956	MS	249,618	987,500	09/05/2017	03/30/2048
65486A-AA-1	NLV FINANCIAL CORP SR UNSEC			1	2.A FE	3,064,054	105.0200	4,278,496	4,074,000	3,388,007		40,268			7.500	10.300	FA	115,430	305,550	06/30/2009	08/15/2033
655844-AF-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	1,129	111.1920	1,112	1,000	1,082		(4)			7.050	6.142	MN	12	71	01/03/2005	05/01/2037
655844-AW-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	4,725,250	100.6970	5,034,871	5,000,000	4,967,883		21,736			5.590	6.084	MN	34,161	279,500	08/03/2006	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	18,795,100	104.3030	20,860,559	20,000,000	19,479,590		74,580			5.640	6.197	MN	137,867	1,128,000	11/03/2008	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,999,700	85.2230	8,522,316	10,000,000	9,999,990					3.950	3.950	AO	98,750	395,000	09/04/2012	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,278,065	89.5540	8,378,643	9,356,000	9,293,729		1,866			4.800	4.853	FA	169,655	449,088	08/08/2013	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	24,942,000	89.5000	22,375,093	25,000,000	24,952,049		1,312			4.450	4.464	JD	49,444	1,112,500	05/28/2015	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	5,566,900	91.8220	4,591,077	5,000,000	5,485,325		(14,038)			4.650	3.975	JJ	107,208	232,500	07/13/2017	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	17,193,447	84.4660	15,080,491	17,854,000	17,244,968		10,478			4.050	4.256	FA	273,166	723,087	08/16/2018	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	108,756,611	83.4160	91,772,474	110,018,000	108,899,507		27,421			3.942	4.008	MN	722,818	4,336,910	05/23/2018	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	19,136,757	85.8430	16,503,256	19,225,000	19,142,665		1,944			4.150	4.178	FA	272,594	797,838	02/13/2018	02/28/2048
655844-CE-6	NORFOLK SOUTHERN CORP			1	2.A FE	9,968,390	89.8220	9,880,382	11,000,000	10,171,415		123,655			2.550	4.011	MN	46,750	280,500	05/11/2022	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP			1	2.A FE	6,236,421	86.2800	6,040,458	7,001,000	6,361,129		74,103			2.300	3.730	MN	20,575	161,023	04/14/2022	05/15/2031
655844-CM-8	NORFOLK SOUTHERN CORP			1	2.A FE	19,999,800	88.9130	17,782,601	20,000,000	20,000,060		(6)			3.000	3.000	MS	176,667	600,000	02/15/2022	03/15/2032
655844-CP-1	NORFOLK SOUTHERN CORP			1	2.A FE	11,748,238	91.3100	10,728,936	11,750,000	11,748,238					4.550	4.551	JD	44,552	534,625	06/02/2022	06/01/2053
655844-CU-0	NORFOLK SOUTHERN CORP			1	2.A FE	10,271,263	111.5740	11,492,131	10,300,000	10,271,263					5.950	5.969	MS	66,392		11/20/2023	03/15/2064
655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC				2.A FE	2,942,571	119.3270	2,768,384	2,320,000	2,793,676		(12,581)			7.875	6.069	MN	23,345	182,700	01/03/2005	05/15/2043
65619B-A*-2	8000 Normandale Properties LLC				1.D PL	86,700,000	102.7370	87,326,450	85,000,000	86,637,770		1,637,770			5.102	5.023	MON	192,742	3,695,378	06/28/2022	06/15/2058
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC			1	1.G	15,117,600	96.8130	14,635,802	15,117,600	15,117,600					4.200	4.200	MN	105,823	634,939	10/08/2014	05/01/2030
662352-AA-1	NORTHWELL HEALTHCARE INC SECURED				1.G FE	8,842,377	90.8590	7,444,082	8,193,000	8,738,934		(18,537)			4.800	4.281	MN	65,544	393,264	10/10/2017	11/01/2042
664675-AS-4	NORTHEASTERN UNIVERSITY UNSEC				1.E FE	2,500,000	80.9160	2,022,895	2,500,000	2,500,000					4.119	4.119	AO	25,744	102,975	06/20/2018	10/01/2048
665228-B*-2	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D	17,500,000	107.1850	18,757,375	17,500,000	17,500,000					5.850	5.850	JD	45,500	1,023,750	12/15/2006	12/15/2036
665228-B@-0	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D	41,000,000	111.3850	45,667,850	41,000,000	41,000,000					6.250	6.250	FA	968,056	2,562,500	08/15/2008	08/15/2038
665228-BQ-4	NORTHERN ILLINOIS GAS CO 1ST MORTG				1.D FE	3,260,520	103.9950	3,119,862	3,000,000	3,078,518		(16,399)			6.580	5.856	FA	74,573	197,400	02/13/2007	02/15/2028
665228-D#-6	NORTHERN ILLINOIS GAS CO SR-UNSEC FIRST MTGE BOND				1.D	37,000,000	86.7850	32,110,450	37,000,000	37,000,000					3.620	3.620	FA	524,598	1,339,400	08/10/2017	08/10/2037
665228-E#-5	NORTHERN ILLINOIS GAS CO SR-SEC				1.D	7,000,000	89.6980	6,278,860	7,000,000	7,000,000					4.080	4.080	FA	107,100	285,600	08/16/2018	08/16/2039
665228-F*-8	NORTHERN ILLINOIS GAS CO SR-SEC				1.D	43,000,000	85.1180	36,600,740	43,000,000	43,000,000					4.190	4.190	FA	675,638	1,801,700	11/01/2018	08/16/2048
665501-AG-7	NORTHERN NATURAL GAS CO SR UNSEC			1	1.G FE	19,985,800	95.1270	19,025,470	20,000,000	19,990,949		450			5.800	5.805	FA	438,222	1,160,000	02/07/2007	02/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665501-AK-8	NORTHERN NATURAL GAS CO SR UNSEC			1	1.G FE	49,913,000	79.2740	39,637,239	50,000,000	49,935,156		2,264			4.100	4.110	MS	603,611	2,050,000	08/22/2012	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO SR UNSEC			2	1.G FE	11,997,960	83.2840	9,994,088	12,000,000	11,998,134		41			4.300	4.301	JJ	237,933	516,000	07/12/2018	01/15/2049
665772-BN-8	NORTHERN STATES PWR-MINN 1ST MORTG				1.E FE	17,758,450	103.1700	20,634,006	20,000,000	19,669,848		196,047			7.125	8.312	JJ	712,500	1,425,000	02/27/2003	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG				1.E FE	11,770,385	105.9600	12,869,854	12,146,000	12,014,165		24,840			6.500	6.793	MS	263,163	789,490	02/24/2003	03/01/2028
665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	15,952,395	101.5700	18,953,027	18,660,000	16,922,648		96,620			5.250	6.389	JJ	451,728	979,650	11/18/2008	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	22,191,475	110.7840	24,926,432	22,500,000	22,294,314		10,227			6.250	6.356	JD	117,188	1,406,250	11/14/2008	06/01/2036
665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	27,447,740	102.3570	28,148,129	27,500,000	27,462,119		1,466			5.350	5.363	MN	245,208	1,471,250	01/20/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	19,943,400	93.8160	18,763,292	20,000,000	19,959,311		1,561			4.850	4.868	FA	366,444	970,000	08/04/2010	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	49,534,160	79.3340	39,666,939	50,000,000	49,657,910		12,903			3.400	3.450	FA	642,222	1,700,000	08/28/2012	08/15/2042
665772-CL-1	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	7,179,048	86.3700	6,218,619	7,200,000	7,183,253		515			4.125	4.142	MN	37,950	297,000	05/06/2014	05/15/2044
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	14,885,784	82.7330	12,451,328	15,050,000	14,913,905		3,855			4.000	4.063	FA	227,422	602,000	08/21/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	27,807,710	78.4120	21,935,835	27,975,000	27,834,507		4,012			3.600	3.633	MN	128,685	1,007,100	05/23/2016	05/15/2046
665772-CS-6	NORTHERN STATES PWR MINN			1	1.E FE	37,162,193	65.4080	24,773,314	37,875,000	37,222,519		15,919			2.600	2.689	JD	82,063	984,750	06/08/2020	06/01/2051
665772-CT-4	NORTHERN STATES PWR MINN			1	1.E FE	9,261,126	85.7750	7,977,076	9,300,000	9,270,965		3,637			2.250	2.297	AO	52,313	209,250	03/23/2021	04/01/2031
665772-CV-9	NORTHERN STATES PWR MINN			1	1.E FE	9,605,243	91.9160	8,892,834	9,675,000	9,607,436		1,148			4.500	4.544	JD	36,281	435,375	05/02/2022	06/01/2052
665789-AW-3	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	21,823,160	107.5000	23,649,962	22,000,000	21,873,925		5,043			6.375	6.436	MS	467,500	1,402,500	12/15/2008	09/01/2038
665789-AX-1	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	19,835,400	77.5630	15,512,582	20,000,000	19,876,951		4,453			3.700	3.746	AO	185,000	740,000	10/02/2012	10/01/2042
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MORTG			2	1.E FE	9,962,900	81.1520	8,115,212	10,000,000	9,966,475		760			4.200	4.222	MS	140,000	420,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR-WISC			1	1.E FE	19,766,800	63.7040	12,740,812	20,000,000	19,783,693		4,959			3.050	3.109	MN	101,667	610,000	05/18/2020	05/01/2051
665859-AU-8	NORTHERN TRUST CORP SR UNSEC			2	1.E FE	19,981,200	94.1600	18,832,098	20,000,000	19,989,237		1,822			3.150	3.161	MN	101,500	630,000	04/30/2019	05/03/2029
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	52,873,846	85.9300	45,607,356	53,075,000	52,943,046		19,349			1.950	1.992	MN	172,494	1,034,963	04/28/2020	05/01/2030
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	14,251,875	98.6470	14,081,837	14,275,000	14,258,974		4,371			4.000	4.036	MN	80,892	571,000	05/05/2022	05/10/2027
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC				2.C PL	84,711,480	90.4370	75,967,080	84,000,000	84,593,865		(43,689)			4.500	4.440	MJSD	955,500	3,801,000	03/16/2021	07/18/2034
666807-BD-3	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	57,428,700	99.1260	56,997,619	57,500,000	57,448,256		1,905			5.050	5.058	MN	371,035	2,903,750	11/01/2010	11/15/2040
666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	31,560,931	83.9950	24,946,603	29,700,000	31,379,446		(59,851)			3.850	3.449	AO	241,395	1,143,450	08/14/2020	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	47,853,232	85.6120	41,992,490	49,050,000	47,976,745		25,251			4.030	4.175	AO	417,307	1,976,715	09/18/2018	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	1,369,486	99.4510	1,367,454	1,375,000	1,371,322		492			4.400	4.449	MN	10,083	60,500	03/19/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	5,970,540	101.3150	6,078,911	6,000,000	5,974,465		974			5.150	5.189	MN	51,500	309,000	03/19/2020	05/01/2040
666807-CA-8	NORTHROP GRUMMAN CORP				2.A FE	26,064,110	104.9340	22,571,310	21,510,000	24,864,904		(778,988)			6.650	2.560	JJ	659,580	1,430,415	06/13/2022	01/15/2028
666807-CE-0	NORTHROP GRUMMAN CORP SERIES WI				2.A FE	25,855,548	116.1030	20,897,428	17,999,000	24,558,557		(842,104)			7.750	2.194	FA	526,971	1,394,923	06/13/2022	02/15/2031
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED			1	1.G FE	106,026,530	80.8010	87,331,018	108,082,000	106,291,482		43,420			3.979	4.088	MN	716,764	4,300,583	03/27/2017	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	800,000	93.8140	750,508	800,000	800,000					3.391	3.391	MN	4,521	27,128	09/19/2017	11/01/2027
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	35,655,000	84.6760	30,191,306	35,655,000	35,655,000					4.260	4.260	MN	253,151	1,518,903	09/19/2017	11/01/2047
66765R-BQ-8	NORTHWEST NATURAL GAS CO 1ST MORTG				1.F FE	9,945,000	100.0830	10,008,338	10,000,000	9,973,588		2,344			5.820	5.860	JD	48,500	582,000	09/19/2002	09/24/2032
66765R-CC-8	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	10,000,000	93.3810	9,338,051	10,000,000	10,000,000					3.211	3.211	JD	23,191	321,100	11/29/2016	12/05/2026
66765R-CD-6	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	7,500,000	79.1040	5,932,822	7,500,000	7,500,000					4.136	4.136	JD	22,403	310,200	11/29/2016	12/05/2046
66765R-CF-1	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	2,500,000	73.3120	1,832,789	2,500,000	2,500,000					3.685	3.685	MS	27,638	92,125	09/06/2017	09/13/2047
66765R-CJ-3	NORTHWEST NATURAL GAS CO SERIES MTN			1	1.F FE	14,940,150	69.2670	10,390,106	15,000,000	14,944,455		1,252			3.600	3.622	MS	159,000	540,000	03/26/2020	03/15/2050
668074-AU-1	NORTHWESTERN CORP 1ST MORTG			1	1.G FE	48,037,101	82.5380	39,700,629	48,100,000	48,048,230		1,507			4.176	4.184	MN	256,662	2,008,656	06/22/2015	11/15/2044
668074-B#-3	NWERN CORP SR-SEC			1	1.G YE	48,000,000	82.9660	39,823,680	48,000,000	48,000,000					4.150	4.150	FA	780,200	1,992,000	08/10/2012	08/10/2042
668074-C@-4	NWERN CORP SR-SEC			1	1.G YE	24,000,000	81.9140	19,659,360	24,000,000	24,000,000					4.150	4.150	FA	390,100	996,000	08/10/2012	08/10/2042
668074-D#-1	NWERN CORP 2043-SR-SEC			1	1.G	14,000,000	89.5590	12,538,260	14,000,000	14,000,000					4.850	4.849	JD	20,747	679,000	12/19/2013	12/19/2043
668074-D*-5	NWERN CORP 2028-SR-SEC			1	1.G YE	5,000,000	95.8410	4,792,050	5,000,000	5,000,000					3.990	3.990	JD	6,096	199,500	12/19/2013	12/19/2028
668074-E#-0	NWERN CORP 2045-SR-SEC			1	1.G	50,000,000	80.3400	40,170,000	50,000,000	50,000,000					4.110	4.110	JJ	1,016,083	2,055,000	06/23/2015	07/01/2045
668074-F*-3	NWERN CORP SR-SEC			1	1.G	27,500,000	84.5570	23,253,175	27,500,000	27,500,000					4.260	4.260	MS	299,383	1,171,500	09/15/2015	09/29/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668074-G#-8	NWERN CORP SR-SEC				1.G	11,000,000	79.8940	8,788,340	11,000,000	11,000,000					3.980	3.980	MS	125,259	437,800	09/17/2019	09/17/2049
668074-G*-2	NWERN CORP SR-SEC				1.G	50,000,000	78.9340	39,467,000	50,000,000	50,000,000					4.030	4.030	MN	307,847	2,015,000	11/06/2017	11/06/2047
668074-G@-0	NWERN CORP SR-SEC				1.G	11,000,000	79.0360	8,693,960	11,000,000	11,000,000					3.980	3.980	JD	6,081	437,800	06/26/2019	06/26/2049
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUBORD			1	1.C FE	3,991,480	80.0580	3,202,329	4,000,000	3,992,567		188			3.850	3.862	MS	38,928	154,000	09/21/2017	09/30/2047
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	30,383,040	74.0370	20,730,411	28,000,000	30,284,479		(35,041)			3.625	3.233	MS	256,569	1,015,000	03/03/2021	09/30/2059
668138-AE-0	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	7,682,397	74.6180	5,250,110	7,036,000	7,650,912		(14,858)			3.450	2.974	JD	674	121,371	10/28/2021	03/30/2051
668444-AA-0	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	30,000,000	89.6230	26,886,755	30,000,000	30,000,000					4.198	4.198	JD	104,950	1,259,400	03/21/2012	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	59,956,063	96.4170	57,474,317	59,610,000	59,872,114		(10,755)			4.643	4.604	JD	230,641	2,767,692	11/06/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	14,365,556	85.1670	12,711,107	14,925,000	14,452,495		11,713			3.868	4.078	JD	48,108	577,299	09/08/2015	12/01/2048
668444-AP-7	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	56,880,465	80.6630	45,896,347	56,899,000	56,882,152		383			3.812	3.814	JD	180,749	2,168,990	04/16/2019	12/01/2050
668771-AL-2	NORTONLIFELOCK INC SERIES 144A			1	3.C FE	12,930,720	104.4820	13,582,660	13,000,000	12,939,161		6,889			7.125	7.213	MS	234,135	954,552	10/20/2022	09/30/2030
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			1	2.A	25,516,106	99.0160	25,265,027	25,516,106	25,516,106					4.930	4.980	MON	55,909	1,258,707	10/29/2010	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC			1	2.A	2,931,710	97.5680	2,860,411	2,931,710	2,931,710					4.690	4.736	MON	4,965	138,083	12/31/2014	10/15/2030
669857-AA-2	NOVA SE UNIVERSITY INC SERIES 2022				1.G FE	65,445,990	88.1250	57,721,944	65,500,000	65,447,439		973			4.809	4.814	AO	787,474	3,149,895	03/10/2022	04/01/2053
66988A-AE-4	NOVANT HEALTH INC UNSEC			1	1.D FE	48,682,330	85.4230	41,870,933	49,016,000	48,749,180		7,626			4.371	4.411	MN	357,082	2,142,489	02/21/2019	11/01/2043
66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	27,567,049	86.9380	23,625,437	27,175,000	27,465,618		(10,810)			3.700	3.620	MS	279,299	1,005,475	11/15/2012	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	9,928,700	99.3390	9,933,863	10,000,000	9,997,142		8,083			3.400	3.484	MN	51,944	340,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,879,400	95.7210	14,358,195	15,000,000	14,902,288		2,903			4.400	4.449	MN	100,833	660,000	02/18/2014	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,851,500	97.2370	14,585,586	15,000,000	14,968,405		16,028			3.000	3.116	MN	51,250	450,000	11/17/2015	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	34,424,150	89.8210	31,437,270	35,000,000	34,518,611		13,365			4.000	4.096	MN	159,444	1,400,000	12/03/2015	11/20/2045
670001-AE-6	NOVELIS CORP SERIES 144A			1	3.C FE	18,159,780	94.0450	18,808,970	20,000,000	18,435,348		201,334			4.750	6.300	JJ	398,472	950,000	10/31/2022	01/30/2030
67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,788,600	105.0290	21,005,835	20,000,000	19,870,330		7,118			5.750	5.825	MS	338,611	1,150,000	03/13/2006	03/15/2036
67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	11,327,370	101.3060	11,650,209	11,500,000	11,373,775		4,674			5.500	5.604	MS	186,236	632,500	03/19/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	10,874,336	89.6370	9,815,273	10,950,000	10,889,202		1,830			4.400	4.442	MS	160,600	481,800	03/04/2014	03/01/2044
67021C-AK-3	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,903,800	96.7730	19,354,532	20,000,000	19,979,509		10,445			3.250	3.307	MN	83,056	650,000	11/13/2015	11/15/2025
67021C-AN-7	NSTAR ELECTRIC CO SR UNSEC			2	1.F FE	10,227,450	94.0750	9,642,718	10,250,000	10,236,971		2,184			3.250	3.276	MN	42,566	333,125	05/14/2019	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	14,056,689	95.3760	13,352,591	14,000,000	14,037,611		(5,332)			3.950	3.900	AO	138,250	553,000	03/23/2020	04/01/2030
67021C-AQ-0	NSTAR ELECTRIC CO			1	1.F FE	13,773,649	70.2200	9,760,556	13,900,000	13,780,557		2,711			3.100	3.147	JD	35,908	430,900	05/24/2021	06/01/2051
67021C-AS-6	NSTAR ELECTRIC CO			1	1.F FE	3,303,920	91.0460	3,027,264	3,325,000	3,304,543		345			4.550	4.589	JD	12,607	151,288	05/12/2022	06/01/2052
67022*-AB-9	NSTAR GAS CO SR-SEC				1.F	40,000,000	88.1320	35,252,800	40,000,000	40,000,000					4.350	4.350	JD	111,167	1,740,000	09/02/2015	12/08/2045
67022*-AF-0	NSTAR GAS CO SR-SEC				1.F	30,000,000	70.3460	21,103,800	30,000,000	30,000,000					3.150	3.150	MN	157,500	945,000	05/07/2020	05/01/2050
670346-AS-4	NUCOR CORP			1	1.G FE	5,285,213	90.5280	4,797,963	5,300,000	5,290,098		1,394			2.700	2.732	JD	11,925	143,100	05/20/2020	06/01/2030
670346-AX-3	NUCOR CORP				1.G FE	2,729,748	98.3910	2,754,946	2,800,000	2,734,865		5,117			3.950	5.713	MN	11,674	55,300	11/17/2023	05/23/2025
67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES				1.D PL	89,444,049	100.0000	89,444,049	89,444,049	89,444,049					5.500	5.500	MJSD	150,316	200,319	11/28/2023	03/20/2060
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES				5.B GI	4,707,582	100.0000	4,707,582	4,707,582	4,707,582					0.000	0.000	JUL			11/28/2023	03/20/2060
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC				1.C PL	50,378,383	84.8910	42,766,713	50,378,383	50,378,383					4.213	4.250	MON	94,331	1,977,332	05/05/2020	04/15/2055
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	33,566,204	97.1670	32,119,520	33,056,000	33,173,445		(57,034)			3.550	3.361	MS	345,527	1,173,488	06/06/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	48,593,650	96.3760	46,959,407	48,725,000	48,671,708		13,335			3.600	3.632	MS	584,700	1,754,100	08/16/2017	09/01/2027
67103H-AJ-6	O REILLY AUTOMOTIVE INC			1	2.A FE	12,444,896	96.3370	11,993,918	12,450,000	12,446,611		465			4.200	4.205	AO	130,725	522,900	03/25/2020	04/01/2030
67103H-AK-3	O REILLY AUTOMOTIVE INC			1	2.B FE	12,499,501	81.0290	10,647,259	13,140,000	12,636,971		63,333			1.750	2.330	MS	67,708	229,950	10/25/2021	03/15/2031
67105@-AF-8	OSI GROUP-LLC SR-SECURED				2.B PL	50,000,000	98.0920	49,046,000	50,000,000	50,000,000					4.350	4.350	MS	598,125	2,175,000	03/22/2018	03/22/2028
67181@-AB-4	OAK STREET REAL ESTATE CAPITAL				2.A PL	40,000,000	80.5360	32,214,400	40,000,000	40,000,000					2.990	2.990	MS	375,411	1,196,000	11/22/2021	09/08/2033
67181@-AC-2	OAK STREET R/E CAPITAL NET LEA SR-UNSEC				2.A PL	95,000,000	75.7690	71,980,550	95,000,000	95,000,000					3.140	3.140	MS	936,331	2,983,000	09/08/2021	09/08/2036
67181@-AG-3	OAK STREET R/E CAPITAL NET LEA				2.A PL	40,000,000	106.8820	42,752,800	40,000,000	40,000,000					6.780	6.780	JJ	1,280,667	1,356,000	10/14/2022	01/11/2033
674003-B#-4	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	33,000,000	91.2060	30,097,980	33,000,000	33,000,000					3.640	3.640	JJ	530,530	1,201,200	07/22/2020	07/22/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674003-B*-8	OAKTREE CAPITAL L.P.				1.G FE	26,000,000	89.4710	23,262,460	26,000,000	26,000,000					3.690	3.689	MS	309,140	959,400	07/12/2016	07/12/2031
674003-B@-6	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	55,000,000	88.4200	48,631,000	55,000,000	55,000,000					3.780	3.780	JD	75,075	2,079,000	12/18/2017	12/18/2032
674003-C@-5	OAKTREE CAPITAL L.P.				1.G FE	21,000,000	77.3830	16,250,430	21,000,000	21,000,000					3.060	3.060	JJ	280,245	642,600	01/07/2022	01/12/2037
67457M-AJ-7	OCCIDENTAL COLLEGE			1	1.D FE	21,985,625	75.7010	16,661,725	22,010,000	21,987,409		688			3.508	3.515	AO	193,028	772,111	03/23/2021	10/01/2049
674599-CL-7	OCCIDENTAL PETROLEUM COR SR UNSEC			1	2.C FE	14,966,400	72.0890	10,813,350	15,000,000	14,973,285		682			4.100	4.112	FA	232,333	615,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM COR SR UNSEC			1	2.C FE	20,556,941	92.7700	19,481,700	21,000,000	20,848,975		45,110			3.000	3.244	FA	238,000	630,000	11/21/2016	02/15/2027
674599-DD-4	OCCIDENTAL PETROLEUM COR				2.C FE	13,209,000	112.1350	11,213,450	10,000,000	12,193,632		(252,431)			7.500	4.016	MN	125,000	750,000	09/12/2019	05/01/2031
674599-DJ-1	OCCIDENTAL PETROLEUM COR				2.C FE	35,678,179	103.2500	30,954,350	29,980,000	34,891,365		(197,522)			6.200	4.740	MS	547,302	1,858,760	09/12/2019	03/15/2040
674599-DR-3	OCCIDENTAL PETROLEUM COR				2.C FE	6,041,300	105.6470	5,282,350	5,000,000	5,572,990		(116,888)			7.150	4.249	MN	45,681	357,500	09/12/2019	05/15/2028
675553-A#-8	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	10,000,000	83.6710	8,367,100	10,000,000	10,000,000					4.320	4.320	MN	55,200	432,000	06/25/2020	05/15/2046
675553-A@-0	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	20,000,000	85.8410	17,168,200	20,000,000	20,000,000					4.130	4.130	MN	105,544	826,000	06/25/2020	05/15/2045
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			1	1.E PL	17,844,106	87.3550	15,587,718	17,844,106	17,844,106					4.000	4.033	MON	31,723	713,762	05/07/2013	02/15/2041
677050-AG-1	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	32,000,000	102.1680	32,693,903	32,000,000	32,000,000					5.950	5.950	MN	317,333	1,904,000	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	38,395,770	94.3360	36,319,523	38,500,000	38,410,562		1,469			5.250	5.266	MS	673,750	2,021,250	08/24/2011	09/01/2050
677050-AJ-5	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	27,341,875	80.0160	22,004,345	27,500,000	27,379,078		4,103			4.200	4.234	JD	96,250	1,155,000	11/27/2012	12/01/2042
677050-AK-2	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	11,129,440	83.9260	9,399,742	11,200,000	11,142,533		1,671			4.550	4.589	JD	42,467	509,600	06/09/2014	06/01/2044
677050-AL-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	5,902,200	80.1950	4,811,672	6,000,000	5,916,706		2,184			4.250	4.348	AO	63,750	255,000	04/15/2016	04/01/2046
677050-AQ-9	OGLETHORPE POWER CORP SERIES WI			1	2.B FE	15,028,459	75.1190	11,267,907	15,000,000	15,027,528		(615)			3.750	3.739	FA	234,375	562,500	05/05/2021	08/01/2050
677052-AA-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	24,937,500	96.1190	24,029,865	25,000,000	24,953,337		1,668			5.375	5.392	MN	223,958	1,343,750	11/04/2010	11/01/2040
677415-CF-6	OHIO POWER COMPANY SR UNSEC			1	2.A FE	7,465,320	109.7640	8,232,303	7,500,000	7,482,192		1,383			6.600	6.635	FA	187,000	495,000	10/07/2003	02/15/2033
677415-CR-0	OHIO POWER COMPANY SR UNSEC			2	2.A FE	2,493,900	81.2640	2,031,610	2,500,000	2,494,457		124			4.000	4.014	JD	8,333	100,000	05/20/2019	06/01/2049
677415-CS-8	OHIO POWER COMPANY SERIES P			1	2.A FE	10,435,800	87.5710	8,757,099	10,000,000	10,282,260		(43,623)			2.600	2.097	AO	65,000	260,000	05/18/2020	04/01/2030
67755#-AB-8	OHIO STATE ENERGY PARTNERS				1.G PL	50,000,000	86.9530	43,476,500	50,000,000	50,000,000					4.130	4.151	MJSD	5,736	2,065,000	07/06/2017	07/06/2037
67755#-AD-4	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	19,000,000	76.1950	14,477,050	19,000,000	19,000,000					3.820	3.839	MJSD	179,434	544,350	11/06/2019	11/06/2049
67755#-AE-2	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	26,000,000	78.4250	20,390,500	26,000,000	26,000,000					3.870	3.890	MJSD	248,755	1,006,200	04/30/2020	04/20/2050
67755#-AF-9	OHIO STATE ENERGY PARTNERS				1.G PL	14,000,000	69.1730	9,684,220	14,000,000	14,000,000					3.170	3.184	MJSD	109,717	332,850	08/12/2021	08/03/2051
67755#-AG-7	OHIO STATE ENERGY PARTNERS				1.G PL	14,000,000	70.6820	9,895,480	14,000,000	14,000,000					3.020	3.033	MJSD	104,526	317,100	12/10/2021	12/10/2041
67755#-AH-5	OHIO STATE ENERGY PARTNERS				1.G PL	22,000,000	70.8530	15,587,660	22,000,000	22,000,000					3.280	3.293	MJSD	2,004	721,600	07/23/2021	05/31/2052
67755*-AA-4	OHIO STATE ENERGY PARTNERS HLD				2.B PL	30,000,000	98.3140	29,494,200	30,000,000	30,000,000					4.350	4.375	MJSD	322,625	978,750	07/06/2017	07/06/2027
67755*-AB-2	OHIO STATE ENERGY PARTNERS HLD				2.B PL	70,000,000	95.5330	66,873,100	70,000,000	70,000,000					5.020	5.052	MJSD	9,761	2,635,500	07/06/2017	07/06/2037
678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC			1	1.G FE	19,811,220	95.5710	19,114,294	20,000,000	19,884,796		6,401			5.750	5.817	JJ	530,278	1,150,000	03/21/2006	01/15/2036
678858-BL-4	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	12,419,750	103.9390	12,992,344	12,500,000	12,440,049		2,120			5.850	5.896	JD	60,938	731,250	06/03/2010	06/01/2040
678858-BN-0	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	26,610,949	79.2860	21,105,817	26,620,000	26,612,822		245			3.900	3.902	MN	173,030	1,038,180	05/09/2013	05/01/2043
678858-BP-5	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	18,376,662	86.1770	15,856,532	18,400,000	18,380,926		557			4.550	4.558	MS	246,509	837,200	03/19/2014	03/15/2044
678858-BQ-3	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	19,642,800	79.2800	15,855,939	20,000,000	19,709,508		8,612			4.000	4.104	JD	35,556	800,000	12/08/2014	12/15/2044
678858-BV-2	OKLAHOMA G&E CO			1	1.G FE	7,371,239	91.1360	6,721,254	7,375,000	7,372,510		353			3.250	3.256	AO	59,922	239,688	03/30/2020	04/01/2030
679574-B#-9	OLD DOMINION ELECTRIC COOP A-SR-SEC			1	1.E	150,000,000	85.8880	128,832,000	150,000,000	150,000,000					4.460	4.460	JD	557,500	6,690,000	01/15/2015	12/01/2044
680665-AJ-5	OLIN CORP SR UNSEC			1	3.A FE	19,643,553	96.9540	19,293,773	19,900,000	19,671,374		46,855			5.125	5.439	MS	300,297	1,014,750	11/29/2023	09/15/2027
680665-AK-2	OLIN CORP SR UNSEC			2	3.A FE	25,812,500	95.4160	26,239,263	27,500,000	26,078,493		174,756			5.000	5.974	FA	572,917	1,375,000	11/15/2022	02/01/2030
681639-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A			1	4.C FE	24,490,000	89.9790	22,035,968	24,490,000	24,490,000					4.250	4.250	AO	260,206	1,040,825	09/21/2021	10/01/2028
681919-BB-1	OMNICOM GROUP INC			1	2.A FE	1,740,200	86.8910	1,737,813	2,000,000	1,786,965		28,598			2.450	4.397	AO	8,303	49,000	05/04/2022	04/30/2030
681919-BC-9	OMNICOM GROUP INC			1	2.A FE	14,419,995	96.9890	14,039,162	14,475,000	14,437,141		5,033			4.200	4.247	JD	50,663	607,950	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC			2	2.A FE	42,501,530	85.9310	36,091,070	42,000,000	42,386,031		(47,904)			2.600	2.461	FA	455,000	1,092,000	08/06/2021	08/01/2031
68217F-AA-0	OMNICOM GP/OMNICOM CAP SR UNSEC			1	2.A FE	49,217,292	97.4540	46,527,595	47,743,000	48,107,786		(169,941)			3.600	3.211	AO	362,847	1,718,748	07/13/2017	04/15/2026
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	2,186,938	114.2920	2,285,835	2,000,000	2,090,309		(8,023)			7.000	6.295	MN	23,333	140,000	03/05/2003	05/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	38,954,427	102.1970	39,964,023	39,105,000	38,995,214		3,990			5.250	5.275	MS	518,956	2,053,013	10/13/2010	09/30/2040
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	64,051,373	93.2610	59,617,269	63,925,000	64,022,314		(3,980)			4.550	4.537	JD	242,382	2,908,588	08/02/2013	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	35,927,037	82.8860	29,275,421	35,320,000	35,818,275		(19,192)			3.750	3.643	AO	331,125	1,324,500	01/23/2017	04/01/2045
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	24,761,000	71.5300	16,451,973	23,000,000	24,634,016		(45,138)			3.100	2.707	MS	209,939	713,000	10/19/2021	09/15/2049
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,570,226	89.4500	4,092,360	4,575,000	4,571,907		438			2.750	2.762	MN	16,076	125,813	08/12/2020	05/15/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY				1.F FE	4,312,450	80.8020	3,494,691	4,325,000	4,313,678		249			3.700	3.716	MN	20,448	160,025	08/11/2020	05/15/2050
68233J-CD-4	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	21,019,720	65.9890	14,435,016	21,875,000	21,049,882		18,445			2.700	2.896	MN	75,469	590,625	05/09/2022	11/15/2051
68233J-CH-5	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	8,919,707	93.1970	8,387,764	9,000,000	8,921,402		1,696			4.600	4.656	JD	34,500	414,000	01/13/2023	06/01/2052
68233J-CR-3	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1.F FE	14,973,900	106.5320	15,979,795	15,000,000	14,974,174		274			5.650	5.673	MN	113,000		11/08/2023	11/15/2033
68235P-AF-5	ONE GAS INC SR UNSEC			1	1.G FE	18,299,927	90.1120	16,490,476	18,300,000	18,300,874		(26)			4.658	4.658	FA	355,172	852,414	01/13/2014	02/01/2044
68235P-AG-3	ONE GAS INC SR UNSEC			2	1.G FE	5,440,160	87.9520	4,837,371	5,500,000	5,445,594		1,160			4.500	4.567	MN	41,250	247,500	11/01/2018	11/01/2048
68235P-AH-1	ONE GAS INC			1	1.G FE	4,924,062	84.8140	4,198,291	4,950,000	4,932,926		2,482			2.000	2.058	MN	12,650	99,000	04/29/2020	05/15/2030
682680-AB-9	ONEOK INC CO.GUARNT			1	2.B FE	12,952,420	106.5290	13,848,767	13,000,000	12,984,977		2,599			6.875	6.904	AO	223,438	893,750	09/25/1998	09/30/2028
682680-AN-3	ONEOK INC CO.GUARNT			1	2.B FE	9,975,200	103.2910	10,329,078	10,000,000	9,985,263		873			6.000	6.018	JD	26,667	600,000	06/14/2005	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP CO.GUARNT			1	2.B FE	2,943,780	108.7900	3,263,686	3,000,000	2,962,540		1,799			6.650	6.798	AO	49,875	199,500	08/24/2007	10/01/2036
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	34,375,730	85.5760	30,293,741	35,400,000	34,558,116		98,199			4.000	4.405	MS	416,933	1,408,000	11/16/2023	09/15/2030
682691-AB-6	ONEMAIN FINANCE CORP			1	3.B FE	10,184,405	92.5440	9,434,904	10,195,000	10,184,665		260			3.500	3.534	JJ	164,536	353,325	11/29/2023	01/15/2027
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC			1	1.B	47,850,651	99.3330	47,531,487	47,850,651	47,850,651					4.700	4.746	MON	99,955	2,085,534	10/08/2010	04/15/2030
68295#-AA-5	METROPOLITAN SQUARE				1.D Z	31,038,589	100.0000	31,038,589	31,038,589	31,038,589					6.750	6.845	MON	93,116		12/13/2023	08/15/2037
68295*-AA-9	1298 INWOOD AVE CONTRACT-BKD P				1.D Z	141,299,445	116.0530	163,982,245	141,299,445	141,299,445					5.970	6.044	MON	374,915	2,272,919	05/04/2023	02/15/2056
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC				1.F FE	70,321,921	81.8070	57,528,254	70,321,921	70,321,921					3.500	3.525	MON	41,021	2,461,266	09/29/2020	09/25/2050
68371Y-AP-8	OPEN TEXT CORP TERM B				2.C FE	33,078,398	100.3510	34,036,664	33,917,782	33,108,402		30,004			8.098	0.000	N/A	7,630	1,161,258	08/14/2023	01/31/2030
68389X-AU-9	ORACLE CORP SR UNSEC			1	2.B FE	58,891,013	98.8320	58,335,555	59,025,000	59,016,872		15,267			3.400	3.427	JJ	964,403	2,006,850	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP			1	2.B FE	2,125,992	93.3720	2,240,920	2,400,000	2,128,214		2,222			4.300	5.750	JJ	49,593		11/17/2023	07/08/2034
68389X-BD-6	ORACLE CORP SR UNSEC			1	2.B FE	26,677,390	91.8730	24,805,781	27,000,000	26,843,119		21,679			3.250	3.352	MN	112,125	877,500	05/01/2015	05/15/2030
68389X-BE-4	ORACLE CORP SR UNSEC			1	2.B FE	19,865,000	89.1670	17,833,316	20,000,000	19,910,916		6,097			3.900	3.949	MN	99,667	780,000	04/28/2015	05/15/2035
68389X-BF-1	ORACLE CORP			2	2.B FE	23,779,000	81.5720	16,314,435	20,000,000	23,389,448		(115,000)			4.125	3.024	MN	105,417	825,000	06/23/2020	05/15/2045
68389X-BH-7	ORACLE CORP SR UNSEC			1	2.B FE	39,994,000	87.1230	34,849,186	40,000,000	39,995,968		246			3.850	3.851	JJ	710,111	1,540,000	06/29/2016	07/15/2036
68389X-BM-6	ORACLE CORP SR UNSEC			1	2.B FE	1,992,480	94.8170	1,896,350	2,000,000	1,997,903		788			2.650	2.693	JJ	24,439	53,000	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR UNSEC			1	2.B FE	20,970,852	84.9780	17,887,921	21,050,000	20,989,237		3,265			3.800	3.827	MN	102,209	799,900	11/07/2017	11/15/2037
68389X-BW-4	ORACLE CORP			1	2.B FE	50,638,415	79.7400	40,488,209	50,775,000	50,657,174		5,241			3.600	3.619	AO	456,975	1,827,900	03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1	2.B FE	22,461,000	74.0710	14,814,133	20,000,000	22,269,100		(57,961)			3.600	2.967	AO	180,000	720,000	06/17/2020	04/01/2050
68622#-AA-9	ORGILL INC SR SEC NOTE			4	2.C	31,605,682	84.4140	26,679,620	31,605,682	31,605,682					3.800	3.831	MON	103,421	1,201,016	10/04/2019	10/31/2039
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A			1	3.B FE	37,664,272	92.0460	36,841,488	40,025,000	38,162,680		357,963			4.125	5.324	AO	279,758	1,641,750	11/16/2023	04/30/2028
686514-AF-7	ORLANDO HEALTH OBL GRP UNSEC			1	1.E FE	19,500,000	83.8560	16,351,960	19,500,000	19,500,000					4.089	4.089	AO	199,339	797,355	01/30/2018	10/01/2048
686514-AG-5	ORLANDO HEALTH OBL GRP UNSEC			2	1.E FE	13,802,360	86.8530	11,977,051	13,790,000	13,801,231		(239)			4.461	4.456	AO	153,793	615,172	02/06/2019	10/01/2049
686515-AA-5	ORLANDO HEALTH OBL GRP UNSEC			1	1.F FE	16,124,407	85.0770	13,654,799	16,050,000	16,112,135		(1,815)			4.416	4.387	AO	177,192	708,768	04/29/2016	10/01/2044
68666*-AA-0	UNIVERSITY OF NEW ORLEANS				2.B	39,432,562	102.0050	40,223,185	39,432,562	39,432,562					5.710	5.710	MON	37,527	1,845,060	02/28/2023	02/25/2048
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	14,578,548	88.9210	13,160,333	14,800,000	14,596,074		26,045			2.565	2.787	FA	143,412	379,620	04/13/2022	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	53,819,560	79.9650	42,781,105	53,500,000	53,781,301		(16,730)			3.112	3.064	FA	628,970	1,664,920	09/29/2021	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	25,217,336	77.4080	18,364,998	23,725,000	25,099,799		(36,559)			3.362	3.029	FA	301,329	797,635	09/04/2020	02/15/2050
68964*-AG-6	OTTER TAIL POWER CO A-SR-UNSEC			1	2.A YE	60,000,000	98.6600	59,196,000	60,000,000	60,000,000					4.680	4.668	FA	959,400	2,808,000	02/27/2014	02/27/2029
68964*-AT-8	OTTER TAIL PWR CO SR-UNSEC				2.A	10,000,000	72.0450	7,204,500	10,000,000	10,000,000					3.690	3.690	MN	32,800	369,000	11/29/2021	11/29/2051
68964*-AU-5	OTTER TAIL POWER CO				2.A	25,000,000	73.3350	18,333,750	25,000,000	25,000,000					3.770	3.770	MN	107,340	942,500	05/20/2021	05/20/2052
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC				1.E PL	23,367,364	84.8860	19,835,620	23,367,364	23,367,364					4.046	4.080	MON	42,020	907,517	02/15/2023	10/15/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69073T-AS-2	OWENS-BROCKWAY CO.GUARNT				4.B FE	27,500,000	100.2490	27,568,527	27,500,000	27,500,000					6.375	6.375	FA	662,292	1,753,125	08/11/2015	08/15/2025
69073T-AU-7	OWENS BROCKWAY SERIES 144A			1	4.B FE	4,385,000	101.3890	4,445,908	4,385,000	4,385,000					7.250	7.250	MN	40,622	150,125	05/12/2023	05/15/2031
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A			1	3.B FE	7,335,077	101.8400	7,520,884	7,385,000	7,337,358		2,281			7.875	8.000	MS	210,011		08/14/2023	09/15/2030
693304-AG-2	PECO ENERGY CO 1ST REF MORT			1	1.F FE	3,054,870	104.0180	3,120,546	3,000,000	3,030,960		(2,139)			5.900	5.766	MN	29,500	177,000	11/27/2006	05/01/2034
693304-AH-0	PECO ENERGY CO 1ST REF MORT			1	1.F FE	12,960,090	108.4220	14,094,801	13,000,000	12,974,719		1,291			5.950	5.972	AO	193,375	773,500	09/18/2006	10/01/2036
693304-AY-3	PECO ENERGY CO			1	1.E FE	23,097,937	67.3120	16,150,959	23,994,000	23,134,105		19,265			2.800	2.990	JD	29,859	671,832	04/12/2022	06/15/2050
693304-BA-4	PECO ENERGY CO			1	1.E FE	18,202,949	70.7360	13,622,377	19,258,000	18,238,761		20,799			3.050	3.338	MS	172,948	587,369	04/12/2022	03/15/2051
693304-BC-0	PECO ENERGY CO			1	1.E FE	5,915,232	67.2360	4,034,179	6,000,000	5,919,379		1,865			2.850	2.921	MS	50,350	171,000	10/21/2021	09/15/2051
69333S-AB-7	PF.NET COMMUNICATIONS SR NOTES				6. *		0.0100	800	8,000,000						13.750	0.000	MN			06/30/2002	05/15/2049
693342-AB-3	PG&E WILDFIRE RECOVERY SERIES A-2				1.A FE	24,749,290	94.7330	23,446,332	24,750,000	24,748,976		(157)			4.263	4.262	JD	87,924	1,055,093	05/03/2022	06/01/2036
693342-AC-1	PG&E WILDFIRE RECOVERY SERIES A-3				1.A FE	22,749,311	93.4200	21,253,156	22,750,000	22,749,138		(70)			4.377	4.377	JD	82,981	995,768	05/03/2022	06/01/2039
693475-AT-2	PNC FINANCIAL SERVICES SR UNSEC			1	1.G FE	10,055,500	94.8400	9,483,996	10,000,000	10,020,689		(5,821)			3.150	3.084	MN	36,750	315,000	06/19/2017	05/19/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	25,209,600	94.6780	23,906,284	25,250,000	25,226,854		3,903			3.450	3.469	AO	164,546	871,125	04/16/2019	04/23/2029
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	6,621,200	87.4770	6,123,412	7,000,000	6,697,114		43,935			2.550	3.339	JJ	78,838	178,500	04/08/2022	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	20,000,000	83.6390	16,727,750	20,000,000	20,000,000					2.307	2.201	AO	87,153	461,400	04/20/2021	04/23/2032
69349L-AR-9	PNC BANK NA SUBORD				1.G FE	17,542,255	96.3570	16,910,626	17,550,000	17,546,090		761			4.050	4.055	JJ	306,028	710,775	07/30/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	1,219,892	87.6580	1,073,810	1,225,000	1,221,866		491			2.700	2.748	AO	6,339	33,075	10/17/2019	10/22/2029
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC			1	2.C	3,266,767	103.1900	3,370,954	3,266,745	3,266,744		120			6.870	6.969	MON	8,104	224,419	05/18/2010	12/18/2034
69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	19,994,600	107.7200	21,543,933	20,000,000	19,996,404		161			6.450	6.452	FA	487,333	1,290,000	08/08/2007	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	4,969,900	111.3790	5,568,959	5,000,000	4,978,030		829			6.250	6.295	MN	39,931	568,750	05/19/2009	05/15/2039
69351U-AR-4	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	9,638,502	93.3480	9,054,799	9,700,000	9,651,121		1,485			4.750	4.790	JJ	212,457	460,750	07/08/2013	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	29,648,100	86.6020	25,980,479	30,000,000	29,717,704		8,581			4.125	4.194	JD	55,000	1,237,500	06/02/2014	06/15/2044
69351U-AT-0	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	14,634,883	86.5940	12,751,028	14,725,000	14,649,782		2,085			4.150	4.186	AO	152,772	611,088	09/28/2015	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	17,323,250	84.5140	14,789,982	17,500,000	17,346,823		3,887			3.950	4.008	JD	57,604	691,250	05/08/2017	06/01/2047
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG				1.E FE	26,668,321	71.5830	18,064,632	25,236,000	26,559,169		(35,236)			3.000	2.715	AO	189,270	757,080	11/10/2020	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2.A FE	13,807,304	95.8420	13,250,089	13,825,000	13,820,292		1,884			3.100	3.115	MN	54,762	428,575	05/12/2016	05/15/2026
693627-AK-7	DUKE ENERGY INDIANA INC 1ST MORTG			1	1.F FE	9,789,834	112.4710	11,247,051	10,000,000	9,883,205		8,811			8.310	8.503	MS	277,000	831,000	04/30/2004	09/01/2032
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC				2.B	15,780,956	103.5230	16,336,919	15,780,956	15,780,956					6.731	6.825	MON	47,210	1,068,263	10/30/2003	12/15/2028
69394*-AA-7	PPM FINCO LP			1	2.C Z	48,221,544	89.9310	43,366,117	48,221,544	48,221,544					4.476	4.501	MJSD	5,996	1,079,214	08/01/2019	03/31/2054
694476-AA-0	PACIFIC LIFE CORP SR UNSEC			1	1.G FE	50,993,698	109.0860	54,542,925	50,000,000	50,533,520		(38,844)			6.600	6.450	MS	971,667	3,300,000	01/03/2005	09/15/2033
694476-AD-4	PACIFIC LIFECORP SR UNSEC			1	1.G FE	40,357,471	95.2340	39,166,858	41,127,000	40,514,815		18,265			5.125	5.249	JJ	884,088	2,107,759	06/18/2013	01/30/2043
694476-AE-2	PACIFIC LIFECORP SERIES 144A			1	1.G FE	67,540,992	71.8730	48,316,601	67,225,000	67,519,101		(7,854)			3.350	3.324	MS	663,100	2,252,038	01/20/2021	09/15/2050
694476-AF-9	PACIFIC LIFECORP SERIES 144A			1	1.G FE	4,992,600	99.4320	4,971,586	5,000,000	4,992,734		104			5.400	5.410	MS	79,500	270,000	09/08/2022	09/15/2052
695114-BX-5	PACIFICORP 1ST MORTG			1	1.F FE	1,332,981	104.9290	1,421,787	1,355,000	1,341,863		862			5.900	6.025	FA	30,201	79,945	01/13/2009	08/15/2034
695114-BZ-0	PACIFICORP 1ST MORTG			1	1.F FE	17,838,880	100.2820	18,050,673	18,000,000	17,908,111		5,690			5.250	5.310	JD	42,000	945,000	06/14/2005	06/15/2035
695114-CB-2	PACIFICORP 1ST MORTG			1	1.F FE	20,190,299	106.8230	21,524,766	20,150,000	20,177,542		(1,433)			6.100	6.084	FA	512,146	1,229,150	01/13/2009	08/01/2036
695114-CD-8	PACIFICORP 1ST MORTG			1	1.F FE	14,999,400	102.1680	15,325,172	15,000,000	15,000,010		(1)			5.750	5.750	AO	215,625	862,500	03/09/2007	04/01/2037
695114-CJ-5	PACIFICORP 1ST MORTG			1	1.F FE	4,930,000	107.8010	5,390,063	5,000,000	4,950,508		2,006			6.350	6.456	JJ	146,403	317,500	07/28/2008	07/15/2038
695114-CL-0	PACIFICORP 1ST MORTG			1	1.F FE	25,123,910	104.4110	26,415,967	25,300,000	25,175,055		4,968			6.000	6.050	JJ	699,967	1,518,000	01/20/2009	01/15/2039
695114-CN-6	PACIFICORP 1ST MORTG			1	1.F FE	14,950,650	82.6710	12,400,654	15,000,000	14,963,927		1,322			4.100	4.119	FA	256,250	615,000	01/03/2012	02/01/2042
695114-CX-4	PACIFICORP			1	1.F FE	33,342,660	69.2830	23,383,173	33,750,000	33,295,859		1,285			3.300	3.350	MS	327,938	1,113,750	04/13/2022	03/15/2051
695114-CY-2	PACIFICORP			1	1.F FE	8,888,300	64.2980	6,429,794	10,000,000	8,928,614		21,607			2.900	3.496	JD	12,889	290,000	02/16/2022	06/15/2052
695156-AR-0	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	36,099,708	98.5640	35,778,701	36,300,000	36,283,342		22,937			3.650	3.717	MS	390,124	1,324,950	12/19/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	19,087,188	95.1990	18,230,660	19,150,000	19,122,611		6,361			3.400	3.439	JD	28,938	651,100	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	17,880,638	90.5120	15,845,065	17,506,000	17,784,991		(45,426)			3.000	2.693	JD	23,341	525,180	10/21/2021	12/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
701094-AJ-3	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	2,248,041	95.9440	2,158,747	2,250,000	2,249,289		210			3.250	3.261	MS	24,375	73,125	12/12/2017	03/01/2027
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	38,196,480	86.2620	32,385,257	37,543,000	38,148,234		(22,029)			4.100	3.976	MS	513,088	1,539,263	08/12/2020	03/01/2047
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	5,283,411	94.0900	4,986,776	5,300,000	5,290,292		1,601			3.250	3.287	JD	8,134	172,250	06/05/2019	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	8,939,238	86.9800	7,893,434	9,075,000	8,950,834		2,734			4.000	4.087	JD	17,142	363,000	06/05/2019	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	9,994,600	110.8780	11,087,831	10,000,000	9,996,217		159			6.250	6.254	MN	79,861	625,000	05/13/2008	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	43,636,233	95.8970	41,403,578	43,175,000	43,513,466		(25,762)			4.200	4.106	MN	201,483	1,813,350	01/07/2019	11/21/2034
70213H-A*-9	PARTNERS HEALTHCARE SYSS-INC. SR-UNSEC			1	1.D	200,000,000	84.7890	169,578,000	200,000,000	200,000,000					4.110	4.110	MN	1,370,000	8,220,000	11/20/2012	11/01/2052
70213H-A@-7	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC			1	1.D YE	50,000,000	92.7810	46,390,500	50,000,000	50,000,000					4.730	4.731	AO	584,681	2,365,000	03/31/2014	03/31/2044
70213H-AC-2	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	58,557,104	84.2080	49,295,374	58,540,000	58,555,277		(234)			4.117	4.116	JJ	1,205,046	2,410,092	04/09/2019	07/01/2055
70213H-AD-0	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	37,429,000	83.2380	31,155,194	37,429,000	37,429,000					3.765	3.765	JJ	704,601	1,409,202	12/14/2017	07/01/2048
70213H-B*-8	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC				1.D	50,000,000	92.6300	46,315,000	50,000,000	50,000,000					4.600	4.600	JD	63,889	2,300,000	01/24/2019	12/21/2049
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC				2.A	3,323,777	94.1400	3,098,024	3,290,869	3,317,824		(3,138)			3.780	3.517	JAJO	25,916	124,395	08/26/2020	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC			1	4.A PL	19,700,022	101.7760	20,049,895	19,700,022	19,700,022					7.250	7.358	MON	119,021	1,413,672	12/30/2014	12/30/2024
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A				1.G FE	2,283,936	96.9790	2,140,037	2,206,702	2,249,847		43,145			6.673	4.880	MON	11,044	147,253	03/01/2021	02/04/2025
70339P-AA-7	PATTERN ENERGY OP LP PAT SERIES 144A			1	3.C FE	4,329,375	94.5860	4,067,196	4,300,000	4,313,620		(4,832)			4.500	4.370	FA	73,100	193,500	07/15/2020	08/15/2028
70432*-AA-9	PAYCHEX-INC. SR-UNSEC SER A				1.G	20,000,000	98.5600	19,712,000	20,000,000	20,000,000					4.070	4.070	MS	244,200	814,000	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX-INC. SR-UNSEC SER B				1.G	20,000,000	97.7000	19,540,000	20,000,000	20,000,000					4.250	4.250	MS	255,000	850,000	03/13/2019	03/13/2029
70462G-AA-6	PEACEHEALTH OBLIGATED GR SERIES 2018			1	1.G FE	5,876,749	87.3100	5,320,669	6,094,000	5,882,680		4,192			4.787	5.033	MN	37,275	291,720	09/01/2022	11/15/2048
70522#-AA-6	PECO Pallet				2.B PL	28,000,000	94.1100	26,350,800	28,000,000	28,000,000					3.280	3.282	FMAN	84,187	918,400	02/16/2022	03/01/2027
70522#-AB-4	PECO Pallet Holdings Inc.				2.B PL	17,000,000	101.8700	17,317,900	17,000,000	17,000,000					5.920	5.967	FMAN	86,662	752,004	02/16/2023	03/02/2028
70522#-AC-2	PECO Pallet Holdings Inc.				2.B PL	12,000,000	102.9140	12,349,680	12,000,000	12,000,000					6.020	6.064	FMAN	62,207	539,793	02/16/2023	03/02/2030
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC			1	2.B	4,817,350	99.6880	4,802,320	4,817,350	4,817,350					5.270	5.099	MON	11,283	253,639	03/15/2006	08/15/2027
708653-AA-8	PENN-AMER WATER CO GENL REF MORT				1.E	9,972,200	104.8230	10,482,314	10,000,000	9,994,102		1,918			7.800	7.825	MS	260,000	780,000	09/20/1996	09/01/2026
708696-A#-6	PENNSYLVANIA ELECTRIC CO B-SR-UNSEC				2.A YE	48,000,000	84.8040	40,705,920	48,000,000	48,000,000					3.710	3.710	MN	202,813	1,780,800	04/20/2020	05/01/2035
708696-A@-8	PENNSYLVANIA ELECTRIC CO A-SR-UNSEC				2.A	21,000,000	88.7520	18,637,920	21,000,000	21,000,000					3.610	3.609	MN	126,350	758,100	04/20/2020	05/01/2032
708696-BV-0	PENNSYLVANIA ELECTRIC CO SR UNSEC			1	2.B FE	3,392,690	103.6330	3,523,536	3,400,000	3,394,784		212			6.150	6.166	AO	52,275	209,100	09/28/2009	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	2.A FE	4,191,978	92.7440	3,895,230	4,200,000	4,195,295		773			3.600	3.623	JD	12,600	151,200	05/28/2019	06/01/2029
708ESC-AG-3	JC PENNEY CORP INC				6. *		0.0100	2,400	24,000,000						6.375	0.000	AO			02/11/2021	10/15/2036
709068-D*-8	PENNSYLVANIA POWER COMPANY - G				1.G	32,000,000	92.7610	29,683,520	32,000,000	32,000,000					3.790	3.790	JD	101,067	1,219,538	03/29/2022	12/01/2032
70932M-AD-9	PENNYMAC FIN SVCS INC SERIES 144A			1	3.C FE	20,254,746	102.9370	20,587,340	20,000,000	20,253,356		(1,390)			7.875	7.559	JD	87,500		12/19/2023	12/15/2029
711123-B#-5	PEOPLES GAS LIGHT & COKE CO YY-SR-SEC			1	1.E YE	59,386,540	81.8800	48,309,200	59,000,000	59,313,567		(11,335)			3.980	3.939	JD	195,683	2,348,200	10/20/2016	12/01/2042
711123-C#-4	THE PEOPLES GAS LIGHT & COKE C SERIES CCC			1	1.E	11,103,712	75.7850	8,487,920	11,200,000	11,114,734		2,188			3.650	3.698	JD	18,169	408,800	07/31/2018	12/15/2046
711123-C*-8	PEOPLES GAS LIGHT & COKE CO				1.E	5,263,250	83.8540	4,192,700	5,000,000	5,215,350		(7,459)			3.960	3.650	FA	82,500	198,000	10/20/2016	08/01/2043
711123-C@-6	PEOPLES GAS LIGHT & COKE CO BBB-SR-SEC			1	1.E	55,000,000	85.9440	47,269,200	55,000,000	55,000,000					4.210	4.210	MN	385,917	2,315,500	11/03/2014	11/01/2044
711123-D*-7	THE PEOPLES GAS LIGHT & COKE C			1	1.E	35,702,512	77.2830	27,976,446	36,200,000	35,759,459		11,302			3.650	3.727	JD	58,724	1,321,300	07/31/2018	12/15/2046
71114#-AA-8	PEOPLES GAS SUSTEM INCORPORATE				1.F FE	4,000,000	100.4650	4,018,600	4,000,000	4,000,000					5.420	5.420	JD	7,227		12/07/2023	12/19/2028
71114#-AB-6	PEOPLES GAS SUSTEM INCORPORATE				1.F FE	70,000,000	100.5960	70,417,200	70,000,000	70,000,000					5.630	5.630	JD	131,367		12/14/2023	12/19/2033
71338Q-AU-0	PEPPERDINE UNIV SERIES 2021				1.D FE	15,715,000	71.7230	11,271,338	15,715,000	15,715,000					2.790	2.790	MS	146,150	438,449	11/30/2021	09/01/2044
71338Q-AV-8	PEPPERDINE UNIV SERIES 2021				1.D FE	71,110,000	64.7930	46,073,948	71,110,000	71,110,000					2.840	2.840	MS	673,175	2,019,524	11/30/2021	09/01/2051
713448-BP-2	PEPSICO INC SR UNSEC			1	1.E FE	7,419,525	107.9710	8,097,812	7,500,000	7,441,644		2,206			5.500	5.574	JJ	190,208	412,500	01/11/2010	01/15/2040
713448-BS-6	PEPSICO INC SR UNSEC			1	1.E FE	4,990,550	102.2330	5,111,645	5,000,000	4,993,160		257			4.875	4.887	MN	40,625	243,750	10/19/2010	11/01/2040
713448-BZ-0	PEPSICO INC SR UNSEC			1	1.E FE	9,712,916	90.5060	9,141,101	10,100,000	9,804,692		10,587			4.000	4.232	MS	130,178	404,000	10/17/2014	03/05/2042
713448-CC-0	PEPSICO INC SR UNSEC			1	1.E FE	4,960,010	84.7490	4,884,109	5,763,000	5,141,064		21,077			3.600	4.459	FA	79,529	207,468	07/02/2013	08/13/2042
713448-CQ-9	PEPSICO INC SR UNSEC			1	1.E FE	3,620,106	90.7750	3,290,583	3,625,000	3,621,018		117			4.250	4.258	AO	29,529	154,063	10/17/2014	10/22/2044
713448-DD-7	PEPSICO INC SR UNSEC			1	1.E FE	5,036,618	95.8720	4,841,546	5,050,000	5,038,675		292			4.450	4.466	AO	48,066	224,725	10/08/2015	04/14/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-DF-2	PEPSICO INC SR UNSEC			1	1.E FE	2,148,323	96.6730	2,078,480	2,150,000	2,149,599		179			2.850	2.859	FA	21,616	61,275	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC SR UNSEC			1	1.E FE	19,013,194	95.0220	19,170,714	20,175,000	19,813,933		123,318			2.375	3.056	AO	113,134	479,156	11/29/2016	10/06/2026
713448-DP-0	PEPSICO INC SR UNSEC			1	1.E FE	49,525,945	82.6440	41,322,046	50,000,000	49,599,798		11,326			3.450	3.501	AO	407,292	1,725,000	10/04/2016	10/06/2046
713448-EP-9	PEPSICO INC			1	1.E FE	9,445,300	73.3910	6,605,159	9,000,000	9,406,920		(12,114)			2.875	2.620	AO	54,625	258,750	08/12/2020	10/15/2049
713448-ES-3	PEPSICO INC			1	1.E FE	3,356,876	91.8620	3,100,346	3,375,000	3,363,566		1,659			2.750	2.810	MS	26,297	92,813	03/17/2020	03/19/2030
713448-ET-1	PEPSICO INC			1	1.E FE	14,884,800	84.9200	12,738,052	15,000,000	14,904,747		4,274			3.500	3.552	MS	148,750	525,000	03/17/2020	03/19/2040
713448-FF-0	PEPSICO INC			1	1.E FE	39,118,141	75.3400	29,702,820	39,425,000	39,144,400		12,128			2.625	2.675	AO	201,232	1,034,906	10/08/2021	10/21/2041
714046-AG-4	PERKINELMER INC			1	2.B FE	2,797,917	90.8010	2,676,819	2,948,000	2,828,653		18,198			3.300	4.104	MS	28,645	97,284	04/13/2022	09/15/2029
714046-AH-2	PERKINELMER INC			1	2.B FE	9,009,400	84.2260	8,422,557	10,000,000	9,176,152		97,283			2.550	3.872	MS	75,083	255,000	04/06/2022	03/15/2031
714046-AN-9	PERKINELMER INC			1	2.B FE	44,955,219	81.9940	42,654,322	52,021,000	46,044,402		643,435			2.250	3.986	MS	344,639	1,170,473	05/04/2022	09/15/2031
71424V-AA-8	PERMIAN RESOURC OPTG LLC				3.C FE	15,127,500	103.1670	15,748,484	15,265,000	15,129,974		2,474			7.000	7.146	JJ	323,533		10/11/2023	01/15/2032
71427Q-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	14,412,900	80.4980	12,074,648	15,000,000	14,554,274		56,024			1.625	2.067	AO	60,938	243,750	06/24/2021	04/01/2031
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	42,571,740	66.2100	28,867,711	43,600,000	42,653,287		23,227			2.750	2.867	AO	299,750	1,199,000	10/06/2020	10/01/2050
717081-CY-7	PFIZER INC SR UNSEC			1	1.F FE	24,985,500	124.2270	31,056,652	25,000,000	24,988,592		403			7.200	7.205	MS	530,000	1,800,000	03/17/2009	03/15/2039
717081-EA-7	PFIZER INC SR UNSEC			1	1.F FE	36,957,417	96.4860	35,965,201	37,275,000	37,171,650		32,913			3.000	3.099	JD	49,700	1,118,250	11/14/2016	12/15/2026
717081-EC-3	PFIZER INC SR UNSEC			1	1.F FE	39,558,803	94.3800	37,515,960	39,750,000	39,610,789		8,042			4.000	4.035	JD	70,667	1,590,000	11/14/2016	12/15/2036
717081-EW-9	PFIZER INC			1	1.F FE	7,473,750	90.1950	6,764,648	7,500,000	7,482,821		2,492			2.625	2.665	AO	49,219	196,875	03/25/2020	04/01/2030
717081-EZ-2	PFIZER INC			1	1.F FE	19,378,905	73.3980	14,312,566	19,500,000	19,396,337		5,011			2.550	2.590	MN	45,581	497,250	05/18/2020	05/28/2040
717081-FA-6	PFIZER INC			1	1.F FE	34,958,625	69.6280	24,021,634	34,500,000	34,920,711		(11,997)			2.700	2.633	MN	85,388	931,500	08/24/2020	05/28/2050
71710T-AC-2	PG&E ENERGY RECOVERY FND SERIES A-3				1.A FE	49,997,700	71.8720	35,936,088	50,000,000	49,999,625		104			2.822	2.822	JJ	650,628	1,411,000	11/04/2021	07/15/2046
717265-AM-4	FREEPORT MINERALS CORP CO.GUARNT			1	2.C FE	46,091,360	102.9720	46,852,260	45,500,000	45,823,595		(22,753)			6.125	6.030	MS	820,580	2,786,875	03/02/2005	03/15/2034
718546-AK-0	PHILLIPS 66 CO.GUARNT			1	2.A FE	12,082,904	97.2380	12,057,568	12,400,000	12,127,490		7,127			4.650	4.909	MN	73,677	465,000	11/17/2023	11/15/2034
718546-AL-8	PHILLIPS 66 CO.GUARNT			1	2.A FE	9,809,900	95.7870	9,578,651	10,000,000	9,841,725		4,228			4.875	4.998	MN	62,292	487,500	11/12/2014	11/15/2044
718547-AF-9	PHILLIPS 66 CO SERIES WI			1	2.A FE	29,372,330	96.4120	28,923,612	30,000,000	29,487,492		115,161			3.550	4.215	AO	266,250	532,500	05/05/2023	10/01/2026
718547-AM-4	PHILLIPS 66 CO SERIES WI			1	2.A FE	4,246,814	90.4250	3,888,261	4,300,000	4,248,034		1,221			4.680	4.771	FA	76,024	100,620	05/05/2023	02/15/2045
718547-AP-7	PHILLIPS 66 SERIES WI			1	2.A FE	19,249,068	93.3390	17,711,067	18,975,000	19,245,467		(3,602)			4.900	4.795	AO	232,444	464,888	05/05/2023	10/01/2046
718547-AR-3	PHILLIPS 66			1	2.A FE	15,937,126	102.6360	16,421,792	16,000,000	15,944,597		7,471			5.300	5.347	JD	2,356		03/28/2023	06/30/2033
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC			2	1.B	16,414,987	96.6500	15,865,085	16,414,987	16,414,987					4.670	4.716	MON	34,070	766,577	08/17/2015	08/15/2040
720186-AE-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	3,994,360	102.8960	4,115,858	4,000,000	3,997,091		216			6.000	6.010	JJ	120,000	240,000	12/16/2003	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	15,186,543	88.7540	13,543,846	15,260,000	15,201,647		1,780			4.650	4.680	FA	295,663	709,590	08/15/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	14,973,900	89.7020	13,455,308	15,000,000	14,983,370		1,231			4.100	4.113	MS	205,000	615,000	09/15/2014	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	6,870,531	96.8130	6,655,925	6,875,000	6,874,125		501			3.600	3.608	MS	82,500	247,500	09/09/2015	09/01/2025
720186-AK-1	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	27,602,640	73.9620	20,457,768	27,660,000	27,613,888		1,273			3.640	3.651	MN	167,804	1,006,824	10/11/2016	11/01/2046
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	10,886,933	69.1550	7,537,918	10,900,000	10,887,901		255			3.350	3.356	JD	30,429	365,150	05/18/2020	06/01/2050
72018Q-AC-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	14,950,400	101.3020	15,195,281	15,000,000	14,999,701		4,585			8.450	8.483	JJ	633,750	1,267,500	09/12/1994	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	1,585,575	101.4560	1,521,840	1,500,000	1,513,860		(7,072)			7.400	6.841	JJ	55,500	111,000	12/04/2007	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	10,000,000	104.4250	10,442,508	10,000,000	10,000,000					7.500	7.502	JJ	375,000	750,000	10/04/1996	10/09/2026
72018Q-AG-6	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	15,537,965	111.0220	17,208,396	15,500,000	15,515,978		(1,758)			7.950	7.930	JJ	616,125	1,232,250	10/28/1999	09/14/2029
722844-AA-5	PINE STREET TRUST I SECURED			2	2.A FE	22,223,010	95.0900	20,919,881	22,000,000	22,117,812		(24,543)			4.572	4.436	FA	379,984	1,005,840	06/09/2022	02/15/2029
72284L-AA-7	PINE STREET TRUST II SECURED			2	2.A FE	15,000,000	89.5920	13,438,737	15,000,000	15,000,000					5.568	5.568	FA	315,520	835,200	04/02/2019	02/15/2049
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC				2.B PL	25,205,068	91.5980	23,087,338	25,205,068	25,205,068					4.920	4.924	FA	416,808	1,240,089	05/01/2017	08/31/2041
723787-AQ-0	PIONEER NATURAL RESOURCE			1	2.A FE	8,377,017	84.9010	7,216,572	8,500,000	8,412,366		12,227			1.900	2.067	FA	61,011	161,500	01/19/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE			1	2.A FE	3,740,325	84.9550	3,185,805	3,750,000	3,742,940		919			2.150	2.179	JJ	37,177	80,625	01/14/2021	01/15/2031
72435*-AA-2	PISTOS POWER HOLDINGS,LLC				3.B PL	119,514,113	97.9730	120,997,126	123,500,000	119,800,883		286,770			13.110	14.133	MJSD	134,921	8,256,358	06/30/2023	06/30/2028
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC				2.B Z	56,288,789	95.6070	53,816,022	56,288,789	56,288,789					5.300	5.342	JAJO	505,505	2,983,305	05/01/2020	10/31/2063

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
729132-A#-7	PLEXUS CORP SR-UNSEC				2.B	15,000,000	94.2090	14,131,350	15,000,000	15,000,000					4.220	4.220	JD	28,133	633,000	06/15/2018	06/15/2028
729132-A@-9	PLEXUS CORP SR-UNSEC				2.B	25,000,000	96.8420	24,210,500	25,000,000	25,000,000					4.050	4.049	JD	45,000	1,012,500	06/15/2018	06/15/2025
73020*-AK-9	PNG COS LLC SR-UNSEC				1.F FE	10,000,000	94.7020	9,470,200	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/18/2017	12/18/2027
73020*-AL-7	PNG COS LLC SR-UNSEC				1.F FE	41,000,000	88.1110	36,125,510	41,000,000	41,000,000					3.630	3.630	JD	53,744	1,488,300	12/18/2017	12/18/2032
73054#-AA-6	Las Colinas 2022 Ground Lease				1.A PL	37,722,599	83.8670	31,016,482	36,982,940	37,688,302		(18,779)			4.095	4.000	MON	67,316	1,512,479	03/03/2022	02/15/2057
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK				4.C YE	33,599,455	100.0000	34,168,205	34,168,205	33,836,970		174,996			12.000	12.052	DEC	4,077,406	104,871	10/31/2023	12/26/2025
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC				4.C YE	8,579,027	100.0000	8,709,027	8,709,027	8,651,307		7,636			12.000	12.009	DEC	2,903	970,387	10/31/2023	12/26/2025
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT			1	1.F FE	42,510,652	103.3440	44,438,042	43,000,294	42,765,282		14,089			5.951	6.044	MN	362,518	2,558,948	09/07/2007	05/10/2037
73179P-AM-8	POLYONE CORP SERIES 144A			1	3.C FE	8,776,830	100.0030	9,000,261	9,000,000	8,883,059		78,835			5.750	6.759	MN	66,125	517,500	10/31/2022	05/15/2025
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC			1	1.F	11,249,226	103.1070	11,598,740	11,249,226	11,249,226					6.000	6.075	MON	26,248	675,655	06/26/2008	06/15/2033
736508-G@-5	PORTLAND GENERAL ELECTRIC CO B-SR-SEC			1	1.F	26,000,000	107.8840	28,049,840	26,000,000	26,000,000					6.310	6.310	MN	273,433	1,640,600	05/24/2006	05/01/2036
736508-K*-2	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	15,000,000	100.3540	15,053,100	15,000,000	15,000,000					5.430	5.430	MN	131,225	814,500	11/03/2009	05/03/2040
736508-L#-7	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	45,000,000	89.8330	40,424,850	45,000,000	45,000,000					4.740	4.740	MN	272,550	2,133,000	11/15/2013	11/15/2042
736508-L*-1	PORTLAND GENERAL ELECTRIC CO 2044-SR-SEC			1	1.F	37,000,000	88.1700	32,622,900	37,000,000	37,000,000					4.470	4.470	JD	73,507	1,653,900	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC CO 2043-SR-SEC			1	1.F	19,000,000	87.7050	16,663,950	19,000,000	19,000,000					4.470	4.470	FA	323,206	849,300	08/29/2013	08/14/2043
736508-M#-6	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	29,000,000	87.3250	25,324,250	29,000,000	29,000,000					4.440	4.440	AO	264,673	1,287,600	10/15/2014	10/15/2046
736508-M@-8	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	45,000,000	86.5660	38,954,700	45,000,000	45,000,000					4.390	4.390	FA	746,300	1,975,500	08/15/2014	08/15/2045
736508-P#-3	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	45,000,000	79.5230	35,785,350	45,000,000	45,000,000					3.980	3.980	MN	199,000	1,791,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELECTRIC CO				1.F	17,000,000	79.3300	13,486,100	17,000,000	17,000,000					3.980	3.980	FA	280,037	676,600	08/02/2017	08/03/2048
736508-Q#-2	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	72.2810	11,564,960	16,000,000	16,000,000					3.340	3.340	AO	111,333	534,400	10/25/2019	10/25/2049
736508-Q*-6	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	86.0710	13,771,360	16,000,000	16,000,000					4.470	4.470	JD	35,760	715,200	12/13/2018	12/13/2048
736508-R*-5	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	34,000,000	72.7740	24,743,160	34,000,000	34,000,000					3.340	3.340	JJ	517,329	1,135,600	11/15/2019	01/15/2050
736508-T@-1	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	17,000,000	64.9400	11,039,800	17,000,000	17,000,000					2.970	2.970	MS	127,628	504,900	09/30/2021	09/30/2051
737446-AM-6	POST HOLDINGS INC CO.GUARNT			1	4.B FE	589,000	99.2150	584,374	589,000	589,000					5.750	5.750	MS	11,289	33,868	02/06/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC CO.GUARNT			1	4.B FE	2,500,000	99.0950	2,477,383	2,500,000	2,500,000					5.625	5.624	JJ	64,844	140,625	11/28/2017	01/15/2028
737446-AP-9	POST HOLDINGS INC SERIES 144A			1	4.B FE	9,081,250	96.3570	9,635,679	10,000,000	9,202,558		103,387			5.500	7.163	JD	24,444	550,000	12/13/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC SERIES 144A			1	4.B FE	12,537,500	91.9840	13,797,644	15,000,000	12,855,287		258,222			4.625	7.522	AO	146,458	693,750	10/17/2022	04/15/2030
737446-AR-5	POST HOLDINGS INC SERIES 144A			1	4.B FE	2,423,470	89.6150	2,688,439	3,000,000	2,481,647		48,259			4.500	7.493	MS	39,750	135,000	10/20/2022	09/15/2031
737662-A#-3	THE POTOMAC EDISON CO			1	1.G	53,000,000	71.6290	37,963,370	53,000,000	53,000,000					3.890	3.890	AO	435,248	2,061,700	10/17/2016	10/15/2046
737662-A*-7	THE POTOMAC EDISON CO SR-SEC			1	1.G YE	90,000,000	78.5610	70,704,900	90,000,000	90,000,000					4.440	4.440	MN	510,600	3,996,000	11/25/2014	11/15/2044
737662-A@-5	THE POTOMAC EDISON CO SR-SEC			1	1.G	22,000,000	78.5280	17,276,160	22,000,000	22,000,000					4.470	4.470	FA	371,507	983,400	08/17/2015	08/15/2045
737662-B@-4	THE POTOMAC EDISON CO SR-SEC				1.G	25,000,000	68.4560	17,114,000	25,000,000	25,000,000					3.430	3.430	JD	38,111	857,500	06/29/2020	06/15/2051
737679-A#-7	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	7,000,000	83.3730	5,836,110	7,000,000	7,000,000					4.270	4.270	JD	13,284	298,900	06/21/2018	06/15/2048
737679-B*-0	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	10,000,000	83.8970	8,389,700	10,000,000	10,000,000					4.310	4.310	MN	71,833	431,000	11/01/2018	11/01/2048
737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	19,984,800	101.5690	20,313,776	20,000,000	19,992,348		532			5.750	5.755	AO	242,778	1,150,000	03/15/2004	04/15/2034
737679-CZ-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	22,360,975	100.8190	22,684,356	22,500,000	22,420,822		4,890			5.400	5.442	JD	101,250	1,215,000	07/29/2005	06/01/2035
737679-D*-8	PT-EDISON DC-LLC-PEPCO				1.F	12,000,000	76.6150	9,193,800	12,000,000	12,000,000					3.970	3.970	MS	127,040	476,400	03/11/2022	03/24/2052
737679-D@-6	PT-EDISON DC-LLC-PEPCO				1.F	29,000,000	86.5230	25,091,670	29,000,000	29,000,000					3.350	3.350	MS	259,067	971,500	03/11/2022	09/15/2032
737679-DB-3	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	27,373,518	114.7600	30,587,109	26,653,000	27,443,035		2,142			6.500	6.175	MN	221,368	520,000	11/15/2023	11/15/2037
737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	16,227,545	128.7390	20,598,193	16,000,000	16,171,981		(5,972)			7.900	7.777	JD	56,178	1,264,000	12/03/2008	12/15/2038
737679-DE-7	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	14,941,350	89.0630	13,359,381	15,000,000	14,954,745		1,511			4.150	4.173	MS	183,292	622,500	03/11/2013	03/15/2043
737679-DF-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	9,925,900	92.9050	9,290,485	10,000,000	9,939,961		1,734			4.950	4.998	MN	63,250	495,000	11/14/2013	11/15/2043
737679-DG-2	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	14,980,050	99.5340	14,930,170	15,000,000	14,999,520		2,317			3.600	3.616	MS	159,000	540,000	03/11/2014	03/15/2024
73937@-AA-1	POWERSOUTH ENERGY COOP 2018A-SR-SEC				1.G	26,000,000	90.8460	23,619,960	26,000,000	26,000,000					4.050	4.050	AO	254,475	1,053,000	04/04/2018	04/04/2039
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC				2.C PL	41,518,822	84.2060	34,961,339	41,518,822	41,518,822					3.550	3.567	MJSD	4,094	1,473,918	11/25/2019	05/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC			1	1.G YE	28,529,594	82.3270	23,487,559	28,529,594	28,529,594					3.680	3.680	JD	87,491	1,049,889	12/11/2014	12/01/2044
74005P-BD-5	PRAXAIR INC SR UNSEC			1	1.F FE	27,298,248	82.7450	23,627,724	28,555,000	27,493,347		36,672			3.550	3.825	MN	152,055	1,191,203	04/21/2022	11/07/2042
74005P-BS-2	PRAXAIR INC			1	1.F FE	31,229,333	58.9560	19,602,793	33,250,000	31,352,351		48,940			2.000	2.280	FA	260,458	665,000	10/08/2021	08/10/2050
740189-AH-8	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	22,768,756	86.6370	20,099,704	23,200,000	22,871,748		11,282			3.900	4.007	JJ	417,213	904,800	02/13/2013	01/15/2043
740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	24,849,250	92.9080	23,227,056	25,000,000	24,898,853		6,733			4.200	4.245	JD	46,667	1,050,000	06/01/2015	06/15/2035
74071P-AB-9	PRESBYTERIAN HEALTHC SER			1	1.C FE	54,275,000	99.1140	53,794,204	54,275,000	54,275,000					4.875	4.875	FA	1,102,461	2,645,906	05/05/2022	08/01/2052
74166M-AC-0	PRIME SECSRVC BRW/FINANC SR SEC				3.B FE	7,525,000	100.5420	7,565,770	7,525,000	7,525,000					5.750	5.751	MS	127,402	432,688	03/21/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A				4.B FE	12,697,082	99.4170	13,023,609	13,100,000	12,722,588		74,727			6.250	7.063	JJ	377,535	812,500	11/29/2023	01/15/2028
74166M-AF-3	PRIME SECSRVC BRW FINANC SERIES 144A			1	3.B FE	14,008,816	92.7200	13,628,839	14,699,000	14,154,752		124,152			3.375	4.449	JD	22,049	493,560	11/16/2023	08/31/2027
74166N-AA-2	ADT SEC CORP SR SEC				3.B FE	6,957,152	92.4990	7,816,166	8,450,000	7,087,151		106,376			4.875	7.461	JJ	189,949	390,000	11/16/2023	07/15/2032
74168L-AA-4	PRIMO WATER HOLDINGS INC SERIES 144A			1	4.A FE	20,792,500	92.1390	19,349,245	21,000,000	20,849,914		24,279			4.375	4.527	AO	155,677	918,750	01/27/2022	04/30/2029
74170*-AC-3	PRIME PROPERTY FUND-LLC C-SR-UNSEC			1	1.G	20,000,000	98.9200	19,784,000	20,000,000	20,000,000					4.610	4.610	FA	330,383	922,000	08/22/2013	08/22/2025
74170*-AU-3	PRIME PROPERTY FUND-LLC SR-UNSEC				1.G	20,000,000	96.5850	19,317,000	20,000,000	20,000,000					4.480	4.480	MN	131,911	896,000	11/08/2018	11/08/2030
74170*-BK-4	PRIME PROPERTY FUND LLC				1.G	9,000,000	72.8160	6,553,440	9,000,000	9,000,000					3.390	3.390	MS	82,208	305,100	03/24/2021	03/24/2041
74170*-BS-7	PRIME PROPERTY FUND-LLC				1.G	50,000,000	88.1760	44,088,000	50,000,000	50,000,000					3.700	3.700	AO	400,833	1,850,000	03/16/2022	04/13/2034
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	15,712,990	107.2520	32,711,854	30,500,000	18,508,968		377,444			6.050	12.200	AO	389,553	1,845,250	03/31/2009	10/15/2036
74251V-AF-9	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	18,250,476	90.9670	16,942,539	18,625,000	18,328,287		9,589			4.625	4.754	MS	253,636	861,406	03/07/2016	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	9,974,900	88.2130	8,821,252	10,000,000	9,980,558		628			4.350	4.365	MN	55,583	435,000	11/13/2012	05/15/2043
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1.G FE	19,899,288	95.2280	18,926,475	19,875,000	19,882,159		(2,632)			3.100	3.085	MN	78,727	616,125	11/04/2016	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	13,694,628	84.5490	11,540,975	13,650,000	13,688,302		(1,017)			4.300	4.280	MN	74,999	586,950	11/03/2016	11/15/2046
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO.GUARNT			2	1.G FE	11,384,844	94.2200	10,835,313	11,500,000	11,397,415		4,101			3.700	3.880	MN	54,369	388,500	11/17/2023	05/15/2029
74251V-AS-1	PRINCIPAL FINANCIAL GRP			1	1.G FE	49,758,500	84.4230	42,211,743	50,000,000	49,838,384		23,077			2.125	2.179	JD	47,222	1,062,500	06/09/2020	06/15/2030
74256L-AU-3	PRINCIPAL LFE GLB FND II SR SEC				1.E FE	8,801,526	95.2000	8,401,398	8,825,000	8,818,974		2,496			3.000	3.031	AO	53,685	264,750	04/11/2016	04/18/2026
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,490,865	79.2820	1,189,237	1,500,000	1,493,823		874			1.500	1.565	FA	7,750	22,500	08/20/2020	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC				1.E FE	21,317,420	103.5110	22,254,957	21,500,000	21,402,273		7,076			6.125	6.188	AO	278,007	1,316,875	10/10/2003	10/15/2033
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	623,500	93.6440	585,272	625,000	624,013		142			3.000	3.028	MS	5,000	18,750	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO THE			1	1.D FE	16,965,262	88.9980	15,174,207	17,050,000	16,976,995		3,262			3.550	3.585	MS	161,407	605,275	03/23/2020	03/25/2040
742718-FK-0	PROCTER & GAMBLE CO THE			1	1.D FE	13,389,299	87.7900	11,829,670	13,475,000	13,395,703		1,782			3.600	3.635	MS	129,360	485,100	03/23/2020	03/25/2050
742718-FM-6	PROCTER & GAMBLE CO THE				1.D FE	8,319,700	82.8360	8,283,632	10,000,000	8,614,542		176,682			1.200	3.500	AO	20,667	120,000	04/21/2022	10/29/2030
742718-FT-1	PROCTER & GAMBLE CO THE				1.D FE	26,321,562	93.3100	19,853,193	21,276,597	21,276,597				(1,582,287)	0.230	0.230	MN	7,476	48,616	10/29/2021	11/06/2031
74273@-AC-7	PRIT CORE RLTY HLDGS LLC C-SR-UNSEC			1	2.A	13,000,000	97.8040	12,714,520	13,000,000	13,000,000					4.000	4.000	FA	197,889	520,000	02/14/2013	02/14/2025
74275#-AA-7	PRISA II LHC, LLC				2.B	20,000,000	90.6560	18,131,200	20,000,000	20,000,000					3.470	3.471	FA	258,322	694,000	09/28/2020	11/17/2028
74275#-AB-5	PRISA II LHC, LLC SR-UNSEC				2.B	25,000,000	88.2260	22,056,500	25,000,000	25,000,000					3.650	3.650	FA	339,653	912,500	09/28/2020	11/17/2030
743315-AL-7	PROGRESSIVE CORP SR UNSEC			1	1.F FE	14,887,050	110.8840	16,632,543	15,000,000	14,943,395		4,607			6.250	6.306	JD	78,125	937,500	11/18/2002	12/01/2032
743315-AP-8	PROGRESSIVE CORP SR UNSEC			1	1.F FE	11,529,730	88.6950	10,275,260	11,585,000	11,538,784		1,384			4.350	4.380	AO	92,390	503,948	10/22/2018	04/25/2044
743315-AQ-6	PROGRESSIVE CORP SR UNSEC			1	1.F FE	37,304,625	80.3440	30,129,173	37,500,000	37,342,266		4,857			3.700	3.729	JJ	597,396	1,387,500	01/21/2015	01/26/2045
743315-AS-2	PROGRESSIVE CORP SR UNSEC			1	1.F FE	4,993,950	88.0800	4,404,005	5,000,000	4,994,793		131			4.125	4.132	AO	43,542	206,250	04/03/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP SR UNSEC			1	1.F FE	24,664,800	89.0220	22,255,505	25,000,000	24,699,601		6,911			4.200	4.280	MS	309,167	1,050,000	10/25/2018	03/15/2048
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	2,005,292	92.4350	2,010,470	2,175,000	2,007,868		2,576			3.200	4.603	MS	18,367	24,800	11/17/2023	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1	1.F FE	3,718,050	84.4630	3,167,373	3,750,000	3,721,627		603			3.950	3.997	MS	39,089	148,125	03/17/2020	03/26/2050
743315-AZ-6	PROGRESSIVE CORP			1	1.F FE	4,065,179	89.2080	3,635,231	4,075,000	4,066,759		871			3.000	3.028	MS	35,996	122,250	03/02/2022	03/15/2032
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC				1.D	59,466,520	93.6500	55,690,396	59,466,520	59,466,520					4.034	4.068	MON	106,617	2,399,404	12/17/2018	11/15/2039
74340*-AE-4	PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC				2.A	200,000,000	96.6530	193,306,000	200,000,000	200,000,000					4.080	4.080	AO	1,972,000	8,160,000	10/04/2018	10/04/2028
74340*-BE-3	PROLOGIS TARGETED U.S. LOGISTI				1.G PL	9,000,000	74.1070	6,669,630	9,000,000	9,000,000					2.780	2.780	JD	9,035	250,200	12/16/2021	12/16/2036
74340*-BF-0	PROLOGIS TARGETED U.S. LOGISTI				1.G PL	14,000,000	69.4150	9,718,100	14,000,000	14,000,000					3.110	3.110	JD	18,142	435,400	12/16/2021	12/16/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340*-BJ-2	PROLOGIS TARGETED U.S. LOGISTI				1.G PL	55,000,000	90.5410	49,797,550	55,000,000	55,000,000					4.330	4.329	FA	899,678	2,474,113	07/26/2022	08/15/2037
74340X-BJ-9	PROLOGIS LP CO.GUARNT			1	1.G FE	13,489,668	88.3060	12,053,789	13,650,000	13,504,829		3,176			4.375	4.446	MS	175,839	597,188	06/12/2018	09/15/2048
74340X-BK-6	PROLOGIS LP			1	1.G FE	13,495,637	96.4710	13,095,902	13,575,000	13,540,198		11,882			3.250	3.348	AO	110,297	441,188	01/23/2020	10/01/2026
74340X-BL-4	PROLOGIS LP			1	1.G FE	11,273,403	98.3000	11,107,915	11,300,000	11,283,751		2,794			4.375	4.407	FA	205,990	494,375	01/23/2020	02/01/2029
74340X-BM-2	PROLOGIS LP			1	1.G FE	22,929,093	87.4170	19,732,743	22,573,000	22,803,235		(36,101)			2.250	2.067	AO	107,222	507,893	06/03/2020	04/15/2030
74340X-BY-6	PROLOGIS LP			1	1.G FE	17,881,181	90.7780	15,750,054	17,350,000	17,791,589		(72,717)			2.875	2.388	MN	63,737	498,813	10/04/2022	11/15/2029
74340X-BZ-3	PROLOGIS LP			1	1.G FE	6,801,422	83.4090	5,838,611	7,000,000	6,831,039		23,955			1.750	2.150	JJ	61,250	122,500	10/04/2022	07/01/2030
74340X-C@-8	PROLOGIS L P				1.G	79,299,000	63.4990	48,563,400	76,479,000	76,479,000				3,942,000	2.110	2.110	JD	49,308	1,605,936	12/08/2021	12/20/2041
74340X-CA-7	PROLOGIS LP			1	1.G FE	15,577,285	83.0450	13,627,657	16,410,000	15,689,676		91,122			1.750	2.423	FA	119,656	287,175	10/04/2022	02/01/2031
74340X-CH-2	PROLOGIS LP			1	1.G FE	1,921,540	103.2060	2,064,123	2,000,000	1,922,326		786			5.125	5.637	JJ	52,104		11/17/2023	01/15/2034
74346G-AQ-5	PROLOGIS YEN FIN				1.G FE	19,855,596	77.3710	12,072,143	15,602,838	15,602,838				(1,160,344)	1.134	1.134	JD	983	174,719	06/23/2021	06/28/2041
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC				1.D	72,173,366	93.9470	67,804,712	72,173,366	72,173,366					4.067	4.101	MON	171,225	2,935,232	03/11/2019	07/10/2040
743674-BE-2	PROTECTIVE LIFE CORP SERIES 144A			1	1.G FE	22,063,584	88.4150	19,963,182	22,579,000	22,171,501		57,974			3.400	3.732	JJ	353,989	767,686	04/27/2022	01/15/2030
74373R-AA-2	PROVIDENCE COLLEGE SERIES 2021				1.F FE	19,425,000	69.4260	13,486,008	19,425,000	19,425,000					3.194	3.194	MN	103,406	620,435	06/03/2021	11/01/2050
743756-AC-2	PROV ST JOSEPH HLTH OBL UNSEC			1	1.F FE	92,078,997	76.2300	73,474,560	96,385,000	92,673,929		95,437			3.744	4.000	AO	902,164	3,608,654	12/21/2016	10/01/2047
74382O-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.F FE	4,550,000	87.5070	3,981,547	4,550,000	4,550,000					2.532	2.531	AO	28,802	115,206	09/24/2019	10/01/2029
74382P-A@-6	PROVIDENCE HEALTH & SERVICES				1.F FE	50,000,000	102.9590	51,479,500	50,000,000	50,000,000					5.450	5.446	AO	673,681	1,665,278	02/08/2023	10/01/2028
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	13,441,984	81.6990	10,685,401	13,079,000	13,412,672		(8,909)			3.905	3.740	JD	34,049	510,735	05/14/2020	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	31,547,548	82.2630	26,168,590	31,811,000	31,574,946		5,110			3.935	3.981	JD	83,451	1,251,763	05/03/2018	12/07/2049
744320-BL-5	PRUDENTIAL FINANCIAL INC			1	2.B FE	5,000,000	104.1910	5,209,560	5,000,000	5,000,000					6.750	6.747	MS	112,500	172,500	02/22/2023	03/01/2053
74432Q-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	26,401,089	108.6740	57,923,159	53,300,000	33,943,728		1,024,705			5.750	12.330	JJ	1,413,190	3,064,750	03/31/2009	07/15/2033
74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	10,560,880	98.7680	21,728,973	22,000,000	13,183,522		349,214			5.400	11.900	JD	59,400	1,188,000	03/31/2009	06/13/2035
74432Q-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	7,506,600	103.5660	15,534,827	15,000,000	9,016,080		204,241			5.900	12.296	MS	260,583	885,000	03/31/2009	03/17/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	9,608,200	108.1300	21,626,063	20,000,000	11,504,062		257,655			5.700	12.360	JD	53,833	1,140,000	03/31/2009	12/14/2036
74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC			2	1.G FE	44,943,232	88.5510	39,892,380	45,050,000	44,952,077		1,978			4.350	4.364	FA	685,886	1,959,675	02/20/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	4,725,880	78.9840	3,159,369	4,000,000	4,671,226		(16,686)			3.700	2.803	MS	44,400	148,000	08/12/2020	03/13/2051
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	548,322	93.2090	559,257	600,000	550,723		2,401			1.500	5.534	MS	2,775		11/17/2023	03/10/2026
74432Q-CJ-2	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	26,122,300	77.7250	19,431,137	25,000,000	25,972,173		(49,498)			3.000	2.693	MS	231,250	750,000	11/12/2020	03/10/2040
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	18,065,671	108.6380	19,772,095	18,200,000	18,109,684		4,063			6.250	6.305	MS	379,167	1,137,500	08/15/2007	09/01/2037
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	2,950,177	111.5640	3,436,171	3,080,000	2,985,236		3,613			6.500	6.834	FA	83,417	200,200	11/17/2008	08/01/2038
744448-CE-9	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	12,087,291	90.1110	10,669,159	11,840,000	12,020,407		(6,894)			4.750	4.619	FA	212,462	562,400	08/11/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	74,740,500	78.8700	59,152,303	75,000,000	74,807,816		7,073			3.600	3.619	MS	795,000	2,700,000	09/04/2012	09/15/2042
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	5,878,229	86.1340	5,081,879	5,900,000	5,882,610		530			4.300	4.322	MS	74,701	253,700	03/03/2014	03/15/2044
744448-CM-1	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	14,844,000	72.2900	10,843,460	15,000,000	14,869,164		3,730			3.550	3.607	JD	23,667	532,500	06/06/2016	06/15/2046
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	897,543	81.1590	730,427	900,000	897,797		51			4.100	4.116	JD	1,640	36,900	06/14/2018	06/15/2048
744448-CT-6	PUBLIC SERVICE COLORADO SERIES 35			1	1.E FE	4,916,650	83.0450	4,152,265	5,000,000	4,935,192		8,460			1.900	2.099	JJ	43,806	95,000	10/13/2021	01/15/2031
744448-CU-3	PUBLIC SERVICE COLORADO SERIES 36			1	1.E FE	24,415,374	62.7180	15,585,426	24,850,000	24,450,671		9,793			2.700	2.785	JJ	309,383	670,950	05/08/2020	01/15/2051
744448-CV-1	PUBLIC SERVICE COLORADO			1	1.E FE	2,113,343	82.3310	1,782,457	2,165,000	2,124,201		4,994			1.875	2.150	JD	1,804	40,594	10/19/2021	06/15/2031
744448-CW-9	PUBLIC SERVICE COLORADO SERIES 38			1	1.E FE	10,831,548	95.7920	10,441,332	10,900,000	10,840,955		5,745			4.100	4.177	JD	37,242	446,900	05/10/2022	06/01/2032
744448-CX-7	PUBLIC SERVICE COLORADO SERIES 39			1	1.E FE	14,836,350	87.3370	13,100,526	15,000,000	14,840,976		2,691			4.500	4.567	JD	56,250	675,000	05/10/2022	06/01/2052
744482-BM-1	PUB SVC NEW HAMP 1ST MORTG			2	1.E FE	5,137,795	78.8090	4,058,655	5,150,000	5,138,916		261			3.600	3.613	JJ	92,700	185,400	06/24/2019	07/01/2049
744516-G#-6	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A	122,000,000	94.8020	115,658,440	122,000,000	122,000,000					4.050	4.049	MS	1,221,525	4,941,000	03/30/2020	03/30/2030
744516-G@-8	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A YE	24,000,000	97.4950	23,398,800	24,000,000	24,000,000					4.330	4.330	JD	46,187	1,039,200	06/15/2018	06/15/2028
744533-BM-1	PUBLIC SERVICE OKLAHOMA SERIES J			1	1.G FE	19,934,000	82.8930	16,578,575	20,000,000	19,948,429		6,140			2.200	2.237	FA	166,222	440,000	08/11/2021	08/15/2031
744533-D#-4	PUBLIC SERVICE CO OF OKLAHOMA SR-UNSEC				1.G YE	55,000,000	89.2950	49,112,250	55,000,000	55,000,000					4.110	4.110	JD	188,375	2,260,500	05/23/2019	06/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744538-AD-1	PUB SVC NEW HAMP SERIES U			1	1.E FE	29,745,600	56.4680	16,940,276	30,000,000	29,765,764		6,162			2.400	2.440	MS	240,000	720,000	08/12/2020	09/01/2050
744538-AE-9	PUB SVC NEW HAMP SERIES V			1	1.E FE	9,272,658	84.0360	7,815,315	9,300,000	9,279,056		2,555			2.200	2.233	JD	9,093	204,600	06/01/2021	06/15/2031
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW				2.B	24,000,000	69.3680	16,648,320	24,000,000	24,000,000					3.140	3.140	JJ	343,307	753,600	07/14/2021	07/15/2041
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW				2.B YE	75,000,000	67.0410	50,280,750	75,000,000	75,000,000					2.970	2.971	JD	1,119,938	1,113,750	12/02/2021	12/30/2041
744567-BB-3	PUBLIC SERVICE EL & GAS 1ST REF MORT				1.F FE	47,253	91.7340	30,272	33,000	38,740		(331)			5.000	3.384	JJ	825	1,650	07/01/1967	07/01/2037
74456Q-AP-1	PUBLIC SERVICE EL & GAS SR SEC			1	1.F FE	24,921,250	100.9080	25,227,048	25,000,000	24,955,118		2,778			5.250	5.271	JJ	656,250	1,312,500	06/22/2005	07/01/2035
74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT			1	1.F FE	16,500,919	103.3550	17,420,466	16,855,000	16,619,204		11,599			5.700	5.854	JD	80,061	960,735	03/10/2009	12/01/2036
74456Q-AR-7	PUBLIC SERVICE ELECTRIC SR SEC			1	1.F FE	11,976,600	105.4980	12,659,711	12,000,000	11,984,551		750			5.800	5.814	MN	116,000	696,000	05/07/2007	05/01/2037
74456Q-AU-0	PUB SVC ELEC & GAS 1ST REF MORT			1	1.F FE	21,435,828	100.3560	21,275,551	21,200,000	21,369,406		(6,766)			5.375	5.299	MN	189,917	1,139,500	11/09/2010	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.F FE	14,928,150	103.3110	15,496,697	15,000,000	14,947,556		1,964			5.500	5.533	MS	275,000	825,000	03/02/2010	03/01/2040
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.F FE	53,496,867	85.6180	46,188,405	53,947,000	53,608,279		12,273			3.950	3.999	MN	355,151	2,130,907	06/02/2014	05/01/2042
74456Q-BA-3	PUBLIC SERVICE ELECTRIC SECURED			1	1.F FE	10,679,032	83.2900	10,078,917	12,101,000	10,998,059		37,495			3.650	4.369	MS	147,229	441,687	09/12/2014	09/01/2042
74456Q-BB-1	PUBLIC SERVICE ELECTRIC SECURED			1	1.F FE	39,745,200	83.4550	33,382,099	40,000,000	39,806,994		6,799			3.800	3.836	JJ	760,000	1,520,000	01/07/2013	01/01/2043
74456Q-BF-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	34,266,595	83.3930	29,033,368	34,815,000	34,375,726		13,488			4.000	4.092	JD	116,050	1,392,600	06/04/2014	06/01/2044
74456Q-BL-9	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	9,268,400	97.5750	9,172,050	9,400,000	9,378,985		14,766			3.000	3.168	MN	36,033	282,000	08/19/2015	05/15/2025
74456Q-BM-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	14,992,850	84.0370	12,605,573	15,000,000	14,994,058		125			4.050	4.052	MN	101,250	607,500	08/21/2015	05/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	41,985,588	82.6870	34,976,437	42,300,000	42,036,654		7,399			3.800	3.842	MS	535,800	1,607,400	03/04/2016	03/01/2046
74456Q-BV-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	1,987,620	86.9070	1,738,147	2,000,000	1,988,962		261			4.050	4.086	MN	13,500	81,000	05/02/2018	05/01/2048
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	1,999,660	83.1070	1,662,140	2,000,000	1,999,679		7			3.850	3.851	MN	12,833	77,000	05/06/2019	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	347,463	73.8480	258,467	350,000	347,697		57			3.200	3.238	FA	4,667	11,200	08/08/2019	08/01/2049
74456Q-CD-6	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	19,219,846	68.4580	12,870,107	18,800,000	19,187,222		(10,750)			2.700	2.588	MN	84,600	507,600	12/14/2020	05/01/2050
74456Q-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	52,388,398	57.9100	32,095,396	55,423,000	52,557,035		69,897			2.050	2.298	FA	473,405	1,136,172	03/22/2022	08/01/2050
744573-AQ-9	PUBLIC SERVICE ENTERPRIS			1	2.B FE	19,067,265	81.8020	16,505,203	20,177,000	19,327,325		117,546			1.600	2.289	FA	121,959	322,832	09/30/2021	08/15/2030
744573-AU-0	PUBLIC SERVICE ENTERPRIS			1	2.B FE	9,981,400	84.1120	8,411,231	10,000,000	9,985,038		1,701			2.450	2.471	MN	31,306	245,000	11/04/2021	11/15/2031
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	29,833,348	85.4890	25,646,570	30,000,000	29,864,807		15,251			2.250	2.312	MN	97,500	675,000	11/24/2021	11/09/2031
74531E-AA-0	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	13,107,310	106.8230	15,489,289	14,500,000	14,079,964		88,815			7.020	7.899	MS	299,715	1,017,900	04/19/2002	12/01/2027
74531E-AC-6	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	10,167,075	108.3200	12,186,042	11,250,000	10,842,037		61,703			7.000	7.867	AO	166,250	787,500	07/11/2002	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	22,434,058	100.5570	22,590,140	22,465,000	22,447,402		1,081			5.483	5.492	JD	102,646	1,231,756	08/10/2005	06/01/2035
745332-BW-5	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	20,000,000	109.6320	21,926,377	20,000,000	20,000,000					6.724	6.724	JD	59,769	1,344,800	06/23/2006	06/15/2036
745332-BX-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	12,000,000	107.9210	12,950,481	12,000,000	12,000,000					6.274	6.274	MS	221,681	750,590	09/13/2006	03/15/2037
745332-CA-2	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	32,390,875	102.4960	33,311,199	32,500,000	32,421,643		2,975			5.757	5.781	AO	467,756	1,870,478	09/10/2009	10/01/2039
745332-CG-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	19,910,000	84.7750	16,955,019	20,000,000	19,925,229		2,091			4.300	4.327	MN	97,944	860,000	05/11/2015	05/20/2045
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTG			1	1.F FE	4,000,000	84.0480	3,361,916	4,000,000	4,000,000					4.223	4.223	JD	7,508	168,920	06/04/2018	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			2	1.F FE	13,785,229	71.1020	9,865,415	13,875,000	13,793,585		1,989			3.250	3.284	MS	132,776	450,938	08/19/2019	09/15/2049
745332-CK-0	PUGET SOUND ENERGY INC			1	1.F FE	44,667,601	66.6330	30,206,163	45,332,000	44,699,360		14,446			2.893	2.967	MS	386,151	1,311,455	10/21/2021	09/15/2051
74762E-AH-5	QUANTA SERVICES INC			1	2.C FE	29,186,666	82.7500	24,328,524	29,400,000	29,229,898		18,830			2.350	2.429	JJ	318,582	690,900	10/13/2021	01/15/2032
748250-AA-8	QUEENS HEALTH SYSTEMS SECURED			1	1.D FE	42,690,000	87.0530	37,162,764	42,690,000	42,690,000					4.464	4.464	JJ	952,841	1,905,682	01/22/2015	07/01/2045
748250-AB-6	QUEENS HEALTH SYSTEMS			1	1.D FE	39,215,000	90.3260	35,421,524	39,215,000	39,215,000					4.810	4.810	JJ	943,121	1,886,242	05/04/2022	07/01/2052
74834L-AN-0	QUEST DIAGNOSTICS INC CO.GUARNT			1	2.B FE	4,944,550	109.1910	5,459,568	5,000,000	4,961,628		1,661			6.950	7.039	JJ	173,750	347,500	06/19/2007	07/01/2037
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2.B FE	11,418,284	97.2220	11,131,920	11,450,000	11,441,334		3,381			3.450	3.483	JD	32,919	395,025	05/23/2016	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INC CO.GUARNT			2	2.B FE	24,926,750	98.1410	24,535,175	25,000,000	24,956,258		6,933			4.200	4.236	JD	2,917	525,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INC			1	2.B FE	7,320,320	89.5210	6,266,460	7,000,000	7,243,039		(35,770)			2.950	2.348	JD	574	103,250	10/20/2021	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS INC			1	2.B FE	15,398,050	87.1610	13,074,148	15,000,000	15,300,071		(37,286)			2.800	2.497	JD	1,167	210,000	04/14/2021	06/30/2031
74841C-AB-7	QUICKEN LOANS LLC QUICKN SERIES 144A			1	3.A FE	77,197,500	87.9500	75,196,912	85,500,000	78,533,651		773,822			3.875	5.247	MS	1,104,375	3,313,125	05/03/2022	03/01/2031
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2.A FE	36,101,164	98.3030	35,782,122	36,400,000	36,229,134		28,783			4.000	4.101	MS	416,578	1,456,000	03/12/2019	03/18/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	7,549,992	92.0120	6,992,917	7,600,000	7,566,314		4,700			3.000	3.077	MN	24,700	228,000	05/18/2020	05/22/2030
74949L-AE-2	RELX CAPITAL INC			1	2.A FE	8,920,890	100.7860	9,070,713	9,000,000	8,931,248		6,498			4.750	4.862	MN	48,688	427,500	05/17/2022	05/20/2032
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A			1	3.C FE	13,806,250	89.8630	12,378,672	13,775,000	13,792,640		(6,070)			4.000	3.950	MS	162,239	551,000	09/13/2021	09/15/2029
749860-AX-9	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	18,000,000	96.2320	17,321,760	18,000,000	18,000,000					4.140	4.142	FA	250,470	745,200	08/31/2018	08/31/2029
749860-AY-7	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	19,000,000	95.7110	18,185,090	19,000,000	19,000,000					4.190	4.191	FA	267,578	796,100	08/31/2018	08/31/2030
749860-AZ-4	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	13,000,000	95.4920	12,413,960	13,000,000	13,000,000					4.190	4.190	AO	102,888	544,700	10/23/2018	10/23/2029
749860-BA-8	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	12,000,000	94.8830	11,385,960	12,000,000	12,000,000					4.240	4.240	AO	96,107	508,800	10/23/2018	10/23/2030
74992*-AF-2	RXR REALTY LLC SR-UNSEC				2.B PL	65,000,000	97.8900	63,628,500	65,000,000	65,000,000					5.250	5.253	AO	710,938	3,900,000	07/16/2020	07/17/2025
74992*-AH-8	RXR REALTY LLC				2.B PL	20,000,000	94.0870	18,817,400	20,000,000	20,000,000					4.110	4.111	AO	203,217	972,000	08/09/2021	02/08/2027
750000-AA-8	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	25,000,000	91.5900	22,897,500	25,000,000	25,000,000					4.150	4.150	JD	11,528	1,037,500	12/27/2019	12/27/2029
750000-AB-6	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	22,000,000	88.2480	19,414,560	22,000,000	22,000,000					3.700	3.669	MN	70,094	814,000	11/29/2021	11/30/2030
750000-AC-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	8,000,000	87.1880	6,975,040	8,000,000	8,000,000					3.820	3.819	MN	26,316	305,600	11/29/2021	11/30/2031
75003@-AA-5	Project Thrasher (REA Holdings				2.C PL	34,476,171	79.3010	27,339,949	34,476,171	34,476,171					3.820	3.821	JD	662,153	1,309,444	11/23/2021	09/30/2046
75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES				2.C PL	7,449,448	92.6750	6,903,776	7,449,448	7,449,448					5.330	5.332	JD	199,631	330,861	07/25/2022	09/30/2046
75113#-AA-0	UNITED STATES OF AMERICA				1.D	180,000,000	98.7370	177,726,600	180,000,000	180,000,000					4.570	4.613	MON	365,600	7,566,661	08/10/2022	10/15/2044
75144*-AM-1	RAMCO-GERSHENSON PROP-L.P.				2.C FE	37,500,000	91.0680	34,150,500	37,500,000	37,500,000					3.640	3.640	MN	117,542	1,365,000	11/30/2016	11/30/2028
75144*-AP-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE	5,000,000	95.5520	4,777,600	5,000,000	5,000,000					4.570	4.570	JD	6,347	228,500	12/21/2017	12/21/2027
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC			1	2.C PL		0.0000								7.600	0.000	MON		(95,639)		10/01/2024
75289#-AB-6	RANGERS STADIUM CO LLC SR-SEC				2.B	8,355,334	80.2610	6,706,074	8,355,334	8,355,334					3.660	3.660	AO	75,602	305,807	03/24/2020	10/01/2047
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC			1	2.B Z	22,907,500	102.0980	23,388,100	22,907,500	22,907,500					8.560	8.649	MJSD	108,938	2,015,824	01/30/2001	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC				2.B	21,200,000	74.9480	15,888,976	21,200,000	21,200,000					3.110	3.110	JD	29,303	659,320	06/15/2020	06/15/2050
75513E-BN-0	RTX CORP SERIES WI				2.A FE	24,581,438	102.4990	20,499,861	20,000,000	21,473,374		(1,036,703)			7.750	2.301	AO	327,222	1,550,000	12/08/2020	05/19/2025
75513E-BS-9	RTX CORP SERIES WI				2.A FE	39,058,686	106.7640	32,029,261	30,000,000	35,235,877		(1,276,533)			7.100	2.355	MN	272,167	2,130,000	12/08/2020	11/15/2027
75513E-BT-7	RTX CORP SERIES WI				2.A FE	13,560,559	105.0200	10,502,009	10,000,000	13,012,823		(185,802)			6.800	3.757	JJ	340,000	680,000	12/08/2020	07/01/2036
75513E-BU-4	RTX CORP SERIES WI				2.A FE	4,068,512	111.2590	3,337,760	3,000,000	3,930,258		(47,005)			7.000	4.109	AO	44,333	210,000	12/08/2020	04/15/2038
75513E-CA-7	RTX CORP				2.A FE	12,514,949	94.7090	9,470,920	10,000,000	12,221,324		(98,879)			4.875	3.160	AO	102,917	487,500	12/08/2020	10/15/2040
75513E-CJ-8	RTX CORP SERIES WI			1	2.A FE	19,908,806	93.0030	15,438,556	16,600,000	19,595,736		(105,813)			4.800	3.512	JD	35,413	796,800	12/08/2020	12/15/2043
75513E-CK-5	RTX CORP SERIES WI			1	2.A FE	16,222,718	86.9550	12,217,243	14,050,000	16,053,954		(57,096)			4.350	3.442	AO	129,026	611,175	12/08/2020	04/15/2047
75606D-AQ-4	REALOGY GROUP CO ISSUER SERIES 144A			1	5.A FE	741,000	74.6370	553,058	741,000	741,000					5.250	5.250	AO	8,213	38,903	01/05/2022	04/15/2030
75606D-AS-0	ANYWHERE REAL EST CO ISS SERIES 144A			1	4.B FE	14,644,000	92.2190	10,803,640	11,715,200	14,060,125		(583,875)			7.000	(5.669)	AO	170,847	116,176	08/24/2023	04/15/2030
756109-A#-1	Realty Income Corporation				1.G	13,174,000	87.5330	11,157,394	12,746,500	12,746,500				657,000	3.160	3.160	JD	202,514	199,364	03/30/2022	06/30/2030
756109-AS-3	REALTY INCOME CORP SR UNSEC			2	1.G FE	4,797,608	94.8870	4,981,556	5,250,000	5,070,624		54,255			3.000	4.210	JJ	72,625	157,500	06/22/2018	01/15/2027
756109-AU-8	REALTY INCOME CORP SR UNSEC			1	1.G FE	13,120,807	95.8820	12,608,445	13,150,000	13,137,289		2,870			3.650	3.676	JJ	221,322	479,975	11/29/2017	01/15/2028
756109-B*-4	Realty Income Corporation				1.G	65,870,000	84.5040	53,856,512	63,732,500	63,732,500				3,285,000	3.180	3.181	JD	1,018,976	1,003,131	03/30/2022	06/30/2032
75731#-AA-2	REDDING CALIF VA LEASE BACKED				1.C PL	43,968,627	91.6970	40,317,766	43,968,468	43,968,493		(98)			4.107	4.142	MON	80,257	1,643,208	10/27/2022	09/15/2041
75818R-AA-2	REED COLLEGE SERIES 2022			1	1.D FE	10,000,000	80.5870	8,058,703	10,000,000	10,000,000					3.872	3.872	JJ	193,600	387,200	02/17/2022	07/01/2052
75884R-AT-0	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	22,706,026	98.8300	22,192,206	22,455,000	22,461,315		(31,440)			3.750	3.606	JD	37,425	842,063	09/29/2015	06/15/2024
75884R-AU-7	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	23,963,216	96.9100	23,234,136	23,975,000	23,970,745		(189)			3.900	3.900	MN	155,838	935,025	09/23/2016	11/01/2025
75884R-AV-5	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	25,515,131	96.1470	24,493,431	25,475,000	25,488,901		(4,660)			3.600	3.579	FA	382,125	917,100	06/27/2017	02/01/2027
75884R-AW-3	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	39,678,699	82.8790	32,845,015	39,630,000	39,674,108		(1,516)			4.400	4.391	FA	726,550	1,743,720	11/27/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	7,887,123	95.8940	7,575,609	7,900,000	7,893,975		1,285			4.125	4.145	MS	95,952	325,875	02/28/2018	03/15/2028
75884R-AY-9	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	14,949,150	85.6830	12,852,454	15,000,000	14,953,568		950			4.650	4.671	MS	205,375	697,500	02/25/2019	03/15/2049
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	2,997,090	89.6670	2,690,010	3,000,000	2,998,278		273			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
75884R-BA-0	REGENCY CENTERS LP			1	2.A FE	19,961,000	92.9780	18,595,630	20,000,000	19,973,893		3,517			3.700	3.723	JD	32,889	740,000	05/11/2020	06/15/2030
75888@-AA-5	REGED HOLDCO, INC All PIK				5.B GI	32,441,953	94.4860	30,653,203	32,441,953	32,441,953					13.750	13.984	MJSD	12,221	3,128,093	09/30/2023	12/20/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7591EP-AQ-3	REGIONS FINANCIAL CORP			1	2.A FE	11,739,086	95.3030	11,221,938	11,775,000	11,764,682		7,278			2.250	2.315	MN	31,645	264,938	05/13/2020	05/18/2025
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC			2	2.A FE	66,286,182	95.1220	60,806,554	63,925,000	65,392,290		(263,475)			3.900	3.401	MN	318,560	2,493,075	08/12/2020	05/15/2029
759351-AP-4	REINSURANCE GRP OF AMER			1	2.A FE	51,647,781	89.7520	46,132,301	51,400,000	51,477,629		(48,734)			3.150	3.109	JD	71,960	1,591,538	11/17/2023	06/15/2030
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A				1.E FE	44,035,131	91.8780	41,037,222	44,665,000	44,363,211		92,883			2.750	2.983	JJ	545,906	1,228,288	05/13/2020	01/21/2027
75951A-AP-3	RELIANCE STAND LIFE II SERIES 144A				1.E FE	34,847,750	96.0900	33,631,439	35,000,000	34,956,810		30,965			2.750	2.844	MN	144,375	962,500	04/30/2020	05/07/2025
76009X-AB-4	RENSSELAER POLYTECHNIC I UNSEC			2	2.A FE	4,000,000	91.1880	3,647,540	4,000,000	4,000,000					5.246	5.247	MS	69,947	209,840	12/12/2018	09/01/2048
760759-AF-7	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	44,623,226	105.8490	46,969,229	44,374,000	44,521,147		(9,060)			6.086	6.045	MS	795,177	2,700,602	07/20/2005	03/15/2035
760759-AK-6	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	30,954,396	111.7860	34,541,914	30,900,000	30,941,833		(1,498)			6.200	6.187	MS	638,600	1,915,800	03/11/2010	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	15,312,066	107.5220	16,558,422	15,400,000	15,332,811		2,209			5.700	5.740	MN	112,163	877,800	05/02/2011	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	39,876,699	97.6620	39,041,177	39,976,000	39,962,513		10,420			3.200	3.228	MS	376,663	1,279,232	11/17/2016	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	8,783,829	95.9960	8,503,350	8,858,000	8,836,563		8,106			2.900	3.001	JJ	128,441	256,882	11/29/2016	07/01/2026
760759-AW-0	REPUBLIC SERVICES INC			1	2.A FE	22,251,373	73.6670	15,028,037	20,400,000	22,103,441		(46,110)			3.050	2.602	MS	207,400	622,200	12/15/2020	03/01/2050
760759-AX-8	REPUBLIC SERVICES INC			1	2.A FE	9,314,800	81.1200	8,112,031	10,000,000	9,463,574		68,652			1.450	2.270	FA	54,778	145,000	10/19/2021	02/15/2031
760759-AZ-3	REPUBLIC SERVICES INC			1	2.A FE	34,343,636	81.3960	29,139,679	35,800,000	34,647,440		128,213			1.750	2.184	FA	236,678	626,500	09/16/2021	02/15/2032
760759-BA-7	REPUBLIC SERVICES INC			1	2.A FE	24,948,500	83.5760	20,894,106	25,000,000	24,956,913		4,131			2.375	2.396	MS	174,826	593,750	11/01/2021	03/15/2033
760759-BB-5	REPUBLIC SERVICES INC			1	2.A FE	4,581,642	101.8650	4,685,788	4,600,000	4,582,045		403			4.875	4.959	AO	56,063		12/07/2023	04/01/2029
760759-BC-3	REPUBLIC SERVICES INC			1	2.A FE	964,160	102.4000	1,024,000	1,000,000	964,473		313			5.000	5.457	AO	12,500		11/17/2023	04/01/2034
760759-BH-2	REPUBLIC SERVICES INC			1	2.A FE	9,943,200	102.1020	10,210,199	10,000,000	9,943,414		214			5.000	5.073	JD	26,389		12/07/2023	12/15/2033
76127@-AA-4	RESURGENT HLDGS LLC SR-UNSEC				2.C PL	140,000,000	94.9050	132,867,000	140,000,000	140,000,000					5.150	5.183	FMAN	741,028	7,210,000	02/24/2021	02/24/2031
76132F-A@-6	RETAIL OPPORTUNITY INVS PTNSP- SR-UNSEC				2.C	55,000,000	95.6460	52,605,300	55,000,000	55,000,000					4.190	4.190	JD	102,422	2,304,500	12/15/2017	12/15/2027
76169#-AJ-2	REYES HLDGS-L.L.C.				1.G PL	50,000,000	96.6150	48,307,500	50,000,000	50,000,000					3.710	3.710	AO	381,306	1,855,000	10/17/2017	10/17/2028
76169#-AL-7	REYES HLDGS-L.L.C. SR-UNSEC				1.G PL	7,000,000	98.7650	6,913,550	7,000,000	7,000,000					4.410	4.407	JD	15,435	308,700	12/13/2018	12/13/2025
76169#-AN-3	REYES HLDGS-L.L.C.				1.G PL	25,000,000	98.3130	24,578,250	25,000,000	25,000,000					4.600	4.601	JD	63,889	565,417	01/10/2019	01/10/2029
76169#-AR-4	REYES HLDGS-L.L.C.				1.G PL	25,000,000	97.7420	24,435,500	25,000,000	25,000,000					4.700	4.700	JD	68,542	1,168,472	01/10/2019	01/10/2031
76169#-AS-2	REYES HLDGS-L.L.C.				1.G PL	12,000,000	100.4770	12,057,240	12,000,000	12,000,000					4.880	4.877	MN	71,573	292,800	04/28/2023	05/17/2031
76169#-AT-0	REYES HLDGS-L.L.C.				1.G PL	27,000,000	100.4190	27,113,130	27,000,000	27,000,000					4.910	4.910	MN	162,030	662,850	04/28/2023	05/17/2032
76169#-AU-7	REYES HLDGS-L.L.C.				1.G PL	21,000,000	100.5340	21,112,140	21,000,000	21,000,000					4.950	4.950	MN	127,050	519,750	04/28/2023	05/17/2033
76169#-AV-5	REYES HLDGS-L.L.C.				1.G PL	12,000,000	100.1550	12,018,600	12,000,000	12,000,000					5.050	5.050	MN	74,067	303,000	04/28/2023	05/17/2035
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC			1	2.B	13,340,444	99.8380	13,186,962	13,208,360	13,221,382		(12,353)			6.305	6.258	MON	30,073	834,429	12/28/2009	11/15/2024
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A				1.E FE	3,898,167	91.4470	3,566,433	3,900,000	3,898,910		360			2.000	2.010	MN	6,717	78,000	11/22/2021	11/30/2026
76220#-AA-8	RHODE IS HOSP/ MIRIAM HOSP/ EM SR-UNSEC				2.A	32,000,000	88.2540	28,241,280	32,000,000	32,000,000					2.990	2.990	MN	122,258	956,800	05/27/2021	05/27/2031
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC			1	2.C PL	3,053,273	98.8450	3,018,008	3,053,273	3,053,273					5.500	5.564	MON	14,461	168,061	10/31/2003	06/30/2025
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC				1.D PL	15,317,962	90.3180	13,563,984	15,018,030	15,298,300		(7,522)			4.389	4.296	MON	29,295	656,679	04/22/2021	04/15/2056
769130-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI				1.G Z	69,205,689	76.1620	52,708,437	69,205,689	69,205,689					3.310	3.310	JJ	1,132,628	2,290,708	11/09/2021	07/01/2051
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC				1.D PL	32,708,334	91.8690	29,460,858	32,068,334	32,665,826		(15,879)			4.501	4.410	MON	64,151	1,434,159	03/19/2021	03/15/2056
771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	24,319,500	122.9450	30,736,202	25,000,000	24,491,443		17,993			7.000	7.223	MS	583,333	1,750,000	02/18/2009	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	1,968,720	90.5390	1,810,776	2,000,000	1,974,597		757			4.000	4.091	MN	7,333	80,000	11/13/2014	11/28/2044
771367-BX-6	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	8,939,890	105.9520	9,535,701	9,000,000	8,967,167		2,362			6.375	6.426	MS	191,250	573,750	09/19/2003	09/01/2033
771367-BZ-1	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	13,003,370	106.6580	13,865,541	13,000,000	13,001,973		(170)			6.470	6.468	JJ	387,841	841,100	03/03/2008	07/15/2032
771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	7,000,000	115.3120	8,071,833	7,000,000	7,000,000					8.000	8.000	JD	24,889	560,000	12/19/2008	12/15/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	17,001,860	94.2900	16,029,336	17,000,000	17,000,392		(279)			3.100	3.098	JD	43,917	527,000	06/09/2017	06/01/2027
77313L-AB-9	ROCKETMTGE CO ISSUER INC SERIES 144A			1	3.A FE	4,264,266	84.9530	4,544,977	5,350,000	4,367,744		65,067			4.000	6.572	AO	45,178	200,000	11/16/2023	10/15/2033
773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC			1	1.G FE	14,999,247	106.4910	15,973,619	15,000,000	14,999,919		17			6.700	6.700	JJ	463,417	1,005,000	02/19/1998	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION SR UNSEC			1	1.G FE	8,002,010	110.9740	8,877,903	8,000,000	8,001,636		(115)			6.250	6.247	JD	41,667	500,000	10/15/2009	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION SR UNSEC			2	1.G FE	18,367,915	89.3390	15,634,297	17,500,000	18,285,122		(18,710)			4.200	3.914	MS	245,000	735,000	03/25/2019	03/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
776743-AB-2	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	31,356,600	98.0410	29,412,419	30,000,000	30,293,528		(164,264)			3.850	3.257	JD	51,333	1,155,000	11/08/2016	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	28,523,942	97.7940	28,032,569	28,665,000	28,598,516		19,684			3.800	3.880	JD	48,412	1,089,270	12/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC SR UNSEC			2	2.A FE	31,765,656	98.2500	31,243,602	31,800,000	31,782,502		3,294			4.200	4.213	MS	393,260	1,335,600	08/14/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC			1	2.A FE	9,313,800	91.6250	9,162,531	10,000,000	9,455,400		83,252			2.950	4.029	MS	86,861	295,000	04/11/2022	09/15/2029
776743-AJ-5	ROPER TECHNOLOGIES INC			1	2.B FE	14,361,884	84.8890	12,330,104	14,525,000	14,415,427		15,575			2.000	2.125	JD	807	145,250	06/08/2020	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.A FE	7,205,525	82.3650	6,177,385	7,500,000	7,269,509		29,290			1.750	2.216	FA	49,583	131,250	10/19/2021	02/15/2031
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC				3.C PL	68,160,311	62.8010	42,805,357	68,160,311	68,160,311					4.190	4.191	JD	1,435,892	1,359,162	12/20/2019	12/31/2049
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	16,000,000	98.1400	15,702,400	16,000,000	16,000,000					4.380	4.380	JJ	319,253	700,800	01/18/2018	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	21,000,000	98.3580	20,655,180	21,000,000	21,000,000					5.320	5.324	JJ	468,603	1,117,200	01/31/2019	01/31/2026
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	32,000,000	102.1210	32,678,720	32,000,000	32,000,000					7.910	7.988	JAJO	625,769	2,531,200	04/01/2020	04/01/2027
78163D-A*-1	RUNWAY GROWTH FINANCE CORP				2.A PL	20,000,000	94.4270	18,885,400	20,000,000	20,000,000					4.250	4.249	JD	47,222	850,000	02/10/2022	12/10/2026
78163D-A@-9	RUNWAY GROWTH FINANCE CORP.				2.A PL	25,000,000	103.5550	25,888,750	25,000,000	25,000,000					8.540	8.540	AO	462,583	1,067,500	03/27/2023	04/13/2026
78200J-AA-0	RUSH OBLIGATED GROUP SERIES 2020				1.E FE	39,110,000	95.0060	37,156,892	39,110,000	39,110,000					3.922	3.922	MN	195,998	1,533,894	04/03/2020	11/15/2029
78349A-A*-4	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.D	5,000,000	96.1220	4,806,100	5,000,000	5,000,000					4.040	4.039	JJ	99,878	202,000	12/18/2018	07/01/2029
78349A-A@-2	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.D	8,000,000	92.6110	7,408,880	8,000,000	8,000,000					4.170	4.169	JJ	164,947	333,600	12/18/2018	07/01/2034
78349A-AB-9	RWJ BARNABAS HEALTH SR UNSEC			2	1.D FE	11,693,978	82.6740	10,664,933	12,900,000	11,856,069		26,299			3.949	4.526	JJ	254,711	509,421	12/16/2016	07/01/2046
78349A-B*-3	RWJBARNABAS HEALTH-INC. SR-UNSEC				1.D	57,000,000	87.0930	49,643,010	57,000,000	57,000,000					4.400	4.400	JJ	1,240,067	2,508,000	12/18/2018	07/01/2044
78351M-AA-0	RYAN SPECIALTY GROUP SERIES 144A			1	4.A FE	17,564,900	92.7500	17,228,313	18,575,000	17,745,791		111,336			4.375	5.234	FA	338,607	812,656	06/21/2022	02/01/2030
78396*-AA-6	STONEBRIAR COMMERICAL FINANCE SR-UNSEC				2.B PL	60,000,000	98.0390	58,823,400	60,000,000	60,000,000					4.750	4.750	AO	593,750	3,000,000	10/16/2019	10/16/2024
78396*-AJ-7	STONEBRIAR COMMERICAL FINANCE				2.B PL	40,000,000	102.7760	41,110,400	40,000,000	40,000,000					8.200	8.200	AO	683,333	2,680,266	10/27/2022	01/10/2026
78403D-AP-5	SBA TOWER TRUST SERIES 144A				1.F FE	20,773,000	92.8420	19,121,695	20,596,000	20,672,654		(36,773)			1.884	1.688	MON	17,246	388,028	03/24/2021	01/15/2026
78403D-AR-1	SBA TOWER TRUST SERIES 144A				1.F FE	32,614,913	88.4240	29,938,632	33,858,000	32,957,758		201,743			2.328	3.031	MON	35,032	788,214	04/07/2022	01/15/2028
78403D-AT-7	SBA TOWER TRUST SERIES 144A			2	1.F FE	24,880,000	89.3890	22,240,003	24,880,000	24,880,000					1.631	1.631	MON	18,035	405,793	04/29/2021	05/15/2051
78403D-AV-2	SBA TOWER TRUST SERIES 144A			2	1.F FE	29,500,000	88.6260	26,144,620	29,500,000	29,500,000					1.840	1.840	MON	24,124	542,800	10/08/2021	10/15/2051
78403D-AX-8	SBA TOWER TRUST SERIES 144A			2	1.F FE	39,084,598	80.6860	32,529,344	40,316,000	39,102,916		18,223			2.593	2.724	MON	46,462	1,045,394	12/28/2022	10/15/2056
78408L-A*-8	SC JOHNSON & SON-INC. SR-UNSEC				2.A	102,948,245	92.8350	94,798,808	102,115,375	102,115,375				3,098,750	2.180	2.180	FA	828,610	2,173,081	02/17/2016	02/17/2031
78409V-BG-8	S&P GLOBAL INC SERIES WI			1	1.G FE	37,655,101	99.6040	34,562,733	34,700,000	37,266,841		(388,261)			4.250	2.684	MN	245,792	1,474,750	02/28/2023	05/01/2029
78409V-BK-9	S&P GLOBAL INC SERIES WI			1	1.G FE	11,900,982	89.2580	11,067,977	12,400,000	11,914,586		13,603			2.900	3.431	MS	119,867	145,000	11/17/2023	03/01/2032
78410G-AG-9	SBA COMMUNICATIONS CORP SERIES WI			1	3.B FE	42,750	89.8500	44,925	50,000	42,883		133			3.125	6.453	FA	651		11/16/2023	02/01/2029
78412D-B*-9	SEMCO ENERGY INC SR-SEC				1.E	22,000,000	69.8060	15,357,320	22,000,000	22,000,000					3.150	3.150	AO	130,900	692,950	04/21/2020	04/21/2050
78433L-AC-0	SCE RECOVERY FUNDING LLC SERIES A-3				1.A FE	9,999,497	68.7610	6,876,096	10,000,000	9,999,814		(17)			2.510	2.510	MN	32,072	251,000	02/17/2021	11/15/2045
78433L-AD-8	SCE RECOVERY FUNDING LLC SERIES A-1				1.A FE	5,606,559	93.1140	5,220,704	5,606,761	5,606,761					1.977	1.977	MN	14,164	110,846	02/08/2022	11/15/2028
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2				1.A FE	10,164,195	81.7330	8,308,181	10,165,000	10,164,887		(61)			2.943	2.942	MN	38,225	299,156	02/08/2022	11/15/2042
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC				1.G YE	38,492,602	89.4880	34,446,260	38,492,602	38,492,602					3.630	3.658	MON	62,101	1,333,953	05/17/2021	05/15/2036
78454L-AP-5	SM ENERGY CO SR UNSEC			2	3.C FE	99,427	99.4340	99,434	100,000	99,448		21			6.625	6.828	JJ	3,055		11/29/2023	01/15/2027
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			4	2.A	38,228,326	87.1430	33,313,310	38,228,326	38,228,326					3.593	3.619	MON	3,815	1,488,010	05/27/2015	03/31/2037
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA				1.B PL	55,422,908	99.6310	55,218,397	55,422,908	55,422,908					4.020	4.054	MON	160,911	2,228,270	05/31/2017	01/05/2029
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC				1.E YE	52,817,262	97.6300	51,308,949	52,554,490	52,749,933		(11,719)			5.411	5.419	MON	126,388	2,843,722	03/26/2018	12/15/2039
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC				1.C PL	9,172,334	81.7530	7,498,658	9,172,334	9,172,334					4.300	4.298	MS	116,132	395,195	04/24/2020	08/15/2053
78488@-AC-9	SVF HLDG R/E INV TRUST				2.A	7,964,640	96.6940	7,735,520	8,000,000	7,980,293		9,410			3.740	3.856	AO	73,969	299,200	04/21/2022	04/01/2026
78488@-AD-7	SVF HLDG R/E INV TRUST				2.A	15,929,280	96.6940	15,471,040	16,000,000	15,957,841		17,826			3.740	3.865	FA	226,062	598,400	04/21/2022	04/01/2026
78488@-AH-8	SVF HLDG R/E INV TRUST SR-UNSEC				2.A	10,000,000	96.2190	9,621,900	10,000,000	10,000,000					4.240	4.240	FA	160,178	424,000	08/15/2018	08/15/2028
78488@-AJ-4	SVF HLDG R/E INV TRUST SR-UNSEC				2.A	36,000,000	95.5930	34,413,480	36,000,000	36,000,000					4.340	4.340	FA	590,240	1,562,400	11/01/2018	08/15/2030
78488@-AK-1	SVF HLDG R/E INV TRUST				2.A	20,000,000	105.1600	21,032,000	20,000,000	20,000,000					6.300	6.300	JJ	574,000	630,000	11/04/2022	01/17/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik				5.B GI	5,402,055	97.5300	5,268,625	5,402,055	5,402,055					11.500	11.666	MJSD	1,726	470,435	09/30/2023	07/03/2026
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC			1	2.A FE	1,717,000	99.9420	1,699,014	1,700,000	1,700,377		(2,423)			5.750	5.605	MN	12,490	97,750	05/05/2015	05/15/2024
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC				2.C PL	25,463,522	81.5470	20,764,738	25,463,522	25,463,522					3.880	3.880	FA	386,961	987,985	02/10/2020	07/10/2043
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC				2.C PL	95,097,210	93.1390	88,572,590	95,097,210	95,097,210					4.850	4.850	JJ	2,280,484	4,612,215	12/02/2015	07/01/2040
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR			4	1.B	19,962,808	98.9050	19,744,215	19,962,808	19,962,808					4.370	4.409	MON	38,772	872,375	10/20/2016	09/15/2036
78621#-AA-9	SACYR PLENARY UTILITY PARTNERS SR-UNSEC				1.G Z	99,214,611	75.2470	74,656,018	99,214,611	99,214,611					3.700	3.718	MJSD	907,538	2,753,205	12/30/2020	12/31/2060
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1.F FE	3,224,194	97.9850	3,160,017	3,225,000	3,224,619		81			3.700	3.703	AO	26,517	119,325	04/05/2018	04/11/2028
79466L-AJ-3	SALESFORCE COM INC			1	1.F FE	16,090,138	85.4100	13,879,048	16,250,000	16,123,766		15,304			1.950	2.062	JJ	146,115	316,875	10/21/2021	07/15/2031
79466L-AK-0	SALESFORCE COM INC			1	1.F FE	29,801,440	76.3810	24,441,929	32,000,000	29,931,164		77,854			2.700	3.155	JJ	398,400	864,000	05/03/2022	07/15/2041
79466L-AL-8	SALESFORCE COM INC			1	1.F FE	10,082,250	71.5020	7,150,221	10,000,000	10,078,302		(1,929)			2.900	2.858	JJ	133,722	290,000	10/18/2021	07/15/2051
79585T-AS-2	SALVATION ARMY UNSEC			2	1.D FE	35,000,000	88.1430	30,850,124	35,000,000	35,000,000					4.528	4.528	MS	528,267	1,584,800	08/16/2018	09/01/2048
79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A			2	2.A FE	18,765,790	93.9790	15,976,502	17,000,000	18,061,635		(324,581)			4.450	2.358	MN	102,968	756,500	10/18/2021	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	50,288,199	80.2470	40,207,856	50,105,000	50,243,701		(18,771)			3.350	3.303	AO	349,691	1,678,518	02/15/2022	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	22,303,791	87.6910	19,577,050	22,325,000	22,306,791		1,758			4.750	4.762	AO	244,490	1,060,438	04/05/2022	04/08/2032
797440-BF-0	SAN DIEGO G & E 1ST MORTG			1	1.F FE	14,773,100	101.0110	15,151,647	15,000,000	14,868,256		8,077			5.350	5.454	MN	102,542	802,500	10/28/2005	05/15/2035
797440-BH-6	SAN DIEGO G & E 1ST MORTG			1	1.F FE	8,998,900	102.8200	10,281,993	10,000,000	9,781,384		80,410			6.000	7.000	JD	50,000	600,000	11/18/2008	06/01/2026
797440-BJ-2	SAN DIEGO G & E 1ST MORTG			1	1.F FE	2,990,640	106.0840	3,182,505	3,000,000	2,993,673		287			6.125	6.148	MS	54,104	183,750	09/17/2007	09/15/2037
797440-BK-9	SAN DIEGO G & E 1ST MORTG			1	1.F FE	8,212,050	107.0640	8,832,747	8,250,000	8,222,913		1,042			6.000	6.033	JD	41,250	495,000	05/11/2009	06/01/2039
797440-BL-7	SAN DIEGO G & E 1ST MORTG			1	1.F FE	11,784,188	97.8010	11,540,558	11,800,000	11,788,519		429			5.350	5.359	MN	80,666	631,300	05/10/2010	05/15/2040
797440-BM-5	SAN DIEGO G & E 1ST MORTG			1	1.F FE	40,917,733	91.5210	38,667,527	42,250,000	41,290,611		37,041			4.500	4.698	FA	718,250	1,901,250	10/27/2010	08/15/2040
797440-BP-8	SAN DIEGO G & E 1ST MORTG			1	1.F FE	10,921,375	83.1410	9,041,571	10,875,000	10,908,672		(1,286)			3.950	3.926	MN	54,889	429,563	11/16/2011	11/15/2041
797440-BQ-6	SAN DIEGO G & E 1ST MORTG			1	1.F FE	14,922,150	86.0490	12,907,330	15,000,000	14,941,787		2,057			4.300	4.331	AO	161,250	645,000	03/19/2012	04/01/2042
80257*-AA-0	Santa Rosa VA LLC				1.D PL	46,874,385	83.6400	39,205,736	46,874,385	46,874,385					3.030	3.049	MON	63,124	1,414,326	10/26/2021	01/15/2042
80257*-AB-8	LEGACY VA CHESAPEAKE LLC				1.D PL	109,300,000	86.7640	94,833,052	109,300,000	109,300,000					3.160	3.117	MON	153,506	1,334,441	05/31/2022	05/15/2044
80386W-AC-9	SASOL FINANCING USA LLC			1	3.A FE	5,600,000	92.8750	5,201,002	5,600,000	5,600,000					4.375	4.375	MS	70,097	245,000	03/11/2021	09/18/2026
80386W-AD-7	SASOL FINANCING USA LLC			1	3.A FE	5,725,000	84.1810	4,819,385	5,725,000	5,725,000					5.500	5.500	MS	90,089	314,875	03/11/2021	03/18/2031
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			1	1.G	22,180,222	92.4800	20,512,269	22,180,222	22,180,222					3.780	3.808	MON	37,263	838,412	10/21/2014	08/15/2035
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC			2	1.F FE	6,975,710	93.7720	6,564,013	7,000,000	6,985,930		2,348			3.250	3.291	MN	24,646	227,500	05/20/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP			1	1.F FE	9,985,800	100.6130	10,061,288	10,000,000	9,990,394		1,302			4.625	4.643	MS	127,188	462,500	03/20/2020	03/22/2030
808513-BF-1	CHARLES SCHWAB CORP			1	1.F FE	4,993,900	91.6700	4,583,524	5,000,000	4,997,412		1,162			0.900	0.924	MS	13,750	45,000	12/08/2020	03/11/2026
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	4,728,250	80.7150	4,035,743	5,000,000	4,795,372		25,870			1.650	2.270	MS	25,208	82,500	05/11/2021	03/11/2031
808513-BS-3	CHARLES SCHWAB CORP			1	1.F FE	27,951,250	83.5160	23,384,515	28,000,000	27,963,025		4,550			2.300	2.320	MN	85,867	644,000	05/11/2021	05/13/2031
808513-CA-1	CHARLES SCHWAB CORP			1	1.F FE	9,417,800	85.9540	8,595,440	10,000,000	9,505,605		51,106			2.900	3.604	MS	95,056	290,000	04/06/2022	03/03/2032
808513-CH-6	CHARLES SCHWAB CORP			1	1.F FE	20,491,887	105.4080	21,608,548	20,500,000	20,492,013		127			6.136	6.138	FA	443,752		11/17/2023	08/24/2034
808625-AA-5	SCIENCE APPLICATIONS INT SERIES 144A			1	4.A FE	13,365,100	95.2500	13,692,188	14,375,000	13,578,185		156,996			4.875	6.377	AO	175,195	700,781	10/20/2022	04/01/2028
81211K-AK-6	SEALED AIR CORP SERIES 144A				3.B FE	417,112	106.0640	450,770	425,000	417,218		106			6.875	7.143	JJ	13,473		11/16/2023	07/15/2033
81211K-AX-8	SEALED AIR CORP CO.GUARNT			1	3.B FE	19,660,000	100.0000	19,500,000	19,500,000	19,529,585		(18,853)			5.500	5.391	MS	315,792	1,072,500	12/11/2015	09/15/2025
81211K-BA-7	SEALED AIR CORP SERIES 144A			2	3.B FE	8,000,000	96.7010	7,736,117	8,000,000	8,000,000					5.000	5.000	AO	84,444	400,000	04/05/2022	04/15/2029
812127-AA-6	SEALED AIR CORP SERIES 144A			1	3.B FE	6,695,000	100.8610	6,752,657	6,695,000	6,695,000					6.125	6.125	FA	170,862	206,173	01/17/2023	02/01/2028
812127-AB-4	SEALED AIR SEALED AIR US SERIES 144A			1	3.B FE	5,995,000	106.0300	6,356,499	5,995,000	5,995,000					7.250	7.247	MN	49,500		11/08/2023	02/15/2031
81257@-AA-6	SEATTLE ARENA COMPANY, LLC SR-UNSEC				2.C PL	100,000,000	76.7090	76,709,000	100,000,000	100,000,000					3.500	3.500	MS	865,278	3,500,000	09/30/2021	03/31/2046
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC			1	2.C	6,642,159	102.2510	6,558,506	6,414,124	6,472,242		(9,822)			5.843	5.564	MON	20,820	376,046	12/19/2003	07/10/2029
81675*-AB-0	SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC			1	1.G FE	2,090,909	99.6850	2,084,323	2,090,909	2,090,909					5.570	5.570	JD	971	116,464	12/28/2005	12/28/2024
81675*-AC-8	SEMINOLE ELECTRIC COOP-INC. B-SR-UNSEC			1	1.G FE	15,000,000	104.4310	15,664,650	15,000,000	15,000,000					6.030	6.030	JD	7,538	904,500	12/28/2005	12/28/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81708#-AA-9	SENECA GENERATION-LLC SR-SEC			1	3.B PL	73,593,751	92.8620	68,340,629	73,593,751	73,593,751					4.330	4.355	MJSD	787,801	3,186,609	04/15/2016	04/27/2026
81728X-AA-6	SENTARA HEALTHCARE SERIES 2021			1	1.C FE	42,675,000	68.3570	29,171,355	42,675,000	42,675,000					2.927	2.927	MN	208,183	1,249,097	10/07/2021	11/01/2051
817565-BT-0	SERVICE CORP INTL SR UNSEC			1	3.B FE	2,701,600	104.0000	2,641,600	2,540,000	2,595,054		(13,965)			7.500	6.745	AO	47,625	183,000	11/29/2023	04/01/2027
817565-CD-4	SERVICE CORP INTL SR UNSEC			1	3.C FE	20,120,000	96.7500	19,350,000	20,000,000	20,033,365		(16,014)			4.625	4.535	JD	41,111	925,000	01/08/2018	12/15/2027
817565-CF-9	SERVICE CORP INTL			1	3.C FE	4,037,500	87.2100	4,360,480	5,000,000	4,157,790		98,906			3.375	6.551	FA	63,750	168,750	10/06/2022	08/15/2030
817565-CG-7	SERVICE CORP INTL			1	3.C FE	210,300	89.5500	223,875	250,000	210,781		481			4.000	6.735	MN	1,278		11/16/2023	05/15/2031
819420-AB-6	SHANDS TEACH HOSP CLINIC SECURED			1	1.G FE	90,000,000	89.3740	80,437,001	90,000,000	90,000,000					4.741	4.741	JD	355,575	4,266,900	02/28/2013	12/01/2042
82415@-AA-3	SHERMAN FINANCIAL GROUP-LLC SR-UNSEC				2.B PL	200,000,000	102.7790	205,558,000	200,000,000	200,000,000					5.680	5.719	FMAN	1,514,667	11,360,000	05/13/2020	05/12/2030
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	47,062,548	96.5250	46,607,071	48,285,000	47,747,141		142,860			3.450	3.798	JD	138,819	1,665,833	10/12/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	25,564,500	91.4640	22,865,895	25,000,000	25,483,201		(13,437)			4.500	4.360	JD	93,750	1,125,000	10/12/2018	06/01/2047
824348-BN-5	SHERWIN WILLIAMS CO			1	2.B FE	21,262,608	83.1700	17,964,682	21,600,000	21,324,562		29,878			2.200	2.371	MS	139,920	475,200	11/23/2021	03/15/2032
826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT			1	1.F FE	19,994,600	111.0250	22,205,059	20,000,000	19,996,425		158			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC			1	1.B	10,102,623	97.8150	9,881,880	10,102,623	10,102,623					3.810	3.840	MON	27,799	384,909	11/18/2013	12/05/2028
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC			1	1.B	5,064,522	98.0480	4,965,663	5,064,522	5,064,522					3.890	3.922	MON	14,228	197,022	11/18/2013	12/05/2028
828807-CS-4	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	9,980,400	98.4510	9,845,145	10,000,000	9,998,320		2,180			3.375	3.398	AO	84,375	337,500	09/03/2014	10/01/2024
828807-CV-7	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	25,798,820	97.6800	25,396,919	26,000,000	25,932,749		19,478			3.500	3.661	MS	303,333	875,000	11/17/2023	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	19,747,926	96.0500	19,017,846	19,800,000	19,783,115		5,437			3.250	3.281	MN	55,413	643,500	11/15/2016	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,490,760	95.8040	1,437,059	1,500,000	1,496,465		948			3.375	3.448	JD	2,250	50,625	05/22/2017	06/15/2027
828807-DM-6	SIMON PROPERTY GROUP INC			1	1.G FE	9,412,000	83.8580	8,385,846	10,000,000	9,523,548		59,646			2.200	2.950	FA	91,667	220,000	02/07/2022	02/01/2031
828807-DW-4	SIMON PROPERTY GROUP LP			1	1.G FE	19,802,800	108.6810	21,736,227	20,000,000	19,802,925		125			6.250	6.380	JJ	180,556		11/06/2023	01/15/2034
82922T-AA-7	SINAI HEALTH SYSTEM SECURED			1	1.B FE	30,737,910	91.2400	28,261,735	30,975,000	30,826,744		9,836			3.034	3.081	JJ	420,291	939,782	06/20/2013	01/20/2036
82967N-BA-5	SIRIUS XM RADIO INC CO.GUARNT			1	3.C FE	21,061,815	96.5990	20,378,600	21,096,000	21,040,806		7,341			5.000	5.059	FA	439,500	1,047,300	11/16/2023	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	16,756,680	96.6830	17,499,623	18,100,000	16,901,322		113,188			5.500	6.961	JJ	497,750	715,000	11/16/2023	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	166,580	89.1080	178,216	200,000	167,044		464			4.125	7.360	JJ	4,125		11/16/2023	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	5,494,121	92.4840	5,086,635	5,500,000	5,494,247		126			4.000	4.024	JJ	101,444	218,000	11/16/2023	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	29,397,500	85.5490	25,536,266	29,850,000	29,470,416		39,536			3.875	4.064	MS	385,563	1,156,688	02/15/2022	09/01/2031
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC			1	1.F	25,518,951	93.6170	23,890,077	25,518,951	25,518,951					4.310	4.349	MON	61,104	1,099,858	12/20/2011	12/31/2036
83012@-AA-8	Tulane 2021 6823 Energy Partne				1.F	28,861,841	74.9700	21,637,722	28,861,841	28,861,841					3.150	3.170	MON	40,407	909,148	01/21/2022	01/15/2052
83088G-B#-1	SKywAY CCONCESSION CORP				2.B PL	18,000,000	107.1510	19,287,180	18,000,000	18,000,000					6.470	6.524	MJSD	232,920		10/11/2023	10/19/2033
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			1	1.G	776,456	100.8060	782,714	776,456	776,456					7.220	7.329	MON	3,270	50,984	04/25/2003	04/01/2025
83174@-AA-2	SMART MARKETS FUND REIT-LLC SR-UNSEC				2.C	50,000,000	96.1950	48,097,500	50,000,000	50,000,000					4.390	4.390	JD	182,917	2,195,000	08/20/2018	06/19/2028
83200*-AA-2	SMARTSTOP				2.C FE	50,000,000	91.5520	45,776,000	50,000,000	50,000,000					4.530	4.530	AO	453,000	2,473,333	05/25/2022	04/19/2032
832696-AK-4	JM SMUCKER CO SR UNSEC			1	2.B FE	14,361,507	98.0520	14,085,124	14,365,000	14,364,504		396			3.500	3.503	MS	148,039	502,775	03/12/2015	03/15/2025
832696-AM-0	JM SMUCKER CO SERIES WI				2.B FE	1,504,213	92.9360	1,626,385	1,750,000	1,505,998		1,786			4.250	5.974	MS	21,899		11/17/2023	03/15/2035
832696-AP-3	JM SMUCKER CO SERIES WI				2.B FE	5,419,190	87.5300	6,127,090	7,000,000	5,428,577		9,387			4.375	6.310	MS	90,174		09/26/2023	03/15/2045
832696-AS-7	JM SMUCKER CO			1	2.B FE	11,520,275	86.3170	9,926,464	11,500,000	11,511,048		(1,962)			2.375	2.355	MS	80,420	273,125	04/14/2021	03/15/2030
832696-AU-2	JM SMUCKER CO			1	2.B FE	25,496,573	80.7300	20,787,971	25,750,000	25,546,259		22,304			2.125	2.231	MS	161,116	547,188	09/29/2021	03/15/2032
832696-AV-0	JM SMUCKER CO			1	2.B FE	28,916,645	69.8970	24,009,728	34,350,000	28,960,645		44,366			2.750	3.860	MS	278,140	532,125	09/26/2023	09/15/2041
832696-AZ-1	JM SMUCKER CO			1	2.B FE	6,751,584	115.3240	7,842,037	6,800,000	6,751,770		186			6.500	6.554	MN	81,033		10/11/2023	11/15/2053
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC			1	2.B FE	5,174,667	89.5090	4,631,778	5,174,667	5,174,667					3.950	3.950	JD	568	102,200	03/04/2015	06/30/2035
83427J-AA-7	SOLOMON R GUGGENHEIM SERIES 2022				1.G FE	30,000,000	79.6090	23,882,847	30,000,000	30,000,000					4.787	4.787	JJ	718,050	1,683,428	03/31/2022	01/01/2052
837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	6,944,070	112.9710	7,908,002	7,000,000	6,973,223		2,429			6.625	6.687	FA	193,229	463,750	01/24/2002	02/01/2032
837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	41,124,813	102.9650	43,966,190	42,700,000	41,817,039		66,676			5.300	5.579	MN	289,174	2,263,100	06/18/2009	05/15/2033
837004-BZ-2	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,847,450	92.5520	11,569,000	12,500,000	12,120,518		23,798			5.250	5.619	MS	218,750	656,250	07/15/2009	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	78,404,760	108.1460	84,894,710	78,500,000	78,436,077		2,562			6.050	6.058	JJ	2,189,932	4,749,250	03/10/2009	01/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	31,744,400	97.9880	31,356,119	32,000,000	31,815,530		7,040			5.500	5.555	JD	78,222	1,760,000	03/09/2011	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,209,975	101.3560	11,402,503	11,250,000	11,220,016		1,040			5.450	5.474	FA	255,469	613,125	01/26/2011	02/01/2041
837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	42,014,221	86.1320	37,674,080	43,740,000	42,182,472		17,252			4.350	4.598	FA	792,788	1,902,690	11/13/2013	02/01/2042
837004-CG-3	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	14,925,000	91.0500	13,657,562	15,000,000	14,940,806		1,843			4.600	4.631	JD	30,667	690,000	06/10/2013	06/15/2043
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	14,705,865	99.7700	14,672,041	14,705,865	14,705,865					5.410	5.411	JJ	393,374	779,676	11/19/2009	01/01/2028
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	71,428,571	86.0480	61,462,857	71,428,571	71,428,571					3.620	3.620	MN	330,397	2,585,714	05/15/2013	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC				1.F	12,500,000	88.0770	11,009,625	12,500,000	12,500,000					4.160	4.160	FA	196,444	520,000	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC			1	1.C FE	13,449,976	93.9630	12,638,037	13,449,976	13,449,976					3.846	3.846	FA	195,419	535,681	08/06/2013	08/15/2033
84132G-AD-1	SE ALASKA REG HEALTH CON			1	1.G FE	25,000,000	64.9150	16,228,763	25,000,000	25,000,000					3.485	3.485	JJ	435,625	871,250	09/23/2021	07/01/2051
842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	40,107,542	109.6490	43,859,458	40,000,000	40,057,490		(4,138)			6.000	5.981	JJ	1,106,667	2,400,000	01/03/2005	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	49,925,800	104.0170	52,008,481	50,000,000	49,957,515		2,616			5.750	5.760	AO	718,750	2,875,000	03/28/2005	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	11,804,318	101.9030	12,228,345	12,000,000	11,882,955		6,611			5.550	5.663	JJ	307,100	666,000	12/14/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	47,681,900	103.3920	50,206,931	48,560,000	47,999,033		31,902			5.350	5.482	JJ	1,197,948	2,597,960	02/16/2010	07/15/2035
842400-FF-5	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	18,959,288	100.0060	19,376,237	19,375,000	19,102,882		13,656			5.550	5.704	JJ	495,839	1,075,313	03/13/2009	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	6,967,800	104.8220	7,337,518	7,000,000	6,978,216		964			5.950	5.983	FA	173,542	416,500	01/14/2008	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	36,895,332	105.8170	39,363,936	37,200,000	36,981,085		8,531			6.050	6.110	MS	662,677	2,250,600	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	34,578,950	101.1850	35,414,904	35,000,000	34,692,816		11,408			5.500	5.583	MS	566,806	1,925,000	03/08/2010	03/15/2040
842400-FW-8	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	3,663,866	81.7030	3,067,933	3,755,000	3,681,317		2,494			3.900	4.048	MS	43,120	146,445	01/25/2016	03/15/2043
842400-GE-7	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	19,381,735	77.6790	15,791,409	20,329,000	19,550,427		23,115			3.600	3.865	FA	304,935	731,844	02/16/2016	02/01/2045
842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	25,913,600	104.4530	27,157,729	26,000,000	25,947,988		2,961			5.750	5.773	MN	191,028	1,495,000	12/19/2005	11/15/2035
842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	44,890,650	98.7100	44,419,501	45,000,000	44,919,365		2,944			5.125	5.141	MN	294,688	2,315,708	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	22,259,879	80.5190	18,398,633	22,850,000	22,395,555		15,587			3.750	3.898	MS	252,302	856,875	08/06/2013	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.D FE	24,670,764	86.8010	21,526,756	24,800,000	24,696,100		3,104			4.450	4.482	MS	324,949	1,103,600	03/10/2014	03/15/2044
8426EP-AB-4	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	22,547,540	77.4680	17,488,338	22,575,000	22,551,873		619			3.950	3.957	AO	222,928	891,713	12/04/2017	10/01/2046
84314P-AA-7	SOUTHERN IL HEALTHCARE SERIES 2020			2	1.G FE	47,286,874	70.6580	33,951,047	48,050,000	47,307,592		14,470			3.970	4.064	MN	243,747	1,907,585	07/19/2022	05/15/2050
843452-AZ-6	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	1,583,490	116.7480	1,853,951	1,588,000	1,585,658		196			8.000	8.025	MS	42,347	127,040	02/21/2002	03/01/2032
84346L-AA-8	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	4,985,800	83.7380	4,186,903	5,000,000	4,987,519		287			4.800	4.818	MS	70,667	240,000	03/07/2017	03/15/2047
843646-AM-2	SOUTHERN POWER CO SR UNSEC			1	2.B FE	5,388,066	98.4850	5,318,213	5,400,000	5,397,348		1,303			4.150	4.177	JD	18,675	224,100	11/12/2015	12/01/2025
843646-AW-0	SOUTHERN POWER CO			1	2.A FE	4,663,546	92.1300	4,307,060	4,675,000	4,670,285		2,281			0.900	0.950	JJ	19,401	42,075	01/05/2021	01/15/2026
843830-B@-8	SOUTHERN STAR CENTRAL CORPORAT E-SR-UNSEC				2.C FE	46,000,000	88.3670	40,648,820	46,000,000	46,000,000					3.590	3.591	JJ	766,066	1,651,400	11/18/2020	11/18/2030
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR-UNSEC				2.B FE	16,000,000	90.4560	14,472,960	16,000,000	16,000,000					3.790	3.789	JJ	281,302	606,400	07/14/2020	07/14/2030
844895-AL-6	SOUTHWEST GAS CORP SR UNSEC				2.B FE	21,230,020	105.5190	22,159,067	21,000,000	21,045,417		(15,350)			8.000	7.906	FA	700,000	1,680,000	08/06/1996	08/01/2026
844895-AX-0	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	15,262,631	74.7700	11,402,407	15,250,000	15,260,903		(333)			3.800	3.795	AO	144,875	579,500	12/19/2017	09/29/2046
84489P-AC-2	SOUTHWEST GAS CORP SR UNSEC				2.A FE	10,000,000	105.0460	10,504,557	10,000,000	10,000,000					7.920	7.922	AO	198,000	792,000	05/30/1997	06/04/2027
845011-AB-1	SOUTHWEST GAS CORP SR UNSEC			2	2.A FE	1,998,980	78.6260	1,572,521	2,000,000	1,999,069		20			4.150	4.153	JD	6,917	83,000	05/28/2019	06/01/2049
845011-AC-9	SOUTHWEST GAS CORP			1	2.A FE	13,571,297	85.1050	11,531,749	13,550,000	13,563,975		(2,116)			2.200	2.182	JD	13,249	298,100	06/02/2020	06/15/2030
845331-C#-2	SOUTHWEST WATER CO G-SR-UNSEC				2.A PL	13,000,000	87.1600	11,330,800	13,000,000	13,000,000					4.500	4.500	MN	71,500	585,000	05/17/2018	05/17/2043
845331-C@-4	SOUTHWEST WATER CO F-SR-UNSEC				2.A PL	5,000,000	93.3960	4,669,800	5,000,000	5,000,000					4.380	4.380	MN	26,767	219,000	05/17/2018	05/17/2033
845437-BN-1	SOUTHWESTERN ELEC POWER SR UNSEC			1	2.A FE	9,910,800	76.9240	7,692,448	10,000,000	9,927,167		2,153			3.900	3.951	AO	97,500	390,000	03/23/2015	04/01/2045
845437-BT-8	SOUTHWESTERN ELEC POWER			1	2.A FE	36,866,430	67.3850	24,932,297	37,000,000	36,872,279		2,778			3.250	3.269	MN	200,417	1,202,500	11/01/2021	11/01/2051
845467-AS-8	SOUTHWESTERN ENERGY CO			1	3.A FE	47,045	97.6450	48,823	50,000	47,091		46			5.375	6.529	MS	791		11/16/2023	03/15/2030
845743-BJ-1	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	15,072,829	98.5360	14,780,450	15,000,000	15,036,265		(3,037)			6.000	5.965	AO	225,000	900,000	05/24/2005	10/01/2033
845743-BL-6	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	9,628,500	103.4030	10,340,255	10,000,000	9,756,838		12,140			6.000	6.280	AO	150,000	600,000	01/09/2008	10/01/2036
845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	33,715,066	88.6900	30,349,603	34,220,000	33,846,523		13,527			4.500	4.591	FA	581,740	1,539,900	08/31/2011	08/15/2041
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	3,753,294	75.9420	2,866,803	3,775,000	3,756,160		490			3.700	3.732	FA	52,766	139,675	08/02/2017	08/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8			1	1.G FE	23,164,858	68.5930	15,982,063	23,300,000	23,175,187		2,985			3.150	3.180	MN	122,325	733,950	02/23/2021	05/01/2050
845743-BW-2	SOUTHWESTERN PUBLIC SERV SERIES 9			1	1.G FE	2,312,678	90.2680	2,098,731	2,325,000	2,312,968		183			5.150	5.185	JD	9,978	119,738	05/23/2022	06/01/2052
84611#-AF-8	SOVRAN SELF STORAGE-INC.				2.B		0.0000								3.670	0.000	JJ		912,403		07/21/2028
84737P-AB-4	FINANCING FOR SPEARMINT RENEWA				5.B GI	62,250,000	100.0000	62,250,000	62,250,000	62,250,000					13.000	13.209	JAJO	1,888,250		12/29/2023	06/09/2027
84756N-AD-1	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	9,976,500	99.8030	9,980,273	10,000,000	9,999,425		2,765			4.750	4.779	MS	139,861	475,000	09/16/2013	03/15/2024
84756N-AF-6	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	19,916,400	97.7280	19,545,573	20,000,000	19,988,341		9,314			3.500	3.550	MS	206,111	700,000	03/09/2015	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	37,373,735	85.6690	31,633,378	36,925,000	37,305,029		(11,023)			4.500	4.424	MS	489,256	1,661,625	10/07/2016	03/15/2045
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	30,345,664	96.2730	29,242,827	30,375,000	30,365,713		3,084			3.375	3.386	AO	216,422	1,025,156	10/14/2016	10/15/2026
84763@-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC			1	1.D YE	26,500,000	93.5690	24,795,785	26,500,000	26,500,000					3.500	3.500	JJ	422,528	927,500	02/17/2015	01/15/2030
85045*-AA-6	SPRINGFIELD CLINIC LEASE-BKD P				2.B Z	25,790,394	100.0000	25,790,394	25,790,394	25,790,394					7.520	7.639	MON	59,261		09/18/2023	12/15/2048
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC.				1.G Z	20,690,949	111.0530	22,977,919	20,690,949	20,690,949					6.381	6.466	MON	99,022	432,815	06/07/2023	07/01/2050
85234#-AB-1	STADIUM FDG TRUST SR-SEC				2.C PL	28,572,325	93.1610	26,618,264	28,572,325	28,572,325					5.000	5.001	AO	353,186	1,428,616	06/19/2013	04/01/2039
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC			1	1.F YE	45,415,218	92.9650	42,220,257	45,415,218	45,415,218					4.420	4.420	JJ	992,524	3,002,997	06/30/2015	01/01/2038
85235D-AB-5	ST ENG URBAN SOL USA SERIES 144A			1	1.A FE	4,975,650	93.6280	4,681,404	5,000,000	4,979,079		2,092			3.750	3.809	MN	29,167	187,500	04/26/2022	05/05/2032
85238@-AA-1	STADCO LA-LLC SR-UNSEC				2.C PL	85,000,000	77.7960	66,126,600	85,000,000	85,000,000					3.750	3.768	FMAN	407,292	3,187,500	08/05/2021	05/15/2056
85253#-AG-6	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.B FE	12,500,000	96.9410	12,117,625	12,500,000	12,500,000					4.100	4.100	JD	25,625	512,500	06/13/2018	06/13/2025
85253#-AH-4	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.B FE	25,000,000	94.5380	23,634,500	25,000,000	25,000,000					4.270	4.270	JD	53,375	1,067,500	06/13/2018	06/13/2028
85253#-AK-7	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC				2.C	30,000,000	78.1820	23,454,600	30,000,000	30,000,000					2.950	2.950	MS	228,625	885,000	09/28/2021	09/28/2033
85253#-AL-5	STAG INDUSTRIAL OPERATING PTNS				2.C	35,000,000	90.6030	31,711,050	35,000,000	35,000,000					4.120	4.120	JD	12,017	1,442,000	04/06/2022	06/28/2032
853496-AC-1	STANDARD INDUSTRIES INC SR UNSEC			1	3.B FE	6,650,000	97.4940	6,483,330	6,650,000	6,650,000					5.000	5.000	FA	125,611	332,500	02/02/2017	02/15/2027
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	19,685,000	92.3270	18,174,493	19,685,000	19,685,000					3.310	3.310	FA	246,150	651,574	03/25/2020	08/15/2030
855030-AN-2	STAPLES INC SR SEC			2	4.C FE	87,250	93.0430	93,043	100,000	87,651		401			7.500	13.988	AO	1,583		11/29/2023	04/15/2026
855244-AT-6	STARBUCKS CORP SR UNSEC			2	2.A FE	55,873,440	96.3760	53,970,482	56,000,000	55,923,684		12,053			3.550	3.577	FA	751,022	1,988,000	05/02/2019	08/15/2029
855244-AW-9	STARBUCKS CORP			1	2.A FE	46,712,011	87.7100	40,786,016	46,501,000	46,658,401		(24,421)			2.250	2.189	MS	316,788	1,046,273	10/19/2021	03/12/2030
855244-AZ-2	STARBUCKS CORP			1	2.A FE	10,212,100	88.4420	8,844,240	10,000,000	10,163,311		(22,568)			2.550	2.283	MN	32,583	255,000	10/20/2021	11/15/2030
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A			1	3.C FE	343,046	94.2430	353,411	375,000	344,107		1,061			4.375	7.454	JJ	7,565		11/16/2023	01/15/2027
857477-AT-0	STATE STREET CORP SR UNSEC				1.F FE	22,142,054	98.1120	21,805,411	22,225,000	22,167,780		6,469			3.550	3.713	FA	291,487	726,863	11/17/2023	08/18/2025
857477-BN-2	STATE STREET CORP SERIES WI			2	1.F FE	12,846,246	89.6330	11,799,287	13,164,000	12,898,738		31,170			3.152	3.466	MS	104,885	414,929	04/18/2022	03/30/2031
857477-BP-7	STATE STREET CORP				1.F FE	23,699,778	83.2300	19,871,096	23,875,000	23,738,867		17,243			2.200	2.287	MS	172,165	525,250	10/12/2021	03/03/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	6,886,187	84.2050	6,580,627	7,815,000	7,004,984		72,519			2.623	3.993	FA	81,995	204,987	05/03/2022	02/07/2033
857477-BU-6	STATE STREET CORP			2	1.F FE	4,800,000	97.2310	4,667,108	4,800,000	4,800,000					4.421	4.421	MN	28,294	212,208	05/10/2022	05/13/2033
857477-CG-6	STATE STREET CORP			2	1.F FE	19,600,000	106.1610	20,807,653	19,600,000	19,600,000					6.123	6.123	MN	133,345		11/16/2023	11/21/2034
858119-BF-6	STEEL DYNAMICS INC CO.GUARNT			1	2.B FE	25,187,969	100.6150	25,153,836	25,000,000	25,027,650		(27,686)			5.000	4.880	JD	55,556	1,250,000	05/17/2017	12/15/2026
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2.B PL	33,017,963	82.8930	27,369,580	33,017,963	33,017,963					3.820	3.839	MJSD	311,818	945,965	06/29/2017	06/30/2047
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC			1	2.A	594,034	99.2190	589,395	594,034	594,034					5.660	5.727	MON	1,494	33,409	12/17/2003	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			1	2.A	906,083	101.5800	920,399	906,083	906,083					7.220	7.329	MON	3,634	65,354	07/10/2003	07/10/2025
863667-AH-4	STRYKER CORP SR UNSEC			1	2.A FE	33,158,684	97.3340	32,456,101	33,345,000	33,305,187		20,663			3.375	3.443	MN	187,566	1,125,394	01/27/2016	11/01/2025
863667-AY-7	STRYKER CORP			1	2.A FE	28,530,646	85.5060	26,306,029	30,765,000	28,959,618		243,990			1.950	2.937	JD	26,663	599,918	04/13/2022	06/15/2030
863667-AZ-4	STRYKER CORP			1	2.A FE	56,028,329	72.3460	40,405,320	55,850,000	56,013,565		(4,891)			2.900	2.883	JD	71,984	1,619,650	08/12/2020	06/15/2050
864486-AK-1	SUBURBAN PROPANE PARTNRS SR UNSEC			1	4.A FE	11,449,875	99.4970	11,342,675	11,400,000	11,408,727		(7,044)			5.875	5.806	MS	223,250	669,750	02/08/2017	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNRS SERIES 144A			1	4.A FE	5,890,000	90.6590	5,620,836	6,200,000	5,929,401		28,333			5.000	5.728	JD	25,833	310,000	08/15/2022	06/01/2031
864577-C*-0	SUBURBAN WATER SYSS D-SR-SEC			1	1.F YE	15,000,000	99.8950	14,984,250	15,000,000	15,000,000					5.640	5.640	AO	209,150	846,000	10/20/2004	10/01/2024
86614R-AP-2	SUMMIT MATERIALS LLC FIN SERIES 144A			1	3.C FE	5,033,581	105.3700	5,279,057	5,010,000	5,033,255		(327)			7.250	7.136	JJ	17,152		11/30/2023	01/15/2031
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G	7,935,590	87.2420	6,923,168	7,935,590	7,935,590					3.450	3.464	MJSD	8,365	278,178	07/12/2019	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G	8,497,377	89.2460	7,583,569	8,497,377	8,497,377					3.400	3.415	MJSD	8,828	147,372	07/12/2019	09/20/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86765L-AN-7	SUNOCO LP/FINANCE CORP CO.GUARNT			2	3.B FE	13,093,398	99.8670	12,982,684	13,000,000	13,032,472		(13,449)			5.875	5.753	MS	224,882	763,750	11/12/2018	03/15/2028
86765L-AZ-0	SUNOCO LP FINANCE CORP SERIES WI			1	3.B FE	66,491	92.5810	69,436	75,000	66,616		125			4.500	6.696	AO	572		11/16/2023	04/30/2030
86787G-AJ-1	SUNTRUST BANK SUBORD			1	1.F FE	31,274,146	95.4450	29,654,630	31,070,000	31,125,144		(23,145)			3.300	3.218	MN	131,012	1,025,310	10/21/2016	05/15/2026
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC				5.B GI	19,417,794	100.0000	19,779,181	19,779,181	19,692,831		63,206			11.500	12.061	JAJO	568,651	2,318,207	10/01/2023	02/01/2025
86944B-AJ-2	SUTTER HEALTH			1	1.E FE	49,500,000	73.9830	36,621,613	49,500,000	49,500,000					3.361	3.361	FA	628,507	1,663,695	10/22/2020	08/15/2050
86944B-AL-7	SUTTER HEALTH			1	1.E FE	22,345,000	106.2010	23,730,517	22,345,000	22,345,000					5.547	5.547	FA	468,247	230,680	06/02/2023	08/15/2053
87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT			1	1.E FE	63,006,885	85.7770	54,897,456	64,000,000	63,226,369		25,873			4.250	4.344	JD	188,889	2,720,000	01/31/2017	12/06/2042
87165B-AD-5	SYNCHRONY FINANCIAL SR UNSEC			1	2.C FE	34,420,384	98.9000	34,011,827	34,390,000	34,389,524		(3,709)			4.250	4.239	FA	552,151	1,461,575	09/15/2015	08/15/2024
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE				2.C YE	33,500,000	74.5300	24,967,550	33,500,000	33,500,000					2.980	2.991	MJSD	83,192	998,300	08/25/2021	06/01/2051
871829-AZ-0	SYSCO CORPORATION			2	2.B FE	1,688,820	97.5740	1,707,552	1,750,000	1,692,376		3,556			3.750	5.755	AO	16,406		11/17/2023	10/01/2025
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.B FE	11,058,153	96.5240	10,714,165	11,100,000	11,088,214		4,379			3.300	3.344	JJ	168,905	366,300	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.B FE	9,896,569	95.5850	9,510,757	9,950,000	9,929,248		5,442			3.250	3.313	JJ	149,112	323,375	06/19/2017	07/15/2027
871829-BJ-5	SYSCO CORPORATION			1	2.B FE	29,268,409	73.3420	21,269,075	29,000,000	29,253,521		(6,369)			3.300	3.249	FA	361,533	957,000	09/30/2021	02/15/2050
871829-BK-2	SYSCO CORPORATION			1	2.B FE	10,115,500	88.2080	8,820,806	10,000,000	10,086,083		(13,540)			2.400	2.243	FA	92,000	240,000	10/12/2021	02/15/2030
871829-BQ-9	SYSCO CORPORATION			1	2.B FE	9,559,488	84.3840	8,100,892	9,600,000	9,566,992		3,708			2.450	2.498	JD	11,107	235,200	12/01/2021	12/14/2031
871829-BT-3	SYSCO CORPORATION			1	2.B FE	39,830,780	108.2500	43,299,882	40,000,000	39,829,746		(1,034)			6.000	6.053	JJ	293,333		11/09/2023	01/17/2034
872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC				1.G FE	15,216,750	109.3160	16,397,468	15,000,000	15,061,882		(12,550)			7.125	7.008	FA	403,750	1,068,750	04/16/1998	02/15/2028
87264A-AT-2	T-MOBILE USA INC CO.GUARNT			1	2.B FE	35,000,000	100.3440	35,120,225	35,000,000	35,000,000					5.375	5.375	AO	397,153	1,881,250	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC CO.GUARNT			1	2.B FE	14,020,000	99.6370	13,999,007	14,050,000	14,035,962		3,032			4.750	4.777	FA	278,073	667,375	02/08/2018	02/01/2028
87264A-AX-3	T MOBILE USA INC SERIES WI			1	2.B FE	16,110,600	90.2280	18,045,625	20,000,000	16,129,452		18,852			4.375	6.291	AO	184,722		11/09/2023	04/15/2040
87264A-CW-3	T MOBILE USA INC			1	2.B FE	14,275,950	104.1170	15,617,600	15,000,000	14,277,847		1,897			5.650	6.002	JJ	390,792		11/21/2023	01/15/2053
87264A-DC-6	T MOBILE US INC			1	2.B FE	2,001,580	106.0640	2,121,284	2,000,000	2,001,575		(5)			5.750	5.737	JJ	34,181		11/17/2023	01/15/2034
87264A-DD-4	T MOBILE US INC			1	2.B FE	4,517,308	109.6660	4,962,382	4,525,000	4,517,308					6.000	6.013	JD	12,067	68,629	09/11/2023	06/15/2054
872898-AG-6	TSMC ARIZONA CORP			1	1.D FE	2,496,075	98.0360	2,450,893	2,500,000	2,496,925		508			4.125	4.151	AO	19,766	103,125	04/19/2022	04/22/2029
872898-AH-4	TSMC ARIZONA CORP			1	1.D FE	2,493,550	98.5440	2,463,594	2,500,000	2,494,460		544			4.250	4.282	AO	20,365	106,250	04/19/2022	04/22/2032
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK				5.B Z	14,952,295	87.7420	13,119,442	14,952,295	14,952,295					12.000	12.161	MJSD	4,984	2,054,874	11/30/2023	09/15/2026
87305Q-CB-5	TTX CO SR UNSEC			1	1.F FE	29,760,900	105.3810	31,614,427	30,000,000	29,818,908		6,089			5.875	5.932	JD	146,875	1,762,500	11/18/2010	12/01/2040
87305Q-CF-6	TTX CO SR UNSEC			1	1.F FE	23,895,711	99.9380	23,935,195	23,950,000	23,949,757		6,304			4.150	4.177	JJ	458,310	993,925	12/05/2013	01/15/2024
87305Q-CG-4	TTX CO SR UNSEC			1	1.F FE	29,038,707	89.0160	25,926,018	29,125,000	29,054,912		2,008			4.650	4.668	JD	60,192	1,354,313	11/23/2015	06/15/2044
87305Q-CH-2	TTX CO SR UNSEC			1	1.F FE	15,697,645	97.8650	15,364,814	15,700,000	15,699,836		152			3.600	3.601	JJ	260,620	565,200	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO SR UNSEC			1	1.F FE	21,060,711	82.2750	17,582,266	21,370,000	21,114,599		7,372			3.900	3.983	FA	347,263	833,430	02/17/2016	02/01/2045
87305Q-CM-1	TTX CO SR UNSEC			1	1.F FE	19,979,200	85.4440	17,088,863	20,000,000	19,982,683		455			4.200	4.206	JJ	420,000	840,000	06/06/2016	07/01/2046
87422V-AK-4	TALEN ENERGY SUPPLY LLC SERIES 144A			1	3.B FE	260,038	106.2530	265,633	250,000	259,833		(204)			8.625	7.560	JD	1,797	11,979	11/16/2023	06/01/2030
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC				2.B PL	33,068,358	90.6080	29,962,578	33,068,358	33,068,358					3.890	3.891	JD	646,753	643,180	02/06/2020	06/30/2035
875127-AW-2	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,583,900	105.5380	15,830,716	15,000,000	14,720,838		12,882			6.150	6.358	MN	117,875	922,500	06/12/2007	05/15/2037
875127-BA-9	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	21,138,629	84.5660	17,737,703	20,975,000	21,095,861		(4,559)			4.100	4.054	JD	38,221	859,975	06/14/2012	06/15/2042
875127-BC-5	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,989,950	85.6100	12,841,533	15,000,000	14,991,906		243			4.350	4.354	MN	83,375	652,500	05/12/2014	05/15/2044
875127-BD-3	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	16,271,833	81.4320	13,310,067	16,345,000	16,284,460		1,713			4.200	4.226	MN	87,718	686,490	06/02/2015	05/15/2045
875127-BG-6	TAMPA ELECTRIC CO SR UNSEC			2	1.G FE	9,704,546	75.2980	7,398,035	9,825,000	9,714,427		2,433			3.625	3.692	JD	15,829	356,156	07/22/2019	06/15/2050
875127-BH-4	TAMPA ELECTRIC CO			1	1.G FE	10,889,687	84.3310	9,100,971	10,792,000	10,868,385		(10,176)			2.400	2.288	MS	76,263	259,008	10/14/2021	03/15/2031
875127-BJ-0	TAMPA ELECTRIC CO			1	1.G FE	14,043,613	72.4750	10,200,870	14,075,000	14,045,334		647			3.450	3.462	MS	142,979	485,588	03/15/2021	03/15/2051
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC				1.F	22,763,488	95.7100	21,571,827	22,538,739	22,720,871		(8,445)			4.690	4.647	MON	46,981	1,057,057	12/07/2018	01/15/2040
87612E-BK-1	TARGET CORP			1	1.F FE	5,378,022	89.5190	4,834,037	5,400,000	5,385,193		1,987			2.650	2.695	MS	42,135	143,100	03/26/2020	09/15/2030
879369-AF-3	TELEFLEX INC CO.GUARNT			1	3.B FE	17,007,500	97.2060	16,524,979	17,000,000	16,972,424		(3,891)			4.625	4.610	MN	100,465	786,250	12/10/2018	11/15/2027
879369-AG-1	TELEFLEX INC SERIES 144A			1	3.B FE	4,860,970	94.7780	4,952,176	5,225,000	4,930,352		55,818			4.250	5.693	JD	18,505	222,063	10/20/2022	06/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88033G-DB-3	TENET HEALTHCARE CORP			2	3.C FE	20,238,913	97.7550	19,795,410	20,250,000	20,239,191		278			5.125	5.140	MN	172,969	1,025,000	11/29/2023	11/01/2027
88033G-DH-0	TENET HEALTHCARE CORP			2	3.C FE	1,211,200	95.4310	1,159,491	1,215,000	1,211,285		86			4.625	4.700	JD	2,498	55,038	11/16/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE CORP			2	3.C FE	88,627	93.1000	93,100	100,000	88,828		201			4.250	6.748	JD	354	2,125	11/16/2023	06/01/2029
88033G-DQ-0	TENET HEALTHCARE CORP			1	3.C FE	34,095,000	101.1090	34,473,011	34,095,000	34,095,000					6.125	6.125	JD	92,814	1,044,159	06/15/2023	06/15/2030
88033G-DR-8	TENET HEALTHCARE CORP			1	3.C FE	12,088,149	92.6740	11,213,547	12,100,000	12,088,334		185			4.375	4.392	JJ	244,101	262,500	11/16/2023	01/15/2030
88033G-DT-4	TENET HEALTHCARE CORP SERIES 144A			1	3.C FE	196,480	102.2050	204,410	200,000	196,523		43			6.750	7.056	MN	1,725		11/16/2023	05/15/2031
880451-AV-1	TENNESSEE GAS PIPELINE CO.GUARNT			1	2.B FE	9,864,100	108.3500	10,834,959	10,000,000	9,956,044		7,464			7.000	7.110	AO	147,778	700,000	10/06/1998	10/15/2028
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC				2.C PL	22,511,078	91.1630	20,521,774	22,511,078	22,511,078					4.590	4.616	MJSD	2,870	774,944	06/06/2018	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC				3.C PL	21,291,248	89.0320	18,956,024	21,291,248	21,291,248					4.640	4.669	MJSD	244,234	740,935	09/28/2018	12/31/2032
88104L-AE-3	TERRAFORM POWER OPERATIN CO.GUARNT			1	3.C FE	32,743,745	97.1410	32,732,751	33,696,000	32,957,891		151,651			5.000	5.598	JJ	706,680	1,679,800	11/29/2023	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATIN SERIES 144A			1	3.C FE	36,663,750	93.0000	33,201,000	35,700,000	36,252,401		(171,928)			4.750	4.192	JJ	781,929	1,695,750	04/25/2022	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC				2.C PL	40,506,793	77.8530	31,535,754	40,506,793	40,506,793					3.380	3.395	MJSD	338,479	1,031,037	09/22/2020	12/31/2043
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC				4.B PL	42,652,250	85.4950	36,465,541	42,652,250	42,652,250					3.190	3.203	MJSD	3,779	1,373,067	08/30/2019	07/02/2032
88150*-AD-5	TERRENO REALTY LLC				2.B	50,000,000	98.3660	49,183,000	50,000,000	50,000,000					3.750	3.750	JJ	869,792	1,875,000	07/14/2017	07/14/2024
882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC			1	1.G FE	22,133,539	111.9460	24,628,153	22,000,000	22,066,426		(5,845)			7.000	6.951	JJ	710,111	1,540,000	01/03/2005	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION SR UNSEC			1	2.C FE	17,381,700	103.3140	15,497,059	15,000,000	15,600,830		(148,354)			7.250	5.977	JJ	501,458	1,087,500	03/31/2004	07/15/2027
882484-AB-4	TEXAS HEALTH RESOURCES SERIES 2019				1.C FE	35,000,000	74.2510	25,987,754	35,000,000	35,000,000					3.372	3.372	MN	150,803	1,180,200	09/11/2019	11/15/2051
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	24,889,000	90.6760	22,668,988	25,000,000	24,901,100		2,302			4.150	4.176	MN	132,569	1,037,500	04/30/2018	05/15/2048
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	19,029,045	86.2290	16,426,620	19,050,000	19,036,291		2,025			1.750	1.762	MN	52,784	333,375	04/24/2020	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	14,737,050	85.3500	12,802,498	15,000,000	14,790,860		24,729			1.900	2.097	MS	83,917	285,000	10/20/2021	09/15/2031
882508-BM-5	TEXAS INSTRUMENTS INC			1	1.E FE	14,814,300	67.9000	10,185,021	15,000,000	14,823,670		4,186			2.700	2.761	MS	119,250	405,000	10/05/2021	09/15/2051
88307*-AA-3	TEXOMA WIND-LLC				2.C PL	45,810,444	94.5640	43,320,188	45,810,444	45,810,444					4.120	4.122	JD	948,938	1,887,390	02/08/2017	06/30/2034
883203-BU-4	TEXTRON INC SR UNSEC			1	2.B FE	10,005,050	99.6980	9,994,759	10,025,000	10,024,612		2,309			4.300	4.324	MS	143,692	431,075	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC SR UNSEC			1	2.B FE	41,529,867	98.2540	40,677,332	41,400,000	41,411,041		(14,232)			3.875	3.839	MS	534,750	1,604,250	06/23/2015	03/01/2025
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	669,884	98.0050	661,536	675,000	673,691		556			4.000	4.093	MS	7,950	27,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2.B FE	13,407,752	94.2440	12,656,998	13,430,000	13,420,155		2,162			3.375	3.394	MS	151,088	453,263	10/12/2017	03/01/2028
883203-CB-5	TEXTRON INC			1	2.B FE	10,456,100	89.5330	8,953,288	10,000,000	10,345,000		(51,291)			3.000	2.395	JD	25,000	300,000	10/18/2021	06/01/2030
883203-CC-3	TEXTRON INC			1	2.B FE	20,191,304	85.2040	17,211,152	20,200,000	20,193,976		683			2.450	2.454	MS	145,721	494,900	08/04/2020	03/15/2031
883556-BY-7	THERMO FISHER SCIENTIFIC SR UNSEC			1	1.G FE	32,193,450	89.2860	29,464,368	33,000,000	32,284,093		17,118			4.100	4.246	FA	511,133	1,353,000	06/13/2018	08/15/2047
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	14,420,083	84.2560	12,427,740	14,750,000	14,487,189		30,481			2.000	2.251	AO	62,278	165,000	10/21/2021	10/15/2031
883556-CM-2	THERMO FISHER SCIENTIFIC			1	1.G FE	49,931,200	75.9000	37,949,900	50,000,000	49,939,175		2,469			2.800	2.808	AO	295,556	1,400,000	10/20/2021	10/15/2041
885568@-AA-9	35 W WACKER (CHICAGO IL) (SR N				1.D PL	50,965,271	82.0470	40,995,584	49,965,976	50,917,593		(24,947)			3.861	3.767	MON	85,742	1,929,249	02/02/2022	01/15/2058
88579Y-AH-4	3M COMPANY SR UNSEC			1	1.G FE	48,470,000	81.5080	40,754,037	50,000,000	48,777,241		37,802			3.875	4.052	JD	86,111	1,937,500	05/29/2014	06/15/2044
88732J-AJ-7	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,871,200	98.5270	19,705,374	20,000,000	19,912,661		3,986			6.550	6.600	MN	218,333	1,310,000	11/05/2007	05/01/2037
88732J-AU-2	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,086,242	99.1830	19,489,392	19,650,000	19,226,827		14,867			6.750	6.980	JD	58,950	1,326,375	06/24/2009	06/15/2039
88732J-AY-4	TIME WARNER CABLE LLC SR SEC			1	2.C FE	14,699,700	90.5200	13,577,969	15,000,000	14,771,565		7,644			5.875	6.020	MN	112,604	881,250	11/09/2010	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	2,209,860	86.5080	1,946,440	2,250,000	2,219,023		1,003			5.500	5.624	MS	41,250	123,750	09/07/2011	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC SR SEC			1	2.C FE	9,439,255	78.4740	7,454,990	9,500,000	9,453,846		1,537			4.500	4.539	MS	125,875	427,500	08/09/2012	09/15/2042
887389-AJ-3	TIMKEN CO SR UNSEC			1	2.B FE	34,392,415	98.5870	34,259,077	34,750,000	34,720,067		43,555			3.875	4.008	MS	448,854	1,346,563	08/13/2014	09/01/2024
89055F-AC-7	TOPBUILD CORP SERIES 144A			2	3.B FE	24,141,875	88.9580	24,018,720	27,000,000	24,492,193		225,286			4.125	5.513	FA	420,750	1,113,750	06/23/2022	02/15/2032
891027-AS-3	GLOBE LIFE INC			1	2.A FE	42,952,452	99.1640	38,453,893	38,778,000	41,222,154		(504,337)			4.550	3.027	MS	519,517	1,764,399	06/08/2020	09/15/2028
891906-AC-3	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	14,959,500	99.1280	14,869,210	15,000,000	14,989,273		4,410			4.800	4.834	AO	180,000	720,000	03/14/2016	04/01/2026
891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	31,706,386	97.3410	31,003,076	31,850,000	31,778,071		14,402			4.450	4.507	JD	118,110	1,417,325	10/09/2018	06/01/2028
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	22,360,009	93.9930	21,030,947	22,375,000	22,365,054		1,405			3.375	3.383	AO	188,789	755,156	03/27/2020	04/01/2030
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP				1.E FE	24,446,750	83.3440	20,836,071	25,000,000	24,560,656		51,888			1.900	2.149	MS	143,819	475,000	10/12/2021	09/12/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP				1.E FE	19,998,200	95.8290	19,165,804	20,000,000	19,998,809		346			3.050	3.052	MS	167,750	610,000	03/17/2022	03/22/2027
893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC			1	2.A FE	34,774,428	98.8920	34,612,153	35,000,000	34,827,961		5,707			5.400	5.444	FA	714,000	1,890,000	08/10/2011	08/15/2041
893574-AF-0	TRANSCONT GAS PIPE CORP SR UNSEC			1	2.A FE	8,899,137	88.0110	7,854,985	8,925,000	8,905,517		662			4.450	4.467	FA	165,484	397,163	07/13/2012	08/01/2042
893647-BE-6	TRANSDIGM INC SERIES 144A			1	4.A FE	19,552,320	99.8270	19,965,446	20,000,000	19,702,231		121,354			6.250	6.991	MS	368,056	1,250,000	10/31/2022	03/15/2026
893647-BS-5	TRANSDIGM INC SERIES 144A			1	4.A FE	7,865,000	103.0000	8,100,950	7,865,000	7,865,000					6.875	6.875	JD	24,032	175,734	08/09/2023	12/15/2030
893647-BT-3	TRANSDIGM INC SERIES 144A			1	4.A FE	3,051,938	104.7920	3,222,339	3,075,000	3,052,131		193			7.125	7.250	JD	20,084		11/15/2023	12/01/2031
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC				5.A Z	39,240,054	93.3700	37,335,767	39,986,899	39,649,714		137,217			11.000	11.726	MJSD	12,218	5,044,091	07/31/2023	08/30/2025
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC				5.B Z	17,921,520	90.5600	16,303,794	18,003,306	17,936,932		15,412			13.750	14.182	MJSD	6,876	1,176,259	03/31/2023	06/18/2026
89417E-AD-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	11,837,760	113.2900	13,594,808	12,000,000	11,891,447		4,987			6.250	6.351	JD	33,333	750,000	05/23/2007	06/15/2037
89417E-AH-2	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,893,720	104.1750	29,168,994	28,000,000	27,919,264		2,722			5.350	5.376	MN	249,667	1,498,000	02/15/2011	11/01/2040
89417E-AJ-8	TRAVELERS COS INC SR UNSEC			1	1.F FE	36,705,056	95.3530	35,089,736	36,800,000	36,724,766		2,324			4.600	4.616	FA	705,333	1,692,800	07/25/2013	08/01/2043
89417E-AK-5	TRAVELERS COS INC SR UNSEC			1	1.F FE	13,627,572	89.4240	12,277,945	13,730,000	13,644,381		2,345			4.300	4.345	FA	206,637	590,390	08/19/2015	08/25/2045
89417E-AL-3	TRAVELERS COS INC SR UNSEC			1	1.F FE	33,365,286	82.1950	26,930,253	32,764,000	33,267,471		(15,093)			3.750	3.647	MN	156,994	1,228,650	10/13/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,335,641	86.0230	22,946,739	26,675,000	27,245,945		(15,462)			4.000	3.858	MN	91,881	1,067,000	07/12/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC SR UNSEC			1	1.F FE	20,055,746	86.8130	14,133,191	16,280,000	19,711,627		(101,515)			4.050	2.818	MS	208,791	659,340	06/25/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC SR UNSEC			2	1.F FE	2,988,690	86.7780	2,603,347	3,000,000	2,989,716		229			4.100	4.122	MS	39,975	123,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COS INC			1	1.F FE	48,741,941	65.6690	32,265,660	49,134,000	48,750,521		8,442			2.550	2.588	AO	222,741	1,252,917	10/20/2021	04/27/2050
89417E-AR-0	TRAVELERS COS INC			1	1.F FE	24,926,750	73.4520	18,363,008	25,000,000	24,930,739		1,591			3.050	3.065	JD	48,715	762,500	06/03/2021	06/08/2051
89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT			1	1.F FE	48,140,105	114.0200	55,133,400	48,354,000	48,241,457		8,442			6.375	6.408	MS	907,645	3,082,568	11/20/2008	03/15/2033
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC			4	1.A	26,042,547	98.2540	25,587,844	26,042,547	26,042,547					4.665	4.710	MON	53,995	1,214,885	02/16/2021	02/15/2046
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	30,382,790	95.3150	29,547,653	31,000,000	30,535,673		15,971			6.000	6.146	JD	82,667	1,860,000	06/03/2010	06/15/2040
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	2,842,995	98.0650	2,788,965	2,844,000	2,843,906		110			3.700	3.704	MN	17,538	105,228	10/27/2014	11/01/2024
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	24,286,224	77.4910	17,977,932	23,200,000	24,131,566		(28,053)			4.700	4.398	MN	181,733	1,090,400	03/16/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	24,449,451	75.6560	18,649,283	24,650,000	24,479,739		4,444			4.250	4.298	JD	87,302	1,047,625	11/16/2016	06/01/2046
89566E-B@-6	TRI-STATE GENERATION & TRANSMI B3-SR-SEC			1	1.G	100,000,000	87.5680	87,568,000	100,000,000	100,000,000					4.450	4.449	AO	1,100,139	4,450,000	10/31/2014	10/01/2045
896516-AA-9	TRINITY HEALTH CREDIT GR				1.D FE	7,487,188	86.9050	7,608,498	8,755,000	7,519,333		29,661			4.125	5.213	JD	30,095	361,144	11/29/2022	12/01/2045
896517-AA-7	TRINITY HEALTH CORP SERIES 2019				1.D FE	37,240,000	78.4320	29,208,186	37,240,000	37,240,000					3.434	3.434	JD	106,568	1,278,822	12/05/2019	12/01/2048
896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A			1	3.B FE	7,046,250	103.3080	7,267,725	7,035,000	7,045,093		(1,157)			7.750	7.703	JJ	274,121		06/28/2023	07/15/2028
896678-AD-1	AEROQUIP-VICKERS INC SR UNSEC				1.G FE	32,622,900	106.8640	35,265,125	33,000,000	32,928,352		25,928			7.875	7.976	JD	216,563	2,598,750	06/28/1996	06/01/2026
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC				2.B FE	10,000,000	96.9320	9,693,200	10,000,000	10,000,000					5.000	4.981	FA	170,833	500,000	02/16/2022	02/28/2027
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SR-UNSEC				2.B FE	60,000,000	96.4540	57,872,400	60,000,000	60,000,000					4.500	4.499	MS	765,000	2,700,000	03/01/2021	03/01/2026
897051-AC-2	TRONOX INC SERIES 144A			1	4.A FE	9,243,500	88.5800	8,200,720	9,258,000	9,243,694		194			4.625	4.657	MS	126,076	423,558	11/29/2023	03/15/2029
89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A			1	2.B FE	59,565,600	87.0930	52,255,544	60,000,000	59,629,075		35,796			4.625	4.716	AO	585,833	2,775,000	03/22/2022	04/15/2032
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.F FE	20,403,767	82.8830	16,949,496	20,450,000	20,415,185		5,203			2.250	2.280	MS	143,150	460,125	11/01/2021	03/11/2030
898361-AM-2	AMHERST COLLEGE UNSEC			1	1.B FE	13,002,680	83.7340	10,885,430	13,000,000	13,001,610		(90)			3.794	3.793	MN	82,203	493,220	10/04/2012	11/01/2042
898361-AP-5	AMHERST COLLEGE UNSEC			1	1.B FE	3,000,000	93.8550	2,815,646	3,000,000	3,000,000					3.694	3.694	MN	18,470	110,820	10/03/2012	11/01/2032
898377-AA-4	SMITH COLLEGE UNSEC			1	1.B FE	70,000,000	92.2540	64,577,603	70,000,000	70,000,000					4.620	4.620	JJ	1,617,000	3,234,000	06/23/2015	07/01/2045
89837R-AB-8	DARTMOUTH COLLEGE UNSEC			1	1.B FE	10,474,800	88.3980	9,281,791	10,500,000	10,480,986		686			4.000	4.014	JD	35,000	420,000	01/26/2012	06/01/2042
89837R-AC-6	DARTMOUTH COLLEGE UNSEC			1	1.B FE	30,209,947	84.0520	25,895,608	30,809,000	30,345,604		15,305			3.760	3.869	JD	96,535	1,158,418	08/19/2015	06/01/2043
898384-AA-0	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	12,788,528	96.9270	11,825,065	12,200,000	12,681,315		(13,684)			5.450	5.131	MN	84,959	664,900	04/14/2014	11/15/2043
898384-AQ-5	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	4,000,000	94.8630	3,794,519	4,000,000	4,000,000					4.877	4.877	JJ	97,540	195,080	06/17/2015	07/01/2035
89838L-AF-1	TRUSTEES OF BOSTON COLL UNSEC				1.D FE	74,437,349	84.6130	63,036,531	74,500,000	74,445,214		1,383			3.993	3.998	JJ	1,487,393	2,974,785	01/31/2017	07/01/2047
89838L-AH-7	TRUSTEES OF BOSTON COLL				1.D FE	9,290,000	64.8790	6,027,302	9,290,000	9,290,000					3.042	3.042	JJ	141,301	282,602	06/15/2021	07/01/2057
89838Q-AA-1	BOSTON UNIVERSITY SECURED			2	1.D FE	16,900,000	87.3010	14,753,946	16,900,000	16,900,000					4.061	4.061	AO	171,577	686,309	08/15/2018	10/01/2048
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS				1.C PL	46,968,117	82.9200	38,945,963	46,968,117	46,968,117					3.230	3.252	MON	67,425	1,502,976	07/19/2021	05/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90138F-AD-4	TWILIO INC				3.C FE	13,400,000	89.0510	11,932,767	13,400,000	13,400,000					3.875	3.875	MS	152,890	519,250	03/04/2021	03/15/2031
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T			4	1.C	45,088,998	88.0080	39,681,925	45,088,998	45,088,998					3.900	3.931	MON	78,154	1,758,470	12/11/2015	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC			1	1.B	39,178,659	97.6810	37,874,791	38,774,107	39,167,411		(11,248)			8.310	7.965	MS	948,738	2,278,225	09/25/2023	09/15/2029
902104-AC-2	II VI INC SERIES 144A			1	4.A FE	5,150,000	94.9760	4,891,238	5,150,000	5,150,000					5.000	5.000	JD	11,444	257,500	12/08/2021	12/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC			1	1.D PL	20,223,560	97.4890	19,715,746	20,223,560	20,223,560					3.850	3.875	MON	6,488	771,185	01/13/2015	05/31/2029
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H				1.D PL	118,415,485	82.2400	97,384,895	118,415,485	118,415,485					3.747	3.776	MON	258,827	4,437,021	04/14/2021	04/10/2056
902494-AX-1	TYSON FOODS INC SR UNSEC			1	2.B FE	19,216,404	98.8600	19,055,353	19,275,000	19,270,665		6,757			3.950	3.987	FA	287,626	761,363	08/05/2014	08/15/2024
902494-AZ-6	TYSON FOODS INC SR UNSEC			1	2.B FE	2,899,594	96.9420	2,811,305	2,900,000	2,899,759		17			4.875	4.876	FA	53,408	141,375	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSEC			1	2.B FE	30,527,132	95.3270	28,979,502	30,400,000	30,445,732		(13,663)			3.550	3.499	JD	86,936	1,079,200	06/16/2017	06/02/2027
902494-BK-8	TYSON FOODS INC SR UNSEC			2	2.B FE	20,996,220	97.1070	20,392,462	21,000,000	20,998,047		330			4.350	4.352	MS	304,500	913,500	02/13/2019	03/01/2029
902691-A#-1	UGI UTILITIES-INC. SERIES B			1	1.G	20,000,000	80.2520	16,050,400	20,000,000	20,000,000					4.120	4.120	MS	203,711	824,000	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES-INC.			1	1.G	12,000,000	80.2390	9,628,680	12,000,000	12,000,000					4.120	4.121	AO	83,773	494,400	10/31/2016	10/31/2046
902691-D#-8	UGI UTILITIES-INC.				1.G Z	55,000,000	100.6250	55,343,750	55,000,000	55,000,000					6.100	6.101	MN	288,903		11/08/2023	11/30/2033
902691-D@-0	UGI UTILITIES-INC.				1.G Z	5,000,000	100.6730	5,033,650	5,000,000	5,000,000					6.020	6.016	MN	25,919		11/08/2023	11/30/2030
90290M-AG-6	US FOODS INC SERIES 144A			1	4.B FE	3,915,000	102.9360	4,029,947	3,915,000	3,915,000					6.875	6.875	MS	71,775		09/11/2023	09/15/2028
90290M-AH-4	US FOODS INC SERIES 144A			1	4.B FE	9,520,000	104.2710	9,926,621	9,520,000	9,520,000					7.250	7.250	JJ	184,053		09/11/2023	01/15/2032
902917-AH-6	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	21,753,247	110.9700	23,614,443	21,280,000	21,425,882		(27,289)			7.000	6.819	JJ	686,871	1,489,600	01/03/2005	07/15/2028
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L				2.C PL	87,198,880	82.0380	71,536,217	87,198,880	87,198,880		(294,728)			5.500	5.563	MON	213,153	4,897,762	08/15/2023	04/15/2057
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC			1	1.D	157,327,832	98.4790	154,934,875	157,327,832	157,327,832					4.809	4.857	MON	336,262	7,565,766	01/02/2015	03/15/2040
90381#-AA-4	UBEO LLC				5.A YE	21,815,097	95.6700	21,296,432	22,260,303	21,934,733		62,710			9.750	10.195	MJSD	12,058	2,482,642	12/31/2021	12/30/2027
904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	75,144,055	111.2610	84,010,890	75,508,000	75,285,764		17,796			5.900	5.942	MN	569,246	4,454,972	02/19/2009	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	10,462,690	97.7900	10,267,959	10,500,000	10,493,302		4,076			3.100	3.142	JJ	136,529	249,617	08/19/2015	07/30/2025
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1.E FE	990,990	89.1910	891,909	1,000,000	994,641		875			2.125	2.226	MS	6,788	21,250	09/03/2019	09/06/2029
904764-BQ-9	UNILEVER CAPITAL CORP			1	1.E FE	14,521,500	83.0000	12,449,945	15,000,000	14,619,915		45,555			1.750	2.112	FA	101,354	262,500	10/21/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP SERIES 30Y			1	1.E FE	9,804,700	68.6010	6,860,128	10,000,000	9,814,488		4,460			2.625	2.721	FA	101,354	262,500	10/22/2021	08/12/2051
904764-BT-3	UNILEVER CAPITAL CORP			1	1.E FE	1,978,100	103.7250	2,074,509	2,000,000	1,978,285		185			5.000	5.141	JD	6,389	25,000	11/17/2023	12/08/2033
906548-BY-7	UNION ELECTRIC CO SR SEC			1	1.F FE	23,731,920	99.6320	23,911,749	24,000,000	23,859,468		9,977			5.500	5.576	MS	388,667	1,320,000	03/05/2003	03/15/2034
906548-CJ-9	UNION ELECTRIC CO SR SEC			1	1.F FE	19,728,394	83.5270	16,726,378	20,025,000	19,795,052		8,078			3.900	3.987	MS	229,954	780,975	09/04/2014	09/15/2042
906548-CL-4	UNION ELECTRIC CO SR SEC			1	1.F FE	14,650,395	78.2210	11,760,591	15,035,000	14,717,965		9,093			3.650	3.792	AO	115,853	548,778	06/08/2015	04/15/2045
906548-CQ-3	UNION ELECTRIC CO			1	1.F FE	9,965,700	69.8780	6,987,763	10,000,000	9,968,783		763			3.250	3.268	AO	81,250	325,000	09/23/2019	10/01/2049
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	3,996,560	90.2840	3,611,356	4,000,000	3,998,279		249			2.950	2.958	MS	34,744	118,000	03/17/2020	03/15/2030
906548-CS-9	UNION ELECTRIC CO			1	1.F FE	51,391,977	63.5700	32,944,928	51,825,000	51,411,174		9,442			2.625	2.665	MS	400,564	1,360,406	10/20/2021	03/15/2051
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	31,949,640	82.8120	26,499,944	32,000,000	31,961,089		4,278			2.150	2.166	MS	202,578	688,000	10/13/2021	03/15/2032
906548-CU-4	UNION ELECTRIC CO			1	1.F FE	31,115,125	82.2600	25,765,602	31,322,000	31,121,578		3,723			3.900	3.937	AO	305,390	1,221,558	04/12/2022	04/01/2052
907818-BY-3	UNION PACIFIC CORP SR UNSEC				1.G FE	6,015,608	108.8890	5,444,449	5,000,000	5,278,897		(59,271)			7.125	5.579	FA	148,438	356,250	01/03/2005	02/01/2028
907818-CF-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	51,797,660	110.5480	55,130,323	49,870,000	50,517,739		(105,814)			6.625	6.321	FA	1,376,620	3,303,888	04/20/2004	02/01/2029
907818-CS-5	UNION PACIFIC CORP SR UNSEC			1	1.G FE	40,991,908	101.3920	42,400,172	41,818,000	41,388,154		33,415			5.375	5.515	JD	187,310	2,247,718	11/15/2006	06/01/2033
907818-CX-4	UNION PACIFIC CORP SR UNSEC			1	1.G FE	9,956,200	107.4710	10,747,094	10,000,000	9,971,228		1,357			6.150	6.182	MN	102,500	615,000	04/13/2007	05/01/2037
907818-DJ-4	UNION PACIFIC CORP SR UNSEC			1	1.G FE	18,282,782	91.9640	17,151,332	18,650,000	18,375,683		9,570			4.750	4.875	MS	260,841	885,875	08/04/2011	09/15/2041
907818-DL-9	UNION PACIFIC CORP SR UNSEC			1	1.G FE	6,791,976	87.0270	5,917,853	6,800,000	6,793,972		210			4.300	4.307	JD	12,996	292,400	06/06/2012	06/15/2042
907818-DU-9	UNION PACIFIC CORP SR UNSEC			1	1.G FE	34,935,321	90.7690	31,723,936	34,950,000	34,940,922		268			4.750	4.752	JD	73,783	1,660,125	10/22/2013	12/15/2043
907818-DX-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	6,757,364	87.7630	5,967,905	6,800,000	6,765,056		977			4.850	4.890	JD	14,658	329,800	01/07/2014	06/15/2044
907818-EB-0	UNION PACIFIC CORP SR UNSEC			1	1.G FE	22,651,487	88.3490	20,631,257	23,352,000	22,897,458		32,453			3.375	3.588	FA	328,388	788,130	05/13/2015	02/01/2035
907818-EJ-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	12,335,250	85.4430	10,680,374	12,500,000	12,361,086		3,768			4.050	4.127	MS	168,750	506,250	02/25/2016	03/01/2046
907818-EQ-7	UNION PACIFIC CORP SR UNSEC			1	1.G FE	5,944,110	89.4820	5,324,204	5,950,000	5,945,517		249			3.600	3.607	MS	63,070	214,200	09/12/2017	09/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-FG-8	UNION PACIFIC CORP			1	1.G FE	17,605,519	81.5740	14,683,398	18,000,000	17,622,163		4,626			3.839	3.948	MS	193,870	691,020	05/27/2020	03/20/2060
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	10,000,000	86.9290	8,692,863	10,000,000	10,000,000					2.375	2.375	MN	27,049	237,500	05/17/2021	05/20/2031
90932L-AH-0	UNITED AIRLINES INC SERIES 144A				3.B FE	65,801	93.5240	70,143	75,000	65,964		164			4.625	7.421	AO	732		11/16/2023	04/15/2029
90964*-AG-0	UNITED BOTTLING MGMT CO-LLC				1.G PL	21,000,000	97.8630	20,551,230	21,000,000	21,000,000					3.990	3.990	JD	23,275	837,900	12/21/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MGMT CO-LLC				1.G PL	34,000,000	95.6590	32,524,060	34,000,000	34,000,000					4.240	4.239	JD	40,044	1,441,600	12/21/2016	12/21/2031
910208-AC-1	UNITED ELEC SECURITIZATI SERIES 144A				1.A FE	25,000,000	104.1630	26,040,678	25,000,000	25,000,000					5.516	5.511	JD	114,917	1,329,203	12/07/2022	12/01/2050
910637-U*-6	THE UNITED ILLUMINATING CO SR-UNSEC				1.G	20,000,000	96.1370	19,227,400	20,000,000	20,000,000					4.070	4.070	AO	196,717	814,000	10/04/2018	10/04/2028
910637-W*-4	THE UNITED ILLUMINATING CO				1.G Z	60,000,000	100.6090	60,365,400	60,000,000	60,000,000					6.090	6.090	JD	182,700		11/17/2023	12/13/2034
911312-AN-6	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	46,308,190	100.1660	47,078,081	47,000,000	46,494,716		18,757			4.875	4.970	MN	292,771	2,291,250	11/09/2010	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	29,007,625	84.8230	24,810,744	29,250,000	29,069,646		6,572			3.625	3.671	AO	265,078	1,060,313	09/25/2012	10/01/2042
911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	30,704,850	79.6850	24,702,236	31,000,000	30,751,138		7,046			3.400	3.451	MN	134,678	1,054,000	10/26/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE SR UNSEC			2	1.F FE	23,341,960	84.5910	21,147,707	25,000,000	23,519,849		35,768			3.750	4.143	MN	119,792	937,500	08/28/2018	11/15/2047
911312-BV-7	UNITED PARCEL SERVICE			1	1.F FE	4,975,950	103.8980	5,194,920	5,000,000	4,978,861		808			5.200	5.239	AO	65,000	260,000	03/19/2020	04/01/2040
911363-AM-1	UNITED RENTALS NORTH AM			1	3.B FE	21,342,898	90.8600	21,079,520	23,200,000	21,576,903		177,816			3.875	5.037	FA	339,622	891,250	11/16/2023	02/15/2031
911365-BF-0	UNITED RENTALS NORTH AM CO.GUARNT			1	3.A FE	5,771,117	100.2210	5,760,692	5,748,000	5,752,751		(2,936)			5.500	5.443	FA	119,431	316,140	10/27/2016	05/15/2027
911365-BG-8	UNITED RENTALS NORTH AM CO.GUARNT			1	3.A FE	23,017,211	97.6240	22,453,518	23,000,000	23,005,035		(2,297)			4.875	4.864	JJ	517,021	1,121,250	12/07/2017	01/15/2028
911365-BN-3	UNITED RENTALS NORTH AM			1	3.B FE	836,880	92.1100	921,096	1,000,000	856,927		16,934			4.000	6.742	JJ	18,444	40,000	10/20/2022	07/15/2030
911365-BP-8	UNITED RENTALS NORTH AM			1	3.B FE	23,501,242	88.4800	23,601,947	26,675,000	23,876,143		263,173			3.750	5.351	JJ	461,255	993,750	11/16/2023	01/15/2032
911365-BQ-6	UNITED RENTALS NORTH AM SERIES 144A			1	2.C FE	38,215,000	101.5270	38,798,467	38,215,000	38,215,000					6.000	6.000	JD	101,907	2,388,438	11/15/2022	12/15/2029
91159H-HG-8	US BANCORP SR UNSEC			1	1.G FE	1,872,975	99.7990	1,871,229	1,875,000	1,874,981		237			3.700	3.713	JJ	29,099	69,375	01/27/2014	01/30/2024
91159H-HM-5	US BANCORP SUBORD			1	1.G FE	13,939,259	95.8280	13,367,956	13,950,000	13,947,210		1,142			3.100	3.109	AO	76,880	432,450	04/21/2016	04/27/2026
91159H-HN-3	US BANCORP SR UNSEC			1	1.G FE	18,501,072	93.8700	18,589,059	19,803,000	19,418,373		142,219			2.375	3.172	JJ	207,725	470,321	11/30/2016	07/22/2026
91159H-HR-4	US BANCORP SR UNSEC			1	1.G FE	10,099,000	95.1160	9,511,636	10,000,000	10,036,272		(10,457)			3.150	3.032	AO	56,000	315,000	06/19/2017	04/27/2027
91159H-HW-3	US BANCORP SUBORD			2	1.G FE	24,997,750	90.5010	22,625,292	25,000,000	24,998,654		219			3.000	3.001	JJ	314,583	750,000	07/24/2019	07/30/2029
91159H-JA-9	US BANCORP SERIES MTN			1	1.G FE	7,451,925	80.6000	6,044,966	7,500,000	7,467,721		4,661			1.375	1.444	JJ	45,547	103,125	07/16/2020	07/22/2030
91159H-JB-7	US BANCORP			2	1.G FE	29,771,649	77.5530	23,649,048	30,494,000	29,838,592		39,325			2.491	2.680	MN	122,381	759,606	04/08/2022	11/03/2036
913017-AT-6	RTX CORP SR UNSEC				2.A FE	10,193,000	106.9930	10,699,338	10,000,000	10,060,926		(11,068)			6.700	6.544	FA	279,167	670,000	05/30/2002	08/01/2028
913017-BA-6	RTX CORP SR UNSEC			1	2.A FE	1,134,860	112.7110	1,127,108	1,000,000	1,049,582		(6,983)			7.500	6.447	MS	22,083	75,000	02/15/2002	09/15/2029
913017-BJ-7	RTX CORP SR UNSEC			1	2.A FE	58,199,450	102.6940	61,616,561	60,000,000	58,909,531		66,939			5.400	5.619	MN	540,000	3,240,000	01/09/2009	05/01/2035
913017-BP-3	RTX CORP SR UNSEC			1	2.A FE	2,492,675	108.1470	2,703,683	2,500,000	2,495,231		199			6.125	6.145	JJ	70,608	153,125	05/13/2008	07/15/2038
913017-BS-7	RTX CORP SR UNSEC			1	2.A FE	34,920,200	103.5630	36,247,160	35,000,000	34,944,817		2,009			5.700	5.715	AO	421,167	1,995,000	02/23/2010	04/15/2040
913017-BT-5	RTX CORP SR UNSEC			1	2.A FE	32,328,992	90.8110	29,616,257	32,613,000	32,393,805		7,461			4.500	4.554	JD	122,299	1,467,585	11/18/2015	06/01/2042
913017-CA-5	RTX CORP SR UNSEC			1	2.A FE	42,391,136	85.4350	35,767,349	41,865,000	42,301,103		(14,837)			4.150	4.071	MN	222,001	1,737,398	10/19/2016	05/15/2045
913017-CJ-6	RTX CORP SR UNSEC			1	2.A FE	41,486,750	79.3990	33,129,160	41,725,000	41,522,091		5,513			3.750	3.782	MN	260,781	1,564,688	10/27/2016	11/01/2046
91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	39,478,660	95.6100	38,243,913	40,000,000	39,609,114		13,695			4.625	4.706	MN	236,389	1,850,000	11/08/2011	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	34,833,750	92.1950	32,268,406	35,000,000	34,875,156		4,358			4.375	4.404	MS	450,868	1,531,250	03/23/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	45,901,549	87.4980	41,511,527	47,443,000	46,259,306		40,553			3.950	4.142	AO	395,622	1,873,999	10/25/2016	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	9,864,400	92.5380	9,253,800	10,000,000	9,895,152		3,439			4.250	4.331	MS	125,139	425,000	02/25/2013	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	14,660,163	98.5550	14,487,581	14,700,000	14,692,830		4,446			3.750	3.783	JJ	254,188	551,250	07/20/2015	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC				1.F FE	1,886,800	100.4940	2,009,870	2,000,000	1,887,687		887			4.625	5.281	JJ	42,653		11/17/2023	07/15/2035
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	22,744,608	97.0850	22,111,059	22,775,000	22,767,594		3,194			3.100	3.115	MS	207,885	706,025	02/23/2016	03/15/2026
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	16,029,360	88.5380	14,298,843	16,150,000	16,046,184		2,617			4.200	4.244	JJ	312,772	678,300	12/15/2016	01/15/2047
91324P-CY-6	UNITEDHEALTH GROUP INC SR UNSEC				1.F FE	25,426,000	96.8310	24,207,810	25,000,000	25,156,370		(44,414)			3.375	3.173	AO	178,125	421,875	05/03/2017	04/15/2027
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC			2	1.F FE	26,783,828	84.9760	22,985,929	27,050,000	26,828,016		10,458			3.500	3.569	FA	357,661	946,750	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSEC			2	1.F FE	2,491,400	81.3530	2,033,833	2,500,000	2,492,200		180			3.700	3.719	FA	34,944	92,500	07/23/2019	08/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,131,876	86.4300	1,858,240	2,150,000	2,138,012		1,740			2.000	2.094	MN	5,494	43,000	05/13/2020	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1	1.F FE	12,135,500	75.7140	9,464,273	12,500,000	12,186,756		14,695			2.750	2.944	MN	43,924	343,750	05/13/2020	05/15/2040
91324P-DZ-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,457,715	69.9740	1,049,612	1,500,000	1,461,028		951			2.900	3.044	MN	5,558	43,500	05/13/2020	05/15/2050
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	14,487,526	97.8530	14,213,092	14,525,000	14,492,506		3,172			4.200	4.232	MN	77,951	580,883	05/17/2022	05/15/2032
91324P-EK-4	UNITEDHEALTH GROUP INC			1	1.F FE	14,419,050	96.1360	13,987,722	14,550,000	14,422,256		2,079			4.750	4.807	MN	88,310	691,125	05/17/2022	05/15/2052
91338C-AA-3	UNITYPOINT HEALTH SERIES 2020			1	1.E FE	74,555,000	77.4560	57,747,300	74,555,000	74,555,000					3.665	3.665	FA	1,032,255	2,732,441	05/06/2020	02/15/2050
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC				1.G PL	92,246,463	83.4000	76,933,550	92,246,463	92,246,463					3.620	3.637	MJSD	9,276	3,339,321	03/09/2020	06/30/2050
91412N-AJ-9	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	116,743,750	80.4840	95,075,765	118,130,000	116,990,272		29,221			4.151	4.217	AO	1,225,894	4,903,576	08/24/2018	10/01/2045
91412N-AK-6	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	68,069,052	86.9250	59,104,649	67,995,000	68,053,725		(2,174)			4.411	4.404	AO	749,815	2,999,259	09/24/2018	10/01/2044
91417#-AA-0	UNIVERSITY OF CHICAGO MEDICAL				1.D YE	30,000,000	88.1000	26,430,000	30,000,000	30,000,000					4.440	4.440	MN	170,200	1,332,000	02/23/2017	11/15/2046
91481C-AB-6	UNIVERSITY OF PENNSYLVAN SECURED			1	1.D FE	142,500,000	84.5320	120,457,606	142,500,000	142,500,000					4.008	4.008	FA	2,157,640	5,711,400	11/29/2017	08/15/2047
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A			1	4.A FE	30,218,328	89.2250	27,927,510	31,300,000	30,403,883		118,526			4.500	5.042	MN	234,750	1,408,500	04/29/2022	05/01/2029
914906-AX-0	UNIVISION COMMUNICATIONS SERIES 144A			1	4.A FE	10,653,860	99.7130	10,709,199	10,740,000	10,665,729		7,492			7.375	7.501	JD	2,200	396,038	08/18/2022	06/30/2030
91740P-AF-5	USA COM PART USA COM FIN SERIES WI			1	4.C FE	4,049,155	98.8150	4,001,995	4,050,000	4,049,177		22			6.875	6.881	MS	92,813	271,563	11/29/2023	09/01/2027
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC				2.C PL	47,099,637	75.7160	35,661,961	47,099,637	47,099,637					3.590	3.589	JD	4,697	2,536,315	09/01/2020	12/31/2036
91803*-AP-3	UTILITIES-INC. A-SR-SEC			1	2.B	39,000,000	105.5540	41,166,060	39,000,000	39,000,000					6.580	6.580	JJ	1,154,790	2,566,200	07/19/2006	07/19/2036
91803*-AQ-1	UTILITIES-INC. SR-UNSEC				2.B YE	60,000,000	93.6410	56,184,600	60,000,000	60,000,000					4.370	4.370	AO	633,650	2,622,000	10/04/2018	10/04/2033
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA			4	1.A	37,114,402	93.8330	34,825,557	37,114,402	37,114,402					3.500	3.526	MON	57,734	1,280,445	10/12/2016	07/15/2036
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED				2.A	71,925,635	92.4340	66,516,477	71,961,050	71,935,238		2,028			3.812	3.848	MON	121,918	2,514,555	03/19/2019	05/15/2035
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			2	1.A	23,628,802	98.0440	23,166,623	23,628,802	23,628,802					4.270	4.308	MON	39,237	999,061	11/13/2017	10/15/2036
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL				2.A	27,588,768	90.7070	25,024,944	27,588,768	27,588,768					3.620	3.647	MON	44,387	998,713	08/16/2016	08/15/2036
91866@-AA-8	VA Muskegon				1.A	5,639,000	88.0970	4,967,790	5,639,000	5,639,000					3.260	3.282	MON	15,830	183,512	02/14/2022	12/30/2043
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC				1.C PL	44,965,878	91.0370	40,935,586	44,965,878	44,965,878					4.535	4.578	MON	90,631	2,039,186	03/14/2016	04/15/2046
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY				1.E	24,677,776	88.4140	21,818,609	24,677,776	24,677,776					4.000	4.033	MON	43,872	987,103	10/25/2016	01/15/2043
919451-AA-2	VALLEY CHILDREN'S HOSP SECURED			2	1.E FE	44,625,000	85.1780	38,010,570	44,625,000	44,625,000					4.399	4.399	MS	578,010	1,963,054	07/17/2018	03/15/2048
921814-AA-7	VANDERBILT UNIV MED CNTR UNSEC			2	1.F FE	3,000,000	88.5840	2,657,522	3,000,000	3,000,000					4.172	4.172	JJ	62,580	125,160	07/12/2017	07/01/2037
92207@-AA-4	VANLAN HLDGS LLC-MT. SINAI VANLAN HLDGS LLC (MT. SINAI)-			4	1.D PL	21,500,000	96.7340	20,797,810	21,500,000	21,500,000					3.760	3.760	MON	35,929	808,400	03/02/2016	05/15/2026
92239M-D*-9	VECTREN UTILITY HLDGS-INC				2.A Z	26,307,500	81.2430	20,310,750	25,000,000	26,127,397		(31,389)			4.360	4.048	JD	48,444	1,090,000	08/03/2017	12/15/2045
92277G-AD-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	9,930,400	99.2940	9,929,384	10,000,000	9,997,260		8,055			3.750	3.834	MN	62,500	375,000	04/10/2014	05/01/2024
92277G-AE-7	VENTAS REALTY LP CO.GUARNT			1	2.A FE	16,884,950	97.6950	16,608,167	17,000,000	16,935,038		11,478			3.500	3.861	FA	247,917	525,000	11/17/2023	02/01/2025
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2.A FE	8,369,038	97.4880	8,223,099	8,435,000	8,419,838		6,982			4.125	4.218	JJ	160,441	347,944	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	14,884,950	95.5420	14,331,318	15,000,000	14,946,547		11,529			4.000	4.094	MS	200,000	600,000	02/13/2018	03/01/2028
92277G-AU-1	VENTAS REALTY LP CO.GUARNT			2	2.A FE	14,303,988	88.2740	12,689,326	14,375,000	14,330,915		6,554			3.000	3.056	JJ	198,854	431,250	08/12/2019	01/15/2030
92277G-AW-7	VENTAS REALTY LP			1	2.A FE	31,560,670	82.3900	26,665,443	32,365,000	31,685,787		73,815			2.500	2.794	MS	269,708	809,125	04/06/2022	09/01/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU SERIES 144A			1	3.B FE	434,511	84.7450	466,097	550,000	435,471		960			3.875	6.816	MN	3,552		11/16/2023	11/01/2033
92328M-AE-3	VENTURE GLOBAL CALCASIEU SERIES 144A			1	3.B FE	120,763	99.4590	124,324	125,000	120,837		74			6.250	6.934	JJ	3,602		11/16/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	99,750	100.9900	100,990	100,000	99,754		4			8.125	8.193	JD	677		11/29/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	10,000,000	99.9480	9,994,823	10,000,000	10,000,000					8.375	8.375	JD	69,792	430,382	05/19/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	76,680	105.8170	79,363	75,000	76,644		(36)			9.500	8.908	FA	1,326		11/16/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	48,877,799	104.1640	51,035,103	48,995,000	48,872,036		(5,763)			9.875	9.877	FA	900,453		11/06/2023	02/01/2032
92343E-AL-6	VERISIGN INC SR UNSEC			1	2.B FE	10,000,000	99.0560	9,905,636	10,000,000	10,000,000					4.750	4.750	JJ	219,028	475,000	09/20/2017	07/15/2027
92343E-AM-4	VERISIGN INC			1	2.C FE	27,240,815	85.7060	23,140,706	27,000,000	27,185,297		(23,615)			2.700	2.593	JD	32,400	729,000	11/01/2021	06/15/2031
92343V-BG-8	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	36,399,327	83.7020	27,872,639	33,300,000	36,011,560		(113,405)			3.850	3.239	MN	213,675	1,282,050	06/05/2020	11/01/2042
92343V-CQ-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	12,409,500	96.2080	12,026,051	12,500,000	12,441,395		4,127			4.400	4.455	MN	91,667	550,000	10/22/2014	11/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-DC-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	25,250,615	85.5940	21,698,174	25,350,000	25,265,529		2,212			4.125	4.148	FA	395,038	1,045,688	08/02/2016	08/15/2046
92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	33,904,120	97.5460	33,165,744	34,000,000	33,934,470		5,339			4.500	4.525	FA	599,250	1,530,000	08/01/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	16,515,144	98.9260	16,487,938	16,667,000	16,588,483		14,629			4.329	4.441	MS	200,421	721,514	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2.A FE	9,155,763	96.9480	9,016,181	9,300,000	9,164,348		3,830			3.875	4.189	FA	143,149	282,875	11/17/2023	02/08/2029
92343V-FD-1	VERIZON COMMUNICATIONS			1	2.A FE	4,525,000	83.1030	3,760,419	4,525,000	4,525,000					4.000	4.000	MS	49,775	181,000	03/17/2020	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	1,171,393	91.4010	1,073,963	1,175,000	1,172,626		339			3.150	3.186	MS	10,178	37,013	03/17/2020	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	3,096,559	82.3860	2,553,954	3,100,000	3,097,634		332			1.500	1.512	MS	13,304	46,500	09/16/2020	09/18/2030
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	29,922,000	67.9880	20,396,412	30,000,000	29,932,981		1,630			2.875	2.887	MN	98,229	862,500	11/10/2020	11/20/2050
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2.B FE	63,159,005	98.2470	62,386,976	63,500,000	63,442,346		37,753			4.000	4.065	JD	112,889	2,540,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2.B FE	11,595,004	97.5500	11,340,212	11,625,000	11,607,941		2,873			4.125	4.157	MS	141,195	479,531	02/27/2019	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	2,771,160	75.6220	2,117,426	2,800,000	2,773,213		593			3.625	3.682	MN	12,969	101,500	05/08/2020	05/15/2050
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC				2.C Z	12,465,418	84.9830	10,865,161	12,785,044	12,564,988		56,734			0.000	0.215	N/A		1,664,907	12/19/2022	11/02/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	7,653,859	84.6520	6,497,017	7,675,000	7,658,830		2,254			2.700	2.736	JD	5,181	207,225	10/28/2021	06/22/2030
92556V-AE-6	VIATRIS INC			1	2.C FE	27,158,003	74.3780	19,766,063	26,575,000	27,106,412		(24,626)			3.850	3.681	JD	25,578	1,023,138	10/28/2021	06/22/2040
92556V-AF-3	VIATRIS INC			1	2.C FE	23,998,028	70.3420	16,917,170	24,050,000	24,001,191		1,021			4.000	4.013	JD	24,050	962,000	10/28/2021	06/22/2050
92564R-AF-2	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	8,121,120	99.6750	7,973,967	8,000,000	8,006,209		(69,768)			5.625	4.720	MN	75,000	450,000	04/28/2022	05/01/2024
92564R-AH-8	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	19,413,600	96.7920	19,358,480	20,000,000	19,625,341		127,584			4.500	5.263	MS	300,000	900,000	04/28/2022	09/01/2026
92564R-AK-1	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	8,015,910	95.3870	7,821,731	8,200,000	8,065,038		29,504			4.500	4.955	JJ	170,150	369,000	04/28/2022	01/15/2028
925650-AB-9	VICI PROPERTIES LP			1	2.C FE	14,140,378	97.8960	13,852,310	14,150,000	14,142,194		1,560			4.750	4.765	FA	253,914	672,125	04/20/2022	02/15/2028
925650-AC-7	VICI PROPERTIES LP			1	2.C FE	19,106,147	97.0320	18,581,628	19,150,000	19,113,058		5,046			4.950	4.987	FA	358,105	947,925	04/20/2022	02/15/2030
92778*-AA-5	VIRGINA COMWLTH UNIV HEALTH SY				1.A	37,800,000	78.5950	29,708,910	37,800,000	37,800,000					3.008	3.027	MON	50,534	1,137,023	07/15/2021	09/15/2049
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	14,968,800	107.3000	16,094,938	15,000,000	14,980,898		1,056			6.000	6.015	JJ	415,000	900,000	01/10/2006	01/15/2036
927804-FE-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	10,703,910	110.3300	11,584,640	10,500,000	10,641,499		(6,258)			6.350	6.204	MN	57,415	666,750	01/07/2009	11/30/2037
927804-FL-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	22,947,715	85.2930	19,224,930	22,540,000	22,907,012		(15,288)			4.000	3.868	JJ	415,738	901,600	06/03/2020	01/15/2043
927804-FP-4	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	16,691,984	91.4910	15,279,013	16,700,000	16,693,633		195			4.650	4.653	FA	293,363	776,550	08/12/2013	08/15/2043
927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	29,893,200	85.3680	25,610,281	30,000,000	29,911,800		2,501			4.200	4.221	MN	161,000	1,260,000	05/11/2015	05/15/2045
927804-FW-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	9,480,423	82.7830	7,885,123	9,525,000	9,486,765		1,003			4.000	4.027	MN	48,683	381,000	11/10/2016	11/15/2046
927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	482,728	79.7250	378,693	475,000	481,759		(181)			3.800	3.708	MS	5,315	18,050	01/16/2018	09/15/2047
927804-GD-0	VIRGINIA ELEC & POWER CO			1	1.F FE	17,277,160	61.3590	11,124,380	18,130,000	17,323,108		19,670			2.450	2.680	JD	19,742	444,185	10/20/2021	12/15/2050
927804-GE-8	VIRGINIA ELEC & POWER CO			1	1.F FE	14,966,850	83.9900	12,598,496	15,000,000	14,973,206		3,066			2.300	2.325	MN	44,083	345,000	11/15/2021	11/15/2031
927804-GG-3	VIRGINIA ELEC & POWER CO			1	1.F FE	4,995,750	84.1510	4,207,545	5,000,000	4,996,670		361			2.400	2.409	MS	30,333	120,000	01/05/2022	03/30/2032
92826C-AD-4	VISA INC SR UNSEC			1	1.D FE	40,326,862	97.5670	39,490,187	40,475,000	40,442,309		15,989			3.150	3.193	JD	60,207	1,274,963	12/09/2015	12/14/2025
92826C-AE-2	VISA INC SR UNSEC			1	1.D FE	14,430,493	98.0190	14,163,810	14,450,000	14,436,489		857			4.150	4.160	JD	28,318	599,675	12/09/2015	12/14/2035
92826C-AJ-1	VISA INC SR UNSEC			1	1.D FE	3,286,239	84.3960	2,785,060	3,300,000	3,288,043		312			3.650	3.673	MS	35,466	120,450	09/06/2017	09/15/2047
92826C-AK-8	VISA INC			1	1.D FE	10,774,800	77.1540	7,715,437	10,000,000	10,655,545		(34,331)			2.700	2.206	AO	57,000	270,000	06/03/2020	04/15/2040
92826C-AM-4	VISA INC			1	1.D FE	4,718,149	87.8680	4,151,761	4,725,000	4,720,557		655			2.050	2.066	AO	20,449	96,863	03/31/2020	04/15/2030
92826C-AQ-5	VISA INC			1	1.D FE	129,919,502	61.7500	81,602,099	132,150,000	130,103,211		56,388			2.000	2.076	FA	998,467	2,643,000	09/25/2020	08/15/2050
928563-AK-1	VMWARE INC			1	2.C FE	4,876,150	87.6730	4,383,663	5,000,000	4,914,092		17,475			1.800	2.193	FA	34,000	90,000	10/19/2021	08/15/2028
928563-AL-9	VMWARE INC			1	2.C FE	54,584,130	82.8610	45,573,681	55,000,000	54,672,068		38,795			2.200	2.285	FA	457,111	1,210,000	10/19/2021	08/15/2031
928668-BB-7	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	9,993,800	94.9260	9,492,597	10,000,000	9,997,414		890			3.200	3.210	MS	84,444	320,000	09/19/2019	09/26/2026
928668-BE-1	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	35,323,800	97.3620	34,076,567	35,000,000	35,093,105		(66,343)			3.350	3.149	MN	156,333	1,172,500	06/03/2020	05/13/2025
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	23,216,124	92.1520	19,640,451	21,313,000	22,620,147		(185,910)			3.750	2.694	MN	106,565	799,238	04/22/2021	05/13/2030
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	9,159,300	88.1790	8,817,866	10,000,000	9,408,445		140,174			1.625	3.254	MN	16,701	162,600	03/11/2022	11/24/2027
929160-AZ-2	VULCAN MATERIALS CO			1	2.B FE	28,633,734	93.0130	25,149,814	27,039,000	28,098,189		(157,659)			3.500	2.797	JD	78,864	946,365	07/10/2020	06/01/2030
92929Q-AQ-0	WASTE MNGMT HOLDINGS CO.GUARNT				2.A FE	21,126,792	105.5470	20,053,912	19,000,000	19,412,055		(142,918)			7.100	6.179	FA	562,083	1,349,000	01/03/2005	08/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92939U-AE-6	WEC ENERGY GROUP INC			1	2.A FE	14,354,400	81.5330	12,229,877	15,000,000	14,500,936		67,046			1.800	2.333	AO	57,000	270,000	10/13/2021	10/15/2030
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	1,449,652	95.4310	1,383,753	1,450,000	1,449,824		36			3.900	3.903	JD	4,713	56,550	05/16/2019	06/01/2028
92940P-AF-1	WRKCO INC CO.GUARNT			2	2.B FE	3,717,669	95.5110	3,562,551	3,730,000	3,721,329		841			4.200	4.233	JD	13,055	156,660	05/22/2019	06/01/2032
92940P-AG-9	WRKCO INC			1	2.B FE	36,348,556	86.1600	30,156,173	35,000,000	36,106,765		(106,107)			3.000	2.609	JD	46,667	1,050,000	10/12/2021	06/15/2033
92943G-AD-3	WR GRACE HOLDING LLC SERIES 144A			1	4.A FE	8,385,349	96.2100	7,793,016	8,100,000	8,213,575		(77,471)			4.875	3.850	JD	17,550	392,438	11/29/2023	06/15/2027
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC				2.C PL	25,715,309	93.9450	24,158,247	25,715,309	25,715,309					5.223	5.280	MON	59,694	1,107,017	01/15/2023	10/15/2053
929903-AM-4	WELLS FARGO & CO SUBORD				2.B FE	11,968,560	101.2660	12,151,873	12,000,000	11,981,727		1,102			5.500	5.518	FA	275,000	660,000	07/27/2005	08/01/2035
931009-AF-1	WAKE FOREST UNIV UNSEC			1	1.D FE	15,000,000	85.4900	12,823,525	15,000,000	15,000,000					3.701	3.701	JJ	255,986	555,150	07/26/2012	01/15/2042
93100P-AB-4	WAKE FOREST UNIV BMC UNSEC			1	1.F FE	36,423,290	87.5630	31,886,128	36,415,000	36,421,838		(203)			4.175	4.173	JD	126,694	1,520,326	02/23/2018	06/01/2046
931108-AA-2	WAKEMED SERIES A			1	1.F FE	37,130,000	70.7700	26,276,760	37,130,000	37,130,000					3.286	3.286	AO	305,023	1,220,092	01/20/2022	10/01/2052
931142-EU-3	WALMART INC			1	1.C FE	59,653,888	74.0390	46,359,425	62,615,000	59,838,523		107,261			2.500	2.801	MS	430,478	1,565,375	05/02/2022	09/22/2041
931142-EZ-2	WALMART INC			1	1.C FE	14,992,650	97.2420	14,586,339	15,000,000	14,992,808		121			4.500	4.503	MS	210,000	675,000	09/06/2022	09/09/2052
931142-FE-8	WALMART INC			1	1.C FE	4,238,228	97.1660	4,129,546	4,250,000	4,238,344		117			4.500	4.517	AO	40,375	94,031	04/12/2023	04/15/2053
931422-AK-5	WALGREEN CO CO.GUARNT			1	2.C FE	9,859,290	78.5160	8,244,145	10,500,000	9,971,720		17,089			4.400	4.811	MS	136,033	462,000	05/24/2016	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.C FE	19,469,660	88.8820	17,420,811	19,600,000	19,514,983		5,920			4.500	4.551	MN	105,350	882,000	11/06/2014	11/18/2034
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.C FE	18,042,841	95.0790	16,874,682	17,748,000	17,822,875		(33,029)			3.450	3.246	JD	51,026	612,306	09/21/2016	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.C FE	4,291,092	78.2090	3,382,524	4,325,000	4,295,821		722			4.650	4.699	JD	16,759	201,113	05/26/2016	06/01/2046
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC			1	2.C	4,705,601	99.4020	4,677,462	4,705,601	4,705,601					6.050	6.126	MON	12,653	276,603	10/24/2007	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC			1	2.C	2,714,313	98.9860	2,630,484	2,657,431	2,679,201		(2,673)			5.900	5.747	MON	6,968	156,774	03/02/2007	11/15/2031
93401*-AB-6	WARBURG PINCUS LLC SERIES B				1.D PL	5,000,000	80.5090	4,025,450	5,000,000	5,000,000					2.870	2.870	MS	36,672	143,500	09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC WARBURG PINCUS LLC				1.D PL	10,000,000	80.8910	8,089,100	10,000,000	10,000,000					2.870	2.870	MS	73,344	287,000	12/15/2021	09/29/2033
93401*-AD-2	WARBURG PINCUS LLC				1.D PL	145,000,000	77.9690	113,055,050	145,000,000	145,000,000					3.020	3.021	MS	1,119,078	4,379,000	12/15/2021	09/29/2036
938837-C*-0	WASHINGTON GAS LIGHT CO				1.G	53,000,000	66.4070	35,195,710	53,000,000	53,000,000					2.980	2.980	JD	70,196	1,579,400	12/15/2021	12/15/2051
93884P-CJ-7	WASHINGTON GAS LIGHT CO SR UNSEC				1.G FE	1,106,630	102.9220	1,029,222	1,000,000	1,023,334		(7,518)			6.820	5.896	MS	20,081	68,200	02/13/2007	10/09/2026
93884P-DU-1	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	15,979,200	88.9290	14,228,594	16,000,000	15,982,390		540			5.000	5.009	MS	235,556	800,000	12/02/2013	12/15/2043
93884P-DV-9	WASHINGTON GAS LIGHT CO UNSEC			1	1.G FE	38,000,000	79.8760	30,352,809	38,000,000	38,000,000					4.224	4.224	MS	472,619	1,605,120	09/08/2014	09/15/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	47,467,974	76.3440	36,994,928	48,458,000	47,607,651		22,533			3.796	3.913	MS	541,620	1,839,466	09/13/2017	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT CO SERIES MTN			1	1.G FE	15,546,488	74.9780	11,096,687	14,800,000	15,491,642		(18,844)			3.650	3.363	MS	159,059	540,200	12/07/2020	09/15/2049
93933V-AS-7	WASHINGTON MUTUAL BANK N SUBORD				6. *		0.0100	2,000	20,000,000						5.500	0.000	JJ			06/30/2012	01/15/2099
939653-A*-2	WASHINGTON REAL ESTATE INVEST				2.B YE	55,000,000	88.1300	48,471,500	55,000,000	55,000,000					3.440	3.440	JJ	861,911	1,892,000	12/17/2020	12/29/2030
94106L-AG-4	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	16,256,587	113.5530	16,419,755	14,460,000	15,070,477		(94,889)			7.375	6.419	MN	136,265	1,066,425	05/07/2009	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	9,954,798	117.9890	11,798,905	10,000,000	9,976,912		1,895			7.750	7.788	MN	99,028	775,000	01/07/2003	05/15/2032
94106L-AV-1	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	6,664,222	105.8380	7,091,153	6,700,000	6,673,746		950			6.125	6.164	MN	35,338	410,375	11/12/2009	11/30/2039
94106L-BB-4	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	40,583,258	90.3940	37,610,106	41,607,000	40,921,980		46,159			3.900	4.082	MS	540,891	1,622,673	11/22/2016	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	33,161,884	89.7690	30,920,955	34,445,000	33,367,387		29,544			4.100	4.324	MS	470,748	1,412,245	10/25/2018	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO.GUARNT			2	2.A FE	11,734,960	90.2400	10,603,243	11,750,000	11,737,095		280			4.150	4.157	JJ	224,849	487,625	05/14/2019	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC			1	1.G FE	33,026,880	66.4210	22,267,510	33,525,000	33,062,683		11,776			2.500	2.571	MN	107,094	838,125	11/10/2020	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	9,379,600	81.7230	8,172,278	10,000,000	9,513,550		61,490			1.500	2.235	MS	44,167	150,000	10/15/2021	03/15/2031
94106L-BR-9	WASTE MANAGEMENT INC			1	1.G FE	31,417,358	77.9350	24,393,673	31,300,000	31,394,997		(6,855)			2.950	2.919	JD	76,946	923,350	03/09/2022	06/01/2041
94106L-BS-7	WASTE MANAGEMENT INC			1	2.A FE	19,970,000	97.6290	19,525,887	20,000,000	19,973,685		2,607			4.150	4.169	AO	175,222	830,000	04/28/2022	04/15/2032
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	2,025,072	102.0040	2,142,089	2,100,000	2,025,789		717			4.875	5.331	FA	42,088		11/17/2023	02/15/2034
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC				3.B PL	38,783,249	68.0700	33,945,067	49,867,882	38,783,249			11,084,633		4.470	4.422	JUL	934,981	2,229,536	07/30/2019	07/30/2039
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC				3.B PL	5,824,734	64.8780	5,087,810	7,842,120	5,824,734			2,017,385		4.440	4.395	JUL	146,046	348,190	11/08/2019	07/30/2040
94115#-AC-5	WATER EXPLORATION CO.-LTD. SR-UNSEC				3.B PL	12,365,433	67.1970	10,863,688	16,166,924	12,365,433			3,801,490		4.440	4.395	JUL	301,082	717,811	12/20/2019	07/30/2039
941848-E@-8	WATERS CORP WATERS CORP-SR-UNSEC				2.B	40,000,000	96.4250	38,570,000	40,000,000	40,000,000					3.440	3.440	MN	175,822	1,376,000	03/23/2016	05/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC				1.E PL	18,070,830	87.4260	15,798,604	18,070,830	18,070,830					4.455	4.497	MON	35,780	723,523	08/12/2019	08/15/2054
948741-AK-9	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	11,750,794	99.8970	11,787,902	11,800,000	11,799,785		5,584			4.450	4.499	JJ	242,129	525,100	10/03/2013	01/15/2024
948741-AL-7	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	23,867,475	97.4280	23,398,427	24,016,000	23,990,684		15,550			3.850	3.921	JD	77,051	924,616	05/02/2017	06/01/2025
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	24,689,038	94.7090	23,795,711	25,125,000	24,973,644		53,189			3.250	3.489	FA	308,479	816,563	07/08/2020	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE UNSEC			1	1.B FE	15,000,000	95.4780	14,321,771	15,000,000	15,000,000					4.046	4.046	JJ	303,450	606,900	03/28/2012	07/01/2033
94948Q-AR-1	WELLESLEY COLLEGE UNSEC			1	1.B FE	45,363,610	88.9090	40,222,639	45,240,000	45,332,149		(3,334)			4.196	4.180	JJ	949,135	1,898,270	10/02/2012	07/01/2042
94973V-AY-3	ANTHEM INC SR UNSEC			1	2.B FE	2,842,140	92.8040	2,784,122	3,000,000	2,876,277		4,046			4.625	4.970	MN	17,729	138,750	07/10/2013	05/15/2042
94973V-BB-2	ANTHEM INC SR UNSEC			1	2.B FE	53,954,800	92.6350	50,949,372	55,000,000	54,182,647		25,683			4.650	4.769	JJ	1,179,292	2,557,500	07/17/2013	01/15/2043
94973V-BF-3	ANTHEM INC SR UNSEC			1	2.B FE	24,466,925	97.8880	23,982,479	24,500,000	24,472,543		773			5.100	5.109	JJ	576,158	1,249,500	07/30/2013	01/15/2044
94973V-BK-2	ANTHEM INC SR UNSEC			1	2.B FE	24,947,750	92.4820	23,120,558	25,000,000	24,957,309		1,212			4.650	4.663	FA	439,167	1,162,500	08/07/2014	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,970,500	103.4810	25,870,179	25,000,000	24,983,508		1,062			5.375	5.383	FA	537,500	1,343,750	01/31/2005	02/07/2035
949746-RF-0	WELLS FARGO & COMPANY SUBORD				2.B FE	3,404,003	99.5430	3,074,891	3,089,000	3,345,415		(7,356)			5.606	4.948	JJ	79,850	173,169	01/24/2007	01/15/2044
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				2.A FE	14,948,550	95.7890	14,368,375	15,000,000	14,986,728		5,471			3.000	3.040	AO	86,250	450,000	04/15/2016	04/22/2026
94974B-FY-1	WELLS FARGO & COMPANY SUBORD				2.B FE	32,866,113	97.8010	32,176,371	32,900,000	32,891,774		3,168			4.100	4.111	JD	104,914	1,348,900	05/27/2014	06/03/2026
94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,916,500	82.6560	20,664,019	25,000,000	24,931,679		2,017			3.900	3.919	MN	162,500	975,000	04/23/2015	05/01/2045
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC			1	2.B	6,668,576	100.0040	6,668,833	6,668,566	6,668,314		(223)			7.530	7.648	MON	29,292	472,359	09/25/2001	01/10/2024
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1	2.B	7,118,970	99.0060	7,405,602	7,479,953	7,393,148		23,383			5.610	6.419	MON	24,478	381,309	12/07/2010	08/10/2027
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC			1	1.E	364,880	98.4330	359,162	364,880	364,880					5.670	5.674	AO	3,506	645,677	01/30/2007	01/30/2030
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC			1	1.E		0.0000								5.670	0.000	AO		1,986		01/30/2030
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC			1	1.E	233,860	98.5790	230,537	233,860	233,860					5.670	5.674	AO	2,247	11,433	01/30/2007	01/30/2030
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC			1	1.E	418,997	97.5500	408,731	418,997	418,997					5.670	5.674	AO	4,026	39,780	01/30/2007	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC			1	1.E	1,458,470	97.6990	1,424,911	1,458,470	1,458,470					5.670	5.674	AO	14,012	79,877	01/30/2007	01/30/2030
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC			1	1.E	238,296	101.4930	241,854	238,296	238,296					6.090	6.091	JJ	6,611	6,015	09/12/2007	01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC			1	1.E	429,494	101.4810	435,854	429,494	429,494					6.090	6.091	JJ	11,916	13,078	09/12/2007	01/15/2029
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC			1	1.E	299,227	101.4880	303,679	299,227	299,227					6.090	6.092	JD	962	9,074	09/12/2007	01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC			1	1.D	571,619	101.5360	580,399	571,619	571,619					6.090	6.092	JD	1,837	64,257	09/12/2007	01/15/2029
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC			1	1.G	961,544	101.0330	967,776	957,881	958,790		(253)			6.640	6.673	MON	1,767	64,185	09/19/2007	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC			1	1.D	47,156,345	101.3940	47,813,704	47,156,345	47,156,345					5.930	6.003	MON	132,051	2,796,370	04/01/2008	05/14/2027
94980V-AG-3	WELLS FARGO BANK NA SUBORD				2.A FE	19,964,000	102.7830	20,556,544	20,000,000	19,977,118		1,184			5.950	5.963	FA	413,194	1,190,000	08/22/2006	08/26/2036
94988J-6F-9	WELLS FARGO BANK NA			1	1.D FE	10,000,000	101.2220	10,122,232	10,000,000	10,000,000					5.254	5.254	JD	29,189		12/04/2023	12/11/2026
95000U-2A-0	WELLS FARGO & COMPANY SR UNSEC			1	2.A FE	1,625,000	95.2570	1,547,919	1,625,000	1,625,000					3.584	3.584	MN	6,309	58,240	05/15/2017	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC			2	2.A FE	21,861,018	97.1970	21,286,167	21,900,000	21,878,265		3,782			4.150	4.172	JJ	396,360	908,850	01/16/2019	01/24/2029
95000U-2J-1	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	15,493,250	86.4120	12,961,803	15,000,000	15,329,604		(49,995)			2.572	2.093	FA	150,033	385,800	10/28/2020	02/11/2031
95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,000,000	96.6050	38,641,860	40,000,000	40,000,000					4.470	4.216	AO	432,100	1,791,200	03/23/2020	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,000,000	95.1190	38,047,478	40,000,000	40,000,000					5.013	5.012	AO	484,590	2,005,200	03/23/2020	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY			1	2.A FE	67,341,700	75.6560	51,048,623	67,475,000	67,489,752		60,599			3.068	3.062	AO	350,773	2,070,133	04/24/2020	04/30/2041
95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,177,240	91.5920	36,797,278	40,175,000	40,176,640		(445)			2.393	2.389	JD	77,445	961,388	05/26/2020	06/02/2028
95000U-2U-6	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	20,000,000	87.3420	17,468,326	20,000,000	20,000,000					3.350	3.348	MS	221,472	670,000	02/23/2022	03/02/2033
95000U-3B-7	WELLS FARGO & COMPANY			1	2.A FE	2,552,193	97.4170	2,678,980	2,750,000	2,554,050		1,857			4.897	5.881	JJ	58,356		11/17/2023	07/25/2033
95040Q-AC-8	WELLTOWER INC SR UNSEC			1	2.A FE	24,822,179	98.4550	24,195,330	24,575,000	24,631,829		(29,539)			4.250	4.118	AO	261,109	1,044,438	09/29/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	14,745,404	98.1150	14,521,055	14,800,000	14,773,178		5,568			4.250	4.297	AO	132,789	629,000	08/09/2018	04/15/2028
95040Q-AF-1	WELLTOWER INC SR UNSEC			2	2.A FE	9,957,900	94.5500	9,455,010	10,000,000	9,961,915		772			4.950	4.977	MS	165,000	495,000	08/09/2018	09/01/2048
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	19,911,000	96.5360	19,307,155	20,000,000	19,949,938		8,436			4.125	4.179	MS	242,917	825,000	02/13/2019	03/15/2029
95040Q-AJ-3	WELLTOWER INC SR UNSEC			2	2.A FE	14,548,182	90.1830	13,144,149	14,575,000	14,558,234		2,487			3.100	3.121	JJ	208,342	451,825	08/08/2019	01/15/2030
95040Q-AR-5	WELLTOWER INC			1	2.A FE	7,446,126	92.4640	6,888,590	7,450,000	7,447,365		259			3.850	3.855	JD	12,748	286,825	03/29/2022	06/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95081Q-AP-9	WESCO DISTRIBUTION INC SERIES 144A			1	3.B FE	35,477,455	102.7830	35,956,402	34,983,000	35,298,215		(124,816)			7.250	6.814	JD	112,723	2,536,268	10/31/2022	06/15/2028
95109#-AA-4	THE CITY OF NEW YORK (NYC)				1.C	54,658,571	89.2560	48,409,005	54,236,136	54,645,902		(12,668)			4.000	3.978	MON	96,420	1,710,612	01/02/2023	01/15/2060
95144#-AA-1	City of New York West Harlem				1.C	17,568,120	95.1350	16,713,431	17,568,120	17,568,120					4.306	4.345	MON	33,621	781,057	03/08/2022	07/15/2052
955278-B*-6	WEST PENN POWER CO SR-SEC			2	1.G	25,000,000	85.8870	21,471,750	25,000,000	25,000,000					4.450	4.450	MS	327,569	1,112,500	09/17/2015	09/15/2045
955278-B@-4	WEST PENN POWER CO			1	1.G	17,000,000	76.6250	13,026,250	17,000,000	17,000,000					3.840	3.840	JD	29,013	652,800	12/15/2016	12/15/2046
955278-C*-5	WEST PENN POWER CO SR-SEC				1.G	75,000,000	80.3730	60,279,750	75,000,000	75,000,000					4.140	4.140	JD	138,000	3,105,000	12/15/2017	12/15/2047
955278-D*-4	WEST PENN POWER CO				1.G	50,000,000	101.0740	50,537,000	50,000,000	50,000,000					5.290	5.280	JJ	1,204,944	1,359,236	01/06/2023	01/15/2033
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC				2.C PL	20,540,713	96.2900	19,778,653	20,540,713	20,540,713					5.400	5.403	JD	557,680	554,599	12/21/2017	12/30/2033
956708-AB-7	WEST VA HEALTH SYS OBL SERIES 2020			1	1.F FE	53,175,000	65.9170	35,051,361	53,175,000	53,175,000					3.129	3.129	JD	138,654	1,663,846	12/04/2020	06/01/2050
95709T-AH-3	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	37,850,567	85.9240	32,633,936	37,980,000	37,882,135		3,318			4.125	4.145	MS	522,225	1,566,675	05/14/2012	03/01/2042
95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	42,113,513	84.0870	36,190,912	43,040,000	42,309,773		23,851			4.100	4.229	AO	441,160	1,764,640	05/12/2014	04/01/2043
95709T-AQ-3	WESTAR ENERGY INC SR SEC			2	1.F FE	20,833,992	70.4200	14,249,411	20,235,000	20,795,497		(15,564)			3.250	3.086	MS	219,213	657,638	10/13/2021	09/01/2049
95765P-AE-9	WESTERN & SOUTHERN LIFE SERIES 144A			1	1.F FE	16,893,760	69.7310	11,854,227	17,000,000	16,897,080		1,240			3.750	3.780	AO	111,563	637,500	05/19/2021	04/28/2061
957674-AD-6	WESTERN ATLAS INC SR UNSEC				1.G FE	24,342,876	100.9770	24,739,469	24,500,000	24,486,227		28,596			8.550	8.609	JD	93,100	2,094,750	07/14/1994	06/15/2024
958587-BE-6	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	8,968,770	97.3790	8,764,129	9,000,000	8,982,348		1,152			5.900	5.925	MS	156,350	531,000	09/20/2004	09/15/2034
958587-BG-1	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,905,400	104.7180	20,943,577	20,000,000	19,934,753		2,854			6.700	6.737	FA	506,222	1,340,000	08/14/2007	08/15/2037
96145D-AD-7	WRKCO INC CO.GUARNT			2	2.B FE	28,439,329	94.3710	26,895,872	28,500,000	28,446,416		2,490			3.375	3.428	MS	283,219	939,938	11/17/2023	09/15/2027
96145D-AH-8	WRKCO INC CO.GUARNT			2	2.B FE	13,728,209	96.4300	13,259,089	13,750,000	13,739,131		2,326			4.000	4.021	MS	161,944	550,000	02/15/2019	03/15/2028
961548-AY-0	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	2,826,797	116.5270	2,913,185	2,500,000	2,649,942		(15,855)			7.950	6.871	FA	75,083	198,750	01/03/2005	02/15/2031
962166-AW-4	WEYERHAEUSER CO SR UNSEC				2.B FE	12,337,650	106.9660	13,905,563	13,000,000	12,811,611		42,143			6.950	7.400	AO	225,875	903,500	11/06/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO SR UNSEC			1	2.B FE	11,802,197	116.0460	13,925,565	12,000,000	11,899,215		8,609			7.375	7.514	MS	260,583	885,000	10/15/2002	03/15/2032
962166-BT-0	WEYERHAEUSER CO SR UNSEC			1	2.B FE	5,197,000	109.9090	5,495,428	5,000,000	5,110,143		(7,634)			6.875	6.570	JD	15,278	343,750	07/15/2004	12/15/2033
962166-CA-0	WEYERHAEUSER CO			1	2.B FE	22,400,944	88.7640	19,896,340	22,415,000	22,402,952		1,147			3.375	3.382	MS	235,358	756,506	03/08/2022	03/09/2033
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T				1.E PL	40,970,985	89.8990	36,832,506	40,970,985	40,970,985					4.700	4.746	MON	85,584	1,925,635	06/06/2017	05/15/2047
963320-AR-7	WHIRLPOOL CORP SR UNSEC			1	2.B FE	8,722,914	99.6860	8,697,611	8,725,000	8,724,962		224			4.000	4.003	MS	116,333	349,000	04/02/2014	03/01/2024
963320-AT-3	WHIRLPOOL CORP SR UNSEC			1	2.B FE	19,979,400	97.7860	19,557,165	20,000,000	19,996,917		2,216			3.700	3.712	MN	123,333	740,000	10/30/2014	05/01/2025
963320-AZ-9	WHIRLPOOL CORP			1	2.B FE	11,813,024	97.0340	11,571,256	11,925,000	11,828,246		9,186			4.700	4.819	MN	73,173	560,475	05/02/2022	05/14/2032
96337@-AA-8	WHISTLER PIPELINE				2.C YE	140,000,000	99.2530	138,954,200	140,000,000	140,000,000					5.210	5.244	MJSD	1,803,239	5,470,500	06/17/2020	06/30/2030
96337@-AB-6	WHISTLER PIPELINE				2.C YE	24,500,000	108.1750	27,043,750	25,000,000	24,620,497		37,154			7.000	7.333	MJSD	432,639	1,312,500	06/17/2020	06/30/2031
96926G-AC-7	RICE UNIVERSITY UNSEC			1	1.A FE	21,256,414	83.8840	19,444,215	23,180,000	21,633,885		51,458			3.574	4.074	MN	105,858	828,453	11/09/2015	05/15/2045
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC			1	2.C	1,548,094	100.5890	1,557,213	1,548,094	1,548,094					6.410	6.495	MON	90,840	4,410	04/08/2009	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC			1	2.C	1,956,274	102.0320	1,996,026	1,956,274	1,956,274					6.690	6.783	MON	5,817	131,010	06/10/2009	12/15/2032
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC			1	2.C	2,369,313	102.3240	2,424,376	2,369,313	2,369,313					6.710	6.804	MON	7,066	159,206	09/03/2009	07/15/2034
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC			1	1.G	21,122,236	105.7180	22,330,006	21,122,236	21,122,236					6.610	6.701	MON	62,052	1,396,137	02/03/2010	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC			1	1.D	32,513,558	108.1280	34,815,026	32,197,974	32,373,729		(10,466)			6.600	6.599	MON	76,739	2,126,004	04/06/2010	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC			1	2.B	9,770,442	92.6560	8,993,293	9,706,110	9,732,469		(3,829)			3.900	3.848	MON	16,824	378,835	10/31/2012	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC			1	2.B	23,769,508	95.4380	22,460,784	23,534,425	23,608,764		(16,140)			3.950	3.852	MON	41,316	929,609	12/21/2012	09/30/2027
96950F-AF-1	WILLIAMS COMPANIES INC SR UNSEC			1	2.B FE	23,264,942	106.7020	24,968,301	23,400,000	23,303,422		3,310			6.300	6.341	AO	311,220	1,474,200	02/02/2010	04/15/2040
970648-AM-3	WILLIS NORTH AMERICA INC			1	2.B FE	480,395	100.9930	504,965	500,000	480,573		178			5.350	5.895	MN	3,418		11/17/2023	05/15/2033
97068L-AA-6	WILLIS-KNIGHTON MED CTR SECURED			2	1.F FE	45,000,000	88.0800	39,635,887	45,000,000	45,000,000					4.813	4.813	MS	721,950	2,165,850	10/18/2018	09/01/2048
97068L-AB-4	WILLIS KNIGHTON MED CTR SERIES 2021			1	1.F FE	88,067,470	63.0110	56,394,474	89,500,000	88,150,924		29,643			3.065	3.146	MS	914,392	2,743,175	08/26/2021	03/01/2051
97164#-AL-8	WILMINGTON INVS-INC. A-SR-UNSEC			1	2.C	20,000,000	98.3470	19,669,400	20,000,000	20,000,000					4.460	4.460	AO	166,011	892,000	10/23/2014	10/23/2024
97164#-AP-9	WILMINGTON INVS-INC.				2.C	15,000,000	96.7560	14,513,400	15,000,000	15,000,000					4.440	4.440	JD	29,600	666,000	06/15/2017	06/15/2027
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC			1	1.F PL	28,194,446	87.8160	24,759,234	28,194,446	28,194,446					3.670	3.688	MJSD	255,810	776,052	12/18/2014	12/18/2034
97360A-AA-5	WINDSOR HOLDINGS III LLC SERIES 144A			1	4.A FE	7,975,000	104.5030	8,334,098	7,975,000	7,975,000					8.500	8.500	JD	30,128	297,512	06/22/2023	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97382X-AA-9	WINDWARD CONCOURSE ALPHARETTA SR-SEC				1.D PL	15,300,000	85.7660	12,864,900	15,000,000	15,281,893		(8,170)			4.088	3.999	MON	27,251	541,769	10/08/2021	09/15/2056
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC				1.F PL	54,178,885	82.0370	44,446,732	54,178,885	54,178,885					3.350	3.350	MS	534,415	1,814,993	05/20/2021	09/15/2045
97658W-AA-8	WISCONSIN ALUM RESEARCH SERIES 2019			1	1.A FE	31,980,000	79.2490	25,343,777	31,980,000	31,980,000					3.564	3.564	AO	284,942	1,139,767	12/10/2019	10/01/2049
976656-BL-1	WISC ELEC POWER SR UNSEC				1.F FE	5,853,050	112.2930	5,614,646	5,000,000	5,844,651		(753)			6.875	5.868	JD	28,646	343,750	01/20/2005	12/01/2095
976656-BW-7	WISC ELEC POWER SR UNSEC			1	1.F FE	33,089,480	107.8510	34,512,162	32,000,000	32,528,579		(43,113)			5.625	5.396	MN	230,000	1,800,000	05/11/2007	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	20,003,950	105.6510	21,130,285	20,000,000	20,003,233		(167)			5.700	5.698	JD	95,000	1,140,000	11/02/2006	12/01/2036
976656-CE-6	WISC ELEC POWER SR UNSEC			1	1.G FE	27,569,314	78.4220	22,263,905	28,390,000	27,752,293		21,337			3.650	3.813	JD	46,055	1,036,235	06/05/2014	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	22,879,372	83.9060	19,214,540	22,900,000	22,883,891		454			4.250	4.255	JD	81,104	973,250	06/20/2014	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	18,045,381	84.0750	15,217,651	18,100,000	18,054,652		1,220			4.300	4.318	JD	34,591	778,300	11/17/2015	12/15/2045
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1.F FE	649,877	97.1180	631,265	650,000	649,976		25			2.050	2.054	JD	592	13,325	12/03/2019	12/15/2024
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC			1	2.A FE	3,341,641	97.2820	3,267,688	3,359,000	3,356,080		1,922			3.550	3.612	JD	5,300	119,245	06/24/2015	06/15/2025
97670M-AA-4	WISCONSIN GAS LLC SR UNSEC			1	1.G FE	15,961,440	105.8120	16,929,935	16,000,000	15,976,950		1,301			5.900	5.917	JD	78,667	944,000	11/15/2005	12/01/2035
976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	24,922,000	109.8050	27,451,295	25,000,000	24,947,011		2,376			6.375	6.399	FA	602,083	1,593,750	08/09/2007	08/15/2037
976826-BK-2	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	22,296,641	81.2390	18,209,664	22,415,000	22,317,702		2,900			4.100	4.131	AO	194,014	919,015	10/08/2015	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	2,243,453	94.3910	2,123,801	2,250,000	2,247,289		664			3.050	3.084	AO	14,488	68,625	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER & LIGHT			1	2.A FE	4,968,682	76.8630	3,823,934	4,975,000	4,969,145		131			3.650	3.657	AO	45,397	181,588	03/30/2020	04/01/2050
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	30,234,845	81.1840	25,444,586	31,342,000	30,430,006		103,296			1.950	2.356	MS	178,258	611,169	05/19/2022	09/16/2031
976843-BE-1	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	2,485,525	93.2400	2,331,006	2,500,000	2,490,883		471			5.550	5.590	JD	11,563	138,750	11/27/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	34,199,048	79.9540	27,448,344	34,330,000	34,229,035		3,481			3.671	3.692	JD	105,021	1,260,254	05/15/2013	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	20,000,000	92.4450	18,488,909	20,000,000	20,000,000					4.752	4.752	MN	158,400	950,400	11/14/2013	11/01/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE			1	1.F FE	23,127,034	65.9440	15,562,879	23,600,000	23,145,848		9,815			2.850	2.949	JD	56,050	672,600	02/08/2022	12/01/2051
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC			1	1.F	22,000,002	97.6200	21,476,402	22,000,002	22,000,002					5.040	5.041	MN	95,480	1,108,800	05/20/2010	05/31/2040
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC			1	1.F YE	100,000,019	89.6110	89,611,017	100,000,019	100,000,019					4.210	4.210	JD	315,750	4,210,001	12/02/2013	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	14,666,671	86.1700	12,638,271	14,666,671	14,666,671					3.830	3.830	MS	171,641	561,733	06/10/2015	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	42,500,000	85.2550	36,233,375	42,500,000	42,500,000					3.870	3.870	MN	182,750	1,644,750	05/21/2019	05/21/2049
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A			1	5.B FE	11,574,753	78.5000	9,435,700	12,020,000	11,633,820		50,618			4.000	4.595	FA	181,636	480,800	10/11/2022	08/15/2029
980745-D#-7	WOODWARD-INC. I-SR-UNSEC			1	2.C	5,000,000	97.4440	4,872,200	5,000,000	5,000,000					4.180	4.179	AO	51,669	209,000	10/01/2013	11/15/2025
980745-E#-6	WOODWARD-INC. L-SR-UNSEC			1	2.C	10,000,000	97.2120	9,721,200	10,000,000	10,000,000					4.180	4.179	AO	103,339	418,000	11/15/2013	11/15/2025
980745-F#-5	WOODWARD-INC. Q-SR-UNSEC				2.C	10,000,000	98.0310	9,803,100	10,000,000	10,000,000					4.350	4.350	MN	37,458	435,000	05/31/2018	05/30/2027
980745-F@-7	WOODWARD-INC. P-SR-UNSEC				2.C	8,000,000	98.2530	7,860,240	8,000,000	8,000,000					4.270	4.270	MN	29,416	341,600	05/31/2018	05/30/2025
980745-G#-4	WOODWARD-INC. T-SR-UNSEC				2.C	8,000,000	95.4140	7,633,120	8,000,000	8,000,000					4.610	4.611	MN	31,758	368,800	05/31/2018	05/30/2033
980745-G*-8	WOODWARD-INC. R-SR-UNSEC				2.C	18,000,000	97.1320	17,483,760	18,000,000	18,000,000					4.410	4.410	MN	68,355	793,800	05/31/2018	05/30/2029
980745-G@-6	WOODWARD-INC. S-SR-UNSEC				2.C	5,000,000	96.6700	4,833,500	5,000,000	5,000,000					4.460	4.460	MN	19,203	223,000	05/31/2018	05/30/2030
98138K-AA-2	WORCESTER POLY INSTITUTE UNSEC			1	1.F FE	29,465,515	82.6730	24,310,049	29,405,000	29,460,000		(762)			4.338	4.327	MS	425,196	1,275,589	06/20/2016	09/01/2056
983024-AN-0	WYETH LLC CO.GUARNT			1	1.F FE	34,446,800	110.0280	38,509,650	35,000,000	34,627,359		17,542			5.950	6.067	AO	520,625	2,082,500	03/25/2009	04/01/2037
983793-AK-6	XPO INC SERIES 144A			1	3.C FE	2,925,000	103.2080	3,018,840	2,925,000	2,925,000					7.125	7.125	FA	10,420		12/07/2023	02/01/2032
98385X-AM-8	XTO ENERGY INC CO.GUARNT			1	1.D FE	5,008,950	116.3230	5,816,162	5,000,000	5,006,592		(290)			6.750	6.735	FA	140,625	337,500	08/21/2007	08/01/2037
98385X-AQ-9	XTO ENERGY INC CO.GUARNT			1	1.D FE	39,847,900	110.5270	44,210,797	40,000,000	39,890,012		4,506			6.375	6.404	JD	113,333	2,550,000	04/17/2008	06/15/2038
98389B-AR-1	XCEL ENERGY INC SR UNSEC			1	2.A FE	23,398,474	97.5430	22,703,209	23,275,000	23,289,084		(15,766)			3.300	3.229	JD	64,006	768,075	03/03/2016	06/01/2025
98389B-AU-4	XCEL ENERGY INC SR UNSEC			1	2.A FE	32,146,039	96.2360	30,939,985	32,150,000	32,147,546		228			3.350	3.351	JD	89,752	1,077,025	12/01/2016	12/01/2026
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	11,586,638	92.4750	10,750,167	11,625,000	11,599,767		3,458			3.400	3.438	JD	32,938	395,250	03/27/2020	06/01/2030
98419M-AJ-9	XYLEM INC SR UNSEC			1	2.B FE	30,422,155	96.3330	29,092,566	30,200,000	30,265,748		(23,854)			3.250	3.162	MN	163,583	981,500	10/04/2016	11/01/2026
98419M-AK-6	XYLEM INC SR UNSEC			1	2.B FE	10,510,635	84.6470	8,881,990	10,493,000	10,508,417		(758)			4.375	4.361	MN	76,511	459,069	08/08/2017	11/01/2046
98419M-AL-4	XYLEM INC			1	2.B FE	3,720,525	85.6670	3,212,504	3,750,000	3,729,553		2,627			2.250	2.334	JJ	35,391	84,375	06/24/2020	01/30/2031
984587-AA-3	YALE-NEW HAVEN HLTH SRVC SECURED			1	1.E FE	26,000,000	88.2370	22,941,498	26,000,000	26,000,000					4.375	4.375	JJ	568,750	1,137,500	05/30/2014	07/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
984588-AA-1	YALE-NEW HAVEN HOSPITAL SECURED			1	1.E FE	49,268,527	88.3550	43,285,126	48,990,000	49,196,442		(8,213)			4.366	4.331	JJ	1,069,452	2,138,903	01/09/2017	07/01/2043
98478*-AR-8	YANKEE GAS SERVICES CO L-SR-SEC			1	1.F	40,000,000	90.6360	36,254,400	40,000,000	40,000,000					4.820	4.820	JJ	953,289	1,928,000	01/02/2014	01/02/2044
98479@-AA-2	YANKEE STADIUM HLDGS LLC SR-SEC				2.B PL	25,000,000	94.1830	23,545,750	25,000,000	25,000,000					4.200	4.198	JD	87,500	1,050,000	06/09/2020	06/01/2030
98479@-AB-0	YANKEE STADIUM HLDGS LLC SR-UNSEC				2.B PL	75,000,000	91.2360	68,427,000	75,000,000	75,000,000					4.690	4.690	JD	293,125	3,517,500	06/09/2020	06/01/2040
98849@-AP-6	YUM BRANDS INC			1	3.C FE	15,162,700	93.5100	16,364,243	17,500,000	15,395,818		190,860			4.625	6.558	AO	202,344	809,375	10/31/2022	01/31/2032
98849@-AR-2	YUM BRANDS INC			1	3.C FE	51,288,125	98.2500	51,703,947	52,625,000	51,453,769		105,610			5.375	5.713	AO	707,148	2,828,594	06/16/2022	04/01/2032
98877D-AC-9	ZF NA CAPITAL CO.GUARNT			1	3.A FE	31,246,315	98.8670	31,340,833	31,700,000	31,621,691		55,524			4.750	4.945	AO	255,141	1,505,750	04/07/2016	04/29/2025
98877D-AD-7	ZF NA CAPITAL SERIES 144A				3.A FE	150,420	103.6270	155,440	150,000	150,414		(6)			6.875	6.798	AO	2,206		11/16/2023	04/14/2028
98877D-AE-5	ZF NA CAPITAL SERIES 144A			1	3.A FE	4,425,042	106.5790	4,732,125	4,440,000	4,426,428		1,386			7.125	7.186	AO	67,664	152,831	11/16/2023	04/14/2030
98956P-AB-8	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	5,305,752	101.9890	5,420,719	5,315,000	5,308,396		248			5.750	5.762	MN	26,317	305,613	11/12/2009	11/30/2039
98956P-AG-7	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	28,805,176	90.3140	26,238,023	29,052,000	28,876,806		11,376			4.250	4.316	FA	466,446	1,234,710	01/23/2018	08/15/2035
98956P-AS-1	ZIMMER BIOMET HOLDINGS			1	2.B FE	6,741,968	96.5440	6,516,731	6,750,000	6,746,957		1,425			3.050	3.073	JJ	94,931	205,875	03/13/2020	01/15/2026
98978V-AS-2	ZOETIS INC			1	2.A FE	2,980,290	86.1070	2,583,207	3,000,000	2,986,987		1,891			2.000	2.073	MN	7,667	60,000	05/07/2020	05/15/2030
98978V-AT-0	ZOETIS INC			1	2.A FE	30,219,956	71.7170	21,246,055	29,625,000	30,169,859		(14,587)			3.000	2.896	MN	113,563	888,750	06/03/2020	05/15/2050
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC			1	1.D	98,034,525	101.7330	99,237,277	97,546,791	97,843,837		(21,762)			4.918	4.923	MON	213,216	4,797,333	09/02/2014	11/15/2037
991234-@4-8	SWIFTCONNECT INC.				5.B GI	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					4.000	4.000	JAJO	14,027		10/21/2022	07/29/2024
BK0919-68-2	PROLOGIS YEN FINANCE				1.G FE	8,419,478	93.4580	5,965,389	6,382,979	6,382,979				(474,686)	0.850	0.850	JD	1,055	53,475	06/22/2020	06/24/2030
BK0919-70-8	PROLOGIS YEN FINANCE				1.G FE	27,154,617	91.3390	18,786,028	20,567,377	20,567,377				(1,529,544)	1.003	1.003	JD	4,011	203,325	06/22/2020	06/24/2032
BK0919-72-4	PROLOGIS YEN FINANCE				1.G FE	24,351,410	88.9020	16,393,321	18,439,717	18,439,717				(1,371,315)	1.222	1.222	JD	4,381	222,094	06/18/2020	06/22/2035
C3000@-AA-7	CRISTAL-782 PORT FINANCEMENT I				2.C FE	60,000,000	106.6750	64,005,000	60,000,000	60,000,000					6.530	6.532	FA	1,480,133	1,425,717	03/22/2023	04/04/2033
C8126#-AE-5	Stargems 2022				1.F PL	17,390,100	87.0980	15,146,427	17,390,100	17,390,100					4.500	4.500	MON	23,911	782,555	04/01/2022	02/20/2031
D7002@-AA-5	LHOISTUSDB KDM HOLDING INC				2.C	16,569,451	92.5860	15,332,658	16,560,450	16,560,450				502,536	1.970	1.969	MS	80,654	461,246	03/09/2022	03/31/2029
D7002@-AB-3	LHOISTUSDB KDM HOLDING INC				2.C	11,044,299	87.5980	9,669,330	11,038,300	11,038,300				334,964	2.380	2.380	MS	64,948	371,494	03/09/2022	03/31/2034
F9356*-AA-3	TIKEHAU CAPITAL SA				2.C YE	50,000,000	91.7520	45,876,000	50,000,000	50,000,000					4.740	4.740	MS	585,917	2,370,000	02/11/2022	03/31/2032
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L				1.D PL	12,250,000	86.7140	9,572,792	11,039,500	11,039,500				335,000	1.480	1.480	MS	40,392	158,993	06/08/2021	06/08/2031
G1847#-AB-0	CAPITAL INVESTORS EUROPE PBI L				1.D PL	31,850,000	83.7400	24,035,641	28,702,700	28,702,700				871,000	1.540	1.540	MS	109,278	430,140	06/08/2021	06/08/2033
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L				1.D PL	60,025,000	81.5320	44,103,553	54,093,550	54,093,550				1,641,500	2.190	2.190	MS	292,872	1,152,805	06/08/2021	06/08/2041
G3029*-AA-2	EASTLIGHT COMMUNITY HOMES LIMI				1.E Z	54,644,000	74.8870	38,181,886	50,986,000	50,986,000				2,628,000	2.180	2.180	FA	401,373	1,084,267	08/19/2021	08/19/2036
G4989#-AB-2	JACKSON SQUARE AVIATION IRELAN SR-UNSEC				2.A PL	22,000,000	96.9860	21,336,920	22,000,000	22,000,000					3.570	3.570	JD	23,998	785,400	12/20/2017	12/20/2024
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN				2.A PL	15,000,000	93.7010	14,055,150	15,000,000	15,000,000					3.840	3.841	JD	17,600	576,000	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SR-UNSEC				2.A PL	30,000,000	93.4340	28,030,200	30,000,000	30,000,000					3.890	3.890	JD	35,658	1,167,000	12/20/2017	12/20/2027
G6576*-AA-2	GOLDCUP 100767 AB				2.B PL	56,938,950	93.3600	52,563,034	56,301,450	56,301,450				1,708,500	2.530	2.538	JAJO	320,496	1,390,395	03/30/2022	01/09/2032
G6576*-AB-0	GOLDCUP 100767 AB				2.B PL	23,332,186	98.1180	19,314,757	19,685,233	19,685,233				(729,596)	4.520	4.546	JAJO	200,199	862,569	03/30/2022	01/09/2032
G6576*-AC-8	GOLDCUP 100767 AB				2.B PL	76,963,600	103.6870	78,849,429	76,045,627	76,045,627				2,541,935	4.140	4.162	JAJO	708,365	4,042,700	05/18/2022	01/09/2032
G6750*-AH-5	THE 1887 COMPANY LIMITED				2.C	44,060,650	106.5130	55,664,386	52,260,650	52,260,650				8,200,000	6.170	6.171	JD	206,009	2,810,929	09/28/2022	12/08/2032
G8472#-AA-9	STERIS PLC				2.B	20,000,000	96.0760	19,215,200	20,000,000	20,000,000					3.930	3.924	FA	268,550	786,000	02/27/2017	02/27/2027
G8472#-AC-5	STERIS PLC				2.B	10,000,000	94.0470	9,404,700	10,000,000	10,000,000					4.030	4.028	FA	137,692	403,000	02/27/2017	02/27/2029
G9162#-AA-2	UMV Global Foods Co Ltd				2.C PL	90,346,150	80.8560	69,052,277	85,401,550	85,401,550				4,401,900	2.640	2.643	JJ	945,680	2,225,327	01/25/2022	01/31/2034
JK3458-64-9	STRYKER CORP SR UNSEC			1	2.A FE	29,875,565	97.5500	28,991,922	29,720,000	29,755,516		(19,443)			3.500	3.429	MS	306,281	1,040,200	11/09/2016	03/15/2026
L2289#-AA-9	DH JAPAN FINANCE SA				1.G	68,615,438	95.6380	53,177,444	55,602,840	55,602,840				(4,135,043)	0.300	0.300	MN	22,241	165,013	05/11/2017	05/11/2027
L2289#-AB-7	DH JAPAN FINANCE SA				1.G	73,516,541	87.9450	52,392,769	59,574,472	59,574,472				(4,430,404)	0.650	0.650	MN	51,631	383,315	05/11/2017	05/11/2032
L3551#-AM-2	FERREO INTERNATIONAL S.A.				2.A	67,000,000	99.4610	66,638,870	67,000,000	67,000,000					4.960	4.960	JD	101,542	1,661,600	05/11/2023	06/20/2030
L7598*-AA-8	PILI 1 PORTFOLIO SCSP				1.E PL	20,473,450	93.8190	19,678,582	20,975,050	20,975,050				636,500	2.780	2.778	MN	89,086	574,153	04/22/2022	05/05/2029
000000-00-0	COLORCON-INC.				2.C		0.0000							365,500	2.430	0.000	JD		(220,317)		06/29/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N2105@-AA-1	COLORCON-INC.				2.C	18,563,150	79.5130	14,922,324	18,767,150	18,767,150				204,000	2.430	2.431	JD	2,534	673,239	04/06/2022	06/29/2032
N5269@-AE-8	Lineage Logistics				2.B PL	31,036,500	96.7540	32,043,473	33,118,500	33,118,500				1,005,000	3.330	3.330	AUG	400,761	1,105,010	08/11/2022	08/20/2027
N5269@-AF-5	Lineage Logistics				2.B PL	30,634,500	95.8560	31,746,069	33,118,500	33,118,500				1,005,000	3.540	3.509	AUG	423,365	1,126,141	08/04/2022	08/20/2029
N7334#-AW-3	WERELDHAVE N.V.				2.C Z	25,000,000	104.2020	26,050,500	25,000,000	25,000,000					6.900	6.900	JUL	749,385		07/03/2023	07/26/2028
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD				2.B PL	80,000,000	87.1140	69,691,200	80,000,000	80,000,000					3.110	3.123	MJSD	615,089	1,866,000	07/21/2021	12/31/2034
Q9609*-AB-4	WESTCONNEX GROUP				2.A FE	45,000,000	85.9820	38,691,900	45,000,000	45,000,000					3.080	3.080	JD	61,600	1,386,000	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX GROUP				2.A FE	45,000,000	83.1600	37,422,000	45,000,000	45,000,000					3.280	3.280	JD	65,600	1,476,000	06/15/2021	06/15/2036
000000-00-0	SMAKRAFT ASSET CO SA				3.A		0.0000							(548,147)	3.250	0.000	JD		(544,693)		05/12/2034
R8000*-AA-2	SMAKRAFT ASSET CO SA				3.A YE	27,996,473	76.0460	22,386,369	29,437,931	29,437,931				1,441,458	3.250	3.250	JD	2,658	1,456,382	05/12/2022	05/12/2034
U52932-AZ-0	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	24,074,488	98.3510	21,714,942	22,079,000	22,553,244		(198,961)		692,699	2.750	1.795	MAY	401,464	605,028	05/19/2017	05/04/2026
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC				1.F Z	101,244,707	87.9500	89,044,720	101,244,707	101,244,707					3.697	3.725	MON	10,397	3,742,551	07/01/2022	12/31/2053
Z00001-B0-8	REP HS ACQUISITION CORP				5.B GI	18,965,199	97.2800	18,971,050	19,501,490	18,990,658		25,458			0.000	0.393	JAJO			08/31/2023	08/31/2030
Z00004-3B-7	Zone Climate Services Inc				3.C Z		0.0000								0.000	0.000	MJSD		156,883		03/09/2029
Z00010-F8-8	Transformation Tech Investors				6. *		0.0000		312,500						5.000	0.000	MJSD	43	(3,906)	12/05/2020	01/31/2027
Z00017-1F-2	MDC INTERMDEIATE HOLDINGS II L DDTL				4.B Z	667,628	100.0000	667,628	667,628	667,628					0.000	0.000	N/A			12/18/2023	02/06/2030
Z00029-8D-5	North Haven Stallone Buyer LLC				3.B Z	15,098,884	95.1800	14,650,233	15,392,134	15,137,311		38,001			0.000	0.375	MJSD		1,697,525	12/29/2023	05/24/2028
Z0003C-E3-2	HASA Acquisition LLC NA-SR-SEC				5.B Z	18,354,434	98.3100	18,572,168	18,891,434	18,415,816		61,382			0.000	0.502	JAJO		1,982,867	11/30/2023	01/04/2029
Z00045-C3-8	PEGASUS TRANSTECH HOLDING LLC				5.B GI	36,375,000	97.0000	36,375,000	37,500,000	36,422,577		47,577			0.000	0.437	MS			09/26/2023	09/05/2030
Z00058-2D-0	HOMETOWN SERVICES				5.B GI	5,376,096	98.7500	5,362,520	5,430,400	5,384,575		8,479			0.000	0.210	MON		171,075	03/31/2023	01/16/2028
Z00065-E7-5	TURBINE ENGINE SPECIALIST INC				5.B GI	9,206,438	97.5300	9,209,270	9,442,500	9,219,313		12,875			0.000	0.463	FMAN		352,276	09/12/2023	03/01/2029
Z00072-66-2	KOFILE-INC. SUB-UNSEC				4.C Z	37,785,716	93.8200	36,148,197	38,529,309	38,006,131		97,994			10.000	10.746	MJSD	10,703	2,802,255	09/30/2023	07/24/2026
Z00072-97-7	XCLUSIVE STAFFING ACQUISITION SR-UNSEC				5.B GI		0.0000								12.000	0.000	MON		23,250		02/05/2025
Z00073-44-7	PG BUYER-LLC SUB-UNSEC				4.C Z	3,625,066	100.0000	3,694,462	3,694,462	3,658,107		10,618			10.000	10.545	MJSD	1,026	335,730	09/30/2023	09/02/2026
Z00074-18-9	Oliver Acquisition LLC				4.B Z	5,887,000	95.4700	5,620,319	5,887,000	5,887,000					0.000	0.000	JJ		722,869	02/28/2023	01/06/2029
Z00075-20-2	LANEY DIRECTIONAL DRILLING SUB-UNSEC				5.B GI	1,401,844	0.0000		1,401,844	1,401,844					0.000	0.000	MJSD			05/19/2020	03/27/2027
Z00087-7A-0	Omni Intermediate Holdings LLC				3.B Z	26,597,400	100.0000	27,420,000	27,420,000	26,784,830		126,580			14.613	12.033	MJSD	66,780	3,939,046	06/24/2022	06/24/2027
000000-00-0	QUEBEC INC.				4.A Z	34,457,572	63.7230	22,212,968	34,858,541	34,292,357		113,955		723,425	9.500	10.103	JAJO	807,477	4,999,089	09/30/2023	03/14/2028
008916-AC-2	AGRIUM INC SR UNSEC		A	1	2.B FE	13,804,660	103.9230	14,549,220	14,000,000	13,950,616		13,509			7.800	7.931	FA	455,000	1,092,000	08/01/2001	02/01/2027
012873-AK-1	ENCANA CORP CO.GUARNT		A	1	2.C FE	27,232,262	110.1590	27,539,730	25,000,000	26,008,862		(99,741)			7.375	6.689	MN	307,292	1,843,750	01/03/2005	11/01/2031
013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	9,924,100	114.3390	11,433,860	10,000,000	9,965,200		3,555			7.250	7.313	MS	213,472	725,000	03/20/2001	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	27,320,960	109.6460	29,604,346	27,000,000	27,171,069		(12,557)			6.125	6.038	JD	73,500	1,653,750	01/03/2005	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	17,653,750	105.9640	19,073,453	18,000,000	17,794,579		12,206			5.750	5.888	JD	86,250	1,035,000	10/13/2005	06/01/2035
06368B-GS-1	BANK OF MONTREAL SUBORD		A	1	2.A FE	21,000,000	91.9920	19,318,310	21,000,000	21,000,000					3.803	3.803	JD	35,495	798,630	12/07/2017	12/15/2032
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	14,069,400	80.6530	12,097,974	15,000,000	14,151,002		47,943			3.088	3.623	JJ	220,020	463,200	04/27/2022	01/10/2037
064159-4B-9	BANK OF NOVA SCO		A		1.F FE	53,871,923	82.9160	44,774,705	54,000,000	53,899,366		11,977			2.150	2.177	FA	483,750	1,161,000	10/08/2021	08/01/2031
06417X-AG-6	BANK OF NOVA SCOTIA		A	1	2.A FE	39,772,350	89.4470	35,778,644	40,000,000	39,791,676		10,739			4.588	4.640	MN	290,573	1,835,200	04/21/2022	05/04/2037
067901-AA-6	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	24,929,474	102.8800	25,719,943	25,000,000	24,960,239		2,541			5.800	5.820	MN	185,278	1,450,000	05/04/2005	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO CO.GUARNT		A	1	2.A FE	26,864,120	102.8800	27,777,538	27,000,000	26,923,222		4,929			5.800	5.836	MN	200,100	1,566,000	11/18/2004	11/15/2034
071734-AN-7	BAUSCH HEALTH COS INC SERIES 144A		A	1	5.A FE	9,540,627	60.2240	9,033,647	15,000,000	9,540,627					4.875	13.215	JD	60,938	731,250	09/14/2021	06/01/2028
0778FP-AG-4	BELL CANADA SERIES US-5		A	1	2.A FE	44,562,950	83.0940	37,392,253	45,000,000	44,649,108		38,743			2.150	2.255	FA	365,500	967,500	10/25/2021	02/15/2032
0778FP-AH-2	BELL CANADA SERIES US-6		A	1	2.A FE	40,084,361	70.5380	28,285,889	40,100,000	40,085,195		321			3.200	3.202	FA	484,764	1,283,200	08/09/2021	02/15/2052
12201P-AB-2	BURLINGTON RESOURCES LLC CO.GUARNT		A	1	1.F FE	8,187,421	115.3940	8,250,681	7,150,000	7,615,090		(46,758)			7.200	6.118	FA	194,480	514,800	11/20/2008	08/15/2031
124765-D#-2	CAE INC C-SR-UNSEC		A	1	2.C FE	62,000,000	97.6070	60,516,340	62,000,000	62,000,000					3.597	3.597	JJ	1,102,680	2,230,140	12/27/2012	12/27/2024
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL		A	1	1.C FE	10,182,256	107.0430	10,899,433	10,182,256	10,182,256					7.262	7.262	AO	166,373	739,435	04/16/2002	04/10/2032
13607H-R5-3	CANADIAN IMPERIAL BANK		A		1.F FE	24,910,500	91.1800	22,794,921	25,000,000	24,923,815		7,761			3.600	3.643	AO	210,000	900,000	03/30/2022	04/07/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	64,754,430	112.6090	72,070,051	64,000,000	64,424,702		(28,265)			6.250	6.163	FA	1,666,667	4,000,000	03/05/2009	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	31,862,620	111.8100	35,779,155	32,000,000	31,910,794		4,629			6.200	6.233	JD	165,333	1,984,000	03/23/2009	06/01/2036
136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	29,570,325	79.0540	23,518,607	29,750,000	29,616,256		4,912			3.500	3.533	MN	133,049	1,041,250	11/09/2012	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	10,951,753	90.7730	10,121,203	11,150,000	10,991,634		4,793			4.500	4.610	MN	75,263	501,750	10/29/2013	11/07/2043
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	4,980,850	96.3110	4,815,529	5,000,000	4,995,408		2,027			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	17,925,480	77.2920	15,458,451	20,000,000	18,193,016		49,326			3.200	3.797	FA	264,889	640,000	06/12/2018	08/02/2046
136375-CV-2	CANADIAN NATL RAILWAY SR UNSEC		A	2	1.F FE	9,998,600	92.6160	9,261,626	10,000,000	9,999,966		1			4.450	4.450	JJ	199,014	445,000	10/31/2018	01/20/2049
136375-CZ-3	CANADIAN NATL RAILWAY		A	1	1.F FE	39,238,731	65.6410	25,951,806	39,536,000	39,265,912		6,511			2.450	2.484	MN	161,439	968,632	12/08/2020	05/01/2050
136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	35,840,790	111.0990	39,995,662	36,000,000	35,920,727		7,052			7.200	7.237	JJ	1,195,200	2,592,000	04/30/2004	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	27,271,649	106.9420	28,339,530	26,500,000	26,889,663		(30,437)			6.450	6.239	JD	4,748	854,625	01/03/2005	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	32,307,440	101.8140	32,580,412	32,000,000	32,178,871		(11,335)			5.850	5.781	FA	780,000	1,872,000	02/02/2005	02/01/2035
136385-AT-8	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	5,097,807	99.4150	5,070,150	5,100,000	5,099,928		245			3.800	3.805	AO	40,913	193,800	03/26/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	14,980,650	98.3620	14,754,310	15,000,000	14,997,478		2,235			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
13645R-AE-4	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.B FE	37,205,806	104.7240	39,847,489	38,050,000	37,624,914		33,837			5.750	5.909	MS	644,208	2,187,875	01/28/2004	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	24,566,350	106.6840	26,670,901	25,000,000	24,714,015		13,542			5.950	6.076	MN	190,069	1,487,500	05/15/2007	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	29,881,928	97.5730	29,174,321	29,900,000	29,897,771		1,992			2.900	2.907	FA	361,292	867,100	02/06/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.B FE	7,864,629	97.4130	7,544,614	7,745,000	7,770,417		(13,030)			3.700	3.516	FA	119,402	286,565	10/16/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	24,853,294	93.8410	23,624,543	25,175,000	24,902,771		6,967			4.800	4.881	FA	503,500	1,208,400	09/16/2015	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	25,597,386	98.0780	24,210,561	24,685,000	25,366,672		(46,845)			4.800	4.480	MS	348,881	1,184,880	06/26/2018	09/15/2035
13648T-AB-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	8,128,263	95.7740	8,169,513	8,530,000	8,213,476		85,213			3.125	4.770	JD	22,214	164,380	04/19/2023	06/01/2026
13648T-AD-9	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	49,583,481	87.6160	50,999,786	58,208,000	49,750,824		167,342			4.300	5.532	MN	319,821	1,432,240	04/19/2023	05/15/2043
13648T-AE-7	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	30,171,563	94.7570	29,493,248	31,125,000	30,185,697		14,134			4.950	5.184	FA	582,038	496,444	04/19/2023	08/15/2045
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC				2.A FE	25,931,668	95.2260	24,982,549	26,235,008	26,235,008				560,933	4.087	4.087	MS	265,078	2,401,196	12/10/2018	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC				2.A FE	26,355,886	95.4110	25,440,569	26,664,189	26,664,189				570,110	4.087	4.089	JD	547,910	108,070	12/10/2018	06/30/2034
292505-AD-6	ENCANA CORP CO.GUARNT		A	1	2.C FE	19,404,485	106.3070	20,729,822	19,500,000	19,445,064		3,487			6.500	6.537	FA	478,833	1,267,500	07/12/2006	08/15/2034
292505-AE-4	ENCANA CORP CO.GUARNT		A	1	2.C FE	19,920,250	103.5310	20,706,273	20,000,000	19,945,233		2,401			6.625	6.656	FA	500,556	1,325,000	08/09/2007	08/15/2037
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	3,996,920	91.2220	3,648,870	4,000,000	3,998,077		294			3.125	3.134	MN	15,972	125,000	11/13/2019	11/15/2029
29250N-BR-5	ENBRIDGE INC		A	1	2.A FE	9,583,800	103.9400	10,393,971	10,000,000	9,589,175		5,375			5.700	6.295	MS	178,917		11/06/2023	03/08/2033
318069-B*-1	FINNING INTL INC D-SR-UNSEC		A	1	2.A FE	19,120,890	99.4670	18,898,730	19,000,000	19,004,130		(15,908)			4.280	4.193	AO	198,782	963,000	06/03/2015	04/03/2024
318069-B@-9	FINNING INTL INC SR-UNSEC		A		2.A FE	24,132,130	97.6970	22,470,310	23,000,000	23,361,274		(103,352)			4.530	4.004	AO	254,687	1,041,900	06/03/2015	04/03/2027
349553-AM-9	FORTIS INC SR UNSEC		A	1	2.C FE	76,059,313	94.9260	72,570,952	76,450,000	76,321,647		43,737			3.055	3.119	AO	564,424	2,335,548	06/29/2017	10/04/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	1,000,000	98.5220	985,223	1,000,000	1,000,000					4.250	4.250	JD	3,542	42,500	04/22/2020	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	2,675,000	97.6610	2,612,423	2,675,000	2,675,000					3.750	3.750	FA	41,797	100,313	08/17/2020	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	16,956,150	92.4060	16,226,508	17,560,000	17,084,766		86,134			3.500	4.125	MS	204,867	614,600	06/27/2022	09/01/2028
386435-AB-7	GRAND RENEWABLE SOLAR LP				2.B FE	20,814,330	94.0690	18,784,108	19,968,436	19,968,436				426,947	3.926	3.912	JJ	330,767	784,214	06/09/2016	01/31/2035
453258-AP-0	VALE CANADA LTD SR UNSEC		A	1	2.C FE	995,520	107.7500	1,077,500	1,000,000	997,641		189			7.200	7.237	MS	21,200	72,000	09/18/2002	09/15/2032
531739-AA-8	LIEVRE POWER FINANCING CORP. 1-SR-SEC			1	2.B FE	36,335,981	98.7370	32,041,742	32,451,606	32,451,606				693,851	5.556	5.595	JAJO	425,711	1,769,401	09/30/2005	10/06/2025
552704-AF-5	MEG ENERGY CORP SERIES 144A		A	1	3.C FE	47,504	97.1640	48,582	50,000	47,553		49			5.875	7.036	FA	1,224		11/16/2023	02/01/2029
554783-AK-6	WEYERHAEUSER CO SR UNSEC		A		2.B FE	9,774,990	104.4470	10,272,363	9,835,000	9,824,882		4,234			7.700	7.754	FA	286,089	757,295	12/28/1999	02/15/2026
559222-AQ-7	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	43,842,891	99.0500	43,478,133	43,895,000	43,892,211		5,994			3.625	3.639	JD	70,720	1,591,194	12/18/2014	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	13,123,618	98.4050	12,964,843	13,175,000	13,164,462		5,688			4.150	4.198	AO	136,691	546,763	09/16/2015	10/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	34,614,036	87.5740	29,972,179	34,225,000	34,512,230		(42,747)			2.450	2.304	JD	37,267	838,513	09/30/2021	06/15/2030
58518N-2A-9	MEGLOBAL CANADA INC SERIES 144A		A		2.B FE	3,175,000	102.6830	3,260,173	3,175,000	3,175,000					5.875	5.875	MN	22,280	186,531	05/12/2020	05/18/2030
62928@-AA-5	NHL CANADA FDG LP SERIES 3 CANADIAN		A		2.B PL	1,635,514	97.3270	1,591,797	1,635,514	1,635,514					3.980	3.997	MJSD	3,435	65,093	07/12/2018	07/12/2025
62928@-AB-3	NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN		A		2.B PL	2,884,615	95.0910	2,743,009	2,884,615	2,884,615					4.120	4.141	MJSD	6,272	118,846	07/12/2018	07/12/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62928@-AC-1	NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN		A		2.B PL	13,812,155	93.9580	12,977,625	13,812,155	13,812,155					4.220	4.242	MJSD	30,763	582,873	07/12/2018	07/12/2030
66815P-AA-8	NWERN HYDRO AQUISITION CO II L SR-UNSEC				2.A FE	36,854,575	88.9790	32,904,200	36,979,737	36,979,737				790,667	3.877	3.877	DEC	1,425,848		03/13/2019	12/31/2036
66816D-AA-4	NWERN HYDRO AQUISITION CO III SR-UNSEC				2.A FE	37,606,709	88.0240	33,215,350	37,734,425	37,734,425				806,803	3.940	3.940	DEC	1,478,590		03/13/2019	12/31/2038
66977W-AP-4	NOVA CHEMICALS CORP SERIES 144A		A	2	3.C FE	3,729,990	97.5190	3,900,766	4,000,000	3,854,085		99,996			5.000	7.943	MN	33,333	200,000	10/20/2022	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC		A	1	3.C FE	48,317,211	93.7510	45,328,555	48,350,000	48,331,001		2,395			5.250	5.262	JD	211,531	2,533,125	11/29/2023	06/01/2027
67077M-AF-5	NUTRIEN LTD SR UNSEC		A		2.B FE	29,925,480	104.1220	27,071,788	26,000,000	29,055,204		(169,207)			5.875	4.654	JD	127,292	1,527,500	04/10/2018	12/01/2036
67077M-AN-8	NUTRIEN LTD SR UNSEC		A	1	2.B FE	9,683,592	92.4320	9,243,153	10,000,000	9,766,076		15,839			4.125	4.392	MS	121,458	412,500	04/10/2018	03/15/2035
67077M-AP-3	NUTRIEN LTD SR UNSEC		A		2.B FE	12,760,200	111.0910	11,109,142	10,000,000	12,129,143		(123,024)			7.125	4.823	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AR-9	NUTRIEN LTD SR UNSEC		A	1	2.B FE	8,757,077	93.3360	7,933,583	8,500,000	8,720,873		(7,126)			4.900	4.691	JD	34,708	416,500	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD SR UNSEC		A	1	2.B FE	2,161,020	97.1290	1,942,572	2,000,000	2,140,631		(3,993)			5.250	4.712	JJ	48,417	105,000	04/10/2018	01/15/2045
68245X-AK-5	1011778 BC NEW RED FIN SERIES 144A		A	1	3.B FE	3,950,000	99.6740	3,937,108	3,950,000	3,950,000					5.750	5.750	AO	47,949	227,125	04/02/2020	04/15/2025
68245X-AP-4	1011778 BC NEW RED FIN SERIES 144A		A	1	3.B FE	5,015,020	92.1960	5,531,744	6,000,000	5,173,900		131,352			3.500	6.722	FA	79,333	210,000	10/31/2022	02/15/2029
683715-AC-0	OPEN TEXT CORP SERIES 144A		A	2	3.C FE	157,334	92.9210	162,612	175,000	157,756		422			3.875	6.646	FA	2,562		11/16/2023	02/15/2028
683715-AD-8	OPEN TEXT OPEN TEXT HOLD SERIES 144A		A	1	3.C FE	12,480,000	89.6830	12,089,322	13,480,000	12,504,550		24,550			3.875	5.232	JD	43,529	425,475	10/20/2023	12/01/2029
683715-AF-3	OPEN TEXT CORP SERIES 144A		A	1	2.C FE	7,935,000	103.9650	8,249,631	7,935,000	7,935,000					6.900	6.900	JD	45,626	547,515	11/16/2022	12/01/2027
683720-AA-4	OPEN TEXT CORP SERIES 144A		A	1	3.C FE	13,789,120	90.5070	12,499,082	13,810,000	13,789,436		316			4.125	4.151	FA	210,459	563,475	11/16/2023	02/15/2030
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A		A	1	3.C FE	15,342,734	88.3870	14,486,582	16,390,000	15,363,589		20,855			4.125	5.035	JD	56,341	568,838	11/16/2023	12/01/2031
71644E-AE-2	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	31,109,688	106.0130	33,129,187	31,250,000	31,223,262		9,520			7.875	7.914	JD	109,375	2,460,938	06/04/1996	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	9,854,600	107.3280	10,732,800	10,000,000	9,951,355		8,093			7.000	7.120	MN	89,444	700,000	03/20/2001	11/15/2028
725906-AH-4	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	34,722,354	107.4390	36,529,250	34,000,000	34,366,745		(29,460)			6.375	6.217	MS	722,500	2,167,500	01/03/2005	03/01/2033
725906-AN-1	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	23,704,643	110.2590	25,359,659	23,000,000	23,421,142		(24,063)			6.450	6.227	AO	313,183	1,483,500	03/09/2005	10/15/2035
77509N-AF-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	4,960,222	118.6410	5,932,057	5,000,000	4,978,505		1,687			8.750	8.824	MN	72,917	437,500	06/28/2002	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	2,491,325	115.4540	2,886,362	2,500,000	2,493,636		233			7.500	7.529	FA	70,833	187,500	07/30/2008	08/15/2038
775109-AX-9	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	16,963,169	88.0770	15,083,242	17,125,000	16,998,771		4,036			4.500	4.558	MS	226,906	770,625	02/28/2013	03/15/2043
775109-BB-6	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	14,289,264	93.9760	13,532,600	14,400,000	14,309,525		2,527			5.000	5.050	MS	212,000	720,000	03/03/2014	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	24,711,248	97.0760	24,268,961	25,000,000	24,934,904		31,521			3.625	3.765	JD	40,278	906,250	12/16/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	24,588,500	94.8120	23,702,987	25,000,000	24,869,113		42,932			2.900	3.092	MN	92,639	725,000	11/01/2016	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	34,858,373	83.3580	29,279,498	35,125,000	34,888,031		5,460			4.300	4.345	FA	570,586	1,510,375	03/13/2018	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS IN		A	1	2.C FE	23,348,359	75.9880	15,482,574	20,375,000	23,110,856		(71,865)			3.700	2.944	MN	96,328	753,875	09/17/2020	11/15/2049
775109-CH-2	ROGERS COMMUNICATIONS IN		A	1	2.C FE	28,834,418	92.0220	26,686,474	29,000,000	28,842,491		8,072			3.800	3.877	MS	324,478	551,000	07/25/2023	03/15/2032
78016F-ZQ-0	ROYAL BANK OF CANADA		A		1.E FE	26,950,320	94.3630	25,478,045	27,000,000	26,958,018		4,182			3.875	3.897	MN	165,656	1,046,250	04/07/2022	05/04/2032
867229-AE-6	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	29,804,800	106.8580	32,057,428	30,000,000	29,862,725		5,559			6.500	6.549	JD	86,667	1,950,000	09/19/2007	06/15/2038
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A		A	1	3.C FE	9,999,082	92.7270	9,166,991	9,886,000	9,947,258		(19,035)			4.500	4.283	MS	130,990	442,620	11/16/2023	03/15/2029
87971M-BW-2	TELUS CORP		A	1	2.B FE	44,233,150	89.0380	40,066,986	45,000,000	44,340,709		64,645			3.400	3.601	MN	204,000	1,530,000	04/29/2022	05/13/2032
880789-A#-9	TERANET HOLDINGS LP				2.C FE	109,937,520	93.4680	98,754,915	105,656,390	105,656,390				2,259,049	3.940	3.930	JD	193,887	4,145,281	12/15/2020	12/15/2030
884903-AY-1	THOMSON REUTERS CORP SR UNSEC		A	1	2.A FE	30,926,353	103.1860	33,570,399	32,534,000	31,552,468		56,340			5.500	5.858	FA	675,984	1,789,370	09/25/2006	08/15/2035
884903-BH-7	THOMSON REUTERS CORP SR UNSEC		A	1	2.A FE	34,184,800	103.6580	36,280,461	35,000,000	34,393,563		21,408			5.850	6.018	AO	432,250	2,047,500	03/25/2010	04/15/2040
89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	1,974,148	91.8070	2,019,748	2,200,000	1,983,615		9,467			1.200	5.603	JD	2,053	13,200	11/17/2023	06/03/2026
89114T-ZJ-4	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	9,828,500	83.1730	8,317,297	10,000,000	9,864,117		16,029			2.000	2.193	MS	61,667	200,000	09/30/2021	09/10/2031
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	44,912,250	88.5800	39,860,937	45,000,000	44,926,137		7,753			3.200	3.223	MS	444,000	1,440,000	03/07/2022	03/10/2032
891160-MJ-9	TORONTO-DOMINION BANK SUBORD		A	1	1.F FE	80,961,856	95.9400	78,117,878	81,424,000	81,121,283		24,809			3.625	3.670	MS	869,088	2,951,620	11/16/2016	09/15/2031
893526-8Z-9	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	6,444,620	119.7350	7,782,780	6,500,000	6,458,179		1,439			7.625	7.698	JJ	228,538	495,625	01/06/2009	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	33,799,613	100.7140	34,242,701	34,000,000	33,892,248		7,573			5.600	5.641	MS	481,289	1,904,000	10/26/2005	03/31/2034
89352H-AB-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	40,327,000	102.4810	41,504,703	40,500,000	40,393,550		5,813			5.850	5.880	MS	697,613	2,369,250	11/02/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	19,913,000	106.4230	21,284,511	20,000,000	19,941,358		2,621			6.200	6.232	AO	261,778	1,240,000	10/02/2007	10/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89352H-AL-3	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	24,822,750	93.1540	23,288,472	25,000,000	24,857,118		4,128			5.000	5.046	AO	260,417	1,250,000	10/02/2013	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	23,294,232	94.6720	22,153,165	23,400,000	23,334,341		4,942			4.625	4.660	MS	360,750	1,082,250	02/25/2014	03/01/2034
94106B-AC-5	WASTE CONNECTIONS INC		A	1	2.A FE	27,426,318	83.4750	25,167,830	30,150,000	27,858,815		244,658			2.200	3.281	JJ	305,855	663,300	03/28/2022	01/15/2032
94106B-AE-1	WASTE CONNECTIONS INC		A	1	2.A FE	5,895,575	89.8560	5,301,513	5,900,000	5,896,102		397			3.200	3.209	JD	15,733	188,800	03/02/2022	06/01/2032
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	2,792,384	97.0970	2,718,710	2,800,000	2,793,127		604			4.200	4.233	JJ	54,227	106,820	08/04/2022	01/15/2033
98417E-AC-4	GLENCORE FINANCE CANADA CO.GUARNT		A	1	2.A FE	4,984,350	110.1690	5,508,430	5,000,000	4,988,957		462			6.900	6.925	MN	44,083	345,000	11/13/2007	11/15/2037
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC				5.B GI		0.0000					2,489		(108,762)	11.250	0.000	FMAN				08/15/2023
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC				5.B GI		0.0000							(733)	11.250	0.000	FMAN				07/16/2023
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2ND AMENDED DDTL				5.B GI		0.0000							(1,233)	11.250	0.000	FMAN				07/16/2023
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC				5.B GI		0.0000							(3,556)	11.250	0.000	FMAN				06/16/2023
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC				2.A PL	38,481,502	97.2810	37,247,315	38,288,376	38,288,376				818,647	4.113	4.114	JD	798,187	785,730	11/15/2018	12/31/2033
C1465*-AL-7	CGI GROUP INC. E-SR		A	1	2.A	75,000,000	98.7890	74,091,750	75,000,000	75,000,000					4.060	4.060	MS	921,958	3,045,000	09/12/2014	09/12/2024
C1466#-AA-6	CPR LEASING LTD. SR-SEC		A	1	2.B	3,341,130	99.7430	3,332,543	3,341,130	3,341,130					5.410	5.410	MS	58,243	179,733	03/03/2004	03/03/2024
C4861*-AL-1	IRVING OIL LTD R-SR-UNSEC		A	1	2.C PL	20,000,000	100.7430	20,148,600	20,000,000	20,000,000					5.060	5.060	FA	401,989	1,012,000	08/08/2013	08/08/2025
C4931*-AP-8	KEYERA PTNSP K-SR		A	1	2.B	22,000,000	99.0890	21,799,580	22,000,000	22,000,000					4.190	4.189	JD	28,166	921,800	06/19/2012	06/19/2024
C4931*-AU-7	KEYERA PTNSP P-SR-UNSEC		A		2.B	40,000,000	98.6060	39,442,400	40,000,000	40,000,000					4.750	4.750	MN	205,833	1,900,000	11/20/2013	11/20/2025
C5793#-AK-9	MCCAIN FOODS LTD SR-UNSEC				1.G FE	16,079,756	94.6670	14,288,819	15,093,770	15,093,770				322,721	3.680	3.680	AO	104,918	540,538	10/23/2018	10/23/2030
C5793#-AL-7	MCCAIN FOODS LTD SR-UNSEC				1.G FE	26,531,597	92.4410	23,022,173	24,904,721	24,904,721				532,490	3.790	3.790	AO	178,290	918,547	10/23/2018	10/23/2032
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN				2.B PL	50,595,193	93.8810	45,475,701	48,439,728	48,439,728				1,035,694	4.560	4.586	MJSD	12,271	2,183,909	02/11/2022	06/30/2051
C8973@-AC-5	ENERGIR INC. C-SR-SEC		A	1	1.F YE	97,009,300	85.4610	85,461,000	100,000,000	97,615,375		74,919			4.040	4.218	AO	909,000	4,040,000	03/13/2014	04/10/2043
001201-A#-9	AGL ENERGY LTD		D	1	2.B	27,000,000	93.3600	25,207,200	27,000,000	27,000,000					3.760	3.760	JD	64,860	1,015,200	12/08/2016	12/08/2028
001201-C@-9	AGL ENERGY LTD		D		2.B FE	50,000,000	106.6650	53,332,500	50,000,000	50,000,000					6.760	6.760	JD	215,944	1,690,000	06/06/2023	06/08/2033
00131L-AJ-4	AIA GROUP LTD SERIES 144A		D	2	1.E FE	3,539,563	92.1360	3,270,831	3,550,000	3,543,056		977			3.375	3.410	AO	27,956	119,813	03/31/2020	04/07/2030
00135T-AB-0	AIB GROUP PLC SR UNSEC		D	2	2.B FE	19,789,844	99.4670	19,639,828	19,745,000	19,747,693		(9,638)			4.263	4.212	AO	189,389	841,729	04/12/2019	04/10/2025
00135T-AD-6	AIB GROUP PLC SERIES 144A		D	2	2.B FE	24,231,450	105.3450	25,546,213	24,250,000	24,226,146		(5,304)			6.608	6.169	MS	480,732		09/21/2023	09/13/2029
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	15,123,639	99.5780	15,061,230	15,125,000	15,124,937		288			3.400	3.402	MS	145,704	514,250	03/12/2019	03/19/2024
00185A-AB-0	AON PLC CO.GUARNT		D	1	2.A FE	18,041,446	80.6490	15,097,518	18,720,000	18,184,989		17,513			4.250	4.475	JD	41,990	795,600	06/30/2017	12/12/2042
00185A-AC-8	AON PLC CO.GUARNT		D	1	2.A FE	32,781,335	82.3950	26,930,693	32,685,000	32,775,381		(3,085)			4.450	4.428	MN	149,488	1,454,483	06/14/2019	05/24/2043
00185A-AH-7	AON PLC CO.GUARNT		D	1	2.A FE	14,897,450	91.3860	13,707,895	15,000,000	14,913,834		2,267			4.750	4.793	MN	91,042	712,500	06/04/2015	05/15/2045
00185A-AK-0	AON PLC CO.GUARNT		D	1	2.A FE	64,924,445	97.9550	60,785,923	62,055,000	62,669,865		(344,320)			3.875	3.274	JD	106,872	2,404,631	11/21/2016	12/15/2025
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	6,827,219	97.0110	6,669,507	6,875,000	6,856,036		4,859			4.250	4.335	JJ	134,731	292,188	03/16/2017	07/15/2027
00217G-AB-9	APTIV PLC APTIV CORP		D	1	2.B FE	30,911,504	88.3400	28,003,660	31,700,000	30,977,683		38,457			3.250	3.563	MS	343,417	952,250	11/17/2023	03/01/2032
00386S-AM-4	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	24,798,800	99.2500	24,812,500	25,000,000	24,991,278		24,591			3.875	3.978	MN	148,003	968,750	08/21/2015	05/06/2024
00388W-AC-5	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	4,034,332	99.0000	4,034,250	4,075,000	4,063,203		4,414			4.375	4.500	JD	4,457	178,281	06/14/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	6,996,850	102.3780	7,166,460	7,000,000	6,998,120		249			4.875	4.880	AO	64,458	341,250	04/16/2018	04/23/2030
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	4,350,000	94.7720	4,122,582	4,350,000	4,350,000					3.650	3.650	JD	441	79,388	10/26/2017	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	14,650,000	91.6670	13,429,186	14,650,000	14,650,000					4.600	4.599	JD	1,872	336,950	10/26/2017	11/02/2047
00652M-AD-4	ADANI PORTS AND SPECIAL SR UNSEC		D	1	2.C FE	20,767,316	89.0720	18,660,584	20,950,000	20,876,789		18,628			4.000	4.106	JJ	351,494	838,000	06/22/2017	07/30/2027
00652M-AE-2	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	11,166,736	87.6140	9,812,802	11,200,000	11,179,911		3,159			4.375	4.412	JJ	242,278	490,000	06/26/2019	07/03/2029
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	5,646,158	97.9210	5,532,547	5,650,000	5,649,535		806			3.375	3.390	JJ	83,161	190,688	07/16/2019	07/24/2024
00652M-AG-7	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	12,500,000	89.8500	11,231,250	12,500,000	12,500,000					4.200	4.200	FA	214,375	525,000	07/28/2020	08/04/2027
00652M-AH-5	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	8,100,000	76.2500	6,176,250	8,100,000	8,100,000					3.100	3.100	FA	103,928	251,100	01/26/2021	02/02/2031
00652M-AJ-1	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	8,000,000	73.5000	5,879,998	8,000,000	8,000,000					5.000	5.000	FA	165,556	400,000	07/26/2021	08/02/2041
00652M-AK-8	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	10,000,000	77.3800	7,737,973	10,000,000	10,000,000					3.828	3.828	FA	158,437	382,800	07/26/2021	02/02/2032
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A		D		2.C FE	10,362,000	80.2490	8,315,401	10,362,000	10,362,000					4.250	4.249	MN	48,932	440,385	11/14/2019	05/21/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC		D	2	3.B FE	3,396,125	98.7460	3,258,607	3,300,000	3,309,766		(21,374)			6.250	5.559	JD	12,031	206,250	07/19/2019	12/10/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS CO.GUARNT		D	1	4.C FE	20,335,946	97.7860	19,752,823	20,200,000	20,176,802		6,063			4.875	4.702	FA	372,017	975,000	11/29/2023	08/15/2026
00774M-AB-1	AERCAP IRELAND CAP/GLOBA CO.GUARNT		D	2	2.B FE	19,057,989	95.0160	19,083,948	20,085,000	19,594,991		124,761			3.650	4.399	JJ	325,823	733,103	05/09/2019	07/21/2027
00774M-AV-7	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	12,578,832	92.5920	11,666,608	12,600,000	12,587,722		4,142			2.450	2.486	AO	53,165	308,700	10/21/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	14,523,519	91.2990	13,283,983	14,550,000	14,531,161		3,571			3.000	3.029	AO	75,175	436,500	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	14,309,229	87.0330	12,706,813	14,600,000	14,357,032		25,385			3.300	3.538	JJ	202,088	481,800	02/07/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	17,544,175	85.8670	15,026,768	17,500,000	17,537,724		(3,262)			3.400	3.373	AO	102,472	595,000	11/23/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	2,244,713	80.5380	1,812,115	2,250,000	2,245,112		187			3.850	3.867	AO	14,919	86,625	10/21/2021	10/29/2041
00774M-BD-6	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	998,780	97.7400	977,401	1,000,000	998,791		11			6.100	6.124	JJ	16,267		11/17/2023	01/15/2027
00774M-BE-4	AERCAP IRELAND CAP GLOBA		D	1	2.B FE	3,555,090	105.3090	3,685,811	3,500,000	3,554,800		(290)			6.150	5.859	MS	57,400		12/11/2023	09/30/2030
00787C-AD-4	AEROPUERTO INTL TOCUMEN SERIES 144A		D	2	2.C FE	4,603,500	75.0700	3,453,220	4,600,000	4,603,044		(193)			4.000	3.993	FA	71,556	184,000	08/06/2021	08/11/2041
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC		D	1	2.A FE	11,878,855	99.6370	11,835,735	11,878,855	11,878,855					5.750	5.750	MS	187,834	683,034	03/22/2013	03/22/2035
00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT		D	1	1.F FE	38,248,216	80.7710	31,048,208	38,440,000	38,273,239		4,588			3.500	3.528	MS	351,299	1,345,400	03/25/2019	09/27/2046
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1.F FE	14,985,900	95.6070	14,341,035	15,000,000	14,994,891		1,458			3.150	3.161	AO	106,313	472,500	04/05/2017	04/10/2027
009279-AC-4	AIRBUS SE SR UNSEC		D	1	1.F FE	4,938,450	86.5260	4,326,285	5,000,000	4,946,665		1,363			3.950	4.021	AO	44,438	197,500	04/05/2017	04/10/2047
00971Y-AF-7	AKBANK TAS SR UNSEC		D		4.C FE	14,546,120	98.6450	14,796,810	15,000,000	14,924,958		56,453			5.125	5.547	MS	194,323	768,750	12/21/2015	03/31/2025
013304-AA-8	ALBION FINANCING 1SARL SERIES 144A		D	1	3.C FE	22,073,458	99.0560	21,831,942	22,040,000	22,047,832		(11,720)			6.125	6.088	AO	284,989	1,313,200	11/29/2023	10/15/2026
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A		D	2	2.C FE	37,713,230	78.0680	29,441,927	37,713,230	37,713,230					4.550	4.550	MS	448,054	1,715,952	09/09/2021	09/27/2051
018820-AC-4	ALLIANZ SE SERIES 144A		D	2	1.E FE	27,003,000	103.6840	27,994,680	27,000,000	27,002,904		(96)			6.350	6.345	MS	547,688		08/31/2023	09/06/2053
019579-AA-9	ALLIED UNI HLD ALL FIN SERIES 144A		D	1	4.C FE	4,618,750	90.9090	4,545,457	5,000,000	4,713,703		54,906			4.625	6.125	JD	19,271	231,250	03/24/2022	06/01/2028
020564-AD-2	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	1,618,530	92.2330	1,406,551	1,525,000	1,590,724		(10,759)			4.250	3.380	MS	18,544	64,813	05/04/2021	09/18/2029
020564-AE-0	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	13,579,048	85.6630	13,127,838	15,325,000	13,713,657		131,892			3.250	4.950	FA	174,322	356,688	03/29/2023	02/25/2031
02156L-AH-4	ALTICE FRANCE SA SERIES 144A		D	1	4.C FE	13,735,000	78.4120	10,769,949	13,735,000	13,735,000					5.500	5.500	AO	159,479	755,425	09/24/2021	10/15/2029
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO.GUARNT		D	1	2.A FE	20,855,971	111.8510	23,824,186	21,300,000	21,027,922		15,973			6.375	6.537	MS	452,625	1,357,875	01/24/2007	03/01/2035
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSEC		D	1	2.A FE	15,691,350	90.1170	13,517,579	15,000,000	15,520,155		(18,423)			4.375	4.106	JJ	300,781	656,250	07/30/2012	07/16/2042
03217K-AB-4	AMERICA MOVIL SAB DE CV SERIES 144A		D	1	2.C FE	11,547,500	92.9500	10,991,319	11,825,000	11,582,452		21,408			5.375	5.681	AO	153,602	635,594	05/04/2022	04/04/2032
032523-AB-8	ANADOLU EFES BIR SERIES 144A		D	1	3.A FE	12,999,723	85.2470	11,998,499	14,075,000	13,166,621		160,062			3.375	4.901	JD	2,639	508,781	12/15/2022	06/29/2028
034863-AP-5	ANGLO AMERICAN CAPITAL CO.GUARNT		D	1	2.A FE	3,387,087	99.2110	3,402,953	3,430,000	3,422,736		5,000			4.875	5.037	MN	21,831	167,213	06/17/2015	05/14/2025
03512T-AE-1	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	17,892,827	86.9410	15,453,831	17,775,000	17,859,594		(11,491)			3.750	3.666	AO	166,641	666,563	03/11/2021	10/01/2030
03512T-AF-8	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	47,174,777	89.9660	42,531,650	47,275,000	47,203,805		13,326			3.375	3.409	MN	265,922	1,595,531	10/19/2021	11/01/2028
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	13,327,373	81.7370	11,018,169	13,480,000	13,367,718		14,924			2.375	2.509	AO	68,477	320,150	05/04/2021	10/14/2030
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	19,593,488	100.5160	20,103,180	20,000,000	19,642,026		32,239			5.625	5.899	MN	150,000	1,125,000	09/19/2022	05/13/2032
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2.B FE	20,717,295	97.5270	20,188,036	20,700,000	20,701,322		(525)			4.350	4.347	MS	265,132	900,450	04/19/2022	03/15/2029
03835V-AJ-5	APTIV PLC		D	1	2.B FE	9,639,200	65.1590	6,515,907	10,000,000	9,654,695		7,454			3.100	3.290	JD	25,833	310,000	11/10/2021	12/01/2051
03939A-AA-5	ARCH CAPITAL GROUP LTD		D	1	2.A FE	99,521,487	76.3150	74,463,902	97,574,000	99,396,578		(44,655)			3.635	3.522	JD	9,852	1,773,407	10/20/2021	06/30/2050
03965T-AB-9	ARCOS DORADOS BV SERIES 144A		D	1	3.B FE	14,698,677	99.8180	14,673,246	14,700,000	14,699,968		5			6.125	6.125	MN	85,035	900,375	04/21/2022	05/27/2029
04342J-AA-5	ASB BANK LIMITED SERIES 144A		D	2	1.G FE	25,000,000	98.2010	24,550,171	25,000,000	25,000,000					5.284	5.284	JD	51,372	1,321,000	06/08/2022	06/17/2032
04365X-AA-6	ASCOT GROUP LTD SERIES 144A		D	1	2.C FE	70,816,316	80.5330	56,131,315	69,700,000	70,213,917		(251,518)			4.250	3.852	JD	131,656	2,962,250	11/05/2021	12/15/2030
046353-AG-3	ASTRAZENECA PLC		D		1.G FE	7,626,256	90.9150	7,347,760	8,082,000	7,650,215		14,563			4.000	4.423	MS	92,494	323,280	05/10/2022	09/18/2042
046353-AT-5	ASTRAZENECA PLC SR UNSEC		D	2	1.G FE	10,954,900	98.7130	10,858,407	11,000,000	10,975,655		4,270			4.000	4.049	JJ	200,444	440,000	08/14/2018	01/17/2029
046353-AW-8	ASTRAZENECA PLC		D	1	1.G FE	11,412,100	83.1330	11,638,573	14,000,000	11,861,782		277,698			1.375	4.035	FA	77,535	192,500	05/09/2022	08/06/2030
046353-AX-6	ASTRAZENECA PLC		D	1	1.F FE	45,712,146	63.9430	30,596,624	47,850,000	45,852,978		51,728			2.125	2.333	FA	409,549	1,016,813	10/06/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC		D	2	1.G FE	6,544,800	74.7000	7,470,006	10,000,000	6,552,445		7,645			3.000	5.433	MN	27,500	150,000	11/09/2023	05/28/2051
04916W-AA-2	ATLANTICA SUSTAIN INFRA SERIES 144A		D	1	3.A FE	12,810,000	93.7190	11,911,708	12,710,000	12,775,010		(17,250)			4.125	3.965	JD	23,302	524,288	12/01/2021	06/15/2028
052113-AB-3	AUSGRID FINANCE PTY LTD SR SEC		D	1	2.B FE	14,986,050	96.4400	14,465,937	15,000,000	14,992,559		1,437			4.350	4.362	FA	271,875	652,500	04/23/2018	08/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052528-AH-9	AUST & NZ BANKING GROUP SUBORD		D		2.A FE	14,686,940	99.7050	14,640,682	14,684,000	14,684,128		(583)			4.500	4.496	MS	187,221	660,780	10/10/2018	03/19/2024
052528-AK-2	AUST & NZ BANKING GROUP SUBORD		D		2.A FE	26,474,926	97.5490	25,523,711	26,165,000	26,279,571		(44,884)			4.400	4.205	MN	134,314	1,151,260	04/22/2019	05/19/2026
052528-AM-8	AUST & NZ BANKING GROUP SERIES 144A		D	2	2.A FE	65,283,000	80.6490	52,421,633	65,000,000	65,205,831		(27,129)			2.570	2.520	MN	167,050	1,670,500	12/14/2020	11/25/2035
05253J-AL-5	AUST & NZ BANKING GRP NY SR UNSEC		D		1.D FE	29,988,028	98.1960	29,557,140	30,100,000	30,075,752		12,265			3.700	3.745	MN	139,213	1,113,700	11/09/2015	11/16/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAM SR UNSEC		D	1	1.G FE	29,598,574	90.1950	26,485,886	29,365,000	29,523,035		(12,076)			4.950	4.881	JJ	613,729	1,453,568	06/27/2016	07/29/2035
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A		D	1	4.B FE	4,423,172	88.0980	5,195,635	5,897,563	4,423,172					3.575	10.550	FA	77,307	246,223	06/13/2022	08/19/2026
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	9,557,240	92.2720	8,881,143	9,625,000	9,579,738		6,330			3.400	3.484	AO	69,086	327,250	04/07/2020	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	24,873,650	70.5850	17,646,253	25,000,000	24,888,349		2,562			3.000	3.024	MS	220,833	750,000	02/09/2021	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	21,499,968	82.1880	18,410,093	22,400,000	21,696,075		89,525			1.900	2.382	FA	160,782	425,600	10/18/2021	02/15/2031
05530Q-AP-5	BAT INTL FINANCE PLC		D	1	2.B FE	15,000,000	98.3460	14,751,935	15,000,000	15,000,000					4.448	4.448	MS	194,600	667,200	03/14/2022	03/16/2028
05533U-AD-0	BBVA BANCOMER SA TEXAS SR UNSEC		D		2.B FE	26,857,403	99.3770	26,782,201	26,950,000	26,952,122		(8,009)			4.375	4.346	AO	265,289	1,179,063	07/22/2020	04/10/2024
055450-AH-3	BHP BILLITON FINANCE CO.GUARNT		D		1.F FE	17,082,810	103.3740	16,736,317	16,190,000	16,334,385		(60,676)			6.420	5.974	MS	346,466	1,039,398	05/31/2007	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CO.GUARNT		D		1.F FE	43,883,104	90.5030	40,545,349	44,800,000	44,116,759		24,560			4.125	4.246	FA	651,933	1,848,000	04/24/2012	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT		D	1	1.F FE	21,196,820	100.7500	21,359,058	21,200,000	21,197,437		75			5.000	5.001	MS	267,944	1,060,000	09/25/2013	09/30/2043
05565A-AR-4	BNP PARIBAS SUBORD		D		2.A FE	22,621,897	97.3870	21,396,020	21,970,000	22,245,289		(111,003)			4.375	3.811	MN	130,828	961,188	06/03/2020	05/12/2026
05578A-AN-8	BPCE SA SERIES 144A		D		1.E FE	22,838,310	88.1810	20,281,546	23,000,000	22,901,653		15,551			2.700	2.781	AO	155,250	621,000	09/25/2019	10/01/2029
05578D-AX-0	BPCE SA		D		1.E FE	794,895	96.3600	819,061	850,000	796,804		1,909			3.375	5.735	JD	2,311	14,344	11/17/2023	12/02/2026
05578Q-AB-9	BPCE SA SUBORD		D		2.B FE	5,168,144	99.1290	4,956,463	5,000,000	5,019,375		(33,814)			5.150	4.434	JJ	114,444	257,500	03/19/2019	07/21/2024
05578Q-AC-7	BPCE SA SUBORD		D		2.B FE	2,520,925	98.9090	2,472,726	2,500,000	2,502,317		(4,253)			4.625	4.445	JJ	54,601	115,625	03/15/2019	07/11/2024
05578Q-AD-5	BPCE SA SUBORD		D		2.B FE	39,243,967	98.0850	38,322,792	39,071,000	39,109,614		(30,607)			4.500	4.415	MS	517,691	1,758,195	03/29/2019	03/15/2025
05578Q-AF-0	BPCE SA SERIES 144A		D	2	2.B FE	64,000,000	81.5370	52,183,715	64,000,000	64,000,000					3.116	3.116	AO	398,848	1,994,240	10/12/2021	10/19/2032
05578Q-AG-8	BPCE SA SERIES 144A		D	2	2.B FE	68,000,000	70.5450	47,970,869	68,000,000	68,000,000					3.582	3.582	AO	487,152	2,435,760	10/12/2021	10/19/2042
05581K-AA-9	BNP PARIBAS SUBORD		D		2.A FE	36,103,650	97.7880	34,225,794	35,000,000	35,285,006		(155,816)			4.375	3.885	MS	395,573	1,531,250	05/11/2020	09/28/2025
05581K-AG-6	BNP PARIBAS SERIES 144A		D	2	1.D FE	7,800,000	104.4660	8,148,369	7,800,000	7,800,000					5.894	5.894	JD	33,203		11/28/2023	12/05/2034
05583J-AC-6	BPCE SA SR UNSEC		D		2.A FE	55,138,000	93.6030	51,481,562	55,000,000	55,099,187		(25,130)			3.500	3.448	AO	363,611	1,925,000	06/03/2020	10/23/2027
05583J-AE-2	BPCE SA SR UNSEC		D		2.A FE	24,853,750	97.7170	24,429,300	25,000,000	24,922,894		14,342			4.625	4.699	MS	350,087	1,156,250	09/05/2018	09/12/2028
05583J-AG-7	BPCE SA SERIES 144A		D		2.A FE	5,109,150	96.6790	4,833,946	5,000,000	5,025,355		(24,032)			2.375	1.878	JJ	55,087	118,750	06/03/2020	01/14/2025
05583J-AJ-1	BPCE SA SERIES 144A		D	2	2.A FE	24,794,750	80.1020	20,025,477	25,000,000	25,064,315		146,246			2.277	2.287	JJ	254,581	569,250	09/01/2021	01/20/2032
05890M-AA-1	BANC CREDITO INVERSIONES SR UNSEC		D		1.G FE	9,876,900	94.5690	9,456,948	10,000,000	9,948,204		12,553			3.500	3.648	AO	76,806	350,000	10/05/2017	10/12/2027
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A		D	1	1.G FE	21,219,624	84.7810	18,312,798	21,600,000	21,294,210		34,232			2.875	3.081	AO	132,825	621,000	10/06/2021	10/14/2031
059514-AC-3	BANCO DE BOGOTA SA SUBORD		D		3.C FE	12,373,083	98.6960	12,238,288	12,400,000	12,392,722		2,652			6.250	6.277	MN	105,486	775,000	11/17/2016	05/12/2026
059514-AE-9	BANCO DE BOGOTA SA SR UNSEC		D		3.A FE	15,612,984	92.5020	14,754,005	15,950,000	15,725,149		21,432			4.375	4.801	FA	286,878	610,313	12/07/2023	08/03/2027
05952Q-AC-0	BANCO DE CHILE SERIES 144A		D	1	1.F FE	18,295,875	86.1740	16,157,544	18,750,000	18,377,892		40,424			2.990	3.276	JD	34,260	560,625	12/06/2021	12/09/2031
059597-AE-4	BANCO GENERAL SA SR UNSEC		D	2	2.C FE	17,552,698	93.8750	17,132,188	18,250,000	17,932,925		78,412			4.125	4.652	FA	301,125	752,813	12/06/2018	08/07/2027
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	5,440,450	96.8620	4,843,115	5,000,000	5,221,234		(63,520)			4.250	2.826	AO	47,222	212,500	06/03/2020	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SR UNSEC		D		1.G FE	39,566,466	94.2310	37,126,829	39,400,000	39,510,387		(25,099)			3.800	3.725	FA	532,338	1,497,200	06/03/2020	02/23/2028
05964H-AM-7	BANCO SANTANDER SA		D		1.G FE	9,000,000	85.9120	7,732,036	9,000,000	9,000,000					2.958	2.958	MS	70,992	266,220	03/23/2021	03/25/2031
05968D-AC-4	BANCO INTERNAC DEL PERU SERIES 144A		D		2.C FE	4,984,500	94.3450	4,717,261	5,000,000	4,993,471		2,224			3.250	3.300	AO	39,271	162,500	09/25/2019	10/04/2026
05968L-AK-8	BANCOLOMBIA SA SUBORD		D		3.C FE	9,399,309	99.9110	9,991,120	10,000,000	9,611,067		81,763			6.949	7.619	AO	140,910	690,900	09/08/2022	10/18/2027
05968L-AL-6	BANCOLOMBIA SA		D	2	3.C FE	8,475,000	92.6570	7,852,722	8,475,000	8,475,000					4.625	2.945	JD	14,154	391,969	12/10/2019	12/18/2029
05968L-AM-4	BANCOLOMBIA SA		D	1	3.A FE	12,957,737	96.7840	12,630,303	13,050,000	13,028,916		18,976			3.000	3.154	JJ	165,300	391,500	01/23/2020	01/29/2025
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A		D		2.A FE	7,125,000	99.8380	7,113,441	7,125,000	7,125,000					5.375	5.375	AO	78,721	382,969	04/14/2020	04/17/2025
05970A-AA-0	BANCO NACIONAL COM EXT SR UNSEC		D	1	2.B FE	23,790,947	97.7680	23,317,644	23,850,000	23,837,500		6,590			4.375	4.406	AO	223,180	1,043,438	10/07/2015	10/14/2025
05970F-AD-3	BANCO SANTANDER CHILE SERIES 144A		D	1	1.G FE	15,000,000	86.4310	12,964,632	15,000,000	15,000,000					3.177	3.177	AO	86,044	476,550	10/21/2021	10/26/2031
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1.F FE	10,329,547	92.1730	9,065,179	9,835,000	10,145,398		(51,920)			3.306	2.683	JD	3,613	325,145	06/03/2020	06/27/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	29,950,000	96.4810	28,895,949	29,950,000	29,950,000					2.746	2.746	MN	75,389	822,427	05/20/2020	05/28/2025
05971K-AF-6	BANCO SANTANDER SA		D		1.G FE	70,933,711	89.9220	62,365,633	69,355,000	70,430,837		(150,090)			3.490	3.219	MN	221,878	2,420,490	06/10/2020	05/28/2030
05971K-AG-4	BANCO SANTANDER SA		D		2.B FE	82,756,284	83.0100	68,399,960	82,400,000	82,657,825		(33,486)			2.749	2.699	JD	176,180	2,265,176	08/17/2021	12/03/2030
05971K-AL-3	BANCO SANTANDER SA		D	2	2.B FE	50,000,000	83.7380	41,869,105	50,000,000	50,000,000					3.225	3.225	MN	174,688	1,612,500	11/15/2021	11/22/2032
05971U-2C-0	BANCO DE CREDITO DEL PER SERIES 144A		D	1	2.C FE	11,350,729	95.0920	10,721,669	11,275,000	11,750,877		120,801			3.125	2.976	JJ	176,172	352,344	12/18/2020	07/01/2030
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A		D		2.C FE	5,894,985	91.4360	5,394,725	5,900,000	6,126,193		88,430			3.250	3.303	MS	48,470	191,750	03/23/2021	09/30/2031
059895-AS-1	BANGKOK BANK PCL/HK SR UNSEC		D		2.A FE	16,092,590	97.9240	15,667,912	16,000,000	16,050,506		(9,530)			4.450	4.375	MS	201,733	712,000	02/13/2019	09/19/2028
059895-AT-9	BANGKOK BANK PCL/HK SERIES 144A		D	2	3.A FE	9,000,000	88.7380	7,986,420	9,000,000	9,000,000					3.733	3.669	MS	89,592	335,970	09/16/2019	09/25/2034
05991C-AA-1	BANCO INDUSTRIAL SA SERIES 144A		D		4.A FE	2,475,000	93.9150	2,324,397	2,475,000	2,475,000					4.875	4.882	JJ	50,944	120,656	01/22/2021	01/29/2031
06000B-AB-8	BANGKOK BANK PCL HK SERIES 144A		D	1	2.A FE	9,237,605	97.9700	9,062,228	9,250,000	9,241,160		2,325			4.300	4.330	JD	17,678	397,750	06/08/2022	06/15/2027
064255-AW-2	MUFG BANK LTD SR UNSEC		D		1.E FE	9,978,500	99.6380	9,963,800	10,000,000	9,999,516		2,508			3.750	3.776	MS	115,625	375,000	03/04/2014	03/10/2024
07586P-AA-9	BECLE SA DE CV SERIES 144A		D	1	2.C FE	26,406,250	80.4730	26,153,725	32,500,000	27,119,302		549,983			2.500	5.104	AO	173,785	812,500	09/09/2022	10/14/2031
08860H-AA-2	BHARTI AIRTEL LTD SR UNSEC		D	1	2.C FE	15,226,158	98.6010	15,283,207	15,500,000	15,437,457		40,951			4.375	4.668	JD	39,557	678,125	10/30/2019	06/10/2025
08860H-AC-8	BHARTI AIRTEL LTD SERIES 144A		D	1	2.C FE	18,732,750	88.1040	16,519,456	18,750,000	18,736,494		1,584			3.250	3.261	JD	47,396	609,375	02/24/2021	06/03/2031
08861J-AB-5	BHARTI AIRTEL INTERNATIO CO.GUARNT		D	1	2.C FE	4,795,968	99.9200	4,796,160	4,800,000	4,799,803		495			5.350	5.361	MN	29,247	256,800	05/12/2014	05/20/2024
09659T-2A-8	BNP PARIBAS SUBORD		D	2	2.A FE	19,935,800	93.5990	18,719,705	20,000,000	19,955,954		3,820			4.375	4.404	MS	291,667	875,000	02/22/2018	03/01/2033
09659T-2B-6	BNP PARIBAS SERIES 144A		D	2	2.A FE	103,945,800	82.0810	85,364,072	104,000,000	104,607,539		264,355			2.588	2.470	FA	1,039,226	2,691,520	11/06/2020	08/12/2035
09659T-2C-4	BNP PARIBAS SERIES 144A		D		2.A FE	35,000,000	69.6390	24,373,517	35,000,000	35,000,000					2.824	2.824	JJ	425,561	988,400	01/19/2021	01/26/2041
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	40,469,752	94.3250	38,862,077	41,200,000	40,877,137		75,706			3.500	3.718	MN	180,250	1,442,000	03/13/2018	11/16/2027
09659W-2G-8	BNP PARIBAS SR UNSEC		D	2	1.G FE	40,954,450	99.9910	39,996,457	40,000,000	40,005,319		(215,258)			4.705	4.151	JJ	893,950	1,882,000	04/11/2019	01/10/2025
09659W-2K-9	BNP PARIBAS SERIES 144A		D	2	1.G FE	48,379,746	87.8480	41,051,256	46,730,000	47,933,030		(110,597)			3.052	2.544	JJ	665,560	1,426,200	06/25/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SERIES 144A		D	2	1.G FE	23,100,000	95.4550	22,049,991	23,100,000	23,100,000					7.394	2.144	JD	104,366	512,589	06/02/2020	06/09/2026
09659W-2P-8	BNP PARIBAS SERIES 144A		D	2	1.G FE	18,300,000	84.5780	15,477,792	18,300,000	18,300,000					2.871	2.755	AO	105,079	525,393	04/12/2021	04/19/2032
09681L-AL-4	BOC AVIATION LTD SERIES 144A		D	2	1.G FE	13,925,800	97.2640	13,616,942	14,000,000	13,979,128		15,147			3.250	3.366	AO	78,361	455,000	04/22/2020	04/29/2025
09952A-A#-3	BORAL INDUSTRIES SR-UNSEC		D		2.B	46,000,000	96.7580	44,508,680	46,000,000	46,000,000					4.580	4.580	MN	193,123	3,160,200	05/28/2020	05/28/2027
111021-AE-1	BRITISH TELECOMMUNICATIO SR UNSEC		D	1	2.B FE	59,996,370	123.7400	69,294,317	56,000,000	57,973,360		(198,171)			9.625	8.933	JD	239,556	5,390,000	08/06/2002	12/15/2030
11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT		D	1	1.G FE	9,502,392	112.2520	10,495,523	9,350,000	9,445,903		(5,321)			6.500	6.375	AO	128,303	607,750	03/19/2007	10/15/2035
11778E-AA-4	B3 SA BRASIL BOLSA BALCA SERIES 144A		D		3.A FE	9,840,700	87.4210	8,742,104	10,000,000	9,868,828		13,895			4.125	4.326	MS	115,729	412,500	12/14/2021	09/20/2031
124651-A#-7	C&C GROUP PLC SR-UNSEC		B		3.B PL	53,012,200	80.5850	42,195,193	52,361,101	52,361,101				2,698,878	2.740	2.740	MS	378,600	2,177,094	03/26/2020	03/26/2030
12563T-AB-6	CK HUTCHISON INTL 16 LTD CO.GUARNT		D		1.F FE	14,863,800	94.5140	14,177,122	15,000,000	14,958,573		14,245			2.750	2.855	AO	100,833	412,500	09/28/2016	10/03/2026
12659B-AA-2	CT TRUST SERIES 144A		D	1	3.A FE	17,156,250	87.3960	14,944,748	17,100,000	17,144,741		(6,156)			5.125	5.074	FA	360,288	876,375	01/27/2022	02/03/2032
12674T-AA-4	C&W SENIOR FINANCING DAC SR UNSEC		D	2	4.A FE	2,664,575	93.1700	2,696,340	2,894,000	2,708,088		40,936			6.875	8.955	JJ	91,744	198,963	12/09/2022	09/15/2027
12686L-AA-7	CABLE ONDA SA SERIES 144A		D	1	3.A FE	3,885,554	86.1450	3,381,175	3,925,000	3,899,253		3,592			4.500	4.625	JJ	74,084	176,625	10/28/2019	01/30/2030
12687@-AA-1	DHL-ZERO COUPON SR		D	2	1.F	75,272,107	97.4120	73,324,065	75,272,107	75,272,107					4.640	4.685	MON	155,228		08/04/2015	03/15/2027
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC		D		2.C	43,217,072	83.1840	35,949,689	43,217,072	43,217,072					3.721	3.750	MON	93,806	1,608,106	06/26/2020	06/10/2043
12803R-AC-8	CAIXABANK SA SERIES 144A		D	2	2.B FE	70,000,000	105.5920	73,914,089	70,000,000	70,000,000					6.840	6.649	MS	1,436,400		09/06/2023	09/13/2034
151191-AZ-6	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	13,795,876	98.7770	13,779,432	13,950,000	13,938,722		18,641			4.500	4.642	FA	261,563	627,750	07/15/2014	08/01/2024
151191-BB-8	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	18,205,700	93.4340	17,261,952	18,475,000	18,353,114		28,793			3.875	4.063	MN	117,329	715,906	06/04/2018	11/02/2027
151191-BD-4	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	3,240,585	86.3530	2,806,462	3,250,000	3,241,590		167			5.500	5.520	MN	29,295	178,750	06/04/2018	11/02/2047
151191-BE-2	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	14,399,660	93.2380	13,519,443	14,500,000	14,441,240		9,602			4.250	4.336	AO	104,420	616,250	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	2,940,336	86.0450	2,564,148	2,980,000	2,943,093		650			5.500	5.592	AO	27,772	163,900	04/25/2019	04/30/2049
151191-BJ-1	CELULOSA ARAUCO CONSTITU SERIES 144A		D	1	2.C FE	4,596,826	92.3910	4,249,965	4,600,000	4,597,798		312			4.200	4.209	JJ	81,573	193,200	10/24/2019	01/29/2030
151290-BV-4	CEMEX SAB DE CV SERIES 144A		D	1	3.A FE	2,009,000	98.6090	1,972,172	2,000,000	2,004,866		(1,099)			5.450	5.380	MN	12,717	109,000	11/22/2019	11/19/2029
151290-BZ-5	CEMEX SAB DE CV SERIES 144A		D	1	3.A FE	12,726,563	89.4370	11,984,504	13,400,000	12,806,724		55,511			3.875	4.513	JJ	245,201	519,250	06/14/2022	07/11/2031
151290-CB-7	CEMEX SAB DE CV SERIES 144A		D	2	4.A FE	10,009,625	106.5000	10,650,000	10,000,000	10,009,625					9.125	9.116	JD	43,090	684,375	03/09/2023	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15239X-AA-6	CNTL AMR BOTTLING CORP SERIES 144A		D	1	3.B FE	5,449,703	93.8730	5,153,622	5,490,000	5,458,612		4,971			5.250	5.375	AO	51,240	288,225	01/20/2022	04/27/2029
156830-AA-9	KALLPA GENERACION SA CO.GUARNT		D	2	2.C FE	9,245,775	95.5820	8,793,527	9,200,000	9,229,884		(8,280)			4.125	4.020	FA	142,313	379,500	12/20/2021	08/16/2027
15909#-AA-4	CHANEL-INC. CHANEL LTD. Senior		D		2.A Z	25,000,000	98.7300	24,682,500	25,000,000	25,000,000					3.770	3.770	AO	193,736	942,500	10/15/2014	10/15/2024
15909#-AB-2	CHANEL-INC. CHANEL LTD. Senior		D	1	2.A Z	75,000,000	98.1430	73,607,250	75,000,000	75,000,000					3.920	3.920	AO	604,333	2,940,000	10/15/2014	10/15/2026
15909#-AC-0	CHANEL-INC. CHANEL LTD. Senior		D	1	2.A Z	25,000,000	96.5710	24,142,750	25,000,000	25,000,000					4.070	4.070	AO	209,153	1,017,500	10/15/2014	10/15/2029
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A		D		1.F FE	7,000,560	102.4910	7,174,370	7,000,000	7,000,102		(458)			6.010	6.010	JJ	141,402		08/14/2023	01/20/2033
191229-AB-9	COCA-COLA ICECEK AS SR UNSEC		D	1	2.B FE	3,375,000	98.4460	3,322,553	3,375,000	3,375,000					4.215	4.215	MS	40,306	142,256	09/12/2017	09/19/2024
192714-AC-7	COLBUN SA SR UNSEC		D	1	2.B FE	10,420,949	95.7000	10,000,606	10,450,000	10,437,670		2,967			3.950	3.984	AO	91,728	412,775	10/04/2017	10/11/2027
192714-AD-5	COLBUN SA SERIES 144A		D	1	2.B FE	9,246,896	89.1310	8,200,069	9,200,000	9,237,659		(6,124)			3.150	3.070	MS	92,575	289,800	05/05/2021	03/06/2030
192714-AE-3	COLBUN SA SERIES 144A		D	1	2.B FE	20,105,203	86.5520	17,418,584	20,125,000	20,110,310		1,524			3.150	3.160	JJ	285,272	633,938	10/15/2021	01/19/2032
20039F-AA-7	COMETA ENERGIA SA SR SEC		D	1	2.C FE	19,327,398	97.0110	19,159,008	19,749,250	19,409,759		18,186			6.375	6.591	AO	234,317	1,215,556	06/28/2023	04/24/2035
200447-AC-4	COMISION FED DE ELECTRIC SR UNSEC		D	1	2.B FE	12,795,140	86.4630	11,499,611	13,300,000	12,892,644		11,917			5.750	6.028	FA	291,030	764,750	12/16/2013	02/14/2042
200447-AE-0	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	6,475,000	87.4630	6,122,380	7,000,000	6,531,141		9,582			6.125	6.719	JD	17,865	428,750	12/01/2016	06/16/2045
200447-AF-7	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	7,934,424	97.6860	7,717,173	7,900,000	7,912,035		(3,486)			4.750	4.697	FA	133,422	375,250	10/12/2016	02/23/2027
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	17,850,000	72.4090	12,925,031	17,850,000	17,850,000					3.305	3.305	MS	180,260	589,943	03/02/2021	03/11/2041
202712-BS-3	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	18,750,000	87.4670	16,400,031	18,750,000	18,750,000					3.784	3.784	MS	210,879	709,500	03/03/2022	03/14/2032
2027A0-HR-3	COMMONWEALTH BANK AUST SUBORD		D		2.A FE	21,202,025	98.2990	20,804,003	21,164,000	21,177,749		(6,776)			4.500	4.464	JD	58,201	952,380	03/12/2019	12/09/2025
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A		D	1	2.B FE	26,965,980	86.1000	23,247,000	27,000,000	26,971,759		3,008			3.350	3.365	JJ	407,025	904,500	01/13/2022	01/19/2032
20557#-AF-8	COMPUTERSHARE LTD SR-UNSEC		C		2.B	35,000,000	97.4410	34,104,350	35,000,000	35,000,000					4.220	4.220	MN	168,214	1,477,000	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD SR-UNSEC		C		2.B	40,000,000	95.8420	38,336,800	40,000,000	40,000,000					4.360	4.360	MN	198,622	1,744,000	11/20/2018	11/20/2028
210314-AB-6	TRANSMANTARO SR UNSEC		D		2.C FE	4,890,000	94.5660	4,624,281	4,890,000	4,890,000					4.700	4.700	AO	47,881	229,830	04/11/2019	04/16/2034
210314-AD-2	TRANSMANTARO SERIES 144A		D	2	2.C FE	6,318,219	95.0120	5,985,781	6,300,000	6,316,409		(951)			5.200	5.170	AO	72,800	327,600	04/05/2022	04/11/2038
21039C-AB-0	CONSTELLIUM SE SERIES 144A		D	1	4.A FE	4,325,000	90.7360	3,924,335	4,325,000	4,325,000					3.750	3.750	AO	34,240	162,188	02/09/2021	04/15/2029
21684A-AC-0	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	37,840,096	98.1910	36,424,065	37,095,000	37,205,415		(99,522)			4.375	4.177	FA	662,687	1,535,406	11/17/2023	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	78,437,637	95.7390	75,610,231	78,975,000	78,790,631		67,016			3.750	3.847	JJ	1,316,250	2,961,563	07/15/2019	07/21/2026
21987B-AK-4	CODELCO INC SR UNSEC		D		2.A FE	35,522,264	98.8350	35,778,153	36,200,000	35,797,317		23,430			5.625	5.757	MS	565,625	2,036,250	05/21/2010	09/21/2035
21987B-AL-2	CODELCO INC SR UNSEC		D		2.A FE	25,635,211	102.2000	26,418,700	25,850,000	25,711,209		6,860			6.150	6.211	AO	295,875	1,589,775	03/02/2010	10/24/2036
21987B-AR-9	CODELCO INC SR UNSEC		D		2.A FE	12,138,036	81.1540	11,458,953	14,120,000	12,508,981		48,857			4.250	5.204	JJ	273,379	600,100	08/28/2015	07/17/2042
21987B-AU-2	CODELCO INC SR UNSEC		D		2.A FE	6,556,102	86.6580	5,762,785	6,650,000	6,571,974		2,097			4.875	4.966	MN	51,330	324,188	10/28/2014	11/04/2044
21987B-AV-0	CODELCO INC SR UNSEC		D		2.A FE	22,434,205	98.1820	22,581,813	23,000,000	22,882,392		64,531			4.500	4.816	MS	301,875	1,035,000	11/18/2015	09/16/2025
21987B-AW-8	CODELCO INC SR UNSEC		D	1	2.A FE	8,522,060	94.6600	8,211,744	8,675,000	8,613,405		15,742			3.625	3.839	FA	131,029	314,469	07/25/2017	08/01/2027
21987B-AX-6	CODELCO INC SR UNSEC		D	1	2.A FE	63,185,200	81.8370	53,194,099	65,000,000	63,394,018		36,750			4.500	4.674	FA	1,218,750	2,925,000	07/26/2017	08/01/2047
21987B-AY-4	CODELCO INC SR UNSEC		D	2	2.A FE	11,538,696	80.7640	10,014,708	12,400,000	11,610,178		15,955			4.375	4.815	FA	220,014	542,500	01/28/2019	02/05/2049
21987B-BA-5	CODELCO INC SERIES 144A		D	1	2.A FE	29,210,950	71.9080	21,572,334	30,000,000	29,254,326		16,339			3.700	3.852	JJ	465,583	1,110,000	10/19/2021	01/30/2050
21987B-BD-9	CODELCO INC SERIES 144A		D	1	2.A FE	18,285,571	65.1570	11,940,093	18,325,000	18,288,470		828			3.150	3.161	JJ	266,171	577,238	12/11/2020	01/15/2051
21987B-BG-2	CODELCO INC SERIES 144A		D	1	2.A FE	18,803,728	101.3650	19,081,961	18,825,000	18,803,728					5.950	5.966	JJ	351,583		09/05/2023	01/08/2034
22530E-AA-0	CREDICORP LTD SERIES 144A		D	1	2.B FE	5,844,367	95.3660	5,578,939	5,850,000	5,848,184		836			2.750	2.765	JD	6,256	160,875	06/11/2020	06/17/2025
225313-AF-2	CREDIT AGRICOLE SA SUBORD		D		2.A FE	19,814,100	98.2590	19,651,800	20,000,000	19,971,995		22,042			4.375	4.495	MS	252,778	875,000	10/20/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA SUBORD		D	2	2.A FE	25,237,912	92.5530	22,351,504	24,150,000	24,782,795		(157,341)			4.000	3.253	JJ	458,850	966,000	12/14/2020	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	23,411,848	88.2720	19,766,707	22,393,000	23,080,762		(104,819)			3.250	2.691	JJ	337,606	727,773	10/23/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	71,727,250	68.7890	50,215,986	73,000,000	71,850,355		49,112			2.811	2.926	JJ	969,014	2,052,030	06/03/2021	01/11/2041
22535W-AB-3	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	27,859,440	96.9800	27,154,429	28,000,000	27,951,200		14,837			4.125	4.187	JJ	548,625	1,155,000	01/03/2017	01/10/2027
22535W-AD-9	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	17,934,120	98.2560	17,686,005	18,000,000	17,992,136		10,096			3.250	3.309	AO	141,375	585,000	09/27/2017	10/04/2024
225401-AC-2	UBS GROUP AG SR UNSEC		D	1	1.G FE	17,850,000	96.8590	17,289,328	17,850,000	17,850,000					4.282	4.282	JJ	365,183	764,337	01/04/2017	01/09/2028
225401-AF-5	UBS GROUP AG SR UNSEC		D	1	1.G FE	18,001,650	94.2670	16,025,307	17,000,000	17,556,240		(128,537)			3.869	2.999	JJ	308,768	657,730	06/03/2020	01/12/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-AM-0	UBS GROUP AG SERIES 144A		D	1	1.G FE	9,957,600	97.8280	9,782,838	10,000,000	9,934,105		13,044			6.870	2.340	MS	209,917	259,300	04/06/2022	09/11/2025
225401-AP-3	UBS GROUP AG SERIES 144A		D	1	1.G FE	49,709,240	93.1040	45,621,109	49,000,000	49,512,539		(50,229)			9.040	3.559	AO	1,107,400	2,055,060	08/12/2020	04/01/2031
225401-AU-2	UBS GROUP AG SERIES 144A		D	1	1.G FE	18,492,600	85.1670	15,436,449	18,125,000	18,411,682		(34,758)			3.091	2.773	MN	73,143	560,244	08/12/2021	05/14/2032
23291K-AH-8	DH EUROPE FINANCE II		D	1	1.G FE	7,408,166	90.5090	6,516,616	7,200,000	7,353,733		(25,570)			2.600	2.192	MN	23,920	187,200	10/28/2021	11/15/2029
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	40,314,051	82.9360	32,718,274	39,450,000	40,187,229		(37,063)			3.250	3.096	MN	163,827	1,282,125	06/03/2020	11/15/2039
23291K-AK-1	DH EUROPE FINANCE II		D	1	1.G FE	20,584,718	78.9410	17,011,754	21,550,000	20,606,949		18,951			3.400	3.650	MN	93,623	732,700	12/16/2022	11/15/2049
23330J-AA-9	DP WORLD PLC SR UNSEC		D		2.B FE	37,510,945	110.2030	41,656,658	37,800,000	37,592,052		8,575			6.850	6.912	JJ	1,287,458	2,589,300	11/19/2015	07/02/2037
23330J-AB-7	DP WORLD PLC SR UNSEC		D		2.B FE	12,765,400	95.6940	12,559,811	13,125,000	12,792,281		5,806			5.625	5.819	MS	196,875	738,281	12/19/2018	09/25/2048
23330J-AC-5	DP WORLD PLC SERIES 144A		D	2	2.B FE	7,868,750	84.4020	6,330,165	7,500,000	7,845,486		(7,987)			4.700	4.388	MS	89,104	352,500	12/16/2020	09/30/2049
235822-AB-9	DANA FINANCING LUX SARL CO.GUARNT		D		3.C FE	4,498,000	99.5050	4,475,721	4,498,000	4,498,000					5.750	5.750	AO	54,601	258,635	03/21/2017	04/15/2025
23636A-AV-3	DANSKE BANK A/S SERIES 144A		D	2	2.A FE	24,945,950	97.3960	24,348,985	25,000,000	25,105,971		142,401			3.244	3.253	JD	24,781	811,000	04/05/2022	12/20/2025
23636A-BC-4	DANSKE BANK A S SERIES 144A		D	2	2.A FE	20,000,000	96.9070	19,381,475	20,000,000	20,000,000					4.298	4.298	AO	214,900	859,600	03/28/2022	04/01/2028
24820R-AG-3	EQUINOR ASA CO.GUARNT		D	1	1.D FE	4,557,700	108.4940	5,424,723	5,000,000	4,848,068		24,916			6.500	7.246	JD	27,083	325,000	05/18/2001	12/01/2028
251526-BY-4	DEUTSCHE BANK NY SR UNSEC		D		2.A FE	28,120,985	98.9680	29,679,459	29,989,000	29,842,845		343,332			3.700	4.912	MN	95,548	1,109,593	06/01/2018	05/30/2024
251526-CK-3	DEUTSCHE BANK NY		D	2	2.A FE	38,610,481	83.5390	32,580,033	39,000,000	38,629,479		21,723			3.035	3.089	MN	108,501	1,154,818	11/17/2023	05/28/2032
251526-CP-2	DEUTSCHE BANK NY		D	2	2.A FE	20,000,000	91.4390	18,287,826	20,000,000	20,000,000					2.311	2.311	MN	57,775	462,200	11/10/2021	11/16/2027
251526-CT-4	DEUTSCHE BANK NY		D	2	2.C FE	1,891,940	102.8350	2,056,691	2,000,000	1,892,576		636			7.079	7.700	FA	55,452		11/17/2023	02/10/2034
251526-CU-1	DEUTSCHE BANK NY		D	2	2.A FE	18,750,000	105.2840	19,740,834	18,750,000	18,750,000					6.819	6.819	MN	145,614		11/15/2023	11/20/2029
251566-AA-3	DEUTSCHE TELEKOM AG SERIES 144A		D	1	2.A FE	45,770,711	80.1240	33,571,935	41,900,000	45,480,818		(95,309)			3.625	3.126	JJ	675,056	1,518,875	12/14/2020	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.A FE	100,527,634	120.4360	117,003,450	97,150,000	98,662,975		(173,297)			8.750	8.430	JD	377,806	8,500,625	11/20/2008	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.A FE	5,134,200	129.6270	6,481,356	5,000,000	5,075,595		(5,805)			9.250	8.990	JD	38,542	462,500	05/24/2002	06/01/2032
25160P-AH-0	DEUTSCHE BANK NY		D	2	2.A FE	7,286,850	91.7930	6,884,452	7,500,000	7,351,169		34,302			2.552	3.081	JJ	92,510	191,400	02/04/2022	01/07/2028
25160P-AN-7	DEUTSCHE BANK NY		D	2	2.A FE	48,800,000	103.7980	50,653,615	48,800,000	48,800,000					7.146	7.146	JJ	1,627,382		07/06/2023	07/13/2027
25243Y-AH-2	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	24,645,150	109.6390	27,409,855	25,000,000	24,773,489		11,516			5.875	5.977	MS	371,267	1,468,750	10/10/2006	09/30/2036
25243Y-AZ-2	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	16,339,484	97.7370	16,028,829	16,400,000	16,370,599		6,039			3.875	3.920	MN	75,907	635,500	05/15/2018	05/18/2028
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	21,013,710	90.0300	20,706,817	23,000,000	21,417,996		239,519			2.375	3.701	AO	101,663	546,250	04/19/2022	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	3,711,204	86.3650	3,571,185	4,135,000	3,792,474		47,613			2.000	3.470	AO	14,243	82,700	04/07/2022	04/29/2030
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	13,736,569	83.4220	11,553,891	13,850,000	13,768,201		8,852			2.125	2.203	AO	50,687	294,313	04/27/2020	04/29/2032
268317-AK-0	ELECTRICITE DE FRANCE SA SR UNSEC		D		2.A FE	39,415,845	90.0050	36,677,221	40,750,000	39,661,823		30,654			4.875	5.089	JJ	877,398	1,986,563	01/13/2014	01/22/2044
268317-AS-3	ELECTRICITE DE FRANCE SA SR UNSEC		D	1	2.A FE	53,543,700	97.6400	52,725,501	54,000,000	53,905,971		50,109			3.625	3.727	AO	424,125	1,957,500	10/07/2015	10/13/2025
268733-AA-0	ENN CLEAN ENERGY SERIES 144A		D	2	3.A FE	14,051,778	93.7690	13,221,471	14,100,000	14,076,193		9,508			3.375	3.450	MN	64,772	475,875	05/06/2021	05/12/2026
26876F-AC-6	ENN ENERGY HOLDINGS LTD SERIES 144A		D	1	2.A FE	16,955,150	85.5540	14,544,167	17,000,000	16,968,939		4,052			2.625	2.654	MS	128,917	446,250	12/14/2020	09/17/2030
279158-AJ-8	ECOPETROL SA SR UNSEC		D	1	3.A FE	9,715,278	78.9850	8,135,505	10,300,000	9,774,908		10,027			5.875	6.299	MN	55,470	605,125	11/15/2016	05/28/2045
279158-AL-3	ECOPETROL SA SR UNSEC		D	1	3.A FE	9,932,800	98.0320	9,803,216	10,000,000	9,981,182		6,895			5.375	5.457	JD	7,465	537,500	06/23/2015	06/26/2026
279158-AN-9	ECOPETROL SA		D	1	3.A FE	22,870,094	99.0980	22,866,778	23,075,000	22,929,827		17,683			6.875	7.000	AO	268,808	1,586,406	04/24/2020	04/29/2030
279158-AP-4	ECOPETROL SA		D	1	3.A FE	6,850,000	84.8350	5,811,206	6,850,000	6,850,000					4.625	4.623	MN	51,922	316,813	10/27/2021	11/02/2031
279158-AS-8	ECOPETROL SA		D	1	3.A FE	6,943,090	108.6480	7,605,367	7,000,000	6,946,676		3,586			8.875	9.000	JJ	289,917	310,625	01/10/2023	01/13/2033
28249N-AA-9	EIG PEARL HOLDINGS SARL SERIES 144A		D		1.E FE	8,500,000	87.0000	7,395,000	8,500,000	8,500,000					3.545	3.545	FA	101,279	301,325	01/13/2022	08/31/2036
283837-AB-8	EL PUERTO DE LIVERPOOL CO.GUARNT		D	1	2.B FE	9,245,374	96.3160	9,005,577	9,350,000	9,316,847		11,124			3.875	4.012	AO	85,546	362,313	09/29/2016	10/06/2026
29081P-AF-2	EMBOTELLADORA ANDINA SA SERIES 144A		D	1	2.B FE	14,054,229	75.9070	10,759,875	14,175,000	14,063,187		2,404			3.950	3.999	JJ	248,850	559,913	01/15/2020	01/21/2050
29082H-AC-6	EMBRAER NETHERLANDS FINA SERIES 144A		D		3.A FE	2,069,398	103.3360	2,144,222	2,075,000	2,071,401		746			6.950	7.000	JJ	65,697	144,213	09/10/2020	01/17/2028
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A		D	1	3.A FE	5,263,960	104.9000	5,559,679	5,300,000	5,265,692		1,732			7.000	7.125	JJ	157,675		07/25/2023	07/28/2030
29135E-AA-4	EMIRATES SEMBCORP WATER SR SEC		D		1.G FE	10,000,000	95.6000	9,560,000	10,000,000	10,000,000					4.450	4.450	FA	185,417	445,000	11/29/2017	08/01/2035
29244T-AB-7	ENDESA SA/CAYMAN ISLANDS SR UNSEC		D		2.B FE	6,894,006	102.8990	6,446,648	6,265,000	6,688,417		(19,967)			7.325	6.548	FA	191,213	458,911	11/30/2007	02/01/2037
29245J-AK-8	EMPRESA NACIONAL DEL PET SR UNSEC		D	1	2.C FE	10,606,375	75.2300	8,184,979	10,880,000	10,637,924		5,372			4.500	4.655	MS	145,520	489,600	12/09/2019	09/14/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29245J-AL-6	EMPRESA NACIONAL DEL PET SR UNSEC		D	2	2.C FE	9,741,713	96.6400	9,422,358	9,750,000	9,745,015		711			5.250	5.260	MN	78,203	511,875	10/30/2018	11/06/2029
29245J-AM-4	EMPRESA NACIONAL DEL PET SERIES 144A		D	1	2.C FE	1,494,720	84.0460	1,260,693	1,500,000	1,495,775		469			3.450	3.492	MS	15,094	51,750	09/09/2021	09/16/2031
29245V-AA-3	EMPRESA NACIONAL DE TELE SR UNSEC		D	1	2.C FE	8,223,449	98.8000	8,233,333	8,333,333	8,317,615		8,694			4.875	5.101	AO	68,837	351,000	12/17/2018	10/30/2024
29245V-AB-1	ENTEL CHILE SA SR UNSEC		D	1	2.C FE	24,248,290	98.2080	23,570,030	24,000,000	24,058,607		(26,756)			4.750	4.623	FA	475,000	1,140,000	07/13/2016	08/01/2026
29245V-AE-5	ENTEL CHILE SA SERIES 144A		D	2	2.C FE	4,824,132	79.8010	3,850,398	4,825,000	4,824,112		51			3.050	3.052	MS	43,740	147,163	09/09/2021	09/14/2032
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN SR UNSEC		D	2	3.A FE	24,047,748	85.0580	20,499,015	24,100,000	24,068,162		4,928			4.250	4.277	JJ	463,758	1,024,250	07/12/2019	07/18/2029
29246Q-AB-1	EMPRESA DE TRANSPORTE ME SR UNSEC		D	1	1.G FE	5,618,095	86.4160	4,968,911	5,750,000	5,633,598		2,586			5.000	5.151	JJ	124,583	287,500	01/18/2017	01/25/2047
29246R-AA-1	ENEL GENERACION CHILE SA SR UNSEC		D	1	2.B FE	6,408,955	99.2630	6,427,274	6,475,000	6,472,691		7,857			4.250	4.377	AO	58,095	275,188	04/10/2014	04/15/2024
29247Q-AA-2	EMPRESA DE TRANSMISION SR UNSEC		D		2.C FE	3,775,000	72.2500	2,727,438	3,775,000	3,775,000					5.125	5.125	MN	31,707	193,469	04/25/2019	05/02/2049
29249B-AA-3	ENA MASTER TRUST SERIES 144A		D	1	2.B FE	8,445,250	70.0450	5,848,758	8,350,000	8,433,852		(4,154)			4.000	3.907	MN	38,967	334,000	11/16/2020	05/19/2048
29266M-AE-9	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	2,495,770	106.3010	2,657,528	2,500,000	2,497,770		158			6.750	6.763	MS	49,688	168,750	01/03/2005	09/15/2033
29274F-AF-1	ENEL AMERICAS SA SR UNSEC		D	1	2.B FE	17,959,059	97.3010	17,514,209	18,000,000	17,995,775		(321)			4.000	4.000	AO	132,000	720,000	12/09/2019	10/25/2026
29278D-AA-3	ENEL CHILE SA SR UNSEC		D		2.B FE	24,854,236	98.8030	24,848,939	25,150,000	25,000,341		29,350			4.875	5.026	JD	64,709	1,226,063	06/07/2018	06/12/2028
29278G-AA-6	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	20,319,683	95.5420	20,382,028	21,333,000	20,868,440		124,301			3.625	4.321	MN	77,332	773,321	03/22/2019	05/25/2027
29278G-AF-5	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	7,454,080	93.6990	7,495,886	8,000,000	7,715,488		59,353			3.500	4.425	AO	66,111	280,000	03/22/2019	04/06/2028
29278G-AN-8	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	20,032,000	87.3230	17,464,557	20,000,000	20,020,980		(4,543)			1.875	1.850	JJ	176,042	375,000	07/13/2021	07/12/2028
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	57,320,507	81.2420	47,059,552	57,925,000	57,449,168		56,995			2.250	2.370	JJ	611,833	1,303,313	10/15/2021	07/12/2031
29278G-AX-6	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	19,740,200	97.5360	19,507,141	20,000,000	19,772,254		21,003			5.000	5.168	JD	44,444	1,000,000	06/08/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	12,348,000	94.3600	11,795,046	12,500,000	12,351,204		2,102			5.500	5.584	JD	30,556	687,500	06/08/2022	06/15/2052
29290W-AA-5	ENERGEAN ISRAEL FINANCE SERIES 144A		D	1	3.C FE	9,675,000	95.3750	9,227,531	9,675,000	9,675,000					8.500	8.500	MS	388,344		06/27/2023	09/30/2033
29336E-AA-1	ENN ENERGY HOLDINGS LTD SERIES 144A		D	1	2.A FE	13,481,507	98.7590	13,371,910	13,540,000	13,499,039		10,940			4.625	4.723	MN	76,539	626,225	05/11/2022	05/17/2027
29441W-AC-9	EQUATE PETROCHEMICAL BV CO.GUARNT		D		2.B FE	30,047,131	96.5010	29,553,370	30,625,000	30,432,787		61,950			4.250	4.488	MN	209,696	1,301,563	11/30/2016	11/03/2026
29446M-AC-6	EQUINOR ASA		D	1	1.D FE	1,919,093	75.7560	1,477,251	1,950,000	1,921,752		679			3.250	3.334	MN	7,570	63,375	11/13/2019	11/18/2049
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A		D	1	4.B FE	11,485,750	86.7500	10,258,188	11,825,000	11,535,570		38,024			5.000	5.475	AO	100,184	591,250	09/06/2022	10/30/2029
302154-BK-4	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	7,258,390	99.9600	7,297,080	7,300,000	7,299,823		4,948			4.000	4.070	JJ	135,456	292,000	01/07/2014	01/14/2024
302154-BT-5	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	1,492,245	97.9770	1,469,655	1,500,000	1,499,072		854			2.875	2.935	JJ	19,167	43,125	01/12/2015	01/21/2025
302154-CC-1	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	4,989,500	94.7320	4,736,622	5,000,000	4,997,222		1,106			2.625	2.649	MN	12,760	131,250	05/18/2016	05/26/2026
30216H-AD-1	EXPORT-IMPORT BANK CHINA SR UNSEC		D		1.E FE	8,930,610	99.1420	8,922,801	9,000,000	8,995,232		7,972			3.625	3.718	JJ	136,844	326,250	07/24/2014	07/31/2024
30216J-AA-3	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	35,143,928	95.9940	34,317,855	35,750,000	35,545,174		73,156			3.375	3.607	FA	489,328	1,206,563	02/11/2019	08/05/2026
30216J-AC-9	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	19,963,800	96.0000	19,199,905	20,000,000	19,983,515		3,656			3.875	3.897	FA	322,917	775,000	01/25/2018	02/01/2028
30251G-BC-0	FMG RESOURCES AUG 2006 SERIES 144A		D	1	3.A FE	8,337,500	91.4510	9,145,138	10,000,000	8,537,250		150,382			4.375	6.981	AO	109,375	437,500	08/30/2022	04/01/2031
30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A		D	1	3.A FE	35,261,811	100.7200	35,579,481	35,325,000	35,268,438		3,760			6.125	6.150	AO	456,772	2,143,750	11/16/2023	04/15/2032
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC		D		3.A FE	8,740,274	87.7570	7,825,383	8,917,100	8,821,400		8,365			6.750	7.000	JJ	277,545	605,248	06/30/2016	01/15/2034
33938E-AU-1	FLEX LTD SR UNSEC		D	1	2.C FE	16,132,753	98.7420	15,579,533	15,778,000	15,834,423		(46,834)			4.750	4.429	JD	33,309	749,455	10/14/2016	06/15/2025
33938X-AB-1	FLEX LTD		D	1	2.C FE	27,928,700	98.0330	24,508,272	25,000,000	26,981,427		(290,871)			4.875	3.413	MN	165,885	1,218,750	04/29/2022	05/12/2030
33938X-AC-9	FLEX LTD		D	1	2.C FE	19,923,400	96.7680	19,353,655	20,000,000	19,969,817		13,661			3.750	3.826	FA	312,500	750,000	05/08/2020	02/01/2026
344419-AB-2	FOMENTO ECONOMICO MEX SR UNSEC		D	1	2.A FE		0.0000								4.375	0.000	MN		7,000		05/10/2043
35177P-AL-1	ORANGE SA SR UNSEC		D	1	2.A FE	50,583,984	123.3290	61,664,460	50,000,000	50,278,364		(28,065)			9.000	8.891	MS	1,500,000	4,500,000	02/15/2002	03/01/2031
358070-AB-6	FRESNILLO PLC SERIES 144A		D	1	2.B FE	9,828,174	76.4230	7,241,059	9,475,000	9,806,560		(7,535)			4.250	4.027	AO	99,553	402,688	12/15/2020	10/02/2050
36165R-AC-9	GCC SAB DE CV SERIES 144A		D		2.C FE	6,424,229	86.0370	5,527,880	6,425,000	6,424,994		1			3.614	3.614	AO	45,795	232,200	01/10/2022	04/20/2032
36294B-AJ-3	GS CALTEX CORP SR UNSEC		D		2.B FE	848,360	98.9230	840,845	850,000	849,851		344			3.000	3.042	JD	1,913	25,500	05/29/2019	06/04/2024
36321P-AC-4	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	10,000,000	78.2650	7,826,454	10,000,000	10,000,000					3.250	3.250	MS	82,153	325,000	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	9,331,200	82.2780	7,677,532	9,331,200	9,331,200					2.940	2.939	MS	69,346	274,337	02/09/2021	09/30/2040
368266-AA-0	GAZPROM -GAZ CAPITAL SA SR UNSEC		D		5.C Z	3,850,000	91.1920	10,031,120	11,000,000	3,850,000					8.625	24.681	AO		(474,375)	05/07/2004	04/28/2034
368266-AH-5	GAZPROM -GAZ CAPITAL SA SR UNSEC		D	1	5.C Z	2,600,000	80.6630	6,453,000	8,000,000	2,600,000					7.288	22.503	FA	218,640	583,040	08/08/2007	08/16/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A		D	1	2.C FE	9,867,800	84.3590	8,435,900	10,000,000	9,900,642		12,084			2.980	3.135	MS	85,261	298,000	03/18/2021	03/18/2031
38060A-AB-0	GOLD FIELDS OROGEN HOLD CO.GUARNT		D	2	2.C FE	3,550,000	99.4260	3,529,638	3,550,000	3,550,000					5.125	5.125	MN	23,248	181,938	05/08/2019	05/15/2024
39541E-AA-1	GREENSAIF PIPELINES BIDC SERIES 144A		D		1.E FE	6,250,000	104.2580	6,516,096	6,250,000	6,250,000					6.129	6.129	FA	136,200	191,531	02/09/2023	02/23/2038
40049J-AV-9	GRUPO TELEVISA SAB SR UNSEC		D	1	2.B FE	21,328,362	100.9520	21,948,027	21,741,000	21,697,152		33,616			6.625	6.802	MS	412,098	1,440,341	09/01/2005	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.B FE	5,463,500	104.5720	5,228,607	5,000,000	5,359,862		(13,163)			6.625	5.924	JJ	152,743	331,250	10/09/2013	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB SR UNSEC		D	1	2.B FE	25,695,192	85.1460	22,776,631	26,750,000	25,856,661		21,854			5.000	5.261	MN	178,333	1,337,500	12/03/2015	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB SR UNSEC		D	1	2.B FE	2,584,010	98.1750	2,552,555	2,600,000	2,596,179		1,711			4.625	4.700	JJ	50,438	120,250	11/19/2015	01/30/2026
40049J-BC-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.B FE	5,925,144	103.5700	6,084,714	5,875,000	5,919,869		(1,003)			6.125	6.061	JJ	150,934	359,844	11/24/2015	01/31/2046
40052V-AD-6	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2.A FE	9,820,500	93.0460	9,304,557	10,000,000	9,852,202		4,073			4.875	4.991	JD	5,417	487,500	06/24/2014	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV SR UNSEC		D	1	2.A FE	8,979,840	89.2090	8,028,825	9,000,000	8,982,034		401			4.700	4.714	MN	59,925	423,000	11/07/2017	11/10/2047
40052X-AB-6	GRUPO INVERSIONES SURAME SR UNSEC		D	1	3.A FE	14,829,900	98.1120	14,716,845	15,000,000	14,951,699		18,942			5.500	5.650	AO	139,792	825,000	04/26/2016	04/29/2026
40053X-AA-7	GRUPO ENERGIA BOGOTA SERIES 144A		D	1	2.B FE	2,970,780	94.4490	2,833,463	3,000,000	2,979,764		2,636			4.875	5.000	MN	18,688	146,250	05/12/2020	05/15/2030
404280-AU-3	HSBC HOLDINGS PLC SUBORD		D		2.A FE	4,962,450	97.7590	4,887,930	5,000,000	4,992,693		4,237			4.250	4.344	FA	78,507	212,500	10/05/2015	08/18/2025
404280-AW-9	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	26,037,191	98.3210	25,637,134	26,075,000	26,065,317		4,136			4.300	4.318	MS	351,940	1,121,225	03/01/2016	03/08/2026
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	11,833,081	97.3440	11,559,576	11,875,000	11,863,411		4,520			3.900	3.943	MN	46,313	463,125	05/18/2016	05/25/2026
404280-BH-1	HSBC HOLDINGS PLC SUBORD		D		2.A FE	37,780,306	97.6870	36,803,683	37,675,000	37,710,166		(11,184)			4.375	4.340	MN	173,985	1,648,281	11/18/2016	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC SR UNSEC		D	1	1.G FE	14,875,000	96.3310	14,329,265	14,875,000	14,875,000					4.041	4.041	MS	180,330	601,099	03/06/2017	03/13/2028
404280-CV-9	HSBC HOLDINGS PLC		D	1	1.G FE	9,999,400	87.2930	8,729,256	10,000,000	10,125,932		71,448			2.206	2.108	FA	82,112	220,600	08/11/2021	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC		D	1	1.G FE	54,795,300	83.0790	45,693,299	55,000,000	54,826,389		16,523			2.871	2.911	MN	171,064	1,579,050	02/04/2022	11/22/2032
404280-DF-3	HSBC HOLDINGS PLC		D	1	1.G FE	25,000,000	98.5350	24,633,867	25,000,000	25,000,000					4.755	4.755	JD	72,646	1,188,750	05/31/2022	06/09/2028
404280-DJ-5	HSBC HOLDINGS PLC		D		2.A FE	3,340,032	106.1070	3,183,215	3,000,000	3,307,282		(25,641)			7.350	5.857	MN	20,825	220,500	09/13/2022	11/27/2032
41135U-AB-1	HANWHA LIFE INSURANCE SERIES 144A		D	2	2.A FE	6,000,000	92.1890	5,531,358	6,000,000	6,000,000					3.379	3.379	FA	82,786	202,740	01/24/2022	02/04/2032
423012-AE-3	HEINEKEN NV SR UNSEC		D	1	2.A FE	28,628,444	86.3690	26,435,963	30,608,000	28,903,942		57,162			4.000	4.440	AO	306,080	1,224,320	04/22/2022	10/01/2042
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	36,456,068	96.8880	35,312,702	36,447,000	36,458,973		(3,716)			3.500	3.488	JJ	538,606	1,275,645	03/26/2019	01/29/2028
423012-AG-8	HEINEKEN NV SR UNSEC		D	1	2.A FE	48,899,969	89.4720	41,581,962	46,475,000	48,586,436		(56,165)			4.350	4.042	MS	516,647	2,021,663	10/25/2017	03/29/2047
438127-AC-6	HONDA MOTOR CO LTD		D	1	1.G FE	30,000,000	91.4460	27,433,788	30,000,000	30,000,000					2.967	2.967	MS	274,448	890,100	03/03/2022	03/10/2032
44841D-AB-8	HUTCH WHAMPOA INT 14 LTD CO.GUARNT		D		1.F FE	8,040,662	98.6430	7,940,756	8,050,000	8,049,102		1,614			3.625	3.639	AO	49,446	291,813	10/28/2014	10/31/2024
44920U-AL-2	HYUNDAI CAPITAL SERVICES SR UNSEC		D		2.A FE	12,376,875	94.7090	11,838,631	12,500,000	12,449,574		10,963			3.625	3.744	FA	154,818	453,125	08/21/2017	08/29/2027
44920U-AS-7	HYUNDAI CAPITAL SERVICES SERIES 144A		D		2.A FE	3,715,278	95.8740	3,571,325	3,725,000	3,721,024		2,995			2.125	2.209	JJ	34,521	79,156	01/18/2022	04/24/2025
44963B-AD-0	IHO VERWALTUNGS GMBH SR SEC		D	2	3.B FE	180,000	98.1360	196,273	200,000	180,338		338			6.375	8.706	MN	1,629		11/16/2023	05/15/2029
449691-AA-2	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	9,811,254	99.8040	9,795,797	9,815,000	9,811,359		105			6.500	6.515	AO	134,684	624,975	11/29/2023	10/15/2026
449691-AC-8	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	5,162,500	99.5090	4,975,445	5,000,000	5,097,071		(30,966)			7.000	6.230	AO	73,889	350,000	10/22/2021	10/15/2028
45112E-AG-4	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	19,190,763	97.7360	18,960,736	19,400,000	19,343,577		23,797			4.000	4.139	MS	222,022	776,000	11/21/2016	03/18/2026
45112E-AH-2	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	65,873,178	95.8150	63,573,266	66,350,000	66,133,427		49,231			3.800	3.889	JD	119,061	2,521,300	04/05/2018	12/14/2027
456472-AB-5	INDUSTRIAS PENOLES SAB D SR UNSEC		D	2	2.B FE	9,865,989	93.3630	9,102,909	9,750,000	9,824,509		(12,894)			4.150	3.984	MS	122,511	404,625	07/30/2020	09/12/2029
45662N-A#-0	INFINEON TECHNOLOGIES AG C-SR-UNSEC		D		2.B	31,000,000	97.8620	30,337,220	31,000,000	31,000,000					4.300	4.300	AO	318,439	1,333,000	03/10/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES AG B-SR-UNSEC		D		2.B	69,000,000	98.0720	67,669,680	69,000,000	69,000,000					4.100	4.099	AO	675,817	2,829,000	03/10/2016	04/05/2026
45674G-AB-0	INEOS QUATTRO FINANCE 2 SERIES 144A		D	1	3.B FE	208,248	106.4460	212,892	200,000	208,098		(150)			9.625	8.376	MN	2,513		11/29/2023	03/15/2029
456837-AH-6	ING GROEP NV SR UNSEC		D		1.G FE	30,308,478	96.7480	28,782,536	29,750,000	30,029,490		(82,535)			3.950	3.634	MS	300,310	1,175,125	06/03/2020	03/29/2027
456837-AM-5	ING GROEP NV SR UNSEC		D		1.G FE	47,908,340	98.6020	47,329,140	48,000,000	47,952,085		8,814			4.550	4.574	AO	539,933	2,184,000	01/24/2019	10/02/2028
456837-AP-8	ING GROEP NV SR UNSEC		D		1.G FE	5,766,338	99.4400	5,742,660	5,775,000	5,774,493		1,838			3.550	3.583	AO	46,697	205,013	04/02/2019	04/09/2024
456837-AQ-6	ING GROEP NV SR UNSEC		D		1.G FE	26,790,656	96.5050	25,790,855	26,725,000	26,762,907		(6,339)			4.050	4.020	AO	246,538	1,041,863	04/11/2019	04/09/2029
456837-AW-3	ING GROEP NV		D	1	1.G FE	20,065,750	85.6240	16,696,589	19,500,000	19,937,411		(54,991)			2.727	2.286	AO	132,941	531,765	08/17/2021	04/01/2032
456837-BB-8	ING GROEP NV		D	2	1.G FE	1,879,900	96.9850	1,939,691	2,000,000	1,882,224		2,324			4.017	5.354	MS	20,755		11/17/2023	03/28/2028
456837-BH-5	ING GROEP NV		D	2	1.G FE	9,792,810	104.8770	10,277,914	9,800,000	9,792,904		94			6.114	6.123	MS	183,080		11/17/2023	09/11/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	23,910,916	99.3080	23,590,718	23,755,000	23,806,380		(23,990)			4.625	4.511	JJ	534,075	1,098,669	02/12/2019	01/06/2026
456873-AB-4	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	1	2.A FE	52,647,914	98.3010	51,657,119	52,550,000	52,556,501		(19,489)			3.550	3.512	MN	310,921	1,865,525	11/18/2016	11/01/2024
456873-AC-2	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	1	2.A FE	28,731,029	92.8400	25,243,244	27,190,000	28,481,993		(39,562)			4.650	4.296	MN	210,723	1,264,335	11/09/2016	11/01/2044
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	2	2.A FE	7,081,653	96.7800	6,943,968	7,175,000	7,102,461		12,244			3.800	4.017	MS	75,736	272,650	04/13/2022	03/21/2029
456873-AF-5	INGERSOLL RAND LUX FINAN		D	1	2.A FE	8,327,978	92.5840	7,942,824	8,579,000	8,336,538		4,940			4.500	4.692	MS	107,238	386,055	04/21/2022	03/21/2049
458652-AB-0	INTERCORP PERU LTD SR UNSEC		D	2	2.C FE	9,762,357	86.5620	8,591,232	9,925,000	9,826,032		15,365			3.875	4.075	FA	145,291	384,594	07/25/2019	08/15/2029
45866E-AA-5	INTERCORP FIN SER INC SR UNSEC		D	1	2.C FE	12,462,385	91.1170	11,594,640	12,725,000	12,607,561		27,610			4.125	4.390	AO	104,981	524,906	04/11/2018	10/19/2027
460599-AC-7	INTERNATIONAL GAME TECH SR SEC		D	1	3.A FE	17,016,663	100.1040	16,989,600	16,972,000	16,975,793		(5,809)			6.500	6.463	FA	416,757	1,103,180	02/09/2015	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECH SR SEC		D	2	3.A FE	9,600,000	101.4840	9,742,502	9,600,000	9,600,000					6.250	6.250	JJ	276,667	600,000	09/17/2018	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.A FE	39,478,320	97.9200	40,333,203	41,190,000	39,772,786		210,265			5.250	5.994	JJ	997,141	2,162,475	10/20/2022	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.A FE	2,950,000	97.1930	2,867,194	2,950,000	2,950,000					4.125	4.125	AO	25,690	121,688	03/16/2021	04/15/2026
461127-E*-9	INTERTEK FINANCE PLC C-SR-UNSEC		D		2.A	15,000,000	97.3190	14,597,850	15,000,000	15,000,000					4.050	4.049	AO	148,500	607,500	10/03/2014	10/03/2026
46115H-BB-2	INTESA SANPAOLO SPA SR UNSEC		D		2.A FE	34,925,100	93.0470	32,566,624	35,000,000	34,970,163		7,727			3.875	3.901	JJ	629,149	1,356,250	07/10/2017	07/14/2027
46115H-BD-8	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	2,480,350	92.7350	2,318,368	2,500,000	2,491,143		1,989			3.875	3.971	JJ	45,477	94,753	01/05/2018	01/12/2028
46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	13,592,450	102.4740	13,936,411	13,600,000	13,592,740		290			6.625	6.633	JD	27,531	450,500	06/12/2023	06/20/2033
46115H-CD-7	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	26,623,617	106.6010	28,409,277	26,650,000	26,623,789		172			7.200	7.214	MN	175,890		11/20/2023	11/28/2033
46115H-CF-2	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	49,885,000	109.7970	54,898,574	50,000,000	49,885,093		93			7.800	7.820	MN	357,500		11/20/2023	11/28/2053
46128M-AG-6	INVERSIONES CMPC SA CO.GUARNT		D	1	2.B FE	7,585,688	99.2420	7,542,389	7,600,000	7,598,748		1,694			4.750	4.774	MS	106,294	361,000	09/11/2014	09/15/2024
46128M-AJ-0	INVERSIONES CMPC SA CO.GUARNT		D		2.B FE	33,265,298	97.0130	32,256,842	33,250,000	33,268,003		(5,270)			4.375	4.357	AO	351,549	1,454,688	10/31/2019	04/04/2027
46128M-AN-1	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	7,787,130	92.7860	7,237,318	7,800,000	7,791,656		1,206			3.850	3.870	JJ	140,140	300,300	01/08/2020	01/13/2030
46128M-AQ-4	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	11,118,576	84.9830	9,518,130	11,200,000	11,138,458		7,444			3.000	3.085	AO	79,333	336,000	03/31/2021	04/06/2031
46128M-AS-0	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	10,581,305	103.5140	10,879,296	10,510,000	10,578,684		(2,620)			6.125	6.032	JD	14,305	321,869	06/26/2023	06/23/2033
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT		D	1	2.A FE	13,899,760	99.8660	13,981,290	14,000,000	13,999,082		11,501			4.000	4.085	JJ	234,889	560,000	11/06/2013	01/30/2024
46132F-AD-2	INVESCO FINANCE PLC		D		2.A FE	5,410,200	97.3630	4,868,156	5,000,000	5,154,833		(73,504)			3.750	2.188	JJ	86,458	187,500	06/03/2020	01/15/2026
465077-AK-1	ISRAEL ELECTRIC CORP LTD SR SEC		D	1	2.A FE	14,854,650	98.4710	14,770,701	15,000,000	14,984,389		17,278			5.000	5.125	MN	102,083	750,000	11/05/2014	11/12/2024
465077-AL-9	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.A FE	35,687,635	93.3480	33,651,954	36,050,000	35,870,230		34,411			4.250	4.370	FA	583,059	1,532,125	02/12/2018	08/14/2028
46507V-AB-8	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.A FE	13,671,870	105.8890	15,883,402	15,000,000	14,565,728		88,250			7.750	8.628	JD	51,667	1,162,500	05/22/2003	12/15/2027
46507W-AB-6	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.A FE	9,792,551	105.8890	9,000,595	8,500,000	8,879,000		(81,702)			7.750	6.454	JD	29,278	658,750	08/10/2005	12/15/2027
47032F-AB-5	JAMES HARDIE INTL FIN CO.GUARNT		D	1	3.A FE	23,650,500	96.7330	22,683,989	23,450,000	23,489,087		(29,132)			5.000	4.863	JJ	540,653	1,172,500	07/18/2018	01/15/2028
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A		D	1	3.B FE	34,398,745	93.1410	35,063,110	37,645,000	34,810,710		313,585			4.375	6.120	JJ	759,436	1,120,000	11/16/2023	01/15/2029
47837R-AA-8	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	24,043,750	83.0630	20,765,862	25,000,000	24,264,421		100,527			1.750	2.225	MS	128,819	437,500	10/08/2021	09/15/2030
47837R-AD-2	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	39,501,100	83.2110	33,284,559	40,000,000	39,605,138		46,462			2.000	2.139	MS	233,333	800,000	09/30/2021	09/16/2031
479142-D#-5	JOHNSON MATTHEY PLC SR-UNSEC		B		1.G YE	29,015,492	95.7070	28,058,373	29,316,950	29,316,950				1,511,100	2.540	2.540	JD	24,822	744,125	12/19/2018	12/19/2025
479142-E#-4	JOHNSON MATTHEY PLC SR-UNSEC		D		1.G	30,000,000	97.2450	29,173,500	30,000,000	30,000,000					3.970	3.970	AO	248,125	1,191,000	04/16/2020	04/16/2027
479142-E@-6	JOHNSON MATTHEY PLC SR-UNSEC		D		1.G	35,000,000	97.9050	34,266,750	35,000,000	35,000,000					3.790	3.790	AO	276,354	1,326,500	04/16/2020	04/16/2025
48126P-AA-0	KAZMUNAYGAS NATIONAL CO SERIES 144A		D		2.B FE	2,500,000	82.9510	2,073,785	2,500,000	2,500,000					3.500	3.500	AO	18,715	87,500	10/06/2020	04/14/2033
48268K-AG-6	KT CORP SERIES 144A		D		1.G FE	7,966,833	98.3090	7,845,062	7,980,000	7,972,745		4,298			4.000	4.059	FA	133,000	319,200	08/01/2022	08/08/2025
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.B FE	19,804,000	97.1500	19,430,000	20,000,000	19,924,722		20,550			4.750	4.875	AO	190,000	950,000	04/11/2017	04/19/2027
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.B FE	9,600,000	99.0500	9,508,834	9,600,000	9,600,000					5.375	5.375	AO	96,033	516,000	04/17/2018	04/24/2030
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.B FE	5,222,514	93.8800	4,952,170	5,275,000	5,226,363		780			6.375	6.450	AO	62,586	336,281	04/17/2018	10/24/2048
48668N-AA-9	KAZTRANSGAS JSC CO.GUARNT		D		2.C FE	18,862,011	95.7280	18,092,630	18,900,000	18,883,860		3,892			4.375	4.400	MS	218,203	826,875	09/19/2017	09/26/2027
49374J-AD-5	KIA CORP SERIES 144A		D		2.A FE	7,238,989	93.2120	6,781,172	7,275,000	7,251,941		6,972			2.750	2.857	FA	76,135	200,063	02/08/2022	02/14/2027
49836A-AA-2	KLABIN AUSTRIA GMBH CO.GUARNT		D	2	3.A FE	5,180,500	101.3540	5,270,429	5,200,000	5,188,384		1,841			5.750	5.800	AO	73,089	299,000	03/27/2019	04/03/2029
49836A-AB-0	KLABIN AUSTRIA GMBH SERIES 144A		D	1	3.A FE	1,171,500	101.0550	1,111,601	1,100,000	1,168,173		(1,091)			7.000	6.493	AO	18,822	77,000	07/28/2020	04/03/2049
50050G-AN-8	KOOKMIN BANK SERIES 144A		D		2.A FE	7,925,610	83.0840	6,646,681	8,000,000	7,944,728		7,270			2.500	2.611	MN	31,667	200,000	05/04/2021	11/04/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500630-CG-1	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	9,985,700	97.4840	9,748,366	10,000,000	9,997,210		1,561			3.375	3.392	MS	98,438	337,500	09/09/2015	09/16/2025
500631-AH-9	KOREA ELECTRIC POWER SR UNSEC		D		1.C FE	14,165,800	106.2330	15,934,920	15,000,000	14,806,263		53,989			7.000	7.477	FA	437,500	1,050,000	05/12/1999	02/01/2027
500631-AW-6	KOREA ELECTRIC POWER CO SERIES 144A		D		1.C FE	3,744,263	97.7640	3,666,145	3,750,000	3,745,920		1,081			4.000	4.034	JD	7,083	150,000	06/07/2022	06/14/2027
500631-AY-2	KOREA ELECTRIC POWER CO SERIES 144A		D		1.C FE	7,465,650	103.0610	7,729,566	7,500,000	7,472,507		5,562			5.500	5.598	AO	97,396	412,500	09/29/2022	04/06/2028
50063A-AA-4	KOREA ELECTRIC POWER BANK GTD.		D		1.C FE	869,300	106.3500	1,063,502	1,000,000	964,733		8,218			6.750	7.899	FA	28,125	67,500	02/09/1998	08/01/2027
50064Y-AQ-6	KOREA HYDRO & NUCLEAR PO SERIES 144A		D		1.C FE	6,954,850	98.3450	6,884,150	7,000,000	6,966,777		8,418			4.250	4.395	JJ	127,264	297,500	07/20/2022	07/27/2027
50177W-A*-2	LBC TANK TERMINALS HOLDINGS NE		D		2.C PL	31,333,333	92.4260	28,960,147	31,333,333	31,333,333					4.680	4.678	MN	219,960	1,486,766	10/25/2021	10/27/2029
50197@-AA-4	KNORR-BREMSE SR-SEC		D		1.G	63,263,178	83.0120	52,516,029	63,263,178	63,263,178					3.100	3.120	MON	108,953	1,961,149	04/12/2021	11/10/2041
50247V-AB-5	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	9,215,380	95.2050	9,044,462	9,500,000	9,268,817		6,506			5.250	5.454	JJ	229,979	498,750	07/11/2013	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	29,649,300	92.1010	27,630,297	30,000,000	29,714,851		8,061			4.875	4.950	MS	430,625	1,462,500	02/25/2014	03/15/2044
526250-AB-1	LENOVO GROUP LTD SERIES 144A		D	1	2.B FE	11,785,873	88.2910	10,322,059	11,691,000	11,765,876		(10,074)			3.421	3.312	MN	65,547	399,949	12/21/2021	11/02/2030
530371-AA-1	LIBERTY COSTA RICA SR SF SERIES 144A		D	2	4.B FE	10,000,000	102.3250	10,232,536	10,000,000	10,000,000					10.875	10.875	JJ	501,458	510,521	01/11/2023	01/15/2031
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC		D		2.C FE	8,474,040	91.7220	7,772,592	8,474,040	8,474,040					4.350	4.374	JAJO	88,059	368,621	07/18/2019	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC		D		2.C FE	9,433,242	97.5580	9,202,878	9,433,242	9,433,242					4.737	4.765	JAJO	100,542	446,853	03/11/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC		D		2.C FE	7,471,161	97.4970	7,284,146	7,471,161	7,471,161					4.737	4.765	JAJO	79,630	353,909	03/11/2019	04/10/2033
536576-AD-3	LISTRINDO CAPITAL BV CO.GUARNT		D	1	3.A FE	16,194,395	95.8800	16,311,106	17,012,000	16,663,831		110,886			4.950	5.757	MS	250,289	842,094	03/25/2020	09/14/2026
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.G FE	50,000,000	93.9550	46,977,671	50,000,000	50,000,000					3.574	3.574	MN	268,050	1,787,000	10/31/2017	11/07/2028
552081-AK-7	LYONDELLBASELL IND NV SR UNSEC		D	1	2.B FE	56,961,000	100.0080	56,965,428	56,961,000	56,961,000					5.750	5.749	AO	691,443	3,275,258	03/26/2012	04/15/2024
552081-AM-3	LYONDELLBASELL IND NV SR UNSEC		D	1	2.B FE	10,671,301	86.6640	9,403,022	10,850,000	10,687,871		2,256			4.625	4.717	FA	174,240	501,813	02/26/2015	02/26/2055
55377X-AB-2	MTN MAURITIUS INVSTMENTS CO.GUARNT		D	1	3.C FE	22,760,500	100.6980	22,908,795	22,750,000	22,754,304		(1,371)			6.500	6.492	AO	320,396	1,478,750	06/28/2018	10/13/2026
55382#-AA-6	MT-2002 STATUTORY TRUST-VNU SR-SEC		D	1	3.C	0.0000									7.740	0.000	JD		(90,131)		06/19/2023
556079-AD-3	MACQUARIE BANK LTD SERIES 144A		D	2	2.B FE	15,000,000	80.4750	12,071,222	15,000,000	15,000,000					3.052	2.873	MS	150,057	457,800	02/23/2021	03/03/2036
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	52,082,003	82.0580	42,431,971	51,710,000	52,000,159		(34,851)			2.691	2.608	JD	30,923	1,391,516	08/27/2021	06/23/2032
55608J-AK-4	MACQUARIE GROUP LTD SR UNSEC		D	1	1.F FE	25,250,000	93.5610	23,624,153	25,250,000	25,250,000					3.763	3.763	MN	87,098	950,158	11/20/2017	11/28/2028
55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC		D	2	1.F FE	20,000,000	98.9120	19,782,348	20,000,000	20,000,000					5.033	5.033	JJ	464,154	1,006,600	10/04/2018	01/15/2030
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	25,000,000	82.2050	20,551,133	25,000,000	25,000,000					2.871	2.657	JJ	332,956	717,750	10/06/2021	01/14/2033
55608J-BC-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	20,000,000	96.0270	19,205,465	20,000,000	20,000,000					4.098	4.098	JD	22,767	819,600	03/15/2022	06/21/2028
56068T-AD-9	MAJAPAHIT HOLDING BV CO.GUARNT		D		2.B FE	675,000	118.3750	1,775,625	1,500,000	753,009		13,187			7.875	17.674	JD	984	118,125	12/31/2008	06/29/2037
59284B-AE-8	MEXICHEM SAB DE CV CO.GUARNT		D	1	2.C FE	14,673,350	90.7190	13,607,805	15,000,000	14,719,658		6,543			5.875	6.033	MS	254,583	881,250	06/08/2015	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CO.GUARNT		D	1	2.C FE	4,760,928	94.8960	4,555,002	4,800,000	4,783,442		3,995			4.000	4.100	AO	46,400	192,000	09/27/2017	10/04/2027
59284M-AA-2	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	3,497,511	96.2950	3,362,630	3,492,000	3,493,234		(639)			4.250	4.228	AO	25,147	148,410	09/23/2016	10/31/2026
59284M-AB-0	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	7,670,873	85.9660	6,598,769	7,676,000	7,673,975		46			5.500	5.501	AO	71,536	422,180	12/13/2021	10/31/2046
59284M-AC-8	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	14,094,224	93.7040	13,141,078	14,024,000	14,074,592		(11,715)			3.875	3.776	AO	92,081	543,430	12/15/2020	04/30/2028
59284M-AD-6	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	15,826,256	86.0000	13,523,500	15,725,000	15,824,352		(2,195)			5.500	5.451	JJ	362,767	864,875	10/12/2021	07/31/2047
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A		D		3.A FE	8,273,984	88.6320	7,529,947	8,495,750	8,293,199		5,412			4.875	6.181	JAJO	87,435	346,913	12/18/2023	01/15/2028
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC		D	1	3.B FE	12,819,375	93.1350	12,321,757	13,230,000	12,835,991		16,616			5.125	5.936	JJ	312,651	493,538	12/06/2023	01/15/2028
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC		D	2	3.B FE	4,639,050	94.7830	4,563,780	4,815,000	4,655,607		13,523			6.250	6.993	MS	80,250	244,688	12/07/2023	03/25/2029
600814-AR-8	MILLICON INTL CELLULAR SERIES 144A		D	1	3.B FE	15,768,066	83.1410	13,909,541	16,730,000	15,804,726		82,726			4.500	5.313	AO	133,840	752,850	12/19/2022	04/27/2031
602736-AA-8	MINEJESA CAPITAL BV SR SEC		D		2.C FE	12,964,500	94.8750	11,883,094	12,525,000	12,765,230		(68,199)			4.625	3.991	FA	226,885	579,281	03/10/2021	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV SR SEC		D		2.C FE	8,000,000	87.5000	7,000,000	8,000,000	8,000,000					5.625	5.625	FA	176,250	450,000	08/03/2017	08/10/2037
603051-AA-1	MINERAL RESOURCES LTD SERIES 144A		D	2	3.C FE	372,949	101.5890	380,959	375,000	373,016		67			8.125	8.308	MN	5,078		11/16/2023	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	249,695	102.5290	256,322	250,000	249,707		12			8.000	8.012	MN	3,333		11/29/2023	11/01/2027
603051-AD-5	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	44,708,959	104.2330	46,472,111	44,585,000	44,679,995		(17,787)			8.500	8.440	MN	631,621	3,781,225	11/16/2023	05/01/2030
603051-AE-3	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	13,306,770	106.3770	14,153,460	13,305,000	13,306,729		(41)			9.250	9.246	AO	300,841		11/16/2023	10/01/2028
60475D-AB-7	MISC CAPITAL TWO LABUAN SERIES 144A		D	2	2.B FE	5,429,536	96.2700	5,241,893	5,445,000	5,434,586		2,941			3.750	3.813	AO	48,211	204,188	03/30/2022	04/06/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
606822-AN-4	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,500,000	96.9310	2,423,263	2,500,000	2,500,000					3.677	3.677	FA	32,940	91,925	02/15/2017	02/22/2027
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	97.3770	2,921,316	3,000,000	3,000,000					3.961	3.961	MS	39,280	118,830	02/26/2018	03/02/2028
606822-BE-3	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	15,000,000	92.1680	13,825,240	15,000,000	15,000,000					4.153	4.153	MS	197,268	622,950	02/26/2019	03/07/2039
606822-BK-9	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	30,150,000	87.5000	26,381,185	30,150,000	30,150,000					3.751	3.751	JJ	512,058	1,130,927	07/11/2019	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,000,000	91.8650	1,837,306	2,000,000	2,000,000					3.195	3.195	JJ	28,933	63,900	07/11/2019	07/18/2029
606822-BU-7	MITSUBISHI UFJ FIN GRP		D		1.G FE	50,350,000	84.1240	42,356,477	50,350,000	50,350,000					2.048	2.048	JJ	469,754	1,031,168	07/13/2020	07/17/2030
606822-BX-1	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	25,500,000	82.9750	21,158,584	25,500,000	25,500,000					2.309	2.308	JJ	263,322	588,795	07/12/2021	07/20/2032
606822-CB-8	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	20,250,000	83.8660	16,982,766	20,250,000	20,250,000					2.494	2.494	AO	109,424	505,035	10/05/2021	10/13/2032
606822-CG-7	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	15,000,000	95.1380	14,270,699	15,000,000	15,000,000					4.315	4.315	AO	129,450	647,250	04/11/2022	04/19/2033
60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	39,600,000	96.5470	38,232,656	39,600,000	39,600,000					4.254	4.254	MS	514,734	1,684,584	09/05/2018	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	35,000,000	89.9450	31,480,866	35,000,000	35,000,000					3.153	3.153	JJ	505,794	1,103,550	07/09/2019	07/16/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP		D	2	1.G FE	50,000,000	83.2320	41,616,215	50,000,000	50,000,000					2.201	2.166	JJ	525,794	1,100,500	07/06/2020	07/10/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP		D		2.B FE	14,300,000	81.3410	11,631,826	14,300,000	14,300,000					2.564	2.564	MS	109,996	366,652	09/08/2021	09/13/2031
62582P-AA-8	MUNICH RE SERIES 144A		D	2	1.F FE	23,000,000	100.0000	23,000,000	23,000,000	23,000,000					5.875	5.872	MN	142,632	1,351,250	05/18/2022	05/23/2042
62854A-AN-4	MYLAN NV CO.GUARNT		D	1	2.C FE	75,118,628	96.6390	71,358,497	73,840,000	74,180,902		(149,477)			3.950	3.725	JD	129,630	2,916,680	02/01/2017	06/15/2026
62856R-AD-7	MYRIAD INTL HOLDINGS BV CO.GUARNT		D	1	2.C FE	4,918,750	96.3560	4,817,800	5,000,000	4,963,915		9,161			4.850	5.077	JJ	117,882	242,500	06/28/2018	07/06/2027
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACT Senior Secured Bond		D		4.B FE	81,040,485	92.0000	84,724,143	92,091,460	84,905,429		2,488,070			4.750	8.273	JD	2,199,323	4,820,692	06/01/2022	06/30/2026
62878U-2B-7	NBN CO LTD SERIES 144A		D	1	1.D FE	43,977,120	85.7480	37,728,934	44,000,000	43,982,629		2,116			2.625	2.631	MN	179,667	1,155,000	04/26/2021	05/05/2031
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO.GUARNT		D	2	2.A FE	20,144,400	100.5180	20,103,550	20,000,000	20,046,331		(21,261)			5.350	5.228	MS	356,667	1,070,000	12/12/2018	03/01/2026
62947Q-BA-5	NXP BV NXP FUNDING LLC		D	1	2.A FE	5,899,210	99.8070	5,888,612	5,900,000	5,899,965		206			4.875	4.879	MS	95,875	287,625	05/16/2022	03/01/2024
62954H-AJ-7	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,401,051	84.2490	4,212,442	5,000,000	4,484,823		52,339			2.650	4.158	FA	50,056	132,500	05/16/2022	02/15/2032
62954H-AU-2	NXP BV NXP FDG NXP USA		D		2.A FE	34,905,067	76.2140	26,389,176	34,625,000	34,887,142		(11,287)			3.250	3.192	MN	156,293	1,125,313	05/16/2022	05/11/2041
62954H-AV-0	NXP BV NXP FDG NXP USA		D		2.A FE	9,974,012	97.1520	9,715,222	10,000,000	9,979,527		3,255			4.300	4.343	JD	15,528	430,000	05/16/2022	06/18/2029
62954H-AW-8	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,697,606	96.3830	4,530,016	4,700,000	4,698,913		790			2.700	2.718	MN	21,150	126,900	05/16/2022	05/01/2025
62954H-AX-6	NXP BV NXP FDG NXP USA		D		2.A FE	4,693,175	94.9390	4,462,129	4,700,000	4,695,326		1,308			3.150	3.182	MN	24,675	148,050	05/16/2022	05/01/2027
62954H-AY-4	NXP BV NXP FDG NXP USA		D		2.A FE	3,318,114	91.8940	3,055,490	3,325,000	3,319,405		778			3.400	3.430	MN	18,842	113,050	05/16/2022	05/01/2030
62954H-AZ-1	NXP BV NXP FDG NXP USA		D	1	2.A FE	9,997,784	97.4280	9,742,791	10,000,000	9,998,779		464			3.875	3.880	JD	13,993	387,500	05/16/2022	06/18/2026
62954H-BA-5	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,968,148	84.9560	4,247,808	5,000,000	4,973,377		3,243			2.500	2.580	MN	17,361	125,000	05/16/2022	05/11/2031
62983P-AA-3	NAKILAT INC SR SEC		D	1	1.E FE	8,326,873	103.0000	8,576,679	8,326,873	8,326,873					6.067	6.067	JD	1,403	252,596	12/07/2006	12/31/2033
62983P-AB-1	NAKILAT INC SECURED		D	1	1.F FE	6,011,373	104.2500	6,266,857	6,011,373	6,011,373					6.267	6.266	JD	1,046	188,366	12/07/2006	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD		D	2	2.A FE	60,000,000	90.6370	54,382,285	60,000,000	60,000,000					3.933	3.933	FA	976,695	2,359,800	07/29/2019	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	55,215,100	81.4650	45,050,061	55,300,000	55,241,225		8,066			2.332	2.349	FA	465,687	1,289,596	11/13/2020	08/21/2030
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	77,850,000	65.0620	50,650,606	77,850,000	77,850,000					2.648	2.648	JJ	956,292	2,061,468	01/05/2021	01/14/2041
632525-AY-7	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	5,068,200	83.6470	4,182,348	5,000,000	5,053,996		(6,483)			2.990	2.827	MN	16,611	149,500	09/30/2021	05/21/2031
6325C0-DJ-7	NATIONAL AUSTRALIA BANK SR UNSEC		D		1.D FE	26,973,000	96.7300	26,117,109	27,000,000	26,990,822		2,828			3.500	3.512	JJ	448,875	945,000	01/04/2017	01/10/2027
636203-AA-9	NATIONAL GAS CO SR UNSEC		D	1	3.B FE	23,001,070	91.0000	20,657,000	22,700,000	22,907,961		(11,874)			6.050	5.941	JJ	633,267	1,373,350	03/13/2014	01/15/2036
639057-AF-5	NATWEST GROUP PLC		D	2	1.G FE	1,367,338	100.5310	1,407,428	1,400,000	1,368,034		696			5.516	6.076	MS	19,521		11/17/2023	09/30/2028
64045D-AC-8	NEMAK SAB DE CV SERIES 144A		D	1	3.A FE	15,395,750	83.0880	14,125,025	17,000,000	15,630,458		141,038			3.625	4.886	JD	5,135	616,250	05/04/2022	06/28/2031
656531-AG-5	EQUINOR ASA CO.GUARNT		D	1	1.D FE	46,303,992	107.4450	50,499,236	47,000,000	46,799,630		41,320			6.800	6.922	JJ	1,473,711	3,196,000	08/05/2002	01/15/2028
656531-AM-2	EQUINOR ASA CO.GUARNT		D		1.D FE	20,275,023	109.5880	22,191,527	20,250,000	20,244,140		(396)			7.250	7.253	MS	399,656	1,468,125	05/07/2009	09/23/2027
67091G-AE-3	OCI NV SERIES 144A		D	1	2.C FE	14,611,295	97.4030	14,196,527	14,575,000	14,586,508		(14,120)			4.625	4.522	AO	142,309	674,094	03/17/2022	10/15/2025
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	21,792,980	99.7120	21,936,640	22,000,000	21,991,598		25,878			5.625	5.750	AO	226,875	1,237,500	04/16/2014	04/25/2024
67091T-AB-1	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	522,969	94.7000	473,500	500,000	520,057		(465)			6.875	6.516	AO	6,302	34,375	04/21/2016	04/25/2044
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	23,318,374	97.3830	23,274,633	23,900,000	23,768,099		67,687			4.500	4.822	AO	206,138	1,075,500	06/02/2017	10/22/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	9,532,814	85.9000	8,310,825	9,675,000	9,559,815		12,983			3.750	3.935	JD	8,063	362,813	12/21/2021	06/23/2031
67091T-AE-5	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	23,047,648	75.6360	19,089,720	25,239,000	23,096,884		28,981			5.125	5.732	JD	28,744	1,293,499	12/14/2022	06/23/2051
67117E-AA-6	OI SA SERIES 144A		D		5.B GI	677,392	99.5000	700,553	704,074	688,475		11,083			14.000	17.961	MON	4,381	29,862	06/07/2023	09/07/2024
67576J-AB-7	ODEBRECHT OIL & FINANCE CO.GUARNT		D		6. *	893	3.3750	102,890	3,048,589	102,890	96,183				0.000	0.000	JD			01/08/2018	01/01/9999
68217J-AA-2	OMGRID FUNDING LTD CO.GUARNT		D		3.A FE	7,600,000	99.3620	7,551,512	7,600,000	7,600,000					5.196	5.198	FA	148,086	394,896	05/09/2017	05/16/2027
68341P-AA-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.F FE	4,948,200	97.5140	4,875,720	5,000,000	4,985,287		5,565			3.750	3.876	JD	4,688	187,500	06/15/2016	06/22/2026
69033C-AC-3	OVERSEA-CHINESE BANKING SUBORD		D		1.F FE	22,910,910	99.3920	22,860,073	23,000,000	22,995,075		10,243			4.250	4.297	JD	32,583	977,500	12/19/2014	06/19/2024
692733-AB-4	OZTEL HOLDINGS SPC LTD SR SEC		D		3.B FE	8,386,002	104.3750	8,767,500	8,400,000	8,396,684		481			6.625	6.634	AO	103,571	556,500	07/18/2019	04/24/2028
69367C-AB-1	PTT PCL SR UNSEC		D		2.A FE	11,488,990	102.3050	12,276,647	12,000,000	11,690,467		17,773			5.875	6.190	FA	289,833	705,000	12/08/2005	08/03/2035
69369E-AF-6	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	26,091,250	101.0120	27,904,620	27,625,000	26,325,844		32,419			5.625	6.032	MN	176,973	1,553,906	08/24/2015	05/20/2043
69370N-AA-4	PT PELABUHAN INDO II SR UNSEC		D		2.B FE	14,411,150	96.8750	14,531,250	15,000,000	14,493,690		11,749			5.375	5.647	MN	125,417	806,250	05/13/2015	05/05/2045
69370N-AB-2	PT PELABUHAN INDO II SR UNSEC		D		2.B FE	9,622,500	98.1000	9,810,000	10,000,000	9,929,198		49,856			4.250	4.801	MN	66,111	425,000	12/08/2016	05/05/2025
69370P-AA-9	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	14,050,000	109.0330	16,354,988	15,000,000	14,162,933		17,562			6.450	6.962	MN	83,313	967,500	11/09/2015	05/30/2044
69370P-AF-8	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	13,750,000	90.8430	12,490,875	13,750,000	13,750,000					3.100	3.099	JJ	189,444	426,250	01/13/2020	01/21/2030
69370P-AL-5	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	5,712,000	84.5840	5,075,022	6,000,000	5,783,078		27,158			2.300	2.866	FA	54,433	138,000	04/26/2021	02/09/2031
69370T-AA-1	PELABUHAN INDONESIA III SR UNSEC		D		2.B FE	7,415,495	99.1250	7,384,813	7,450,000	7,446,801		4,098			4.875	4.934	AO	90,797	363,188	09/26/2014	10/01/2024
69371E-AA-3	SAKA ENERGI INDONESIA PT SR UNSEC		D		4.B FE	4,396,000	98.9500	4,349,842	4,396,000	4,396,000					4.450	4.450	MN	30,430	195,622	04/26/2017	05/05/2024
69377F-AB-2	FREEPORT INDONESIA PT SERIES 144A		D	1	2.C FE	11,231,313	98.0580	11,619,873	11,850,000	11,281,115		39,635			5.315	6.053	AO	134,713	550,103	08/30/2023	04/14/2032
706451-BG-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	40,393,666	76.6950	30,869,609	40,250,000	40,350,156		(7,419)			6.625	6.590	JD	118,514	2,666,563	04/21/2016	06/15/2035
706451-BR-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	9,413,668	70.5300	6,682,683	9,475,000	9,429,316		1,617			6.625	6.675	JD	27,899	627,719	11/20/2008	06/15/2038
714264-AK-4	PERNOD RICARD SA SR UNSEC		D	1	2.A FE	12,330,000	104.1980	13,024,748	12,500,000	12,367,609		4,168			5.500	5.594	JJ	317,014	687,500	01/05/2012	01/15/2042
715604-AA-2	PERU LNG SRL SR UNSEC		D		4.B FE	12,000,000	82.7310	9,927,696	12,000,000	12,000,000					5.375	5.375	MS	177,375	645,000	03/15/2018	03/22/2030
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	52,326,967	94.5000	49,423,500	52,300,000	52,359,417		(3,434)			5.250	5.237	AO	511,015	2,745,750	12/15/2017	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,964,148	97.2500	5,859,313	6,025,000	6,001,579		6,331			4.125	4.250	MN	31,757	248,531	05/08/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	18,323,604	93.4730	17,385,978	18,600,000	18,353,510		5,204			5.250	5.350	MN	124,775	976,500	05/08/2017	05/15/2047
71568P-AE-9	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,952,235	101.6250	6,072,094	5,975,000	5,963,487		2,262			5.450	5.500	MN	36,182	325,638	05/15/2018	05/21/2028
71568P-AF-6	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,932,300	102.5900	10,259,000	10,000,000	9,937,578		1,077			6.150	6.200	MN	68,333	615,000	05/15/2018	05/21/2048
71568P-AG-4	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,900,400	101.5000	10,150,000	10,000,000	9,945,394		9,119			5.375	5.500	JJ	232,917	537,500	10/18/2018	01/25/2029
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	4,650,500	94.4380	5,156,315	5,460,000	4,650,500					3.875	5.855	JJ	96,384	211,575	07/10/2019	07/17/2029
71568P-AK-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	1,914,930	88.2500	2,426,875	2,750,000	1,914,930					4.875	7.411	JJ	61,073	134,063	07/10/2019	07/17/2049
71645W-AQ-4	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	5,788,978	102.3750	6,019,632	5,880,000	5,809,805		2,314			6.875	7.000	JJ	180,790	404,250	10/23/2009	01/20/2040
71645W-AS-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	4,964,400	99.9940	4,999,678	5,000,000	4,971,998		849			6.750	6.806	JJ	144,375	337,500	01/20/2011	01/27/2041
71647N-AA-7	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	3,710,000	90.3170	4,515,863	5,000,000	3,847,653		24,363			5.625	7.981	MN	32,031	281,250	12/09/2016	05/20/2043
71647N-AK-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	1,802,378	104.3950	1,826,914	1,750,000	1,796,940		(1,033)			7.250	7.000	MS	36,653	126,875	05/15/2017	03/17/2044
71647N-AQ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	11,714,200	107.5620	12,907,416	12,000,000	11,906,183		33,462			8.750	9.120	MN	110,833	1,050,000	07/07/2016	05/23/2026
71647N-AS-8	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	19,600,000	105.3140	20,641,446	19,600,000	19,600,000					7.375	7.375	JJ	658,506	1,445,500	01/09/2017	01/17/2027
71647N-AY-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	6,362,091	101.6680	7,116,746	7,000,000	6,669,463		67,385			5.999	7.363	JJ	179,637	419,930	09/21/2018	01/27/2028
71647N-AZ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	10,882,384	100.7640	11,789,411	11,700,000	11,232,894		73,638			5.750	6.680	FA	280,313	672,750	06/28/2018	02/01/2029
71647N-BD-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	3,011,500	99.2110	2,976,315	3,000,000	3,011,216		(163)			6.900	6.869	MS	58,650	207,000	05/28/2019	03/19/2049
71654Q-AZ-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	17,058,765	68.1920	11,548,237	16,935,000	17,034,805		(3,097)			6.500	6.443	JD	88,674	1,100,775	09/30/2013	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	8,320,120	61.7740	4,941,921	8,000,000	8,264,716		(7,269)			5.500	5.233	JD	4,889	440,000	03/28/2016	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	5,806,590	65.1580	3,811,738	5,850,000	5,813,150		810			6.375	6.430	JJ	163,678	372,938	01/15/2014	01/23/2045
71654Q-BX-9	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	4,964,231	60.5520	3,027,606	5,000,000	4,969,146		689			5.625	5.674	JJ	123,438	281,250	03/28/2016	01/23/2046
71654Q-CC-4	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	6,549,514	65.4320	4,367,559	6,675,000	6,558,967		1,901			6.750	6.900	MS	125,156	450,563	03/23/2018	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	8,250,000	86.7470	7,156,656	8,250,000	8,250,000					5.350	5.350	FA	170,420	441,375	12/21/2018	02/12/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71654Q-CL-4	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	13,025,000	63.4610	8,265,823	13,025,000	13,025,000					6.350	6.350	FA	319,348	827,088	12/18/2018	02/12/2048
716564-AA-7	PETROLEOS DEL PERU SA SR UNSEC		D		4.A FE	18,000,000	71.4230	12,856,201	18,000,000	18,000,000					4.750	4.750	JD	28,500	864,000	06/12/2017	06/19/2032
716708-AF-9	PETROLIAM NASIONAL BHD SR UNSEC		D		2.A FE	5,214,000	107.1300	5,356,509	5,000,000	5,047,403		(14,840)			7.625	7.243	AO	80,486	381,250	03/07/2003	10/15/2026
716743-AJ-8	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	14,670,350	98.1420	14,721,232	15,000,000	14,950,420		39,215			3.500	3.782	MS	150,208	525,000	12/21/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	9,876,700	91.7890	9,178,858	10,000,000	9,897,567		2,809			4.500	4.576	MS	128,750	450,000	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	7,405,200	93.8100	7,035,750	7,500,000	7,436,330		8,824			3.500	3.652	AO	51,042	262,500	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	3,500,000	91.4930	3,202,253	3,500,000	3,500,000					4.550	4.550	AO	30,965	159,250	04/14/2020	04/21/2050
71675C-AB-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	9,902,990	85.2250	8,522,500	10,000,000	9,924,541		8,304			2.480	2.584	JJ	105,400	248,000	04/27/2021	01/28/2032
716973-AG-7	PFIZER INVESTMENT ENTER		D	1	1.F FE	31,942,314	102.0880	34,556,927	33,850,000	31,946,533		4,219			5.300	5.694	MN	209,306	897,025	11/07/2023	05/19/2053
716973-AH-5	PFIZER INVESTMENT ENTER		D	1	1.F FE	20,000,200	100.9600	20,191,979	20,000,000	20,000,200					5.340	5.340	MN	124,600	534,000	06/06/2023	05/19/2063
73730E-AB-9	POSCO SERIES 144A		D		2.A FE	4,730,668	98.2450	4,666,616	4,750,000	4,735,677		3,590			4.500	4.592	FA	87,281	213,750	07/28/2022	08/04/2027
73730E-AE-3	POSCO SERIES 144A		D		2.A FE	1,779,282	104.6870	1,884,372	1,800,000	1,780,776		1,494			5.875	6.030	JJ	48,175	52,875	01/09/2023	01/17/2033
73928Q-AA-6	POWER FINANCE CORP LTD SR UNSEC		D		2.C FE	6,656,136	104.2060	6,945,304	6,665,000	6,659,963		850			6.150	6.168	JD	28,465	409,898	11/28/2018	12/06/2028
73928Q-AB-4	POWER FINANCE CORP LTD SERIES 144A		D		2.C FE	8,715,432	92.3340	8,125,392	8,800,000	8,744,085		7,697			3.950	4.066	JJ	152,558	347,600	01/15/2020	04/23/2030
74365P-AA-6	PROSUS NV SERIES 144A		D	1	2.C FE	10,975,000	87.5260	9,606,020	10,975,000	10,975,000					3.680	3.679	JJ	179,502	403,880	01/14/2020	01/21/2030
74365P-AH-1	PROSUS NV SERIES 144A		D	1	2.C FE	7,950,000	86.2570	6,857,418	7,950,000	7,950,000					4.193	4.192	JJ	150,005	333,344	01/11/2022	01/19/2032
744330-AA-9	PRUDENTIAL FUNDING ASIA		D		1.F FE	44,765,302	90.7460	38,520,065	42,448,000	44,513,760		(251,543)			3.125	2.288	AO	283,724	1,326,500	03/03/2023	04/14/2030
74445P-AC-6	INDO ASAHAN/MINERAL IND SR UNSEC		D		2.C FE	3,657,525	104.9120	3,934,213	3,750,000	3,697,214		8,846			6.530	6.875	MN	31,290	244,875	11/07/2018	11/15/2028
74735K-2B-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.F FE	24,018,175	97.1620	24,776,259	25,500,000	24,933,715		122,679			3.875	4.473	JJ	414,464	988,125	08/14/2018	01/31/2028
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A		D		1.F FE	7,889,030	87.0100	6,939,079	7,975,000	7,910,246		7,937			2.625	2.749	AO	48,265	209,344	03/31/2021	04/08/2031
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1.G FE	4,140,165	98.4330	4,084,954	4,150,000	4,148,839		2,043			2.625	2.676	JJ	48,114	108,938	07/15/2019	07/22/2024
74977R-DN-1	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	4,941,550	95.3060	4,765,306	5,000,000	4,957,102		9,081			3.649	3.869	AO	43,078	182,450	04/06/2022	04/06/2028
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	29,770,100	89.7560	26,926,664	30,000,000	29,800,032		17,485			3.758	3.844	AO	266,192	1,127,400	04/06/2022	04/06/2033
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	19,352,400	94.9620	18,992,433	20,000,000	19,704,059		78,627			3.000	3.455	JD	8,333	600,000	03/29/2019	06/26/2027
759470-AQ-0	RELIANCE INDUSTRIES LTD SR UNSEC		D	1	2.B FE	17,819,640	98.7480	17,774,726	18,000,000	17,976,827		20,680			4.125	4.249	JJ	315,563	742,500	01/21/2015	01/28/2025
767201-AL-0	RIO TINTO FIN USA LTD CO.GUARNT		D	1	1.F FE	15,013,700	102.9010	15,435,159	15,000,000	15,010,081		(369)			5.200	5.194	MN	127,833	780,000	10/28/2010	11/02/2040
78009P-EH-0	ROYAL BK SCOTLND GRP PLC		D	2	1.G FE	1,415,970	98.4360	1,476,543	1,500,000	1,417,893		1,923			5.076	6.545	JJ	32,571		11/17/2023	01/27/2030
78081B-AK-9	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	38,264,782	84.0490	32,568,862	38,750,000	38,383,271		49,723			2.200	2.353	MS	281,799	852,500	08/03/2021	09/02/2030
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	40,983,481	75.1160	30,046,592	40,000,000	40,885,375		(41,733)			3.300	3.124	MS	436,333	1,320,000	08/03/2021	09/02/2040
78081B-AN-3	ROYALTY PHARMA PLC		D	1	2.C FE	9,514,400	81.6810	8,168,103	10,000,000	9,611,280		44,949			2.150	2.715	MS	71,069	215,000	10/26/2021	09/02/2031
78440P-AC-2	SK TELECOM CO LTD SR UNSEC		D		1.G FE	20,703,750	105.7260	22,202,423	21,000,000	20,913,434		20,769			6.625	6.757	JJ	622,198	1,391,250	03/27/2008	07/20/2027
78462Q-AD-1	SP POWERASSETS LTD SR UNSEC		D		1.B FE	49,877,000	97.1280	48,563,997	50,000,000	49,973,521		13,322			3.250	3.279	MN	167,014	1,625,000	11/17/2015	11/24/2025
78462Q-AE-9	SP POWERASSETS LTD SR UNSEC		D		1.B FE	2,959,050	94.9180	2,847,548	3,000,000	2,982,810		4,267			3.000	3.164	MS	23,750	90,000	01/05/2018	09/26/2027
78467K-B*-7	SSE PLC D-SR		D	1	2.A	30,000,000	99.2380	29,771,400	30,000,000	30,000,000					4.010	4.010	AO	247,283	1,203,000	04/16/2012	04/16/2024
78486L-AA-0	SURA ASSET MANAGEMENT CO.GUARNT		D		2.B FE	9,944,900	96.2000	9,620,000	10,000,000	9,979,213		5,763			4.375	4.444	AO	97,222	437,500	04/06/2017	04/11/2027
78520L-AB-6	SABIC CAPITAL II BV CO.GUARNT		D		1.F FE	9,909,750	98.8760	9,862,841	9,975,000	9,940,169		6,383			4.500	4.582	AO	100,997	448,875	10/03/2018	10/10/2028
786584-A#-9	SAFRAN C-SR-UNSEC		D	1	1.G	20,000,000	99.8540	19,970,800	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
80007R-AE-5	SANDS CHINA LTD SR UNSEC		D	2	2.C FE	11,365,781	99.1650	11,403,958	11,500,000	11,425,990		13,558			5.400	5.559	FA	246,675	678,500	01/23/2019	08/08/2028
80007R-AS-4	SANDS CHINA LTD		D	1	2.C FE	4,996,474	83.6900	4,184,494	5,000,000	4,986,674		(9,934)			3.500	3.540	FA	69,514	187,500	08/04/2022	08/08/2031
80414L-2E-4	SAUDI ARABIAN OIL CO SR UNSEC		D		1.E FE	12,473,558	89.3550	11,348,110	12,700,000	12,510,584		8,517			4.250	4.385	AO	112,448	539,750	04/26/2019	04/16/2039
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A		D	2	1.E FE	13,540,335	85.8730	11,764,601	13,700,000	13,583,054		15,344			2.250	2.385	MN	31,681	308,250	04/26/2021	11/24/2030
80627D-AC-0	IHO VERWALTUNGS GMBH SR SEC		D	1	3.B FE	40,492,783	95.7500	38,530,758	40,241,000	40,221,513		728			4.750	4.638	MN	244,241	1,892,448	11/29/2023	09/15/2026
81013T-AC-5	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	64,970,100	100.4620	65,300,427	65,000,000	64,996,999		2,341			5.810	5.814	MS	1,111,969	3,776,500	03/15/2005	03/15/2025
81725W-AJ-2	SENSATA TECHNOLOGIES BV CO.GUARNT		D	1	3.B FE	20,000,000	100.1210	20,024,160	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	03/19/2015	10/01/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A		D	1	3.B FE	7,375,636	92.9320	6,876,932	7,400,000	7,376,076		440			4.000	4.065	AO	62,489	288,000	11/16/2023	04/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	85,523,950	114.9850	97,737,187	85,000,000	85,368,803		(15,322)			6.375	6.329	JD	240,833	5,418,750	02/05/2009	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.E FE	24,880,000	106.4120	26,603,076	25,000,000	24,912,463		3,259			5.500	5.533	MS	366,667	1,375,000	03/18/2010	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	13,209,560	94.4540	12,562,405	13,300,000	13,228,324		2,215			4.550	4.592	FA	233,655	605,150	08/07/2013	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	15,477,649	98.0310	15,219,377	15,525,000	15,517,624		5,219			3.250	3.286	MN	70,078	504,563	05/06/2015	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	19,833,200	95.2300	19,046,005	20,000,000	19,888,853		7,500			4.125	4.187	MN	114,583	825,000	05/06/2015	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	19,461,195	91.6200	17,865,938	19,500,000	19,467,792		895			4.375	4.387	MN	118,490	853,125	05/06/2015	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	42,102,393	86.7770	37,205,666	42,875,000	42,220,443		17,592			4.000	4.105	MN	242,958	1,715,000	05/05/2016	05/10/2046
822582-CE-0	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,461,650	73.4840	1,837,093	2,500,000	2,465,042		858			3.125	3.205	MN	11,719	78,125	11/04/2019	11/07/2049
82460C-AJ-3	SHINHAN BANK SUBORD		D		2.A FE	10,866,399	96.6230	10,531,863	10,900,000	10,891,450		3,597			3.875	3.912	MS	113,807	422,375	11/15/2016	03/24/2026
82460C-AN-4	SHINHAN BANK SUBORD		D		2.A FE	12,073,120	93.2200	11,372,840	12,200,000	12,126,251		12,179			4.000	4.128	AO	92,178	488,000	04/15/2019	04/23/2029
82460C-AR-5	SHINHAN BANK SERIES 144A		D		2.A FE	2,786,336	92.4600	2,588,869	2,800,000	2,788,281		1,147			4.375	4.436	AO	26,542	122,500	04/06/2022	04/13/2032
82460P-2A-2	SHINHAN FINANCIAL GROUP SUBORD		D	2	2.B FE	8,250,000	97.2380	8,022,135	8,250,000	8,250,000					3.340	3.340	FA	111,751	275,550	07/29/2019	02/05/2030
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2.A FE	99,955,997	96.2010	96,201,110	100,000,000	99,984,594		4,334			3.200	3.205	MS	871,111	3,200,000	10/14/2016	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	75,215,250	104.0730	78,054,892	75,000,000	75,042,206		(14,582)			6.125	6.101	FA	1,709,896	4,593,750	06/27/2008	08/17/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	19,949,200	97.8760	19,575,111	20,000,000	19,991,837		5,591			3.250	3.280	MN	61,389	650,000	05/18/2015	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	29,777,400	94.2430	28,272,889	30,000,000	29,814,723		5,098			4.400	4.445	MN	124,667	1,320,000	05/18/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	69,572,600	79.1630	56,205,910	71,000,000	69,795,764		34,195			3.300	3.407	MS	689,883	2,343,000	10/27/2016	09/15/2046
82620K-BE-2	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.E FE	6,660,300	85.2800	6,396,022	7,500,000	6,802,009		83,389			2.150	3.632	MS	49,271	161,250	04/12/2022	03/11/2031
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.E FE	29,305,100	78.2640	23,479,339	30,000,000	29,357,559		27,316			2.875	3.033	MS	263,542	862,500	02/11/2022	03/11/2041
82655A-AC-7	SIGMA ALIMENTOS SA SR UNSEC		D	1	2.C FE	19,959,400	97.4920	19,498,324	20,000,000	19,988,981		4,403			4.125	4.150	MN	135,208	825,000	04/25/2016	05/02/2026
8265QN-AA-0	SIGMA FINANCE NL CO.GUARNT		D	1	2.C FE	9,305,884	98.1780	9,228,722	9,400,000	9,352,390		9,842			4.875	5.009	MS	119,654	458,250	01/23/2019	03/27/2028
82929R-AC-0	SINGAPORE TELECOMMUNICAT SR UNSEC		D	1	1.F FE	68,444,430	117.1910	78,518,136	67,000,000	67,701,880		(64,145)			7.375	7.199	JD	411,771	4,941,250	01/23/2002	12/01/2031
833636-AH-6	SOCIEDAD QUIMICA Y MINER SR UNSEC		D	2	2.A FE	9,923,412	94.2740	9,356,727	9,925,000	9,924,068		152			4.250	4.252	MN	63,272	421,813	05/02/2019	05/07/2029
833636-AJ-2	SOCIEDAD QUIMICA Y MINER SERIES 144A		D	1	2.A FE	14,957,100	78.5440	11,781,663	15,000,000	14,960,149		822			4.250	4.267	JJ	281,563	637,500	01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINER SERIES 144A		D		2.A FE	24,789,450	69.0410	17,260,250	25,000,000	24,798,682		4,216			3.500	3.546	MS	269,792	875,000	09/14/2021	09/10/2051
833636-AN-3	SOCIEDAD QUIMICA Y MINER SERIES 144A		D	1	2.A FE	20,171,522	106.1500	21,442,300	20,200,000	20,172,250		728			6.500	6.518	MN	196,950		12/06/2023	11/07/2033
83367T-BJ-7	SOCIETE GENERALE SUBORD		D		2.C FE	12,304,875	97.6940	12,211,691	12,500,000	12,469,921		22,273			4.250	4.445	AO	113,628	531,250	04/08/2015	04/14/2025
83367T-BR-9	SOCIETE GENERALE SUBORD		D		2.C FE	29,886,600	97.9310	29,379,291	30,000,000	29,974,197		12,706			4.750	4.798	MN	146,458	1,425,000	11/17/2015	11/24/2025
83368R-AK-8	SOCIETE GENERALE SR UNSEC		D		2.B FE	19,864,800	95.5550	19,110,967	20,000,000	19,953,134		14,252			4.000	4.083	JJ	375,556	800,000	01/05/2017	01/12/2027
83368R-AT-9	SOCIETE GENERALE SR UNSEC		D		2.B FE	29,981,100	99.5200	29,856,112	30,000,000	29,999,016		4,034			3.875	3.889	MS	300,313	1,162,500	03/21/2019	03/28/2024
83368R-BD-3	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	45,773,800	82.5110	37,831,375	45,850,000	45,789,433		6,237			2.889	2.907	JD	80,948	1,324,607	06/03/2021	06/09/2032
83368R-BS-0	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	9,948,100	105.5960	10,559,648	10,000,000	9,949,323		1,223			6.691	6.761	JJ	317,823		11/21/2023	01/10/2034
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC		D	1	3.C FE	8,108,000	99.6780	8,081,893	8,108,000	8,108,000					6.750	6.750	AO	101,857	547,290	04/17/2018	04/24/2033
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1.D FE	9,980,200	99.8880	9,988,819	10,000,000	9,999,921		2,060			2.650	2.671	JJ	122,194	265,000	05/08/2013	01/15/2024
85771P-AL-6	EQUINOR ASA CO.GUARNT		D	1	1.D FE	41,762,150	87.9910	36,956,060	42,000,000	41,813,006		6,201			3.950	3.983	MN	211,983	1,659,000	07/31/2014	05/15/2043
85771P-AN-2	EQUINOR ASA CO.GUARNT		D	1	1.D FE	9,992,700	99.6770	9,967,661	10,000,000	9,999,854		873			3.700	3.709	MS	123,333	370,000	11/05/2013	03/01/2024
86425Q-AA-6	SURA ASSET MANAGEMENT CO.GUARNT		D	1	2.B FE	14,840,424	99.3140	14,773,016	14,875,000	14,873,748		4,166			4.875	4.904	AO	149,060	725,156	04/21/2016	04/17/2024
865622-BJ-2	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	14,952,150	99.9630	14,994,450	15,000,000	14,999,860		5,674			3.950	3.989	JJ	281,438	592,500	01/07/2014	01/10/2024
865622-BW-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	14,770,889	97.7220	14,487,340	14,825,000	14,815,206		5,993			3.650	3.694	JJ	237,488	541,113	07/14/2015	07/23/2025
86562M-AC-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	3,000,000	97.4610	2,923,815	3,000,000	3,000,000					3.784	3.784	MS	35,317	113,520	03/02/2016	03/09/2026
86562M-AK-6	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	20,000,000	95.2290	19,045,809	20,000,000	20,000,000					3.010	3.010	AO	120,400	602,000	10/11/2016	10/19/2026
86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	25,000,000	97.9290	24,482,290	25,000,000	25,000,000					4.306	4.306	AO	224,271	1,076,500	10/10/2018	10/16/2028
86562M-BP-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	49,988,900	91.0390	45,519,444	50,000,000	49,993,438		1,071			3.040	3.043	JJ	696,667	1,520,000	07/09/2019	07/16/2029
86562M-BZ-2	SUMITOMO MITSUI FINL GRP		D		2.A FE	9,830,300	82.8460	8,284,587	10,000,000	9,870,696		17,525			2.142	2.351	MS	58,310	214,200	08/31/2021	09/23/2030
86562M-CB-4	SUMITOMO MITSUI FINL GRP		D		1.G FE	75,000,000	84.2160	63,162,227	75,000,000	75,000,000					2.130	2.130	JJ	767,688	1,597,500	06/29/2020	07/08/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-CK-4	SUMITOMO MITSUI FINL GRP		D		2.A FE	25,000,000	74.9820	18,745,445	25,000,000	25,000,000					2.930	2.930	MS	211,611	732,500	09/13/2021	09/17/2041
86562M-CY-4	SUMITOMO MITSUI FINL GRP		D		2.A FE	24,400,000	111.1780	27,127,369	24,400,000	24,400,000					6.184	6.184	JJ	704,151		07/06/2023	07/13/2043
86964W-AB-8	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	3,513,549	105.7550	3,648,548	3,450,000	3,509,173		(1,065)			7.000	6.850	MS	70,438	241,500	11/06/2018	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	1,557,358	102.1600	1,532,405	1,500,000	1,533,566		(5,955)			6.000	5.464	JJ	41,500	90,000	08/14/2019	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	4,927,565	96.6860	4,834,291	5,000,000	4,953,992		6,341			5.000	5.179	JJ	115,278	250,000	08/14/2019	01/15/2030
86964W-AK-8	SUZANO AUSTRIA G		D	1	2.C FE	4,842,500	82.9790	4,148,957	5,000,000	4,870,023		13,781			3.125	3.499	JJ	72,049	156,250	12/20/2021	01/15/2032
87020P-AX-5	SWEDBANK AB SERIES 144A		D		1.G FE	25,000,000	101.9760	25,494,026	25,000,000	25,000,000					6.136	6.136	MS	464,461		09/05/2023	09/12/2026
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A		D		2.A FE	19,390,200	82.0750	15,914,507	19,390,200	19,390,200					3.625	3.624	JJ	294,825	702,895	01/13/2022	01/31/2049
874060-AW-6	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2.A FE	35,051,473	101.4860	35,520,176	35,000,000	35,028,287		(6,344)			5.000	4.977	MN	170,139	1,750,000	12/13/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.A FE	9,590,093	85.6880	9,489,894	11,075,000	9,863,458		165,747			2.050	4.039	MS	57,390	227,038	04/28/2022	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL		D	1	2.A FE	33,044,250	76.8550	25,304,625	32,925,000	33,027,676		(4,940)			3.025	3.000	JJ	475,858	995,981	06/29/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	30,671,100	71.5090	22,489,597	31,450,000	30,650,991		8,426			3.175	3.294	JJ	477,079	919,163	02/06/2023	07/09/2050
87936V-AB-3	TELFON CELUAR DEL PARAGU SERIES 144A		D	1	3.A FE	2,712,563	97.4200	2,484,215	2,550,000	2,560,862		(37,414)			5.875	4.111	AO	31,627	149,813	01/21/2020	04/15/2027
87938W-AC-7	TELEFONICA EMISIONES SAU CO.GUARNT		D	1	2.C FE	3,223,470	113.1150	3,393,440	3,000,000	3,144,759		(7,365)			7.045	6.475	JD	6,458	211,350	01/05/2007	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU CO.GUARNT		D		2.C FE	42,290,330	97.9440	40,622,388	41,475,000	41,806,525		(96,206)			4.103	3.833	MS	534,151	1,701,719	04/20/2022	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	37,691,116	91.4450	28,348,045	31,000,000	36,649,664		(313,480)			4.665	3.069	MS	461,965	1,446,150	08/12/2020	03/06/2038
880277-AB-4	TENAGA NASIONAL BERHAD SR UNSEC		D		2.A FE	14,621,250	103.6960	14,517,452	14,000,000	14,094,691		(46,848)			7.500	7.099	MN	175,000	1,050,000	11/25/2003	11/01/2025
88032W-AU-0	TENCENT HOLDINGS LTD SERIES 144A		D	1	1.E FE	22,493,925	85.2180	19,174,145	22,500,000	22,498,036		280			2.390	2.391	JD	41,825	537,750	05/27/2020	06/03/2030
88034Q-AA-5	TENGIZCHEVROIL FIN CO IN SR SEC		D		3.A FE	38,537,086	93.5460	36,482,940	39,000,000	38,866,357		51,728			4.000	4.151	FA	589,333	1,560,000	11/15/2016	08/15/2026
880340-AC-1	TENGIZCHEVROIL FIN CO IN SERIES 144A		D		3.A FE	8,904,510	82.1360	7,392,240	9,000,000	8,933,725		8,793			3.250	3.375	FA	110,500	292,500	07/15/2020	08/15/2030
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.C FE	7,823,900	67.6850	6,091,633	9,000,000	7,960,855		24,219			4.100	4.951	AO	92,250	369,000	08/04/2017	10/01/2046
88167A-AK-7	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.C FE	12,494,331	102.2000	12,723,900	12,450,000	12,472,493		(4,632)			6.750	6.699	MS	280,125	840,375	05/17/2018	03/01/2028
88167A-AR-2	TEVA PHARMACEUTICALS NE		D		3.C FE	8,345,619	109.0580	9,084,540	8,330,000	8,344,639		(979)			8.125	8.094	MS	199,284	349,686	03/02/2023	09/15/2031
88322Y-AK-7	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	4,840,675	84.5290	4,226,450	5,000,000	4,882,774		16,268			2.500	2.901	JD	4,514	125,000	05/06/2021	06/18/2030
88322Y-AL-5	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	8,400,000	70.4080	5,914,306	8,400,000	8,400,000					3.750	3.750	JD	11,375	315,000	06/11/2020	06/18/2050
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	19,949,000	99.9190	19,983,792	20,000,000	19,999,776		5,828			3.700	3.730	JJ	341,222	740,000	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	34,141,656	99.4610	34,214,442	34,400,000	34,391,887		29,074			3.750	3.838	AO	290,250	1,290,000	01/08/2014	04/10/2024
89153V-AX-7	TOTAL CAPITAL INTL SA		D	1	1.E FE	3,075,000	77.7100	2,389,592	3,075,000	3,075,000					2.986	2.986	JD	510	91,820	06/24/2020	06/29/2041
892938-AA-9	TRANE TECH FIN LTD		D	1	2.A FE	4,369,269	103.5370	4,529,723	4,375,000	4,369,640		371			5.250	5.267	MS	75,286	114,844	02/16/2023	03/03/2033
89366L-AE-4	TRANSELEC SA SR UNSEC		D	1	2.B FE	9,885,700	93.2420	9,324,160	10,000,000	9,947,144		9,314			3.875	3.992	JJ	181,910	387,500	07/07/2016	01/12/2029
89378T-AD-5	TRANSNET SOC LTD SERIES 144A		D		3.C FE	13,000,000	100.6300	13,081,900	13,000,000	13,000,000					8.250	8.250	FA	431,979	536,250	01/30/2023	02/06/2028
89387Y-AC-5	TRANSPRTDRA DE GAS INTL SR UNSEC		D		2.C FE	17,250,000	98.2670	16,951,018	17,250,000	17,250,000					5.550	5.550	MN	159,563	957,375	10/17/2018	11/01/2028
89388A-AA-0	TRANSPORT DE GAS PERU SR UNSEC		D	1	2.A FE	40,820,525	98.4710	41,431,690	42,075,000	41,773,145		121,016			4.250	4.582	AO	302,998	1,788,188	04/21/2016	04/30/2028
89400P-AE-3	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	28,965,183	97.6950	28,533,760	29,207,000	29,148,616		26,226			4.125	4.226	FA	498,649	1,204,789	12/02/2015	02/02/2026
89400P-AG-8	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	26,853,229	94.8440	25,494,018	26,880,000	26,869,767		2,520			3.375	3.386	MS	249,480	907,200	10/06/2016	03/22/2027
89636D-AA-4	TRINIDAD GEN UNLTD SR UNSEC		D		3.B FE	5,407,600	98.3460	5,409,052	5,500,000	5,470,261		10,344			5.250	5.475	MN	45,719	288,750	10/27/2016	11/04/2027
89641U-AC-5	TRINITY ACQUISITION PLC		D	2	2.B FE	967,980	98.7080	987,077	1,000,000	969,474		1,494			4.400	5.895	MS	12,956		11/17/2023	03/15/2026
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT		D	1	5.B FE	3,948,000	86.5750	3,417,979	3,948,000	3,948,000					5.375	5.373	MN	34,189	212,205	08/15/2017	09/01/2025
898324-AC-2	TRUST F/1401 SR UNSEC		D	1	2.C FE	3,290,940	97.5870	2,927,613	3,000,000	3,120,931		(63,360)			5.250	2.971	JJ	66,063	157,500	03/25/2021	01/30/2026
900111-AB-1	TURKCELL ILETISIM HIZMET SR UNSEC		D	1	4.B FE	3,764,492	94.5000	3,638,250	3,850,000	3,807,121		8,530			5.800	6.100	AO	49,622	223,300	04/05/2018	04/11/2028
900111Q-AB-6	TURK TELEKOMUNIKASYON AS SR UNSEC		D		4.B FE	24,359,146	97.4400	24,847,200	25,500,000	25,424,022		157,195			4.875	5.534	JD	41,438	1,243,125	04/21/2016	06/19/2024
900111Q-AC-4	TURK TELEKOMUNIKASYON AS SR UNSEC		D		4.B FE	3,180,672	98.7500	3,160,000	3,200,000	3,195,632		3,509			6.875	7.000	FA	75,167	220,000	02/21/2019	02/28/2025
90016A-AB-6	TURK SISE VE CAM FABRIKA CO.GUARNT		D	2	4.C FE	9,837,600	99.2700	9,927,000	10,000,000	9,940,048		24,277			6.950	7.250	MS	206,569	695,000	03/07/2019	03/14/2026
90016B-AE-8	TURKIYE IS BANKASI A.S SR UNSEC		D		4.C FE	21,767,278	99.7350	21,617,648	21,675,000	21,680,240		(16,140)			6.125	6.046	AO	243,392	1,327,594	10/04/2017	04/25/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	11,752,132	98.7920	11,657,406	11,800,000	11,796,728		5,454			3.450	3.498	FA	169,625	407,100	07/31/2014	08/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	6,309,630	97.8960	6,191,942	6,325,000	6,321,290		1,650			3.700	3.729	FA	88,409	234,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	6,447,935	95.2370	6,190,394	6,500,000	6,479,281		5,311			3.125	3.219	FA	76,736	203,125	07/31/2017	08/15/2027
902133-AY-3	TYCO ELECTRONICS GROUP S		D	1	1.G FE	16,173,917	86.5130	14,620,637	16,900,000	16,288,462		64,949			2.500	3.002	FA	172,521	422,500	04/06/2022	02/04/2032
902613-AA-6	UBS GROUP AG SR UNSEC		D	2	1.G FE	32,495,199	89.2310	28,065,000	31,452,000	32,116,305		(109,292)			3.126	2.715	FA	376,889	983,190	06/03/2020	08/13/2030
902613-AE-8	UBS GROUP AG SERIES 144A		D	2	1.G FE	34,866,880	79.7620	28,315,461	35,500,000	35,150,139		130,370			2.095	2.202	FA	289,226	743,725	11/04/2021	02/11/2032
902613-AP-3	UBS GROUP AG SERIES 144A		D	1	1.G FE	18,150,000	98.4790	17,873,942	18,150,000	18,150,000					4.751	4.751	MN	117,370	862,307	05/03/2022	05/12/2028
902613-AX-6	UBS GROUP AG		D		1.G FE	16,005,334	97.9650	15,747,824	16,075,000	16,012,977		7,642			3.750	4.071	MS	159,076	263,906	11/17/2023	03/26/2025
902674-A2-6	UBS AG LONDON SERIES WI		D		1.E FE	5,703,026	98.5150	5,639,956	5,725,000	5,703,471		444			4.500	4.526	JD	3,578	128,813	10/12/2023	06/26/2048
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A		D	1	3.C FE	34,698,958	88.0110	32,916,114	37,400,000	35,003,256		221,793			4.875	5.892	JJ	840,721	1,803,750	11/29/2023	07/15/2031
90351D-AB-3	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	19,962,600	97.7990	19,559,770	20,000,000	19,992,398		4,156			4.125	4.148	MS	222,292	825,000	09/21/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	29,559,529	97.6520	28,929,517	29,625,000	29,607,717		7,058			4.125	4.152	AO	257,984	1,222,031	03/29/2016	04/15/2026
903742-AA-2	ULKER BISKUVI SANAYI AS SERIES 144A		D		4.B FE	10,100,000	97.8920	9,887,092	10,100,000	10,100,000					6.950	6.950	AO	118,942	701,950	10/21/2020	10/30/2025
90403Y-AA-7	ULTRATECH CEMENT LTD SERIES 144A		D	1	2.C FE	12,860,739	84.5170	11,135,176	13,175,000	12,924,651		30,842			2.800	3.099	FA	138,338	368,900	12/08/2021	02/16/2031
91127K-AC-6	UNITED OVERSEAS BANK LTD SUBORD		D	2	1.F FE	10,364,328	99.4960	10,347,621	10,400,000	10,379,486		3,439			3.750	3.792	AO	82,333	390,000	04/08/2019	04/15/2029
91127K-AE-2	UNITED OVERSEAS BANK LTD SERIES 144A		D	2	1.F FE	9,955,500	91.0710	9,107,104	10,000,000	10,361,485		155,871			2.000	2.092	AO	42,778	200,000	04/07/2021	10/14/2031
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A		D	1	4.A FE	31,689,600	85.3720	27,319,088	32,000,000	31,732,458		27,509			5.000	5.068	JUL	737,778	1,600,000	01/06/2022	01/15/2032
91911T-AE-3	VALE OVERSEAS LIMITED CO.GUARNT		D		2.C FE	3,251,400	117.4340	3,523,029	3,000,000	3,151,587		(9,815)			8.250	7.524	JJ	112,750	247,500	05/23/2006	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	6,463,090	109.1240	7,638,673	7,000,000	6,627,259		16,661			6.875	7.528	MN	53,472	481,250	02/04/2008	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	16,164,496	109.8090	18,008,627	16,400,000	16,220,931		6,024			6.875	6.990	MN	159,729	1,127,500	11/03/2009	11/10/2039
92769X-AP-0	VIRGIN MEDIA SECURED FIN SR SEC		D	2	3.C FE	373,380	96.6240	386,497	400,000	373,798		418			5.500	6.983	MN	2,811		11/29/2023	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FIN SERIES 144A		D	1	3.C FE	12,669,980	89.0300	13,532,560	15,200,000	12,789,888		116,179			4.500	7.586	FA	258,400	225,000	11/16/2023	08/15/2030
92857W-AB-6	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	44,974,436	108.5590	46,843,237	43,150,000	44,048,407		(76,516)			6.250	5.942	MN	232,231	2,696,875	11/20/2008	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	1,987,800	108.1740	2,163,487	2,000,000	1,991,983		385			6.150	6.195	FA	42,367	123,000	02/20/2007	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2.B FE	33,576,229	87.1720	26,025,983	29,856,000	33,297,956		(128,012)			4.375	3.529	FA	478,940	1,306,200	04/06/2022	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	13,818,140	99.7380	13,963,373	14,000,000	13,909,671		18,099			4.375	4.538	MN	52,743	612,500	05/23/2018	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	6,867,280	100.3530	7,024,712	7,000,000	6,891,992		4,951			5.000	5.153	MN	30,139	350,000	05/23/2018	05/30/2038
92857W-BS-8	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	9,825,100	90.6030	9,060,317	10,000,000	9,838,041		3,106			4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC		D		2.B FE	28,880,280	82.9470	19,907,263	24,000,000	28,527,363		(105,931)			4.250	3.195	MS	294,667	1,020,000	08/12/2020	09/17/2050
92857W-BY-5	VODAFONE GROUP PLC		D		2.B FE	1,394,162	100.8310	1,411,639	1,400,000	1,394,231		69			5.625	5.654	FA	30,844	39,375	02/07/2023	02/10/2053
92858R-AA-8	VMED O2 UK FINANCING I SERIES 144A		D	2	3.C FE	164,798	87.3240	174,649	200,000	165,239		441			4.250	7.451	JJ	3,919		11/16/2023	01/31/2031
92858R-AB-6	VMED O2 UK FINAN SERIES 144A		D	1	3.C FE	34,899,598	89.2610	30,803,833	34,510,000	34,784,932		(52,255)			4.750	4.574	JJ	755,865	1,620,225	11/16/2023	07/15/2031
92928W-AH-8	WMC FINANCE USA LTD CO.GUARNT		D	1	1.F FE	9,981,242	106.9760	10,697,575	10,000,000	9,990,923		694			6.250	6.263	MN	79,861	625,000	08/19/2003	05/15/2033
92931D-AE-2	PL UK DISTR/WESTERN PWR SR UNSEC		D	1	2.B FE	24,650,270	104.5440	27,181,554	26,000,000	25,513,764		77,624			7.375	7.838	JD	85,222	1,917,500	10/23/2001	12/15/2028
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT		D	1	2.B FE	47,045,299	98.3130	46,742,689	47,545,000	47,509,172		48,286			3.750	3.858	MS	505,166	1,782,938	09/13/2017	09/19/2024
961214-DF-7	WESTPAC BANKING CORP SUBORD		D	1	2.A FE	69,868,444	96.1440	67,642,457	70,355,000	70,016,541		30,548			4.322	4.388	MN	320,967	3,040,743	09/20/2018	11/23/2031
961214-EF-6	WESTPAC BANKING CORP SUBORD		D	2	2.A FE	11,400,000	91.4230	10,422,231	11,400,000	11,400,000					4.110	4.110	JJ	204,336	468,540	07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP SUBORD		D		2.A FE	9,500,000	87.2150	8,285,393	9,500,000	9,500,000					4.421	4.421	JJ	183,164	419,995	07/16/2019	07/24/2039
961214-EP-4	WESTPAC BANKING CORP		D	2	2.A FE	43,086,684	81.3390	34,552,126	42,479,000	42,914,620		(57,889)			2.668	2.313	MN	144,816	1,133,340	12/14/2020	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP		D		2.A FE	24,874,620	69.2370	17,309,374	25,000,000	24,883,856		4,834			2.963	2.997	MN	92,594	740,750	06/03/2021	11/16/2040
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	14,690,739	84.5250	12,425,193	14,700,000	14,692,941		868			2.150	2.157	JD	24,582	316,050	05/25/2021	06/03/2031
980236-AM-5	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	33,134,023	97.8310	32,431,112	33,150,000	33,147,809		1,789			3.650	3.656	MS	389,881	1,209,975	03/02/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	35,084,500	96.0600	33,621,122	35,000,000	35,024,163		(9,286)			3.700	3.670	MS	381,306	1,295,000	09/28/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2.A FE	1,996,340	96.0540	1,921,081	2,000,000	1,997,904		352			4.500	4.523	MS	29,250	90,000	02/25/2019	03/04/2029
984245-AQ-3	YPF SOCIEDAD ANONIMA SR UNSEC		D		5.C FE	1,919,493	89.4740	3,332,921	3,725,000	1,919,493					6.950	17.309	JJ	115,061	258,888	07/18/2017	07/21/2027
984245-AR-1	YPF SOCIEDAD ANONIMA SR UNSEC		D	1	5.C FE	1,530,000	75.5420	2,266,250	3,000,000	1,530,000					7.000	13.964	JD	9,333	210,000	12/07/2017	12/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2.B FE	29,688,389	96.5210	28,536,362	29,565,000	29,595,094		(13,878)			3.800	3.748	JD	78,019	1,123,470	06/21/2016	06/06/2026
98955D-AA-8	ZIGGO BV SERIES 144A		D	1	4.A FE	11,350,000	89.1990	12,041,810	13,500,000	11,613,090		237,318			4.875	7.822	AO	138,938	658,125	12/09/2022	01/15/2030
AM7711-86-5	LIBERTY MUTUAL FIN EU CO.GUARNT		B		2.B FE	10,848,491	99.3170	10,964,100	11,039,500	11,038,887		2,552		334,944	1.750	1.766	MAR	147,797	188,676	03/20/2017	03/27/2024
B1000#-AA-0	AEDIFICA SA SR-UNSEC		B		2.B	34,937,500	88.1380	28,086,275	31,866,250	31,866,250				1,642,500	2.580	2.580	MS	264,915	793,237	03/03/2021	03/03/2028
B1401#-AH-0	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	82.4070	27,291,962	33,118,500	33,118,500				1,005,000	2.550	2.549	JD	53,956	824,479	01/06/2021	12/08/2035
B1401#-AK-3	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	83.0180	27,494,316	33,118,500	33,118,500				1,005,000	2.940	2.939	JD	62,208	949,870	01/06/2021	12/08/2040
B1401#-AN-7	BRUSSELS AIRPORT CO NV/SA		B		2.A FE	75,334,000	103.1950	79,745,484	77,276,500	77,276,500				1,942,500	4.320	4.310	FA	1,140,601	1,633,792	02/09/2023	02/28/2030
B7000*-AA-1	MONTEA NV SR-UNSEC		B		3.A	21,746,700	80.7690	16,049,689	19,871,100	19,871,100				603,000	1.280	1.280	AO	45,218	248,296	04/27/2021	04/27/2031
B7000*-AB-9	MONTEA NV		B		3.A	8,335,600	80.2290	6,199,816	7,727,650	7,727,650				234,500	1.280	1.280	JD	1,374	98,090	06/23/2021	06/23/2031
B9550@-AA-9	UMICORE SA/NV SR-UNSEC		B		2.B	47,102,047	94.3370	41,657,332	44,158,000	44,158,000				1,340,000	1.840	1.840	JD	54,167	790,906	12/07/2017	12/07/2027
B9550@-AB-7	UMICORE SA/NV SR-UNSEC		B		2.B	76,540,826	92.0500	66,052,088	71,756,750	71,756,750				2,177,500	2.050	2.050	JD	98,068	1,431,905	12/07/2017	12/07/2029
B9550@-AD-3	UMICORE SA/NV SR-UNSEC		B		2.B	76,590,500	90.9780	70,304,614	77,276,500	77,276,500				2,345,000	1.770	1.770	MS	360,946	1,322,416	09/26/2019	09/26/2029
B9550@-AE-1	UMICORE SA/NV SR-UNSEC		B		2.B	32,760,033	88.6240	29,350,939	33,118,500	33,118,500				1,005,000	1.950	1.950	MS	181,186	627,149	09/26/2019	09/26/2031
B9550@-AF-8	UMICORE SA/NV		D		2.B	40,000,000	105.1520	42,060,800	40,000,000	40,000,000					6.260	6.260	JJ	1,133,756	1,252,000	11/09/2022	01/18/2028
BK2909-22-8	TAKEDA PHARMACEUTICAL		B	1	2.A FE	22,765,119	85.5640	18,891,587	22,079,000	22,209,916		(15,042)		674,770	1.375	1.294	JUL	145,987	301,111	07/06/2020	07/09/2032
BK2909-23-6	TAKEDA PHARMACEUTICAL		B	1	2.A FE	20,923,257	79.3010	16,195,703	20,423,075	20,433,819		(448)		620,098	2.000	1.986	JUL	196,419	405,132	07/07/2020	07/09/2040
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO. KG SR-UNSEC		D		2.C PL	30,000,000	96.6830	29,004,900	30,000,000	30,000,000					4.680	4.680	AO	296,400	1,404,000	10/15/2019	10/15/2027
F0405#-AA-9	SERVIER S.A.S. SR-UNSEC		D		2.B YE	75,000,000	97.3710	73,028,250	75,000,000	75,000,000					4.220	4.217	JD	96,708	3,165,000	06/20/2019	06/20/2026
F0405#-AE-1	SERVIER S.A.S. SR-UNSEC		D		2.B	50,000,000	93.0350	46,517,500	50,000,000	50,000,000					3.250	3.250	AO	288,889	1,625,000	10/27/2020	10/27/2027
F1840#-AB-8	CHANEL-INC. CHANEL LTD. Senior		B		3.C Z	81,589,200	96.6290	80,005,188	82,796,250	82,796,250				2,512,500	2.044	2.044	MS	418,388	1,646,864	02/29/2016	03/30/2028
F4113N-CE-7	ORANGE SA SR UNSEC		B		3.C FE	23,879,679	140.0570	30,923,130	22,079,000	23,077,997		(75,356)		702,489	8.125	7.289	JAN	1,661,218	1,766,619	03/12/2003	01/28/2033
F9120#-AB-2	TELEPERFORMANCE SA		D		2.B	49,000,000	97.5290	47,789,210	49,000,000	49,000,000					4.220	4.220	JD	97,646	2,067,800	12/14/2016	12/14/2026
F9686M-AC-1	VEOLIA ENVIRONNEMENT SA SR UNSEC		B		2.B FE	12,663,000	124.2330	13,714,692	11,039,500	11,070,778		(2,577)		336,337	6.125	5.996	NOV	68,356	670,075	02/05/2004	11/25/2033
G0566*-AD-1	ARQIVA PP FINANCING PLC		B		2.A FE	16,943,830	108.2430	18,854,607	17,418,778	17,418,778				897,826	3.051	0.000	JD	268,303	427,953	11/23/2016	12/31/2029
G1696#-BC-9	BUNZL FINANCE PLC B-SR-UNSEC		D	1	2.A	21,000,000	97.9890	20,577,690	21,000,000	21,000,000					4.150	4.149	MN	111,358	871,500	09/10/2014	05/15/2025
G1696#-BE-5	BUNZL FINANCE PLC D-SR-UNSEC		D	1	2.A	20,000,000	97.7150	19,543,000	20,000,000	20,000,000					4.190	4.189	MN	107,078	838,000	09/10/2014	05/15/2026
G1696#-BL-9	BUNZL FINANCE PLC SR-UNSEC		D		2.A	21,000,000	96.7790	20,323,590	21,000,000	21,000,000					3.930	3.930	MN	96,285	825,300	09/16/2015	11/19/2027
G1696#-BM-7	BUNZL FINANCE PLC SR-UNSEC		D		2.A	15,000,000	95.4100	14,311,500	15,000,000	15,000,000					3.980	3.979	MN	67,992	597,000	09/16/2015	11/19/2028
G1710#-AC-2	CHRISTIE'S INTL PLC A-SR-UNSEC		D		2.C PL	20,000,000	97.6970	19,539,400	20,000,000	20,000,000					4.340	4.340	MN	110,911	868,000	05/15/2019	05/15/2026
G1710#-AD-0	CHRISTIE'S INTL PLC B-SR-UNSEC		D		2.C PL	10,000,000	96.5000	9,650,000	10,000,000	10,000,000					4.540	4.540	MN	58,011	454,000	05/15/2019	05/15/2029
G1710#-AE-8	CHRISTIE'S INTL PLC SR-UNSEC		D		2.C PL	43,800,760	87.9780	38,710,320	44,000,000	43,838,853		19,208			3.310	3.367	MS	368,146	1,456,400	01/19/2022	03/31/2031
G1737@-AB-5	BUUK INFRAST ISSUER PLC SR-UNSEC		B		2.B FE	30,729,690	85.5990	24,003,928	28,042,300	28,042,300				1,445,400	2.830	2.830	MS	235,875	764,677	03/14/2018	03/14/2032
G1745*-AC-5	BROOKFIELD UTILITIES ISSUER UK C-SR-SEC		B	1	2.B FE	53,338,210	98.4580	43,924,821	44,612,750	44,612,750				2,299,500	4.260	4.260	AO	390,659	1,829,792	04/17/2013	04/17/2025
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK B-SR-SEC		B		2.B FE	11,872,657	98.5470	8,792,905	8,922,550	8,922,550				459,900	4.510	4.510	JD	17,885	401,649	06/17/2014	06/15/2029
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK		B		2.B FE	12,544,533	93.8720	11,965,394	12,746,500	12,746,500				657,000	2.620	2.620	MN	47,311	325,057	11/10/2016	11/10/2026
G2018*-AA-7	ENFINIUM HLDGS LTD SR-UNSEC		B		2.B PL	92,652,000	77.3710	69,034,662	89,225,500	89,225,500				4,599,000	3.230	3.226	JD	1,456,740	1,431,801	12/06/2021	12/31/2047
G2044@-BA-2	COMPASS GROUP PLC M-SR-UNSEC		D	1	1.G	85,000,000	97.7720	83,106,200	85,000,000	85,000,000					3.810	3.810	AO	656,696	3,238,500	09/18/2013	09/18/2025
G2705#-AA-1	DELOITTE UK		B		1.F Z	60,892,500	106.0090	67,562,186	63,732,500	63,732,500				2,840,000	6.170	6.170	MN	513,383		10/24/2023	11/14/2033
G2730#-AC-6	DERWENT LONDON PLC SR-UNSEC		B		1.G	21,641,274	93.0030	17,781,941	19,119,750	19,119,750				985,500	3.460	3.460	MN	104,744	647,310	05/06/2016	05/04/2028
G2730#-AD-4	DERWENT LONDON PLC SR-UNSEC		B		1.G	64,923,823	88.4440	50,730,815	57,359,250	57,359,250				2,956,500	3.570	3.569	MN	312,847	2,003,667	05/06/2016	05/04/2031
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC		B		1.G FE	39,497,288	90.0120	35,931,642	39,918,724	39,918,724				2,057,553	2.740	2.734	JD	50,943	1,091,708	12/17/2018	06/15/2032
G2956@-AF-8	ABP ACQUISITIONS UK LTD 2014-SR-SEC		D	1	2.B	65,000,000	99.7710	64,851,150	65,000,000	65,000,000					4.620	4.619	FA	1,084,417	3,003,000	02/19/2014	02/19/2024
G3087*-AB-9	EQUITIX 2020 ISSUER LIMITED SR-SEC		B		1.G PL	66,785,000	95.4890	60,857,527	63,732,500	63,732,500				3,285,000	3.990	3.994	JJ	1,066,617	2,509,910	11/24/2020	01/31/2033
G3663#-AC-5	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C	25,004,063	89.0740	22,707,635	25,493,000	25,493,000				1,314,000	2.970	2.970	MS	216,627	728,704	09/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C	25,004,063	85.9370	21,907,919	25,493,000	25,493,000				1,314,000	3.030	3.030	MS	221,003	743,426	09/17/2019	09/17/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G3663#-AK-7	FORTH PORTS FINANCE PLC		B		2.B PL	19,305,600	105.9110	21,599,913	20,394,400	20,394,400				1,088,800	5.610	5.610	FA	409,978		02/22/2023	08/22/2033
G4273*-AJ-4	HAMMERSON PLC		D		2.C YE	14,255,360	99.9220	14,244,241	14,255,360	14,255,360					3.200	3.200	JJ	215,414	456,172	01/11/2017	01/11/2024
G4273*-AM-7	HAMMERSON PLC		B		2.C YE	13,443,411	89.5090	12,563,381	14,035,885	14,035,885				425,927	1.790	1.790	JJ	118,642	247,430	01/11/2017	01/11/2028
G4569#-AA-2	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		1.G YE	27,700,000	84.5340	21,550,253	25,493,000	25,493,000				1,314,000	2.800	2.800	MS	208,193	686,210	09/16/2021	09/16/2033
G4569#-AB-0	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		1.G YE	16,620,000	81.2560	12,428,755	15,295,800	15,295,800				788,400	2.960	2.960	MS	132,054	435,253	09/16/2021	09/16/2036
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC C-SR-UNSEC		D	1	2.B	25,000,000	98.3010	24,575,250	25,000,000	25,000,000					5.210	5.209	MN	173,667	1,302,500	05/11/2015	05/11/2025
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC SERIES B		D		2.B	10,000,000	98.4090	9,840,900	10,000,000	10,000,000					4.660	4.659	MS	119,089	466,000	09/29/2016	09/29/2024
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC		D		2.B	7,000,000	99.2690	6,948,830	7,000,000	7,000,000					4.760	4.760	AO	62,012	333,200	04/24/2019	04/24/2024
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC		D		2.B	15,000,000	98.1490	14,722,350	15,000,000	15,000,000					4.990	4.990	MS	197,521	748,500	03/26/2019	03/26/2026
G4691#-AJ-4	IMI GROUP LTD SR-UNSEC		D		2.A	25,000,000	96.6520	24,163,000	25,000,000	25,000,000					3.920	3.920	AO	236,833	979,970	04/04/2018	04/05/2027
G4938#-AB-4	IRISH RESIDENTIAL PROP LTD. SR-UNSEC		D		2.C PL	5,000,000	87.5770	4,378,850	5,000,000	5,000,000					3.630	3.629	MS	55,458	182,750	03/10/2020	03/10/2030
G4940@-AA-4	IRISH RESIDENTIAL PROP REIT PL SR-UNSEC		B		2.C PL	21,782,000	85.6850	18,918,391	22,079,000	22,079,000				670,000	1.830	1.830	MS	124,581	391,666	03/10/2020	03/10/2030
G4R026-AB-6	HKT CAPITAL NO 2 LTD CO.GUARNT		D		2.B FE	10,863,688	98.0820	11,083,266	11,300,000	11,234,319		50,121			3.625	4.107	AO	101,268	409,625	06/10/2015	04/02/2025
G5001@-AA-7	ISAVIA OHF		B		2.A Z	81,836,250	102.0760	84,515,100	82,796,250	82,796,250				960,000	4.910	4.851	AUG	1,468,024		06/15/2023	08/21/2030
G5147*-AD-8	JOHNSON MATTHEY PLC D-SR-UNSEC		D	1	1.G	60,000,000	94.1020	56,461,200	60,000,000	60,000,000					3.390	3.390	JD	146,900	2,034,000	06/05/2013	06/05/2028
G5600#-AK-8	LONDONMETRIC PROPERTY PLC C-SR-UNSEC		B		2.C	36,155,600	75.5610	25,041,595	33,140,900	33,140,900				1,708,200	2.340	2.340	MS	215,416	744,758	04/28/2021	04/28/2033
G5600#-AL-6	LONDONMETRIC PROPERTY PLC		B		2.C	36,669,100	75.2930	24,952,778	33,140,900	33,140,900				1,708,200	2.340	2.340	MS	215,416	744,758	06/16/2021	06/16/2033
G6001*-AA-7	LONDONIA BIDCO. LTD.		B		3.A PL	99,264,738	91.9850	85,884,658	93,368,113	93,368,113				4,812,525	7.300	7.268	MN	989,702	7,613,194	11/09/2021	11/09/2028
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note		B		3.A YE	39,842,225	121.5100	39,606,187	32,595,036	37,278,860		(123,381)		1,933,623	8.000	6.671	MS	659,144	1,486,745	10/31/2017	03/31/2043
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note		B		3.A YE	33,659,493	88.7470	24,465,482	27,567,795	31,546,519		(101,500)		1,635,942	8.300	6.941	MS	578,388	4,017,127	10/31/2017	03/31/2043
G6043#-AG-0	THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT		B		1.G YE	97,717,500	86.4440	82,639,383	95,598,750	95,598,750				4,927,500	2.570	2.570	JD	81,896	2,462,429	12/19/2019	12/19/2031
G6428#-AF-7	NETWORK HOMES LTD SR-UNSEC		B		1.F YE	40,766,150	80.8200	34,510,766	42,700,775	42,700,775				2,200,950	2.630	2.630	JJ	489,766	1,107,149	07/24/2020	07/24/2035
G6428#-AG-5	NETWORK HOMES LTD SR-UNSEC		B		1.F YE	40,769,500	75.5710	32,269,403	42,700,775	42,700,775				2,200,950	2.860	2.860	JJ	532,597	1,203,972	07/24/2020	07/24/2040
G6428#-AK-6	NETWORK HOMES 2022		B		1.F YE	62,865,000	80.2260	51,130,035	63,732,500	63,732,500				3,285,000	2.680	2.679	MN	175,548	1,667,161	05/23/2022	05/23/2037
G6516#-AC-7	JOHN SWIRE & SONS LIMITED		D		1.G Z	56,000,000	107.1940	60,028,640	56,000,000	56,000,000					6.620	6.620	MN	483,996		10/31/2023	11/14/2033
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK 1-SR-SEC		B	1	2.B	18,805,830	96.7780	14,802,969	15,295,800	15,295,800				788,400	4.070	4.070	JD	19,022	620,353	12/18/2014	12/20/2029
G6596#-AF-3	NORTH WEST ELECTRICITY NETWORK		B		2.B Z	82,920,500	105.9330	87,767,874	82,852,250	82,852,250				(68,250)	6.580	6.583	JJ	666,316		08/17/2023	11/17/2033
G6750*-AD-4	THE 1887 CO LTD D-SR-SEC		B		2.C YE	30,808,001	93.8680	23,929,769	25,493,000	25,493,000				1,314,000	2.910	2.911	AO	125,702	719,119	04/29/2015	04/29/2027
G6954#-AF-9	Peabody Trust 2022		B		1.G	61,777,500	104.7000	66,727,928	63,732,500	63,732,500				1,955,000	5.760	5.760	JJ	1,604,805	1,851,336	01/26/2023	01/25/2033
G6970*-AQ-9	PEEL PORTS GROUP LTD SR-UNSEC		B		2.B PL	74,504,700	85.3650	62,021,983	72,655,050	72,655,050				3,744,900	2.990	2.990	JD	78,447	2,162,671	12/18/2019	12/18/2031
G6970*-AU-0	PEEL PORTS GROUP LTD		B		2.B PL	105,817,500	83.4350	79,762,817	95,598,750	95,598,750				4,927,500	3.050	3.050	JJ	1,441,682	2,834,098	07/01/2021	07/01/2033
G6970*-BA-3	PEEL PORTS GROUP LTD		B		2.B Z	4,885,800	100.9210	5,145,558	5,098,600	5,098,600				212,800	6.340	6.341	JJ	17,060		10/12/2023	12/12/2035
G7000#-AB-0	ONE HOUSING GROUP LTD B-SR-UNSEC		B		1.G Z	25,749,000	88.3510	22,523,320	25,493,000	25,493,000				1,314,000	2.870	2.870	MN	111,780	717,730	11/06/2019	11/06/2031
G7000#-AC-8	ONE HOUSING GROUP LTD C-SR-UNSEC		B		1.G Z	38,623,500	85.2780	32,609,881	38,239,500	38,239,500				1,971,000	3.110	3.110	MN	181,691	1,166,623	11/06/2019	11/06/2034
G7304*-AH-4	QUADGAS FINANCE PLC SR-UNSEC		B		2.B FE	97,328,000	84.1480	75,081,474	89,225,500	89,225,500				4,599,000	2.920	2.920	JD	79,609	2,596,238	03/10/2021	03/10/2033
G7332#-AE-3	RRPF ENGINE LEASING LIMITED Se E-SR-SEC		D	1	2.C FE	55,000,000	101.1540	55,634,700	55,000,000	55,000,000					5.843	0.394	FA	1,249,826	2,982,817	10/30/2013	10/30/2025
G7334@-AF-0	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	31,000,000	106.6700	33,067,700	31,000,000	31,000,000					5.843	2.049	FA	718,926	1,671,009	06/13/2018	06/13/2030
G7334@-AG-8	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	30,000,000	108.8410	32,652,300	30,000,000	30,000,000					5.843	2.049	FA	695,735	1,638,398	06/13/2018	06/13/2033
G7334@-AL-7	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	6,000,000	97.1850	5,831,100	6,000,000	6,000,000					4.350	4.348	FA	101,500	261,000	02/11/2019	06/13/2026
G7334@-AV-5	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	7,000,000	96.1330	6,729,310	7,000,000	7,000,000					4.460	4.461	FA	121,411	312,200	04/11/2019	06/13/2028
G7334@-AW-3	RRPF ENGINE LEASING LIMITED Se SR-UNSEC		D		2.C FE	7,000,000	95.3510	6,674,570	7,000,000	7,000,000					4.610	4.611	FA	125,494	322,700	04/11/2019	02/11/2031
G7605#-AA-1	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	19,309,091	93.1430	16,825,944	18,064,636	18,064,636				548,182	2.290	2.290	AO	83,885	402,851	10/17/2017	10/18/2032
G7605#-AB-9	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	47,200,000	92.9860	41,060,758	44,158,000	44,158,000				1,340,000	2.760	2.760	AO	247,138	1,186,855	10/17/2017	10/18/2036
G7737#-AC-8	SCOTIA GAS NETWORKS LTD 3-SR-UNSEC		B		2.C PL	15,364,845	89.2650	12,515,980	14,021,150	14,021,150				722,700	2.900	2.900	MS	120,855	391,796	03/14/2018	03/14/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7737#-AD-6	SCOTIA GAS NETWORKS LTD 4-SR-UNSEC		B		2.C PL	26,539,278	84.6590	20,503,013	24,218,350	24,218,350				1,248,300	3.020	3.020	MS	217,387	704,741	03/14/2018	03/14/2033
G7996#-AD-2	SEGRO PLC SR-UNSEC		B		1.G PL	36,270,000	91.7180	31,388,147	34,222,450	34,222,450				1,038,500	1.820	1.820	AO	136,681	607,446	10/12/2018	10/12/2028
G8401*-AE-1	SSP FINANCING LTD SR-UNSEC		D		3.A PL	9,000,000	98.8330	8,894,970	9,000,000	9,000,000					4.350	4.350	AO	81,563	731,553	10/15/2018	10/15/2025
G8401*-AF-8	SSP FINANCING LTD SR-UNSEC		D		3.A PL	9,000,000	91.9160	8,272,440	9,000,000	9,000,000					4.500	4.499	AO	84,375	745,347	10/15/2018	10/15/2028
G8401*-AK-7	SSP FINANCING LTD SR-UNSEC		D		3.A PL	14,000,000	96.4680	13,505,520	14,000,000	14,000,000					4.060	4.060	JJ	258,938	1,148,879	07/15/2019	07/15/2026
G8401*-AL-5	SSP FINANCING LTD 2B-SR-UNSEC		D		3.A PL	15,000,000	93.1610	13,974,150	15,000,000	15,000,000					4.250	4.250	JD	26,563	1,176,947	12/16/2019	12/16/2027
G8401*-AM-3	SSP FINANCING LTD 2C-SR-UNSEC		D		3.A PL	13,000,000	88.3020	11,479,260	13,000,000	13,000,000					4.350	4.349	JD	20,421	1,033,318	12/16/2019	12/16/2029
G9006@-AK-2	TRANSMISSION FINANCE DAC Corporate Bond		B	1	2.B YE	74,116,306	92.0430	66,047,065	71,756,750	71,756,750				2,177,500	1.930	1.930	MN	211,583	1,363,265	05/05/2016	05/04/2029
G9369*-AA-7	SR-SEC SR-SEC		B		2.B FE	58,999,707	77.2040	43,656,136	56,546,469	56,546,469				2,914,606	2.900	2.898	MS	407,722	1,578,347	11/30/2021	03/31/2043
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.C FE	34,354,642	92.5900	32,406,486	35,000,000	34,793,257		69,695			3.150	3.375	AO	275,625	1,102,500	02/14/2017	10/01/2026
M1586M-AC-1	BANK HAPOALIM SERIES 144A		D	2	2.B FE	20,000,000	86.4760	17,295,200	20,000,000	20,000,000					3.255	3.255	JJ	292,504	651,000	10/14/2021	01/21/2032
M1R786-AY-4	BANK LEUMI LE ISRAEL SERIES 144A		D	2	1.F FE	13,187,385	98.2010	13,036,236	13,275,000	13,210,161		16,104			5.125	5.277	JJ	291,036	680,344	07/20/2022	07/27/2027
M5920A-AF-6	ISRAEL CHEMICALS LIMITED SR UNSEC		D	1	2.C FE	17,719,538	97.4400	17,295,600	17,750,000	17,746,593		3,522			4.500	4.522	JD	64,344	798,750	01/30/2015	12/02/2024
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SR UNSEC		D	1	2.C FE	10,986,000	94.7660	10,424,216	11,000,000	10,986,990		990			6.375	6.388	MN	60,385	701,250	01/11/2023	05/31/2038
M60170-AW-3	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A		D		2.A FE	9,669,542	84.5400	8,200,380	9,700,000	9,674,376		2,642			3.750	3.788	FA	130,344	363,750	02/15/2022	02/22/2032
N2557F-DK-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		B		4.A FE	23,349,500	134.2080	29,631,784	22,079,000	22,773,771		(53,587)		692,629	7.500	6.900	JAN	1,551,579	1,631,325	03/12/2003	01/24/2033
N4281@-CK-9	KONINKLIJKE VOPAK N.V.		D		2.B	12,000,000	100.3930	12,047,160	12,000,000	12,000,000					5.120	5.120	JD	20,480	314,027	04/05/2023	06/19/2028
N4281@-CL-7	KONINKLIJKE VOPAK N.V.		D		2.B Z	10,000,000	100.3280	10,032,800	10,000,000	10,000,000					5.160	5.160	JD	17,200	263,733	04/05/2023	06/19/2029
N4445#-AR-7	IMTECH CAPITAL B.V. SUB		D		6. *	3,464,865	6.3150	3,465,030	54,867,224	3,464,865					7.250	234.998	JD		4,937,994	08/31/2015	01/31/2024
N4445#-AV-8	IMTECH CAPITAL B.V. SUB		D		6. *		6.3150	534,960	8,470,857						7.250	0.000	JD			08/31/2015	01/15/2024
N6587*-AA-1	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC		B		2.B	16,748,922	90.4330	14,975,027	16,559,250	16,559,250				502,500	1.550	1.550	MN	22,102	250,798	05/28/2019	05/31/2029
N6587*-AB-9	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC		B		2.B	26,798,276	88.4380	23,431,471	26,494,800	26,494,800				804,000	1.740	1.740	MN	39,698	450,465	05/28/2019	05/31/2031
N7002#-AB-0	PERFETTI VAN MELLE GROUP B.V.		D		2.A Z	13,000,000	104.7860	13,622,180	13,000,000	13,000,000					5.980	5.976	AO	140,364		09/27/2023	10/26/2030
N7002#-AC-8	PERFETTI VAN MELLE GROUP B.V.		D		2.A Z	13,000,000	106.1850	13,804,050	13,000,000	13,000,000					6.010	6.010	AO	141,068		09/27/2023	10/26/2033
N73380-AC-5	RED ELECTRICA DE ESPANA B.V. C-SR-UNSEC		D	1	2.A	13,703,696	99.9830	14,997,450	15,000,000	14,763,730		117,311			5.310	6.241	AO	159,300	796,500	09/30/2011	10/19/2025
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC		B		2.B PL	74,848,893	91.1770	61,576,858	67,535,517	67,535,517				2,049,404	2.470	2.471	JD	838,697	1,716,793	04/05/2018	03/31/2036
N8438J-AB-4	SUZANO INTL FINANCE BV		D		2.C FE	8,051,043	101.2540	8,201,534	8,100,000	8,055,836		4,793			5.500	5.697	JJ	202,950		09/05/2023	01/17/2027
N9061@-AF-7	VTTI B.V. SR-UNSEC		D		3.A	12,000,000	97.5370	11,704,440	12,000,000	12,000,000					3.800	3.799	JD	20,267	456,000	12/13/2017	12/15/2024
N9061@-AG-5	VTTI B.V. SR-UNSEC		D		3.A	24,000,000	94.5100	22,682,400	24,000,000	24,000,000					4.050	4.050	JD	43,200	972,000	12/13/2017	12/15/2027
P3143N-AG-9	CODELCO INC SR UNSEC		D		2.A FE	2,345,060	98.8350	2,470,867	2,500,000	2,401,683		5,590			5.625	6.099	MS	39,063	140,625	10/16/2009	09/21/2035
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC		D		2.B PL	40,000,000	101.2400	40,496,000	40,000,000	40,000,000					6.020	6.020	JD	6,689	2,408,000	09/30/2019	12/31/2040
P3753#-AA-0	ERGON PERU SAC SR-UNSEC		D		2.B PL	24,671,062	93.4240	23,048,693	24,671,062	24,671,062					4.870	4.871	JD	604,078	572,446	07/29/2020	06/30/2034
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA SR-UNSEC		D		2.C FE	50,000,000	96.9410	48,470,500	50,000,000	50,000,000					5.180	5.180	JD	122,306	2,623,541	06/25/2019	06/14/2029
P4000@-AA-1	ELETRANS SA SR-SEC		D		1.G FE	22,200,167	90.7440	20,145,319	22,200,167	22,200,167					4.060	4.060	JD	7,511	901,327	01/10/2018	12/28/2037
P4001*-AA-2	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	15,000,000	91.2890	13,693,350	15,000,000	15,000,000					3.150	3.150	FA	186,375	472,500	02/09/2021	02/09/2028
P4001*-AB-0	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	15,000,000	90.5290	13,579,350	15,000,000	15,000,000					3.200	3.198	JJ	218,667	480,000	07/15/2021	07/15/2028
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	10,000,000	87.9010	8,790,100	10,000,000	10,000,000					3.610	3.609	FA	142,394	361,000	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	10,000,000	87.5800	8,758,000	10,000,000	10,000,000					3.660	3.660	JJ	166,733	366,000	07/15/2021	07/15/2031
P7354P-AA-2	OI SA CO.GUARNT		D		6. FE	594,000	4.5000	594,000	13,200,000	594,000	1,900,967		2,511,467		10.000	99.768	FA	535,333		03/31/2023	07/27/2025
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC		D		4.C Z	4,038,407	100.0000	4,038,407	4,038,407	4,038,407					10.000	10.123	FMAN	48,237	345,430	11/16/2018	08/30/2025
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC		D		3.A FE	27,329,771	94.6290	25,861,889	27,329,771	27,329,771					4.090	4.091	JD	49,679	1,117,788	08/14/2019	12/15/2026
P9798*-AB-6	VIRUTEX ILKO S.A. SR-UNSEC		D		3.C PL	30,000,000	98.9190	29,675,700	30,000,000	30,000,000					6.250	6.250	MS	593,750	1,912,500	09/06/2018	03/07/2025
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D		2.A FE	75,000,000	87.5590	65,669,250	75,000,000	75,000,000					3.750	3.750	AO	703,125	2,812,500	09/06/2017	10/01/2032
Q1297#-AF-5	CSL FINANCE PTY LTD B-SR		B	1	1.G	24,862,943	98.4490	21,736,555	22,079,000	22,079,000				670,000	1.930	1.919	NOV	57,049	412,653	11/12/2014	11/12/2024
Q1297#-AG-3	CSL FINANCE PTY LTD C-SR		B	1	1.G	24,862,943	97.2000	21,460,788	22,079,000	22,079,000				670,000	2.100	2.100	NOV	62,075	448,161	11/12/2014	11/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q1297#-AJ-7	CSL FINANCE PTY LTD SR		B		1.G	51,366,345	98.9670	58,835,384	59,449,498	59,449,498				5,374,983	0.955	0.953	OCT	127,742	526,200	10/07/2015	10/08/2025
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	95.2700	9,527,000	10,000,000	10,000,000					3.820	3.820	JD	16,978	382,000	06/15/2017	06/15/2027
Q1629#-AP-2	BRISBANE AIRPORT CORP PTY LTD		D		2.B	15,000,000	93.1170	13,967,550	15,000,000	15,000,000					3.920	3.920	JD	26,133	588,000	06/15/2017	06/15/2029
Q1629#-AQ-0	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	90.4740	9,047,400	10,000,000	10,000,000					4.070	4.070	JD	18,089	407,000	06/15/2017	06/15/2032
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD D-SR-SEC		D	1	2.B	17,000,000	100.6500	17,110,500	17,000,000	17,000,000					4.380	4.380	MS	194,423	744,600	03/27/2013	03/27/2025
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD B-SR-SEC		D	1	2.B	6,500,000	100.4360	6,528,340	6,500,000	6,500,000					4.640	4.640	JJ	137,396	301,600	07/16/2014	07/16/2024
Q2308#-AA-1	CHARTER HALL INV MGMT LTD		D		2.A FE	15,000,000	95.7540	14,363,100	15,000,000	15,000,000					3.940	3.939	MN	60,742	591,000	05/23/2017	05/23/2027
Q2308#-AC-7	CHARTER HALL INV MGMT LTD		D		2.A FE	18,000,000	93.7060	16,867,080	18,000,000	18,000,000					4.040	4.040	MN	76,760	727,200	05/23/2017	05/23/2029
Q2308*-AA-5	CHARTER HALL RETAIL MGMT LTD A-SR-UNSEC		D	1	2.A FE	17,000,000	93.6750	15,924,750	17,000,000	17,000,000					3.550	3.550	JJ	266,546	603,500	07/22/2015	07/22/2027
Q2308*-AB-3	CHARTER HALL RETAIL MGMT LTD SR-UNSEC		D		2.A YE	32,000,000	96.3210	30,822,720	32,000,000	32,000,000					3.760	3.760	MN	160,427	1,203,200	02/12/2016	05/12/2026
Q3079#-AC-2	DBCT FINANCE PTY LTD. A-SR-SEC		D	1	2.C YE	40,000,000	100.0010	40,000,400	40,000,000	40,000,000					3.840	3.840	MS	465,067	1,536,000	09/12/2012	09/12/2024
Q3189*-AB-5	DEXUS DIVERSIFIED TRUST B-SR-UNSEC		D	1	1.G	19,000,000	96.9980	18,429,620	19,000,000	19,000,000					3.560	3.560	JJ	323,169	676,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS DIVERSIFIED TRUST C-SR-UNSEC		D	1	1.G	26,000,000	95.2520	24,765,520	26,000,000	26,000,000					3.760	3.760	JJ	467,076	977,600	07/09/2013	07/09/2028
Q3189*-AE-9	DEXUS FUNDS MGMT LTD B-SR-UNSEC		D	1	1.G	20,000,000	98.6840	19,736,800	20,000,000	20,000,000					4.630	4.630	FA	339,533	926,000	02/19/2014	02/19/2025
Q3189*-AF-6	DEXUS FUNDS MGMT LTD C-SR-UNSEC		D	1	1.G	40,000,000	99.3810	39,752,400	40,000,000	40,000,000					4.790	4.790	FA	702,533	1,916,000	02/19/2014	02/19/2027
Q3393*-AH-4	ELECTRANET PTY LTD. B-SR-SEC		D	1	2.B	20,000,000	97.6100	19,522,000	20,000,000	20,000,000					3.710	3.710	MN	94,811	752,000	05/15/2013	05/15/2025
Q3393*-AJ-0	ELECTRANET PTY LTD. C-SR-SEC		D	1	2.B	10,000,000	95.7340	9,573,400	10,000,000	10,000,000					3.910	3.910	MN	49,961	396,000	05/15/2013	05/15/2028
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SR-UNSEC		D	1	1.G	53,000,000	96.7920	51,299,760	53,000,000	53,000,000					3.740	3.740	MS	605,672	1,982,200	09/10/2014	09/10/2026
Q3971@-AD-1	GPT RE LTD D-SR-UNSEC		D	1	1.G FE	85,000,000	98.2520	83,514,200	85,000,000	85,000,000					4.360	4.359	JJ	1,760,350	3,706,000	07/08/2014	07/08/2029
Q3973#-AC-9	GPT FUNDS MGMT LTD C-SR-UNSEC		D		1.G	29,000,000	95.0140	27,554,060	29,000,000	29,000,000					4.400	4.399	FA	510,400	1,276,000	02/07/2019	02/07/2032
Q4352*-AA-6	GROWTHPOINT PROP AUSTRALIA LTD SR-SEC		D		2.B	30,000,000	94.2740	28,282,200	30,000,000	30,000,000					4.430	4.430	MN	136,592	1,329,000	05/23/2019	05/23/2029
Q4352*-AB-4	GROWTHPOINT PROP AUSTRALIA LTD SER A GUARANTEED SEN SEC		D		2.B	33,000,000	95.4690	31,504,770	33,000,000	33,000,000					4.230	4.229	JD	62,040	1,395,900	08/26/2019	06/15/2027
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC		B	1	2.B FE	5,916,684	97.5880	5,170,398	5,298,190	5,298,190				4,665	4.876	4.905	MJSD	2,870	251,734	05/27/2015	06/27/2027
Q5601@-AA-0	LLITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	18,000,000	95.3080	17,155,440	18,000,000	18,000,000					4.300	4.300	AO	174,150	774,000	04/09/2019	04/09/2029
Q5601@-AB-8	LLITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	9,000,000	93.1010	8,379,090	9,000,000	9,000,000					4.400	4.400	AO	89,100	396,000	04/09/2019	04/09/2031
Q5664#-AA-2	LONSDALE FINANCE PTY LTD SR-UNSEC		D		2.B FE	23,000,000	96.3070	22,150,610	23,000,000	23,000,000					4.190	4.190	AO	240,925	963,700	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SR-SEC		D		2.B FE	22,000,000	94.9510	20,889,220	22,000,000	22,000,000					4.270	4.270	AO	234,850	939,400	10/02/2018	10/01/2030
Q5664#-AH-7	LONSDALE FINANCE PTY LTD 2019-SR-UNSEC		D		2.B FE	83,000,000	91.7390	76,143,370	83,000,000	83,000,000					3.850	3.851	AO	798,875	3,195,500	07/09/2019	07/09/2031
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD L-SR-UNSEC		D	1	1.G PL	40,000,000	96.0750	38,430,000	40,000,000	40,000,000					4.040	4.039	MS	462,356	1,616,000	08/18/2015	09/18/2027
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD		D	1	1.G PL	50,000,000	94.7840	47,392,000	50,000,000	50,000,000					3.630	3.630	MS	519,292	1,815,000	09/20/2016	09/18/2028
Q6235#-AT-9	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	27,000,000	94.3180	25,465,860	27,000,000	27,000,000					4.080	4.080	MS	315,180	1,101,600	06/18/2019	09/18/2030
Q6235#-AU-6	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	20,000,000	92.5530	18,510,600	20,000,000	20,000,000					4.160	4.159	MS	238,044	832,000	06/18/2019	09/18/2032
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B	13,000,000	96.5040	12,545,520	13,000,000	13,000,000					3.340	3.342	AO	73,573	434,200	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B FE	17,000,000	93.9990	15,979,830	17,000,000	17,000,000					3.440	3.442	AO	99,091	584,800	04/29/2015	04/29/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC		B		2.B PL	83,547,386	74.5020	55,330,623	74,267,299	74,267,299				65,391	4.190	4.211	JAJO	777,950	3,544,786	12/19/2017	09/30/2039
Q6568@-AE-1	NETWORK FINANCE CO PTY LTD E-SR-SEC		B		2.A YE	59,482,266	100.7790	51,506,887	51,108,750	51,108,750				45,000	4.306	1.706	JAJO	542,586	2,565,211	02/14/2018	02/14/2030
Q6568@-AH-4	NETWORK FINANCE CO PTY LTD SR-SEC		B		2.A FE	49,322,000	95.4920	42,297,465	44,294,250	44,294,250				39,000	4.360	4.361	AO	472,078	1,854,286	12/13/2018	12/13/2028
Q6646*-AA-7	NEW TERMINAL FINANCING CO PTY A-SR-SEC		D	1	2.B	3,000,000	96.6370	2,899,110	3,000,000	3,000,000					3.730	3.729	MS	33,259	111,900	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY B-SR-SEC		D	1	2.B	17,000,000	94.8970	16,132,490	17,000,000	17,000,000					3.830	3.830	MS	193,521	651,100	05/05/2015	09/14/2027
Q6993#-AB-0	NOVION RE LTD B-SR-UNSEC		D	1	1.F FE	15,000,000	96.1970	14,429,550	15,000,000	15,000,000					3.790	3.790	JD	18,950	568,500	12/19/2014	12/19/2027
Q6993#-AC-8	NOVION RE LTD C-SR-UNSEC		D	1	1.F FE	15,000,000	94.8570	14,228,550	15,000,000	15,000,000					3.860	3.860	JD	19,300	579,000	12/19/2014	12/19/2029
Q7160#-AL-3	ORICA LTD		D		2.B FE	19,000,000	96.8590	18,403,210	19,000,000	19,000,000					4.330	4.330	MN	132,546	822,700	05/03/2017	05/03/2027
Q7397#-AS-3	PRATT FINANCE PROPRIETARY LTD SR		D		2.B PL	5,000,000	95.6300	4,781,500	5,000,000	5,000,000					3.790	3.790	JJ	88,433	189,500	07/13/2015	07/13/2027
Q7450@-AB-6	PERTH AIRPORT PTY LTD B-SR-SEC		D	1	2.B FE	45,432,300	98.8590	44,486,550	45,000,000	45,026,646		(45,508)			4.570	4.463	JJ	885,438	2,056,500	03/06/2013	07/26/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q7450@-AF-7	PERTH AIRPORT PTY LTD F-SR-SEC		D		2.B FE	23,000,000	94.2110	21,668,530	23,000,000	23,000,000					3.600	3.600	JJ	393,300	828,000	07/09/2015	07/09/2027
Q7638#-AA-1	PIRIE SILVER CO PTY LTD SR-SEC		D	1	6. *		0.0100	1,487	14,873,571						8.250	0.000	JAJO			12/31/2004	07/15/2049
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A		B		1.F FE	132,003,500	106.6930	125,211,071	117,356,407	117,356,407				103,329	4.306	0.000	JAJO	1,245,891	6,559,493	10/19/2016	07/02/2040
Q7724#-AF-5	POWERCO LTD C-SR-SEC		D	1	2.B FE	15,000,000	98.7180	14,807,700	15,000,000	15,000,000					4.860	4.859	JD	48,600	729,000	06/07/2011	06/07/2026
Q7724#-AJ-7	POWERCO LTD SR-SEC		B	1	2.B	39,935,145	101.6530	32,129,972	31,607,500	31,607,500				(137,500)	6.620	6.620	AO	430,108	1,997,502	10/15/2014	04/15/2027
Q7795#-AA-0	QIC FINANCE-SHOPPING CENTRE FU		D		1.G YE	35,000,000	96.1530	33,653,550	35,000,000	35,000,000					3.860	3.860	JJ	637,972	1,351,000	07/11/2017	07/12/2027
Q7795#-AB-8	QIC FINANCE-SHOPPING CENTRE FU		D		1.G YE	15,000,000	94.5970	14,189,550	15,000,000	15,000,000					3.960	3.960	JJ	280,500	593,994	07/11/2017	07/11/2029
Q8059@-AB-9	Titles Queensland		B		1.F PL	25,233,100	72.6030	16,821,607	23,169,300	23,169,300				20,400	4.220	4.220	MS	287,891	939,077	11/08/2021	03/15/2047
Q8501*-AD-1	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A	10,308,400	95.3970	9,539,700	10,000,000	10,172,236		(32,773)			4.410	4.003	MS	133,525	441,000	07/24/2019	09/12/2028
Q8501*-AE-9	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	24,157,560	93.8490	22,523,760	24,000,000	24,108,990		(11,763)			4.610	4.539	MS	334,993	1,106,400	07/24/2019	09/12/2031
Q8501*-AF-6	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	30,000,000	92.3790	27,713,700	30,000,000	30,000,000					4.710	4.710	MS	427,825	1,413,000	09/12/2018	09/12/2033
Q8773@-AB-4	STOCKLAND TRUST MGMT LTD B-SR-UNSEC		D	1	1.G	30,000,000	98.7880	29,636,400	30,000,000	30,000,000					4.140	4.140	FA	517,500	1,242,050	08/01/2012	08/01/2024
Q8773@-AP-3	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G FE	30,000,000	92.2460	27,673,800	30,000,000	30,000,000					3.730	3.730	JJ	509,767	1,119,049	01/16/2018	01/16/2030
Q8773@-AT-5	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	27,000,000	94.2930	25,459,110	27,000,000	27,000,000					3.810	3.810	AO	174,308	1,028,750	04/30/2019	04/30/2029
Q8773@-AU-2	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	34,000,000	92.6060	31,486,040	34,000,000	34,000,000					3.910	3.911	AO	225,259	1,329,450	04/30/2019	04/30/2031
Q8806#-AB-3	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C Z	75,000,000	97.7490	73,311,750	75,000,000	75,000,000					4.720	4.720	JD	186,833	3,540,000	06/12/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C Z	89,338,200	96.6180	86,956,200	90,000,000	89,584,905		52,688			4.820	4.904	JD	228,950	4,338,000	10/23/2018	06/12/2030
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC		B		2.B PL	51,961,588	75.2660	37,237,819	49,474,954	49,474,954				43,561	4.070	4.092	MJSD	497,814	1,460,174	10/22/2020	06/30/2042
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE		B		5.B GI	21,980,630	100.0000	30,304,249	30,304,249	19,902,778				(86,582)	3.680	6.712	MJSD	3,047	1,701,125	03/31/2013	12/24/2034
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE A-SR-SEC		D	1	2.B FE	5,000,000	96.9710	4,848,550	5,000,000	5,000,000					4.160	4.160	MS	57,200	208,000	09/22/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE B-SR-SEC		D	1	2.B FE	30,000,000	96.6150	28,984,500	30,000,000	30,000,000					4.260	4.260	MS	351,450	1,278,000	09/22/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	10,000,000	94.8950	9,489,500	10,000,000	10,000,000					3.450	3.449	JD	10,542	345,000	12/20/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	15,000,000	93.0620	13,959,300	15,000,000	15,000,000					3.550	3.550	JD	16,271	532,500	12/20/2016	12/20/2028
Q9194*-AL-3	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	24,000,000	93.6860	22,484,640	24,000,000	24,000,000					3.960	3.960	MN	121,440	950,400	05/15/2019	05/15/2029
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	23,000,000	93.0250	21,395,750	23,000,000	23,000,000					4.060	4.060	MN	119,319	933,800	05/15/2019	05/15/2031
W2710@-AB-6	ELLEVIO AB		B	1	2.B FE	71,091,244	95.9820	60,309,628	62,834,310	62,834,310				2,100,328	2.780	2.774	FA	596,821	1,642,278	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB		D	1	2.B FE	25,000,000	87.2750	21,818,750	25,000,000	25,000,000					3.440	3.440	FA	289,056	860,000	10/25/2016	10/27/2031
W8000#-AA-2	SBB		D		2.C YE	50,000,000	99.5960	49,798,000	50,000,000	50,000,000					6.250	6.155	JUL	1,388,889	3,125,000	07/21/2022	07/21/2027
X5151*-AF-7	LANDSVIRKJUN SR-UNSEC		D		1.G FE	3,000,000	98.1900	2,945,700	3,000,000	3,000,000					4.300	4.297	MS	40,492	129,000	03/08/2018	03/08/2025
X8000*-AB-3	SATO OYJ		B		2.B FE	52,607,500	101.3820	55,960,329	55,197,500	55,197,500				2,590,000	5.960	5.963	JD	146,212	2,376,090	12/12/2022	12/15/2027
Y7123S-AY-4	BANK MANDIRI PT SERIES EMTN		D		2.C FE	7,312,500	99.3830	6,956,810	7,000,000	7,024,169		(86,353)			3.750	2.483	AO	58,333	262,500	07/23/2020	04/11/2024
Z00075-27-7	DIC KGAA DIC KGAA 3.2507312028		B		4.C Z		0.0000								3.250	0.000	MAT		312,360		07/31/2028
Z00075-28-5	DICP EUROPE DICP EUROPE 3.25 07/31/2028		B		4.C Z		0.0000							48,091	3.250	0.000	MAT		17,709		07/31/2028
Z06400-75-8	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	17,714,194	73.2850	12,135,413	16,559,250	16,733,125		(15,834)		509,103	1.375	1.298	OCT	48,524	216,635	09/29/2020	10/15/2040
Z06400-76-6	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	39,801,349	67.9460	25,503,056	37,534,300	37,640,799		(3,524)		1,142,550	1.625	1.604	OCT	129,986	580,318	09/29/2020	10/15/2050
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						120,347,082,871	XXX	109,741,015,157	121,021,880,853	120,117,281,119	(1,303,563)	30,589,236	86,254,179	141,611,880	XXX	XXX	XXX	1,117,480,428	4,763,336,169	XXX	XXX
00077B-3U-5	AMAC 2002-9 A4 RTL NAS			4	1.A FM	396,187	97.3280	377,579	387,943	388,722		(137)			5.750	5.532	MON	1,859	22,307	11/08/2002	12/25/2032
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS			4	1.A FM	93,912	95.9570	88,307	92,028	92,690		(35)			5.750	5.549	MON	441	5,292	02/21/2003	02/25/2033
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS			4	1.A FM	527,528	96.7690	514,726	531,912	528,212		156			5.500	5.698	MON	2,438	29,255	05/02/2003	05/25/2033
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS			4	1.A FM	557,704	95.8450	750,877	783,426	757,530		2,730			7.150	6.513	MON	4,668	46,326	03/31/2010	01/25/2032
004313-AP-7	ACCFC 1996-1 B2 SUB			4	6. *		0.0100	957	9,573,000						10.025	0.000	MON			03/31/2006	11/15/2026
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP			4	1.A FM	227,205	88.8460	223,261	251,289	246,127		1,592			7.044	7.824	MON	344	7,881	12/16/2013	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC			4	1.A FM	3,393,177	89.4300	3,272,966	3,659,798	3,552,469		(2,414)			5.730	6.180	MON	17,476	233,393	12/31/2011	11/25/2039
00760F-AA-4	AEGIS SECURITIZED ASSETS INC ASSET BACKED I/O			4	6. *		0.0100								2.900	0.000	MON			06/30/1993	05/20/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS			4	1.A FM	1,270,919	83.0160	2,701,084	3,253,675	1,048,737		(12,736)			5.750	46.731	MON	15,591	186,470	11/30/2010	04/25/2037
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS			4	1.A FM	1,052,332	43.1710	1,219,713	2,825,319	603,885		(71,264)			5.920	25.980	MON	2,787	155,183	02/28/2015	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS			4	1.A FM	1,012,061	55.0650	2,531,299	4,596,963	561,583		(47,330)			5.750	102.275	MON	22,027	261,279	11/30/2010	03/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS			4	1.A FM	2,810,325	78.9270	3,794,542	4,807,660	2,317,816		(93,449)			6.000	22.121	MON	24,038	284,705	12/31/2011	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS			4	1.A FM	610,459	64.1440	1,794,109	2,797,018	459,017		(20,666)			6.000	89.727	MON	13,985	167,692	11/30/2010	08/25/2037
02639M-AK-2	AGFMT 2006-1 A4 AFC AS			4	1.A FM	3,413,740	100.0440	4,017,924	4,016,165	3,852,584		13,329			5.750	6.676	MON	19,244	239,064	02/29/2008	12/25/2035
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A			4	1.A FM		0.0000								3.604	0.000	MON		(44,048)		10/25/2034
03464R-AE-3	ANGEL OAK MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A			4	1.A	6,033,958	84.9740	5,110,365	6,014,000	6,017,594		(2,225)			3.764	3.756	MON	18,864	226,367	12/14/2020	12/25/2059
042858-AD-2	ARRW 2019-2 M1 MEZ AFC			4	1.A	6,387,500	90.6470	6,345,264	7,000,000	6,440,204		52,704			4.760	5.943	MON	27,767	305,433	01/23/2023	04/25/2049
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC			4	1.A FM	26,198	102.9970	86,683	84,161	45,588		4,059			7.570	40.439	MON	106	4,347	12/16/2013	03/25/2032
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D			4	1.A FM	3,771,603	96.0760	4,141,263	4,310,403	4,103,297		16,546			5.952	7.788	MON	21,379	170,378	07/20/2016	05/26/2046
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN			4	1.A FM	387,099	92.5730	402,640	434,942	408,829		1,869			5.680	7.418	MON	480	18,071	07/17/2015	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN			4	1.A FM	1,066,462	91.0290	1,090,769	1,198,272	1,125,774		1,453			5.749	7.357	MON	1,148	67,158	07/17/2015	04/25/2037
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS			4	1.A FM	275,930	99.2390	292,182	294,424	281,748		579			6.000	7.737	MON	1,472	17,665	11/04/2002	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS			4	1.A FM	631,091	99.1040	616,690	622,267	628,258		(455)			6.000	5.524	MON	3,111	37,336	11/04/2002	11/25/2032
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS			4	1.A FM	1,564,051	94.8540	1,516,668	1,598,953	1,570,019		1,136			5.500	5.869	MON	7,329	87,942	11/09/2004	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS			4	4.A FM	1,029,330	76.7690	886,094	1,154,232	1,057,680		1,637			5.500	8.445	MON	5,290	56,893	11/30/2010	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS			4	1.A FM	970,314	91.7300	958,348	1,044,753	988,793		3,537			5.420	6.981	MON	4,718	47,892	11/18/2016	11/25/2033
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS			4	1.A FM	622,024	97.4100	619,858	636,342	625,171		475			5.218	5.679	MON	2,767	26,488	06/10/2013	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS			4	5.A FM	849,133	86.8900	801,561	922,501	928,526		(719)			5.500	3.635	MON	4,228	50,738	08/31/2014	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS			4	1.A FM	914,394	85.0820	1,132,737	1,331,353	766,389		11,042			5.750	21.505	MON	6,379	76,542	07/06/2011	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS			4	1.A FM	334,759	89.5170	465,045	519,503	246,878		(9,560)			5.500	20.586	MON	2,381	28,573	11/30/2012	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS			4	1.A FM	548,979	83.6950	665,004	794,558	575,936		4,262			6.000	12.854	MON	3,973	48,125	02/29/2012	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS			4	1.A FM	493,039	83.7050	833,406	995,641	487,760		6,078			6.000	28.036	MON	4,978	60,270	01/11/2013	05/25/2036
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS			4	5.B FM	1,209,383	81.9760	998,301	1,217,803	1,209,806		(11)			6.000	6.149	MON	6,089	79,210	10/10/2006	09/25/2036
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS			4	3.B FM	1,643,119	83.8170	1,463,140	1,745,645	1,691,619		1,059			6.000	7.080	MON	8,728	104,679	02/28/2013	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS			4	1.A FM	152,595	83.1110	467,658	562,694	47,987		1,197			6.000	308.814	MON	2,813	33,762	09/13/2011	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS			4	1.A FM	2,630,458	96.0810	2,643,942	2,751,796	2,651,536		2,879			5.286	6.177	MON	12,123	121,581	10/16/2013	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS			4	1.A FM	6,182	99.8770	6,020	6,027	6,027					7.000	7.001	MON	35	422	05/16/2002	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS			4	1.A FM	428,300	99.2580	441,686	444,987	433,447		1,017			6.500	7.190	MON	2,410	28,924	01/28/2009	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS			4	1.A FM	766,654	98.1290	776,537	791,344	771,604		855			5.500	6.038	MON	3,627	43,524	08/26/2004	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS			4	1.A FM	1,211,679	90.9150	1,165,305	1,281,747	1,219,959		2,452			4.772	6.193	MON	5,097	54,971	11/04/2021	05/25/2035
065910-AJ-0	BAMH 1996-1 B2 SUB			4	6. FE		0.0100	860	8,604,417						8.500	0.000	MON			06/30/2001	10/10/2026
06606B-AM-2	BAMH 1997-1 B2 SUB AFC			4	6. FE		0.0010	79	7,860,275						7.700	0.000	MON			06/30/2001	01/10/2028
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS			4	1.A FM	563,664	96.9220	548,199	565,608	563,841		2			5.287	5.335	MON	2,492	25,231	02/19/2015	04/25/2034
073879-SL-3	BSABS 2005-AC2 1A STEP AFC			4	1.A FM	2,031,134	85.1580	2,144,853	2,518,688	1,794,750		3,016			5.750	12.871	MON	12,069	91,957	01/12/2011	04/25/2035
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S			4	1.A FM	897,611	93.6910	877,196	936,262	916,196		569			7.510	8.042	MON	6,055	39,681	02/16/2010	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN			4	1.A FM	1,591,552	84.5320	1,618,484	1,914,649	1,653,591		6,575			5.639	8.626	MON	1,800	58,190	11/04/2016	06/25/2047
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC			4	1.A FM	595,357	64.0570	746,033	1,164,631	504,291		(10,211)			5.591	9.930	MON	1,266	28,028	03/31/2014	07/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ			4	1.A FM	2,689,019	84.0110	2,639,569	3,141,916	2,847,373		20,277			3.072	4.611	MON	8,044	88,864	03/31/2015	12/25/2036
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS			4	1.A FM	223,189	97.9190	336,469	343,621	228,444		4,453			5.500	13.951	MON	1,575	18,899	09/28/2011	05/25/2036
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS			4	1.A FM	723,107	44.5660	627,129	1,407,194	444,647		(48,136)			6.250	18.286	MON	7,329	51,424	05/31/2011	09/25/2036
12543U-AD-4	CWHL 2006-15 A4 SEQ AS			4	1.A FM	3,949,622	48.9680	3,523,301	7,195,149	3,051,411		(239,724)			6.250	13.637	MON	37,475	459,619	05/31/2012	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS			4	1.A FM	2,083,839	48.9680	1,767,316	3,609,145	1,598,587		(131,929)			6.250	12.362	MON	18,798	230,635	03/01/2023	10/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS			4	1.A FM	2,055,843	52.3350	2,142,569	4,093,931	1,215,009		(132,501)			6.000	30.493	MON	20,470	249,509	03/01/2023	01/25/2037
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS			4	1.A FM		0.0000								6.000	0.000	MON		1		02/25/2037
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS			4	1.A FM		0.0000								6.000	0.000	MON		1		02/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS			4	1.A FM	2,098,835	51.4500	1,742,085	3,385,986	1,468,185		(112,543)			6.000	15.683	MON	16,930	196,173	12/31/2011	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS			4	1.A FM	1,623,493	55.2330	1,342,810	2,431,166	1,172,698		(86,211)			6.500	14.176	MON	13,169	152,592	12/31/2011	09/25/2037
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS			4	1.A FM	3,092,037	44.7330	2,035,050	4,549,349	2,065,352		(201,646)			6.000	9.541	MON	22,747	272,177	02/01/2023	08/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS			4	1.A FM	530,157	43.5990	696,621	1,597,773	362,378		(36,535)			5.750	33.189	MON	7,656	81,717	04/01/2023	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS			4	1.A FM	2,395,442	47.2180	2,449,778	5,188,275	1,674,613		(157,735)			6.000	20.469	MON	25,941	298,396	11/30/2012	07/25/2037
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS			4	1.A FM	2,983,662	91.2520	4,391,364	4,812,346	3,068,096		13,700			6.250	19.279	MON	25,064	299,870	08/31/2011	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS			4	1.A FM	1,403,305	91.2520	2,119,401	2,322,580	1,609,781		(59,623)			6.250	16.373	MON	12,097	171,318	08/31/2011	07/25/2037
125925-ER-4	CMC4 1997-2 1A1 PZ W CPT AS			4	1.A FM		0.0100		154			(9)			0.000	0.000	MON		17	07/20/2011	11/25/2027
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS			4	1.A FM	3,238,903	24.7680	2,139,137	8,636,760	2,434,720		(88,442)			6.131	11.609	MON	44,124	140,895	06/30/2014	02/25/2037
126384-AR-7	CSMC 2007-2 3A5 SEQ AS			4	1.A FM	553,890	50.7560	411,695	811,125	279,323		(25,909)			5.500	18.985	MON	3,718	44,615	02/10/2012	03/25/2037
126416-AE-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-NQM1 CLASS B1 144A			4	3.B FE	13,371,771	66.0480	9,032,883	13,676,200	13,390,938		5,532			3.799	3.944	MON	43,299	520,197	01/24/2022	11/25/2066
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR			4	1.A	3,561,530	88.0040	3,477,715	3,951,767	3,717,752		8,376			3.000	3.974	MON	9,879	118,553	03/04/2019	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC			4	1.A	2,229,949	93.0580	2,088,189	2,243,974	2,233,004		177			4.000	4.066	MON	7,480	85,435	10/26/2018	03/25/2044
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A			4	1.A	7,540,706	82.1660	7,643,356	9,302,335	7,639,217		57,709			3.285	6.519	MON	25,466	339,753	09/08/2022	11/25/2056
126670-CL-0	CWL 2005-11 AF6 AFC NAS			4	1.A FM		97.1410	57,070	58,749						5.050	1,020.882	MON	247	2,330	09/30/2011	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS			4	1.A FM	1,883,397	88.3200	2,602,036	2,946,147	2,687,234		62,565			5.805	7.619	MON	14,252	128,729	09/30/2011	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC			4	1.A FM	197,733	95.0780	793,274	834,344	316,418		52,373			5.711	100.706	MON	3,971	31,615	09/30/2011	05/25/2036
126670-QU-5	CWL 2005-17 1AF4 STEP AFC			4	1.A FM	2,996,998	79.6770	9,583,580	12,028,040	4,806,477		396,578			6.547	19.817	MON	65,623	455,791	09/30/2011	05/25/2036
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC			4	1.A FM	306,930	99.3160	397,176	399,909	376,900		6,466			6.221	10.990	MON	414	18,429	03/02/2012	03/25/2034
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC			4	1.A FM	1,456,470	97.1280	1,496,906	1,541,172	1,509,365		3,124			6.009	6.556	MON	1,800	87,570	10/25/2023	12/25/2034
126673-ZU-9	CWL 2005-3 AF6 AFC NAS			4	1.A FM	645	99.2660	701	706	699		4			5.219	6.252	MON	3	30	06/11/2008	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS			4	1.A FM	7,449,247	95.0890	8,090,706	8,508,522	7,730,244		32,831			5.500	8.489	MON	38,997	467,969	11/30/2012	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS			4	2.B FM	1,235,922	81.5920	1,246,516	1,527,742	1,354,195		22,465			5.500	11.667	MON	7,002	83,375	11/30/2012	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS			4	4.C FM	2,918,748	84.6860	2,586,806	3,054,601	3,117,264		29,334			5.500	6.928	MON	14,000	168,003	11/30/2012	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS			4	1.A FM	3,115,113	83.9750	3,017,418	3,593,237	3,024,033		(22,734)			5.500	8.928	MON	16,469	197,628	12/31/2011	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS			4	1.A FM	3,416,897	69.4880	2,935,184	4,224,006	3,106,905		(152,291)			5.500	5.616	MON	19,360	229,715	11/30/2014	04/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS			4	1.A FM	1,228,219	96.2400	1,201,947	1,248,904	1,231,781		915			5.500	5.801	MON	5,724	68,690	04/27/2004	07/25/2034
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS			4	1.A FM	1,269,959	98.1660	1,314,088	1,338,636	1,295,135		2,896			5.500	6.270	MON	6,135	74,253	06/04/2004	08/25/2034
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS			4	3.C FM	1,761,927	87.9940	1,541,952	1,752,344	1,751,780		(258)			5.500	5.467	MON	8,032	96,379	12/20/2004	02/25/2035
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS			4	1.A FM	497,616	100.5280	616,790	613,549	522,391		4,382			6.000	10.376	MON	3,068	36,813	04/18/2012	10/25/2034
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS			4	1.A FM	50,143	83.6450	142,343	170,175	50,269					5.500	45.121	MON	780	9,349	05/31/2011	03/25/2035
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS			4	1.A FM	9,571	83.6450	20,206	24,157	3,620		104			5.500	154.264	MON	111	1,328	05/21/2012	03/25/2035
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS			4	6. FM		0.0010	7	672,859						3.357	0.000	MON	1,882	2,114	04/01/2023	01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS			4	1.A FM	117,390	98.4900	121,003	122,858	122,068		22			5.500	5.636	MON	563		07/10/2013	01/25/2035
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS			4	1.A FM	336,691	84.9620	608,638	716,365	193,043		1,573			5.500	47.244	MON	3,283	39,386	10/26/2011	05/25/2035
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS			4	1.A FM	1,173,023	84.1870	1,308,936	1,554,800	1,153,098		5,009			5.500	8.553	MON	1,425	83,578	03/14/2011	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS			4	1.A FM	556,877	84.1870	648,060	769,789	573,971		3,043			5.362	10.616	MON	573	41,253	03/16/2011	05/25/2035
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS			4	1.A FM	8,690,361	90.8480	8,708,118	9,585,334	8,784,423		36,743			5.500	7.578	MON	43,933	527,124	11/30/2012	05/25/2035
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS			4	1.A FM	2,056,689	89.5080	2,529,783	2,826,325	2,178,326		29,871			5.500	14.729	MON	12,954	155,314	11/30/2012	05/25/2035
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS			4	1.A FM	497,830	79.2930	619,871	781,752	395,258		(740)			5.500	26.718	MON	3,583	42,996	08/31/2011	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS			4	4.C FM	2,120,292	79.2930	1,809,713	2,282,322	2,298,127		28,420			5.500	7.694	MON	10,461	125,528	05/31/2012	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS			4	1.A FM	1,569,162	77.4080	1,661,679	2,146,660	1,530,044		(31,505)			5.500	10.903	MON	9,839	118,000	11/30/2012	06/25/2035
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS			4	4.C FM	3,609,281	81.8390	3,229,025	3,945,603	4,005,854		70,521			5.500	8.552	MON	18,084	216,948	11/30/2012	07/25/2035
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS			4	1.A FM	273,625	80.6440	513,035	636,175	140,294		1,757			5.500	67.394	MON	2,916	34,969	07/15/2010	07/25/2035
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS			4	1.A FM	2,518,915	67.5730	2,339,285	3,461,868	2,118,304		(89,727)			5.500	12.140	MON	15,867	190,361	02/29/2012	07/25/2035
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS			4	1.A FM	744,597	69.1320	1,058,407	1,530,983	648,171		(20,057)			5.500	21.851	MON	1,403	81,983	05/24/2011	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS			4	1.A FM	551,684	73.9560	802,901	1,085,651	413,249		11,134			5.500	36.567	MON	4,976	59,611	06/23/2011	07/25/2035
12667G-UG-6	CWALT 2005-29CB A4 AD AS			4	1.A FM	198,305	57.3670	288,296	502,549	144,755		(5,948)			5.000	41.586	MON	2,094	23,376	11/30/2012	07/25/2035
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS			4	3.C FM	2,233,191	67.2590	1,642,980	2,442,771	1,892,110		(102,880)			5.500	4.444	MON	11,196	134,352	11/30/2012	09/25/2035
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR			4	1.A FM	543,536	88.3190	1,292,504	1,463,454	428,754		12,056			6.090	50.452	MON	1,732	60,079	11/30/2012	08/25/2035
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS			4	1.A FM	1,232,403	79.4860	1,421,803	1,788,757	1,087,529		(34,474)			6.019	11.004	MON	1,495	96,215	03/30/2011	08/25/2035
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS			4	1.A FM	847,495	56.7440	962,300	1,695,860	657,171		(34,170)			5.500	24.489	MON	7,773	92,377	11/30/2012	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS			4	4.A FM	2,681,563	68.0370	2,034,529	2,990,306	2,320,596		(109,626)			5.500	5.428	MON	13,706	164,467	02/28/2015	11/25/2035
126694-AG-3	CWHL 2005-19 1A7 Z AS			4	1.A FM	1,847,546	73.2870	1,866,301	2,546,565	1,767,210		(51,443)			5.500	10.475	MON	11,672	141,044	11/30/2014	08/25/2035
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS			4	1.A FM	761,493	73.2880	656,428	895,681	677,065		(29,591)			5.500	7.004	MON	4,105	49,606	05/31/2012	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS			4	1.A FM	1,374,727	57.9400	1,570,632	2,710,797	1,026,471		(48,689)			5.500	30.044	MON	12,424	149,093	11/02/2011	10/25/2035
126694-HK-7	CWHL 2005-25 A6 SSNR NAS			4	2.A FM	707,457	50.8290	661,266	1,300,951	707,457					5.500	13.639	MON	5,963	66,413	08/31/2012	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS			4	1.A FM	2,301,902	56.6020	1,876,799	3,315,785	1,873,991		(110,412)			5.500	10.929	MON	15,197	181,466	05/31/2014	11/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS			4	1.A FM	1,172,332	81.5150	1,132,418	1,389,219	1,099,969		(23,458)			5.500	9.284	MON	6,367	76,412	09/22/2011	11/25/2035
126694-TU-2	CWHL 2005-30 A5 SSNR AS			4	1.A FM	636,678	64.0780	506,217	789,998	454,581		(25,484)			5.500	11.466	MON	3,621	43,450	08/23/2011	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SSNR AS			4	1.A FM	2,119,710	63.8790	1,701,264	2,663,279	1,839,803		(98,194)			5.500	7.079	MON	12,207	146,480	11/30/2014	01/25/2036
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS			4	1.A FM	2,396,529	46.0400	1,824,762	3,963,423	1,842,177		(171,361)			6.000	10.256	MON	19,817	248,276	11/30/2014	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS			4	1.A FM	1,010,873	48.3770	1,734,460	3,585,324	514,395		(56,158)			5.750	83.110	MON	17,180	203,767	02/29/2012	02/25/2036
12669D-BA-5	CWHL 2002-19 1A1 NAS			4	4.A FM	417,627	84.3180	352,134	417,627	417,627					6.250	6.229	MON	2,175	26,102	06/25/2008	11/25/2032
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS			4	4.A FM	1,687,226	96.2160	1,701,991	1,768,925	1,701,001		2,490			5.000	6.087	MON	7,371	88,477	08/19/2003	10/25/2033
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS			4	1.A FM	861,799	96.6170	842,348	871,842	862,981		342			5.750	5.998	MON	4,178	50,131	07/09/2004	08/25/2034
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS			4	1.A FM	893,482	96.7320	866,816	896,105	893,289		(48)			6.000	6.051	MON	4,481	53,766	08/16/2004	08/25/2034
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS			4	1.A FM	435,882	98.5520	441,048	447,526	437,652		385			5.250	5.921	MON	1,958	23,495	04/30/2004	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS			4	1.A FM	988,168	96.1640	1,025,575	1,066,488	1,000,366		2,777			5.250	6.973	MON	4,666	55,991	05/19/2008	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS			4	1.A FM		65.4440	162,013	247,559						5.500	0.000	MON	1,135	13,616	02/12/2010	09/25/2035
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS			4	1.A FM	302,995	68.4000	395,742	578,567	149,352		(6,675)			5.500	58.323	MON	2,652	31,821	11/16/2011	09/25/2035
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS			4	1.A FM	192,292	89.9250	277,962	309,104	226,382		8,626			5.500	26.239	MON	1,417	17,001	08/31/2010	09/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS			4	1.A FM	1,264,822	94.3570	1,357,012	1,438,168	1,237,729		11,467			5.279	9.393	MON	6,327	63,375	09/21/2012	11/20/2034
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS			4	1.A FM	3,480,043	98.1590	3,458,524	3,523,383	3,489,229		1,121			5.500	5.727	MON	16,149	193,786	11/18/2004	01/25/2035
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS			4	1.A FM	477,296	72.0070	478,581	664,630	412,173		(2,701)			5.870	7.443	MON	650	35,949	11/30/2014	08/25/2035
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS			4	1.A FM	950,059	65.9610	883,856	1,339,976	641,396		(39,043)			6.000	16.797	MON	6,700	79,900	08/16/2012	08/25/2035
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS			4	1.A FM	4,174,592	95.2690	4,097,483	4,300,945	4,227,514		4,182			4.183	4.509	MON	14,992	170,325	11/04/2021	05/20/2035
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS			4	1.A FM	1,394,937	84.6110	1,656,361	1,957,614	1,201,697		21,394			5.250	16.729	MON	8,565	102,775	01/26/2011	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS			4	1.A FM	1,502,431	81.8810	1,762,063	2,151,967	1,243,685		(19,990)			5.500	18.275	MON	9,863	118,233	01/05/2011	05/25/2035
12670A-AF-8	CWHL 2006-14 A6 SEQ AS			4	1.A FM	3,224,495	45.8830	2,909,413	6,340,981	2,339,790		(156,000)			6.250	20.199	MON	33,026	431,644	08/31/2012	09/25/2036
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS			4	1.A FM	1,094,262	95.5120	1,071,948	1,122,320	1,113,524		306			5.500	5.665	MON	5,144	61,728	04/24/2003	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS			4	1.A FM	426,995	96.9920	401,235	413,680	419,403		(324)			5.500	5.147	MON	1,896	22,752	05/27/2003	07/25/2033
152314-EL-0	CXHE 2002-A AF6 NAS			4	1.A FM	1,344	98.0900	1,388	1,415	1,381		4			5.540	6.158	MON	7	78	11/20/2008	01/25/2032
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS			4	1.A FM	194,427	97.4230	206,466	211,928	207,451		1,525			6.115	7.828	MON	252	11,381	12/16/2013	03/25/2034
160762-AC-4	CHMAC 2004-1 A3 Z AS			4	1.A FM	207,862	95.7860	250,937	261,976	244,081		1,371			5.250	6.775	MON	1,146	13,754	06/10/2004	08/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
160762-AD-2	CHMAC 2004-1 A4 NAS			4	1.A FM	133,005	95.7860	127,400	133,005	133,005					5.250	5.234	MON	582	6,983	06/28/2004	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS			4	1.A FM	156,245	96.0830	179,589	186,910	175,322		892			5.500	6.887	MON	857	10,280	06/10/2004	08/25/2034
160762-AG-5	CHMAC 2004-1 A7 NAS			4	1.A FM	256,257	96.0830	246,219	256,257	256,257					5.500	5.485	MON	1,175	14,094	06/28/2004	08/25/2034
161546-DZ-6	CFAB 2003-1 1A5 STEP AS			4	1.A FM	739,545	97.8170	723,448	739,595	737,812		(265)			5.914	5.926	MON	3,645	43,740	01/23/2003	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS			4	1.A FM	287,688	96.1250	276,551	287,700	286,834		(27)			5.239	5.281	MON	1,256	45,536	04/08/2003	07/25/2032
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS			4	6. FM	405,124	75.8960	499,928	658,699	405,241					4.885	19.205	MON	2,681	13,452	12/31/2011	05/25/2032
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS			4	1.A FM		73.4980	1,031,552	1,403,516						4.912	0.000	MON	5,745	48,865	03/31/2010	06/25/2032
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS			4	1.A FM	56,439	86.0380	264,220	307,095	6					5.641	258.799	MON	1,444	15,244	06/30/2010	09/25/2032
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS			4	1.A FM	6,517,714	98.0500	6,405,798	6,533,162	6,523,846		(1,524)			4.820	4.820	MON	26,243	315,857	07/09/2021	11/25/2034
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS			4	1.A FM	168,093	103.5450	841,068	812,271	188,524					5.023	41.937	MON	3,400		06/30/2012	01/25/2033
161546-JL-1	CFAB 2004-2 1M2 MEZ AFC NAS			4	1.A FM	517,863	93.1970	513,085	550,536	512,133		(4,865)			5.700	4.461	MON	2,615	52,948	03/31/2011	02/26/2035
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA			4	1.A FM	159,477	90.8410	162,166	178,516	174,320		457			6.295	7.633	MON	187	10,020	12/16/2013	02/26/2035
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS			4	1.A FM	1,365,060	43.4170	1,143,783	2,634,433	699,188		(73,710)			6.000	22.918	MON	13,172	154,666	10/01/2023	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS			4	1.A FM	377,796	93.9620	355,764	378,624	377,657		(32)			5.250	5.287	MON	1,656	19,878	01/14/2004	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS			4	1.A FM	743,506	96.2510	789,931	820,703	793,944		995			5.500	6.323	MON	3,762	45,139	01/05/2004	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS			4	1.A FM	61,284	92.4410	168,706	182,501	34,920		11,078			4.770	5,474.104	MON	726	6,802	04/01/2023	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS			4	1.A FM	2,104,806	94.3130	2,666,540	2,827,323	1,765,492		56,914			4.876	16.343	MON	11,488	116,268	07/29/2011	12/25/2035
16162Y-AH-8	CHASE 2006-S4 A8 NAS			4	1.A FM	1,642,341	44.8880	1,832,788	4,083,050	950,501		(83,365)			6.000	26.321	MON	20,415	186,976	09/13/2011	12/25/2036
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS			4	1.A FM	1,601,128	44.8880	1,529,260	3,406,856	730,460		(77,370)			6.000	31.269	MON	17,034	156,011	09/08/2011	12/25/2036
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS			4	1.A FM	156,064	97.4200	153,283	157,342	156,361		29			5.342	5.476	MON	700	7,057	10/28/2015	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS			4	1.A FM	867,632	96.6020	841,848	871,462	867,858		57			4.726	4.795	MON	3,432	37,063	01/30/2015	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS			4	1.A FM	3,493,632	46.7830	3,530,573	7,546,649	3,367,389		(326,436)			6.000	10.501	MON	37,733	422,789	11/01/2023	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS			4	1.A FM	2,849,661	41.5720	2,890,828	6,953,786	2,849,661			1,035,905		6.250	11.192	MON	36,218	422,028	08/31/2015	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS			4	3.B FM	3,576,254	40.0540	3,121,230	7,792,648	3,576,254			843,985		6.000	167.728	MON	38,963	449,101	10/01/2023	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS			4	1.A FM	769,652	97.6710	755,387	773,401	776,848		(878)			5.155	4.929	MON	3,323	35,021	09/24/2013	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS			4	1.A FM	34,188	79.2100	334,783	422,653	7,356		440			4.523	6.268	MON	1,593	17,805	04/22/2010	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS			4	1.A FM	113,688	92.8580	124,290	133,850	119,348		399			6.160	7.629	MON	687	5,386	06/30/2011	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS			4	1.A FM	937,430	58.6870	983,889	1,676,505	794,837		(54,924)			5.500	14.081	MON	7,684	92,014	10/01/2023	06/25/2035
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS			4	1.A FM	2,283,512	89.3840	2,311,488	2,586,022	2,318,556		11,914			9.220	15.601	MON	4,635	99,907	09/01/2015	05/25/2036
170255-AS-2	CIWHL 2007-1 A8 SSNR NAS			4	1.A FM	1,196,596	48.4320	939,940	1,940,734	849,876		(73,104)			6.000	13.585	MON	9,704	91,927	11/30/2012	03/25/2037
17025A-AB-8	CIWHL 2006-17 A2 SSNR NAS			4	1.A FM	21,742	40.7840	982,197	2,408,287	21,742		(252)			6.000	12.988	MON	12,041	106,808	10/01/2023	12/25/2036
17025T-AV-3	CIWHL 2007-15 1A20 EXCH SSNR AS			4	1.A FM	2,337,354	62.1570	2,391,765	3,847,931	1,810,710		(119,182)			6.250	16.763	MON	20,041	235,549	12/01/2023	09/25/2037
172973-2W-8	CMSI 2005-6 1A10 SEQ AS			4	1.A FM	1,184,457	94.9610	1,198,095	1,261,668	1,240,033		904			5.500	5.948	MON	5,783	69,329	11/30/2010	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS			4	1.A FM	36,013	95.4920	37,955	39,747	37,641		91			5.500	6.886	MON	182	2,186	12/31/2009	07/25/2035
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS			4	1.A FM	297,913	48.4680	368,668	760,637	240,308		(9,889)			4.573	16.372	MON	2,899	18,980	03/31/2014	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC			4	1.A FM	327,961	93.8630	343,949	366,437	353,790		2,163			12.070	13.874	MON	860	5,770	03/13/2015	02/25/2035
17307G-VK-1	CMLTI 2005-WF2 AF5 STEP AFC AS			4	1.D FM		0.0000								0.000	0.000	MON				08/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS			4	1.A FM	234,663	98.9570	260,732	263,481	250,982		1,535			5.891	9.650	MON	1,294	13,098	09/08/2008	08/25/2035
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS			4	1.A FM	702,346	90.1870	1,219,814	1,352,546	632,237		10,669			5.750	30.405	MON	6,481	76,475	06/08/2011	04/25/2036
173100-AD-0	CMSI 2006-6 A4 SSNR NAS			4	1.A FM	759,489	97.2580	1,017,334	1,046,020	867,694		6,189			6.000	10.957	MON	5,230	62,761	09/09/2008	11/25/2036
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS			4	1.A FM	3,879,459	88.2750	4,318,652	4,892,297	3,858,908		30,935			6.000	11.330	MON	24,461	287,665	05/31/2012	01/25/2037
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS			4	4.A FM	3,714,641	88.1310	3,447,368	3,911,636	3,893,894		137			5.750	5.836	MON	18,743	224,228	05/31/2011	04/25/2036
17312D-AA-6	CMSI 2007-8 1A1 AS			4	1.A FM		98.4280	141,486	143,746						6.000	0.000	MON	719	8,625	04/12/2010	09/25/2037
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS			4	2.B FM	715,664	92.6890	730,748	788,383	752,910		5,736			6.000	6.931	MON	3,942	47,303	05/31/2015	04/25/2037
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS			4	1.A FM		86.9010	40,488	46,591						6.000	0.000	MON	233	2,795	10/25/2011	06/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
204012-AE-8	CPLT 1987-A A5 SEQ			4	1.A FM	489,303	98.8470	673,224	681,080	636,480		7,179			4.500	7.108	AO	7,662	30,649	11/04/2021	04/01/2029
204012-AF-5	CPLT 1987-A B SUB			4	6. *	19,479	98.8400	30,790	31,152	27,713		491			4.500	8.712	AO	350	1,402	06/30/1996	10/01/2029
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC			4	1.A FM	17,621	100.1120	19,534	19,512	19,409		322			7.536	12.074	MON	69	1,415	12/16/2013	05/15/2032
21075W-BA-2	CONHE 1995-1 A5 SEQ			4	1.A FM		90.1270	970,331	1,076,632						4.710	0.000	MON		4,226	09/30/2013	06/15/2025
21075W-CJ-2	CONHE 1996-1 A7 SEQ			4	1.A FM	94,777	61.6330	201,836	327,480	91,945					6.276	52.979	MON	1,713	20,596	03/31/2015	03/15/2027
22540A-LG-1	CSFB 1999-1R B SC CSTR			4	1.A FM		99.9980	6	6			(1)			0.000	0.000	MON		33	06/30/1999	11/30/2027
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS			4	1.B FM	5,991,193	93.6080	5,470,401	5,843,953	5,843,953					6.076	6.051	MON	29,592	355,047	02/10/2004	12/25/2033
22541S-5S-3	CSFB 2005-FIX1 A3 STEP AFC AS			4	1.D FM		0.0000								5.300	0.000	MON				05/25/2035
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS			4	1.A FM	3,108,341	94.9430	3,101,881	3,267,102	3,141,489		4,818			4.821	5.990	MON	13,125	125,587	07/27/2015	06/25/2034
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS			4	1.A FM	756,725	81.8430	632,722	773,089	758,872		467			5.500	5.881	MON	3,543	42,523	09/24/2004	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS			4	1.A FM	376,454	96.3750	364,230	377,930	376,459		2			5.750	5.821	MON	1,811	21,733	11/17/2004	12/25/2034
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS			4	1.A FM	1,009,600	92.5700	951,382	1,027,746	1,015,241		505			5.500	5.747	MON	4,711	56,467	01/13/2006	02/25/2035
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS			4	1.A FM	2,237,265	95.7650	2,197,032	2,294,184	2,244,379		1,925			5.500	6.029	MON	10,515	126,180	09/09/2004	10/25/2034
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS			4	1.A FM	2,025,416	95.2240	1,986,679	2,086,325	2,036,718		2,533			5.250	5.730	MON	9,128	109,535	10/22/2004	11/25/2034
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS			4	1.A FM	1,125,116	93.6210	1,067,188	1,139,899	1,129,214		407			5.250	5.429	MON	4,987	59,847	11/24/2004	11/25/2034
24763L-BM-1	DELHE 1997-2 A5 SEQ AS			4	4.C FM	111,022	46.3070	322,780	697,047	412,948		47,293			7.370	44.384	MON	4,281		09/30/2014	06/25/2027
251510-CV-3	DBALT 2005-1 1A1 FLT AS			4	1.A FM	453,160	96.1900	627,225	652,066	437,729		7,101			10.470	25.051	MON	1,138	34,683	07/19/2012	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS			4	6. FM		0.0000		1,302,283						4.684	0.000	MON	5,083	7,039	12/31/2011	06/25/2035
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS			4	1.A FM	3,915,692	95.4810	3,732,240	3,908,870	3,908,870					6.500	6.481	MON	21,173	199,453	09/27/2006	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS			4	1.A FM	14,720	95.3450	14,052	14,738	14,710		(1)			5.500	5.522	MON	68	811	04/29/2003	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS			4	1.A FM	187,207	93.4590	176,056	188,377	187,473		8			5.500	5.591	MON	863	10,361	04/02/2003	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS			4	1.A FM	84,151	91.7970	78,809	85,851	85,117		15			5.500	5.681	MON	393	4,722	04/02/2003	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS			4	1.A FM	52,220	91.4290	50,741	55,498	54,409		31			5.500	5.952	MON	254	3,052	04/02/2003	04/25/2033
251563-CX-8	DMSI 2003-1 B3 SUB CSTR NAS			4	6. *	32,132	91.5450	35,874	39,187	33,912	3,266	149			5.500	9.070	MON	180	5,906	04/02/2003	04/25/2033
291701-CN-8	EFLOT 1998-2 A5 STEP AS			4	1.A FM		0.0100	63	630,976						7.460	0.000	MON	3,923	22,554	09/30/2010	06/25/2024
291701-CS-7	EFLOT 1998-2 M2 MEZ STEP NAS			4	6. FM		0.0000		357,395						7.930	0.000	MON			09/30/2010	06/25/2024
294751-AW-2	EQABS 2002-3 M2 MEZ AFC			4	4.A FM	877,606	82.4220	748,946	908,677	910,963					6.460	2.825	MON	4,892	25,939	12/31/2014	11/25/2032
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC			4	1.A FM	275,762	86.4540	649,986	751,830	473,860		30,563			6.337	14.569	MON	3,970	25,406	03/31/2014	11/25/2032
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR			4	1.A FM	819,798	77.1120	1,573,317	2,040,312	1,381,125		51,872			5.789	9.812	MON	9,843	62,956	12/01/2023	08/25/2033
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS			4	1.A FM	422,878	80.2790	1,529,890	1,905,709	485,972		14,983			3.882	22.021	MON	6,164	60,551	03/31/2010	07/25/2034
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS			4	1.A FM	34,591	51.8300	821,974	1,585,907	34,591		(42,655)			3.882	0.000	MON	5,130	17,661	10/01/2023	07/25/2034
31573T-AE-8	ELLINGTON FINANCIAL MORTGAGE SERIES 2019-2 CLASS B1 144A				1.A	4,432,240	81.7180	3,556,368	4,352,000	4,393,113		(4,309)			4.071	3.945	MON	14,764	177,170	05/17/2021	11/25/2059
31574X-AE-8	ELLINGTON FINANCIAL MORTGAGE T SERIES 2021-1 CLASS B1 144A				1.A	4,003,125	67.8290	2,713,166	4,000,000	3,999,642		(700)			3.137	3.132	MON	10,457	125,480	04/28/2021	02/25/2066
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS			4	5.A FM	718,222	46.6020	427,873	918,149	542,461		(28,715)			6.000	7.724	MON	4,591	47,630	12/31/2011	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS			4	5.A FM	2,866,194	46.6020	1,734,210	3,721,348	2,164,608		(113,013)			6.000	8.086	MON	18,607	193,993	11/30/2015	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS			4	1.A FM	1,546,059	97.9090	1,602,993	1,637,233	1,580,910		3,364			6.222	7.107	MON	8,488	87,001	01/16/2014	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS			4	1.A FM	1,043,385	25.4840	915,057	3,590,745	1,043,385			295		5.750	24.788	MON	17,206	145,225	03/01/2023	02/25/2037
337925-CA-7	FPLUS 1997-3 M1 MEZ			4	6. *		0.0100	43	428,945						7.320	0.000	MON	2,617	22,477	08/01/2023	11/10/2024
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP			4	1.A FM		0.0010		4,997						7.330	0.000	MON	31	71	09/30/2010	09/11/2024
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP			4	1.D FM		0.0000								7.330	0.000	MON			12/10/2022	09/11/2024
337925-EG-2	FPLUS 1998-4 M2 MEZ STEP			4	6. *		0.0100	105	1,045,103						7.690	0.000	MON			09/30/2010	09/10/2024
337925-EH-0	FPLUS 1998-4 B1 SUB STEP			4	6. *		0.0100	48	475,183						8.710	0.000	MON			09/30/2010	09/10/2024
337925-EU-1	FPLUS 1998-5 M2 MEZ STEP			4	6. FM		0.0100	121	1,213,930						7.310	0.000	MON	7,395		09/30/2010	12/10/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337937-AK-2	FPLUS 1998-3 B1 SUB STEP			4	6. *		0.0100	56	555,930						8.600	0.000	MON			09/30/2010	05/10/2024
36157L-C*-7	GECMSI GECMSI 1994-02			4	6. *		0.0100		2,043						6.446	0.000	MON	11	92	11/30/2013	06/25/2024
36157T-JG-7	GECMSI GECMSI 1995-01A			4	6. *	59,481	0.0100	1	9,969	1	(59,480)		(59,481)		8.014	(132.601)	MON	67	485	09/30/2011	12/25/2024
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS			4	3.C FM	1,148,279	86.1570	1,122,569	1,302,941	1,190,620		2,624			5.750	6.566	MON	6,243	74,925	02/28/2013	04/25/2036
36228F-H6-6	GSR 2004-3F 2A11 NAS			4	1.A FM	396,305	97.0670	375,986	387,348	391,922		(110)			5.500	5.213	MON	1,775	21,304	03/25/2004	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS			4	1.A FM	293,995	99.3930	301,666	303,510	295,915		454			5.250	5.821	MON	1,328	15,934	08/22/2003	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS			4	1.A FM	196,639	96.7480	198,383	205,052	198,607		538			5.250	5.975	MON	897	10,765	08/22/2003	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS			4	4.C FM	1,538,697	97.4960	1,515,320	1,554,244	1,540,713		317			5.888	6.105	MON	7,626	91,511	08/26/2003	06/25/2033
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS			4	5.B FM	548,713	95.4090	531,984	557,583	550,136		228			5.888	6.244	MON	2,736	26,917	08/26/2003	06/25/2033
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS			4	1.A FM	273,345	61.5760	309,592	502,781	139,372		(5,901)			6.000	49.994	MON	2,514	30,129	06/20/2011	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS			4	4.C FM	4,094,040	61.5760	2,829,771	4,595,582	3,460,619		(176,063)			6.000	5.298	MON	22,978	275,464	02/28/2013	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS			4	1.A FM	388,134	73.3040	771,865	1,052,966	306,477		(4,483)			6.000	55.986	MON	5,265	63,283	03/14/2012	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS			4	1.A FM	537,998	58.1860	692,231	1,189,694	235,775		(6,476)			4.793	70.639	MON	4,752	49,824	07/19/2012	05/25/2037
362334-JU-9	GSR 2006-3F 2A6 SEQ AS			4	1.A FM	196,170	88.1140	290,472	329,655	171,566		3,945			5.750	26.105	MON	1,580	17,046	08/10/2012	03/25/2036
362341-MQ-9	GSR 2005-7F 2A5 Z AS			4	1.A FM	642,268	95.9630	656,880	684,515	668,264		871			5.500	6.047	MON	3,137	37,648	01/05/2007	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS			4	1.A FM	523,126	96.6360	507,331	524,992	523,027		(14)			6.000	6.067	MON	2,625	31,500	10/26/2005	09/25/2035
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT			4	1.A FM	266,616	78.0340	957,842	1,227,472	44,243		(136)			5.500	1,860.601	MON	5,626	67,511	05/20/2010	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS			4	1.A FM	968,588	81.3880	1,357,027	1,667,350	863,574		(3,850)			5.500	24.808	MON	7,642	91,704	04/12/2011	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS			4	1.A FM	885,391	47.2550	744,794	1,576,119	353,680		(45,995)			6.000	33.244	MON	7,881	84,279	08/06/2010	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC			4	1.A FM	1,357,530	65.1910	1,090,680	1,673,042	1,153,106		(16,842)			5.344	8.555	MON	7,450	59,460	01/09/2014	09/25/2035
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS			4	1.A FM	3,694,253	26.2730	2,268,789	8,635,351	2,574,937		(147,880)			6.795	7.293	MON	48,901	106,722	12/31/2014	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS			4	4.C FM	1,385,216	73.6790	1,119,120	1,518,908	1,343,144		(5,017)			5.365	5.062	MON	6,790	72,424	03/04/2016	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS			4	1.A FM	85,778	99.3950	104,452	105,088	102,885		1,010			4.667	5.861	MON	409	4,310	11/04/2009	08/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS			4	5.B FM	1,126,750	81.2840	915,010	1,125,695	1,125,695					5.500	5.450	MON	5,159	61,913	12/06/2004	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS			4	1.A FM	1,194,111	88.9340	1,362,954	1,532,547	1,110,119		(12,100)			6.000	12.508	MON	7,663	94,729	04/28/2011	01/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS			4	1.A FM	5,185,788	70.5580	4,600,962	6,520,836	4,877,485		(133,399)			6.000	7.819	MON	32,604	197,549	12/01/2023	03/25/2035
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC			4	1.A FM	292,269	90.4900	314,848	347,939	338,670		1,192			12.584	14.522	MON	851	8,522	02/23/2016	07/25/2037
362669-AK-9	GSR 2007-4F 3A1 SSNR AS			4	1.A FM	743,101	64.6910	1,093,003	1,689,567	245,087		(8,756)			6.000	117.464	MON	8,448	104,396	04/18/2012	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS			4	1.A FM	848,619	64.6910	684,250	1,057,715	650,790		(45,845)			6.000	9.226	MON	5,289	65,501	05/31/2012	07/25/2037
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE				1.A Z	12,241,620	17.5370	13,444,060		10,915,688		(863,967)			5.000	21.184	MON	319,416	3,832,993	03/07/2022	07/20/2040
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR			4	1.A FM	1,231,771	98.0300	1,405,385	1,433,630	1,310,836		7,167			10.870	13.697	MON	5,627	61,967	09/21/2015	03/19/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC			4	1.A FM	850,356	90.5360	906,402	1,001,156	912,386		9,983			10.872	13.954	MON	3,628	44,754	06/03/2016	10/20/2045
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS			4	1.A FM	607,052	97.9750	609,357	621,949	613,667		1,097			5.432	5.874	MON	2,815	30,484	09/28/1999	08/20/2029
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS			4	1.A FM	721,364	98.3610	709,541	721,364	721,364					5.614	5.575	MON	3,375	31,822	06/30/2010	12/20/2029
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC			4	1.A FM	61,645	23.7930	57,837	243,084	37,937		(1,371)			6.070	14.592	MON	246	2,295	12/16/2013	05/25/2037
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC			4	1.A FM	2,686,216	91.0110	2,981,394	3,275,873	2,862,423		24,938			8.670	14.135	MON	4,734	144,595	11/09/2012	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR			4	1.A FM	1,155,300	91.8810	1,083,588	1,179,336	1,163,690		1,237			8.470	9.045	MON	1,665	53,539	11/04/2021	03/25/2035
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC			4	1.A FM	660,681	99.9650	763,529	763,793	759,236		3,609			6.895	7.622	MON	878	37,024	08/26/2016	02/25/2035
452761-AE-9	IMPERIAL FUND LLC SERIES 2021-NQM2 CLASS B1 144A				3.B FE	1,572,994	65.3870	1,028,531	1,573,000	1,572,542		(133)			3.295	3.304	MON	4,319	51,830	08/20/2021	09/25/2056
452764-AE-3	IMPERIAL FUND LLC SERIES 2021-NQM1 CLASS B1 144A				1.A	7,711,968	69.7440	5,378,679	7,712,000	7,708,485		(739)			3.447	3.452	MON	22,153	265,896	06/09/2021	06/25/2056
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS			4	1.A FM	1,123,723	89.8370	2,690,116	2,994,426	934,502		26,826			4.469	44.034	MON	11,151	119,310	05/17/2012	08/25/2035
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS			4	1.A FM	877,910	80.0660	2,015,814	2,517,678	416,034		(37,572)			6.900	41.883	MON	14,477	171,563	03/31/2010	02/25/2036
466247-A3-7	JPMMT 2005-S3 1A14 NAS			4	1.A FM	717,743	45.7290	674,720	1,475,463	322,867		(32,046)			5.500	43.974	MON	6,763	81,718	05/18/2010	01/25/2036
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS			4	1.A FM	3,442	85.4430	107,461	125,769	7,265		9			4.285	1,208.117	MON	449	5,167	08/01/2008	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS			4	1.A FM	1,532,172	95.4530	1,477,818	1,548,214	1,534,174		368			5.750	5.955	MON	7,419	89,022	10/27/2004	11/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS			4	1.A FM	684,366	98.7530	800,624	810,731	679,042		3,947			4.458	11.448	MON	3,012	33,442	07/06/2011	06/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS			4	1.A FM	1,221,472	96.7800	1,937,467	2,001,929	1,279,277		17,826			5.347	15.161	MON	8,920	90,510	08/03/2012	10/25/2035
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS			4	1.A FM	2,107,298	46.6030	1,637,189	3,513,088	1,011,688		(102,671)			5.750	24.526	MON	16,834	203,067	08/01/2023	01/25/2036
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS			4	1.A FM	5,285,846	36.1050	2,910,098	8,060,038	2,616,609		(725,901)			6.250	9.388	MON	41,979	562,641	09/01/2023	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS			4	5.A FM	2,705,355	37.7100	1,977,820	5,244,794	2,705,355		1,050			6.500	1.846	MON	28,409	363,777	09/01/2023	07/25/2036
46629Q-AY-2	JPMAC 2006-CH2 MV2 MEZ FLT STEP NAS			4	6. FE		0.0000								8.170	0.000	MON		28,032		10/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS			4	1.A FM	833,514	41.0910	547,668	1,332,803	428,062		(90,086)			6.000	17.237	MON	6,664	80,783	04/01/2023	06/25/2037
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS			4	1.D FM		0.0000								6.000	0.000	MON			09/01/2022	06/25/2037
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR			4	1.A	2,173,854	90.3530	1,946,048	2,153,830	2,163,369		(137)			3.865	3.779	MON	6,938	82,457	10/18/2017	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR			4	1.A	6,947,228	89.0380	6,295,854	7,070,970	6,990,870		547			3.865	4.046	MON	22,777	270,701	10/18/2017	11/25/2048
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR			4	1.A	6,066,410	89.5060	5,401,522	6,034,821	6,050,886		(411)			3.778	3.717	MON	19,002	228,040	12/14/2017	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR			4	1.A	5,734,825	89.3280	5,231,536	5,856,531	5,769,725		916			3.778	4.029	MON	18,441	221,303	12/14/2017	12/25/2048
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A				3.C FE	1,005,279	71.6170	711,502	993,482	1,000,961		(66)			3.888	3.779	MON	3,219	38,655	04/27/2021	12/25/2048
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A				1.A	11,103,838	79.2850	8,427,086	10,628,861	11,011,029		(24,254)			3.024	2.634	MON	26,782	321,425	09/15/2021	12/25/2051
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A				1.B	6,444,089	78.2350	4,899,918	6,263,048	6,408,025		(9,421)			3.024	2.769	MON	15,781	189,399	09/15/2021	12/25/2051
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A				1.E	5,398,650	74.8900	3,979,602	5,313,958	5,377,109		(2,359)			3.024	2.889	MON	13,390	160,698	09/15/2021	12/25/2051
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A				1.A	17,060,961	80.1700	12,884,515	16,071,556	16,819,842		(28,515)			3.216	2.635	MON	43,066	517,283	09/09/2021	01/25/2052
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A				2.B	11,224,338	76.8800	8,489,983	11,043,162	11,164,233		(8,804)			3.345	3.218	MON	7,183	369,599	11/02/2021	04/25/2052
52518R-BE-5	LSSC 2002-GE1 A SC CSTR			4	6. *		0.1110	39	35,310						0.000	0.000	MON			06/30/2006	07/26/2024
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS			4	1.A FM	48,951	16.0250	127,003	792,534	48,088		(4,167)			8.771	35.389	MON	1,158	14,252	10/25/2023	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS			4	1.A FM	13,912,797	92.9240	19,985,856	21,507,637	17,098,631		426,546			5.810	8.718	MON	104,133	1,021,389	06/30/2013	10/25/2035
525221-DF-1	LXS 2005-6 3A2A STEP AFC AS			4	1.D FM		0.0000								4.506	0.000	MON		3,171		11/25/2035
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS			4	1.A FM	1,849,678	94.3100	2,730,479	2,895,204	2,329,418		75,968			6.290	14.311	MON	15,176	132,307	09/30/2011	11/25/2036
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC			4	1.A FM	818,023	98.3020	1,006,741	1,024,129	921,372		9,152			13.419	17.683	MON	2,291	49,484	08/19/2010	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC			4	1.A FM	606,112	98.0950	790,124	805,465	710,199		6,667			14.022	18.164	MON	1,882	43,338	07/30/2010	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP			4	1.A FM	1,555,351	98.4250	1,615,297	1,641,137	1,624,949		5,793			6.445	7.503	MON	1,763	67,272	04/05/2021	10/25/2034
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS			4	1.A FM	974,279	96.1350	1,073,689	1,116,853	1,067,046		2,515			5.250	6.273	MON	4,886	58,396	12/23/2003	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS			4	1.A FM	959,622	97.4470	931,916	956,334	955,688		(178)			5.250	5.230	MON	4,184	50,208	01/23/2004	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC			4	1.A FM	929,986	36.7590	723,293	1,967,665	710,037		(28,794)			7.469	5.773	MON	2,450	35,056	12/16/2013	08/25/2036
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS			4	1.A FM	456,881	89.8880	600,368	667,904	416,462		8,153			4.434	16.289	MON	2,468	27,160	10/10/2012	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS			4	1.A FM	4,085,703	85.6710	3,780,025	4,412,266	4,154,090		14,868			3.741	5.294	MON	13,756	154,908	11/04/2021	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS			4	1.A FM	631,361	91.9150	608,089	661,578	638,440		1,643			3.682	5.391	MON	2,030	23,303	10/24/2013	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS			4	1.A FM		28.0370	42,348	151,044						5.687	0.000	MON	716	8,433	03/31/2010	09/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS			4	2.B FM	3,088	91.7380	2,909	3,171	3,118		7			5.500	6.967	MON	15	174	08/31/2007	04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS			4	1.A FM	457,534	91.6070	683,089	745,674	446,288		5,491			5.500	18.576	MON	3,418	41,011	07/14/2010	04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS			4	1.A FM	249,115	94.3490	543,023	575,546	14,658					4.872	5.295	MON	2,337	24,689	03/29/2012	04/25/2036
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP			4	1.A FM	105,725	98.5230	130,658	132,616	130,353		3,770			21.970	25.330	MON	486	2,321	12/16/2013	02/25/2034
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS			4	1.A FM	542,349	97.1430	561,874	578,400	547,958		2,207			5.500	6.668	MON	2,651	31,812	05/26/2004	05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS			4	1.A FM	101,964	95.3560	127,539	133,750	122,239		870			5.250	7.237	MON	585	7,023	06/25/2004	06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS			4	1.A FM	728,654	96.5100	800,256	829,195	793,218		2,450			5.250	6.195	MON	3,628	43,533	11/03/2004	07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS			4	4.C FM	1,095,117	64.0560	812,007	1,267,649	966,653		(43,483)			5.750	6.138	MON	6,074	72,890	02/28/2015	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585525-BM-9	MRFC 1998-2 A11 PZ CPT			4	1.A FM		92.1080	72	78						6.750	0.000	MON		1	06/29/1998	06/25/2028
59020U-L3-7	MLCC 2005-3 1A CSTR FLT			4	1.A FM	1,095,352	95.9640	1,093,341	1,139,324	1,091,615		2,075			5.600	6.697	MON	1,063	51,276	11/04/2021	11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR			4	1.A FM	228,004	88.2030	208,131	235,968	229,558		244			4.326	5.009	MON	851	8,960	02/10/2016	04/25/2035
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P			4	6. *		0.0100	3	28,826						7.823	0.000	MON	188	676	05/28/1997	04/25/2027
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC			4	1.A FM	455,972	99.0830	481,912	486,370	477,979		2,443			6.490	7.687	MON	614	29,980	12/16/2013	10/25/2033
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS			4	3.C FM	501,841	94.0100	467,131	496,893	501,323		(190)			5.971	5.441	MON	2,473	25,929	11/04/2021	11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS			4	1.A FM	106,316	100.9070	107,871	106,901	106,357		12			5.500	5.593	MON	490	5,880	11/29/2004	11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS			4	1.A FM	257,553	101.0600	267,385	264,581	261,482		172			5.500	5.730	MON	1,213	14,552	11/04/2004	11/25/2034
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS			4	1.A FM	691,636	19.0810	620,445	3,251,696	691,636		(45,363)	105,089		6.354	9.304	MON	17,218	35,606	06/30/2011	08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS			4	1.A FM	857,046	19.0360	432,714	2,273,112	538,907		(41,338)			6.924	6.574	MON	13,116	24,891	06/30/2011	08/25/2036
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS			4	1.A FM	10,752,089	63.0030	15,386,518	24,421,974	7,109,142		(517,166)			6.620	6.013	MON	134,728	1,048,942	09/30/2011	11/25/2036
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC			4	1.A FM	65,460	47.3740	69,580	146,876	56,972		(214)			5.580	11.107	MON	137	2,640	12/16/2013	02/25/2037
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC			4	1.A FM	1,102,445	94.9140	1,116,709	1,176,554	1,138,978		5,902			6.175	7.627	MON	1,210	67,933	11/04/2021	08/25/2035
64352V-EE-7	NCHET 2003-5 AI6A STEP AFC SEQ AS			4	1.A FM	7,842,965	95.6730	7,669,656	8,016,501	7,908,320		9,182			4.856	5.181	MON	32,442	386,154	10/07/2003	11/25/2033
64352V-KX-8	NCHET 2005-2 M5 MEZ FLT STEP			4	1.A FM	1,506,522	98.9080	1,678,946	1,697,489	1,612,959		9,929			6.445	7.880	MON	2,127	74,984	11/17/2017	06/25/2035
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS			4	1.A FM	11,812,829	94.1110	11,117,916	11,813,613	11,795,762		(1,490)			4.662	4.677	MON	45,891	552,330	06/16/2005	08/25/2035
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS			4	1.A FM	1,494	99.7260	1,544	1,548	1,545		1			1.463	1.741	MON	2	122	07/28/1994	07/25/2024
676477-AD-4	OCEANVIEW MORTGAGE LOAN TRUST			4	1.A	3,418,234	81.4330	2,780,928	3,415,000	3,412,455		(482)			3.285	3.287	MON	9,348	112,177	09/18/2020	05/28/2050
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS			4	1.A FM	42,655	95.2820	44,948	47,173	43,657		122			4.280	6.054	MON	168	2,010	08/20/2008	06/18/2037
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS			4	4.A FM	1,759,590	88.6100	1,576,662	1,779,329	1,765,553		557			5.500	5.664	MON	8,155	97,863	09/27/2005	10/25/2035
749577-AL-6	RFMSI 2006-S9 A11 RTL AS			4	1.A FM	1,395,602	77.8630	1,692,797	2,174,071	1,392,640		(838)			6.250	15.036	MON	11,323	135,880	12/31/2011	09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS			4	1.A FM	1,205,730	82.7960	1,421,716	1,717,140	1,247,677		8,395			6.000	12.407	MON	8,586	103,028	02/29/2012	06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS			4	1.A FM	2,523,826	82.7950	2,854,277	3,447,417	2,614,065		15,469			6.000	11.140	MON	17,237	206,845	02/29/2012	06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS			4	1.A FM	1,002,827	83.9010	1,179,904	1,406,309	1,052,093		(2,807)			6.000	10.089	MON	7,032	83,411	02/29/2012	07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS			4	1.A FM	2,157,340	74.0910	2,205,805	2,977,143	2,157,340			119,809		6.000	10.420	MON	14,886	178,520	11/30/2012	09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS			4	1.A FM	607,775	74.1470	781,827	1,054,428	640,342		(1,099)			6.000	15.633	MON	5,272	63,403	12/31/2011	02/25/2037
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS			4	1.A FM	2,147,799	81.0550	2,762,108	3,407,715	2,097,478		10,920			6.250	16.965	MON	17,749	211,495	11/30/2012	08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS			4	1.A FM	1,944,408	79.7900	2,471,854	3,097,940	2,019,727		8,543			6.000	14.630	MON	15,490	184,579	12/31/2011	08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS			4	1.A FM	1,527,895	72.2590	1,983,663	2,745,224	1,438,996		(17,193)			6.000	18.677	MON	13,726	164,689	11/30/2010	03/25/2037
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS			4	5.A FM	198,825	34.9170	149,126	427,091	198,825					5.586	6.913	MON	1,988	18,510	12/31/2014	11/25/2036
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC			4	1.A FM		34.0980	89,170	261,514						7.846	0.000	MON	1,601	8,741	09/30/2007	06/25/2033
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC			4	1.A FM	1,116,849	90.1560	1,257,652	1,394,971	1,236,783		12,254			6.230	8.954	MON	1,448	41,223	02/01/2012	05/25/2034
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS			4	1.A FM	13,449,732	89.2210	11,999,947	13,449,732	13,449,732					6.558	6.555	MON	73,503	486,109	06/18/2004	07/25/2034
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS			4	1.A FM	62,059	60.7000	169,653	279,494	70,326		(836)			6.931	68.524	MON	1,614	19,363	05/31/2013	10/25/2031
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS			4	1.A FM	133,661	98.2960	493,591	502,147	133,661					5.700	40.532	MON	2,385	28,622	06/10/2010	04/25/2035
76110W-RW-8	RASC 2003-KS4 MI2 MEZ STEP AFC NAS			4	1.A FM	1,575,007	77.8040	1,849,537	2,377,171	1,728,743		16,683			5.010	8.697	MON	9,925	124,637	12/31/2014	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS			4	1.A FM	1,509	24.7380	606,924	2,453,393	11,465					6.030	8,808.936	MON	12,328	128,758	06/30/2010	06/25/2033
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS			4	1.A FM	1,167,457	98.4170	1,156,062	1,174,654	1,169,937		162			5.750	5.845	MON	5,629	51,261	08/13/2003	09/25/2033
76110W-TB-2	RASC 2003-KS7 MI1 MEZ AFC NAS			4	1.A FM	3,206,910	92.4240	3,630,468	3,928,039	3,454,181		34,175			5.574	6.517	MON	18,246	171,418	03/31/2011	09/25/2033
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS			4	1.A FM	1,414,372	97.8560	1,398,090	1,428,722	1,422,021		1,029			4.301	4.409	MON	5,121	27,725	05/14/2004	06/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS			4	1.A FM	1,158,629	82.4810	1,691,879	2,051,233	1,148,032		3,756			5.500	20.439	MON	9,401	111,083	04/08/2011	06/25/2035
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A			4	1.A FM	598,466	79.2070	828,039	1,045,412	611,236		1,560			5.500	12.844	MON	958	59,555	04/06/2010	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS			4	1.A FM	711,993	85.2740	1,077,621	1,263,711	653,310		6,972			5.500	24.376	MON	5,792	68,989	09/23/2010	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS			4	1.A FM	1,067,829	86.9750	1,474,559	1,695,374	1,153,053		8,284			6.000	13.538	MON	8,477	101,722	11/30/2012	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS			4	1.A FM	425,146	81.1600	622,620	767,152	420,684		3,273			5.500	22.475	MON	3,516	41,676	11/30/2014	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS			4	1.A FM	767,645	92.6820	707,492	763,351	764,417		(226)			5.500	5.436	MON	3,499	40,279	12/20/2004	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS			4	1.A FM	322,212	63.3740	271,885	429,015	219,887		(14,225)			5.107	12.177	MON	1,826	19,900	11/09/2010	09/25/2035
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS			4	1.B FM	2,245,832	95.3310	2,132,968	2,237,442	2,237,263		(384)			6.000	5.943	MON	11,187	134,247	10/17/2005	09/25/2034
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS			4	1.A FM	606,202	79.0110	729,847	923,724	606,202					6.000	13.189	MON	4,619	58,991	03/02/2011	04/25/2036
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS			4	1.A FM	1,784,177	86.1420	1,670,569	1,939,321	1,801,369		3,695			4.456	5.401	MON	7,201	78,056	10/01/2013	10/25/2037
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS			4	1.A FM	53,000	103.8920	58,422	56,234	55,960		1			7.240	7.352	MON	339	4,071	07/17/2000	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS			4	2.B FM	730,318	87.1420	650,268	746,220	737,450		1,242			7.000	7.478	MON	4,353	44,772	12/14/2000	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS			4	4.A FM	273,039	66.5790	248,784	373,668	273,039					7.150	20.171	MON	2,226	26,717	05/22/1998	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP			4	1.A FM	1,300,740	93.1040	1,229,106	1,320,149	1,264,005		(13,214)			5.671	5.925	MON	3,327	58,563	06/30/2011	08/25/2031
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS			4	1.A FM	234,234	97.7330	228,924	234,234	234,234					9.230	8.177	MON	1,802	11,766	02/18/2000	02/25/2030
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS			4	1.A FM	1,211	96.1420	1,224	1,273	1,222		2			6.297	8.062	MON	2	74	09/13/2017	08/20/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1.A FM	13,526	89.8970	11,902	13,240	13,422		(9)			2.500	2.238	MON	28	331	07/05/2013	12/25/2042
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS			4	1.A FM	247,689	88.0300	1,354,287	1,538,442	247,689					7.710	225.560	MON	9,884	119,014	09/30/2011	12/25/2030
85209F-AE-6	SPRUCE HILL MORTGAGE LOAN T SERIES 2020-SH1 CLASS B1 144A				1.A	1,036,960	91.1650	939,915	1,031,000	1,030,893		(643)			3.827	3.817	MON	3,288	39,456	12/22/2020	01/28/2050
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS			4	1.A FM	348,840	93.6710	362,841	387,358	364,866		2,319			5.377	6.299	MON	1,736	18,129	02/24/2010	01/25/2037
863579-DQ-8	SARM 2004-17 A1 CSTR AS			4	1.A FM	1,134,699	89.5530	1,140,150	1,273,155	1,163,045		6,358			4.164	6.793	MON	4,418	46,077	05/26/2016	11/25/2034
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS			4	1.A FM	1,848,687	79.8210	2,956,411	3,703,787	1,310,360		6,438			4.669	32.622	MON	14,410	158,717	10/04/2012	02/25/2036
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP			4	1.A FM	1,330,021	96.1160	1,512,858	1,573,990	1,573,990					6.295	6.378	MON	1,651	66,437	03/30/2016	05/25/2034
86358H-NF-2	SAMI 2002-3 CC CPT			4	1.A FM		0.0100		288						9.211	0.000	MON	2	20	04/24/2002	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ			4	5.A Z	35,429	42.7500	22,559	52,769	35,429					3.450	14.974	MON	152	1,821	04/25/2002	02/25/2032
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL			4	1.A FM	135,326	98.7910	133,690	135,326	135,326					5.957	5.489	MON	672	6,657	01/20/2005	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS			4	1.A FM	2,998,779	100.3670	3,328,504	3,316,325	3,221,016		14,709			5.750	7.407	MON	15,891	168,231	06/30/2010	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS			4	1.A FM	3,453,810	97.2020	3,359,288	3,455,970	3,445,065		(380)			5.840	5.888	MON	16,819	163,138	02/22/2005	03/25/2035
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS			4	1.A FM	557,566	99.6930	555,943	557,654	555,475		(226)			6.040	6.000	MON	2,807	27,501	03/17/2005	04/25/2035
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS			4	1.A FM	8,888,218	90.2930	9,224,884	10,216,610	9,905,997		2,093			5.790	4.057	MON	49,295	452,553	06/30/2010	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC			4	1.A FM	921,846	85.5480	898,710	1,050,537	948,717		4,057			6.147	9.402	MON	2,152	58,083	09/27/2016	05/19/2035
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS			4	1.A FM	1,615,149	89.7080	1,805,514	2,012,646	1,704,687		4,154			5.650	8.972	MON	1,895	70,312	02/09/2016	09/25/2047
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS			4	1.A FM	4,208,554	72.1880	10,672,129	14,783,734	2,554,790		(134,161)			6.420	18.558	MON	79,093	638,934	09/30/2013	01/25/2037
885220-EE-9	TMST 2003-5 4A CSTR PT AS			4	2.B FM	796,009	93.5900	737,189	787,683	795,010		(389)			5.263	4.764	MON	3,454	33,270	11/04/2021	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR			4	1.A FM	6,492,032	81.8290	6,678,602	8,161,662	5,600,443		(92,849)			6.628	9.084	MON	10,555	299,666	11/04/2021	03/25/2037
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3			4	6. *		0.0100	2	21,989						9.338	0.000	MON		3,958	09/30/1988	05/15/2034
924922-AD-9	VERUS SECURITIZATION TRUST SERIES 2022-8 CLASS M1 144A			4	2.C FE	7,256,100	97.0230	7,410,627	7,638,000	7,260,924		4,824			6.146	6.686	MON	39,117	195,883	06/30/2023	09/25/2067
92537K-AE-4	VERUS SECURITIZATION TRUST SERIES 2019-4 CLASS B1 144A				1.A	2,309,063	87.8020	1,975,536	2,250,000	2,279,193		(3,451)			3.860	3.735	MON	7,238	86,850	02/12/2021	11/25/2059
92538F-AE-4	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS B1 144A				3.B FE	2,357,918	70.3030	1,657,750	2,358,000	2,356,560		(259)			3.194	3.203	MON	6,276	75,315	04/13/2021	02/25/2066
92539F-AE-3	VERUS SECURITIZATION TRUST SERIES 2023-INV1 CLASS B1 144A			4	3.C FE	14,888,180	97.5160	15,456,245	15,850,000	14,917,085		28,905			7.594	8.355	MON	100,309	487,944	10/05/2023	02/25/2068
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS			4	1.A FM	171,524	89.4240	315,602	352,927	86,186		1,704			4.615	68.109	MON	1,357	14,451	06/21/2012	10/25/2035
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS			4	1.A FM	4,470,871	91.0810	4,466,393	4,903,761	4,385,344		24,191			4.926	7.220	MON	20,131	194,362	09/28/2012	12/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS			4	1.A FM	309,697	94.5430	316,216	334,469	314,891		1,041			5.000	6.769	MON	1,394	16,724	07/10/2008	11/25/2033
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS			4	1.A FM	577,983	94.0130	550,909	585,990	579,265		288			5.500	5.793	MON	2,686	32,212	02/09/2004	01/25/2034
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU			4	1.A FM	531,157	95.2860	554,647	582,090	537,127		740			6.430	8.271	MON	728	27,919	05/24/2016	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS			4	1.A FM	1,333,291	98.7820	1,408,617	1,425,979	1,387,441		1,538			5.500	6.159	MON	6,536	78,429	12/07/2004	07/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS			4	1.A FM	576,520	98.8160	589,662	596,724	579,473		694			5.500	6.208	MON	2,735	32,820	06/23/2004	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR			4	1.A FM	1,975,928	97.7180	2,139,544	2,189,515	2,041,252		5,590			6.470	8.605	MON	2,754	102,991	10/06/2016	12/25/2045
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS			4	1.A FM	965,868	86.3110	1,471,414	1,704,777	818,073		11,123			3.657	27.400	MON	5,196	61,527	11/05/2012	02/25/2037
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS			4	1.A FM	20,397	100.7000	60,012	59,595	55,209		20,622			6.058	20.024	MON	301	2,857	12/31/2011	10/20/2035
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS			4	1.A FM	1,080,830	90.5290	1,029,966	1,137,716	1,088,882		1,609			4.311	5.156	MON	4,087	45,398	05/08/2014	03/25/2037
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS			4	1.A FM	997,569	91.8100	1,016,218	1,106,872	1,005,539		377			5.742	7.512	MON	5,296	44,684	10/13/2016	01/25/2047
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS			4	1.A FM	204,205	99.1040	198,163	199,956	199,956					5.750	5.728	MON	958	11,497	01/22/2003	02/25/2033
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS			4	1.A FM	92,587	95.6800	87,278	91,219	91,383		(36)			5.750	5.681	MON	437	5,245	02/18/2003	03/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS			4	1.F FM	1,449,313	95.9040	1,426,307	1,487,221	1,459,654		1,208			4.077	4.469	MON	5,052	58,311	06/11/2013	03/25/2035
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS			4	1.A FM	157,797	84.3340	1,296,328	1,537,140	124,531		3,649			6.467	230.590	MON	8,284	61,518	06/30/2010	05/25/2036
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS			4	1.A FM	426,105	32.6190	871,953	2,673,172	426,105					5.791	14.033	MON	2,150	155,932	02/28/2015	04/25/2037
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS			4	1.A FM	1,119,164	96.8910	1,541,112	1,590,559	1,184,628		14,878			6.355	10.526	MON	8,423	79,029	08/31/2010	12/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS			4	1.A FM	975	92.5930	4,650	5,022	762		28			4.662	120.663	MON	20	216	11/30/2013	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS			4	1.A FM	1,134,897	89.4060	1,510,642	1,689,642	1,114,698		9,433			6.000	20.040	MON	8,448	92,697	12/31/2011	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS			4	1.A FM	523,948	90.5870	1,038,987	1,146,950	458,124		4,601			6.000	50.405	MON	5,735	68,814	12/06/2017	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS			4	1.A FM	534,430	89.4080	941,224	1,052,734	476,845		4,927			6.000	40.785	MON	5,264	63,164	12/06/2017	06/25/2037
95001T-BL-8	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS B4 144A				2.A FE	3,634,400	74.3060	2,639,552	3,552,254	3,611,588		(175)			3.932	3.696	MON	11,640	139,820	01/26/2021	11/25/2048
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A			4	1.G	8,073,108	78.6970	8,251,005	10,484,556	8,167,593		94,485			3.436	7.514	MON	30,020	270,299	03/03/2023	03/25/2052
57643S-AA-9	MNIM 2005-C10A N1 SC		D	4	6. FM		0.0100	16	159,150						4.750	0.000	MON			05/31/2007	05/26/2035
700696-AC-1	PPSIN 2005-WCW2 A SC		D	4	6. FM		0.0100	78	776,337						5.500	0.000	MON			12/31/2007	07/25/2035
74951P-DF-2	RESIF 2004-C B3 SUB FLT		D	4	1.A FM	77,872	16.0720	31,654	196,948	10,734		(1,956)			6.221	3.322	MON	715	11,506	12/16/2013	09/10/2036
74951P-DQ-8	RESIF 2005-A B3 SUB FLT		D	4	1.A FM	9,297	5.1840	6,685	128,948	9,297					6.051	513.716	MON	455	7,311	12/16/2013	03/10/2037
80382S-CX-4	FRENT 2004-3 A SC		D	4	6. FM		0.0010		16,734						4.500	0.000	MON			04/30/2007	11/27/2034
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						662,802,127	XXX	685,025,709	910,993,794	638,293,669	(56,214)	(5,002,741)	2,046,652		XXX	XXX	XXX	4,057,607	44,479,624	XXX	XXX
05490R-AU-0	BAMLL 2015-ASTR E SUB CSTR			4	3.B	36,609,785	75.0750	29,654,510	39,500,000	38,422,208		255,650			4.254	5.104	MON	140,031	1,703,714	07/24/2015	07/14/2037
05490V-AJ-6	BBCMS 2015-MSQ E SUB CSTR			4	1.A		0.0000								3.990	0.000	MON			12/15/2022	09/15/2032
05490V-AL-1	BBCMS 2015-MSQ F SUB CSTR			4	1.A		0.0000								3.990	0.000	MON			12/15/2022	09/15/2032
05491L-AJ-7	BBCMS 2016-ETC E SUB CSTR			4	1.F	42,283,687	75.7110	36,180,183	47,787,000	46,022,746		598,290			3.609	5.134	MON	124,553	1,748,538	07/28/2016	08/14/2036
05491L-AL-2	BBCMS 2016-ETC F SUB CSTR			4	5.A	29,535,223	71.4870	24,974,137	34,935,000	33,180,953		592,759			3.609	5.705	MON	91,056	1,278,280	07/28/2016	08/14/2036
05492T-BF-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-C6 CLASS F5TA 144A			4	1.A	4,691,744	75.8050	3,443,464	4,542,500	4,636,917		(14,856)			3.688	3.305	MON	13,962	169,870	01/30/2020	09/15/2043
05525M-AG-1	BAMLL 2014-520M C SUB CSTR			4	5.A	19,058,740	60.7140	12,142,750	20,000,000	19,429,010		40,058			4.214	4.591	MON	46,821	854,485	08/01/2014	08/15/2046
05526W-AN-3	BAMLL 2015-HAUL D SUB CSTR			4	1.A	38,452,183	80.1930	30,874,136	38,500,000	38,461,934		1,327			4.822	4.876	MON	154,690	1,882,132	07/28/2015	07/05/2043
05526W-AQ-6	BAMLL 2015-HAUL E SUB CSTR			4	1.A	19,631,218	73.0880	15,607,542	21,354,575	20,160,619		74,289			4.822	5.548	MON	85,801	1,043,951	07/28/2015	07/05/2043
055287-AJ-5	BBSG 2016-MRP E SUB CSTR			4	6.	15,452,500	78.2890	27,401,087	35,000,000	15,452,500	6,937,102	224,929	18,080,369		4.026	37.184	MON	117,425	1,428,671	06/09/2016	06/05/2036
05538U-AE-3	BBUBS 2012-SHOW C SUB CSTR			4	1.C FM	23,792,133	89.2880	20,893,399	23,400,000	23,438,410		(56,072)			4.026	3.804	MON	78,507	955,169	12/12/2016	11/05/2036
05546J-AE-8	BBCMS 2015-VFM A2 SEQ			4	1.A	15,151,706	85.1010	12,803,373	15,045,000	15,065,882		(11,644)			3.375	3.314	MON	35,262	507,769	03/26/2018	03/12/2036
05546J-AL-2	BBCMS 2015-VFM D SUB CSTR			4	1.A	14,116,408	83.2370	12,847,691	15,435,000	15,079,789		147,703			3.483	4.613	MON	37,332	545,063	10/13/2016	03/12/2036
05546J-AN-8	BBCMS 2015-VFM E SUB CSTR			4	3.B	34,754,225	81.1680	31,411,896	38,700,000	37,757,665		392,465			3.483	4.680	MON	93,603	1,366,630	03/18/2015	03/12/2036
05547H-AC-5	BBCMS 2015-SRCH A2 SEQ			4	1.A	2,913,891	91.7840	2,478,180	2,700,000	2,780,015		(20,861)			4.197	3.334	MON	7,869	113,319	12/07/2016	08/10/2035
05547H-AL-5	BBCMS 2015-SRCH C SEQ			4	1.A	15,074,824	83.2510	12,071,383	14,500,000	14,742,393		(63,772)			4.798	4.315	MON	48,313	695,710	05/26/2022	08/10/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05552F-BE-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS AS			4	1.A	7,048,146	84.7120	5,929,851	7,000,000	7,040,545		(5,209)			3.752	3.677	MON	21,887	262,640	03/23/2022	04/15/2055
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B			4	1.A	2,988,753	80.3730	2,411,176	3,000,000	2,989,636		612			3.752	3.810	MON	9,380	112,560	03/23/2022	04/15/2055
05553R-AC-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A5			4	1.A	11,484,332	103.4470	11,534,291	11,150,000	11,465,352		(18,980)			5.451	5.078	MON	50,649	405,191	04/10/2023	04/15/2056
05553R-AG-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS AS			4	1.A	10,711,323	101.9350	10,601,230	10,400,000	10,694,993		(16,330)			6.070	5.711	MON	52,607	420,853	04/10/2023	04/15/2056
05553R-AZ-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A2B			4	1.A	23,986,571	102.1840	24,268,662	23,750,000	23,958,903		(27,668)			5.753	5.579	MON	60,726	910,892	04/10/2023	04/15/2056
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A			4	1.A	3,532,001	100.3890	3,556,867	3,543,073	3,537,984		5,982			7.813	8.387	MON	13,072	206,002	03/14/2023	08/15/2039
05607C-AG-4	BXP 2017-CC B SUB CSTR			4	1.A	12,893,386	88.5040	11,527,633	13,025,000	12,884,474		28,934			3.552	3.853	MON	38,549	469,008	09/14/2022	08/13/2037
05607C-AJ-8	BXP 2017-CC C SUB CSTR			4	1.A	21,676,137	84.9200	18,257,804	21,500,000	21,555,732		(20,799)			3.552	3.465	MON	63,631	774,178	08/15/2017	08/13/2037
05607C-AL-3	BXP TRUST SERIES 2017-CC CLASS D 144A			4	1.B	2,089,605	74.7250	2,124,422	2,843,000	2,180,435		90,830			3.552	11.679	MON	8,414	68,435	04/19/2023	08/13/2037
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A			4	1.A FE	3,668,649	78.5890	3,131,757	3,985,000	3,694,146		25,212			2.618	3.564	MON	8,694	104,327	10/11/2022	01/15/2044
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A			4	1.G FE	7,299,778	69.2160	5,191,223	7,500,000	7,332,344		17,192			2.775	3.094	MON	17,347	211,051	12/17/2021	01/15/2044
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A				1.A	11,344,742	98.2150	11,449,985	11,658,052	11,658,052		313,310			6.165	6.231	MON	33,938	626,123	01/27/2023	10/15/2036
05609M-CF-0	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS AS			4	1.A	7,488,606	86.3860	6,313,983	7,309,000	7,455,813		(16,999)			3.676	3.391	MON	22,390	268,679	05/19/2022	02/15/2055
05609M-CU-7	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360A 144A			4	1.A	4,686,441	82.0940	3,735,255	4,550,000	4,662,763		(12,552)			3.776	3.430	MON	14,317	171,808	02/10/2022	02/15/2042
05609M-CY-9	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360B 144A			4	1.A	3,022,833	75.3610	2,260,841	3,000,000	3,017,980		(2,321)			3.939	3.863	MON	9,847	119,801	02/10/2022	02/15/2042
060352-AJ-0	BANK 2017-BNK6 AS SUB			4	1.A	14,939,478	93.0990	13,582,184	14,589,000	14,739,048		(44,799)			3.741	3.412	MON	45,481	545,775	03/26/2019	07/15/2060
060352-AK-7	BANK SERIES 2017-BNK6 CLASS B			4	1.C	1,546,016	88.7440	1,553,024	1,750,000	1,586,383		38,811			3.964	6.999	MON	5,781	69,370	12/14/2022	07/15/2060
06035R-AU-0	BANK 2018-BN14 AS SUB			4	1.A	15,449,864	93.5630	14,034,468	15,000,000	15,226,843		(47,790)			4.481	4.121	MON	56,013	672,150	09/18/2018	09/15/2060
06427D-AS-2	BACM 2017-BNK3 A4 SEQ			4	1.A	24,718,099	95.2990	22,871,683	24,000,000	24,219,891		(79,239)			3.574	3.226	MON	71,480	857,760	02/02/2017	02/15/2050
06539L-BE-9	BANK 2018-BN13 AS SUB AFC			4	1.A	18,933,640	92.9850	17,434,633	18,750,000	18,802,032		(17,850)			4.467	4.392	MON	69,797	837,563	03/23/2020	08/15/2061
065402-BF-5	BANK 2019-BN18 AS SUB			4	1.A	6,282,890	87.6140	5,344,481	6,100,000	6,202,984		(18,666)			3.826	3.476	MON	19,449	233,386	05/21/2019	05/15/2062
065402-BG-3	BANK 2019-BN18 B SUB			4	1.C	3,089,895	78.1910	2,345,739	3,000,000	3,050,722		(9,177)			3.977	3.626	MON	9,943	119,310	05/21/2019	05/15/2062
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS			4	1.B	25,206,727	83.8000	23,031,523	27,484,000	25,229,743		135,022			3.243	4.862	MON	74,276	629,423	08/15/2023	09/15/2061
06540A-AH-4	BANK SERIES 2019-BN20 CLASS B			4	1.G	2,211,328	78.2610	2,347,834	3,000,000	2,226,951		15,623			3.395	9.442	MON	8,488	33,950	08/17/2023	09/15/2061
06540A-AJ-0	BANK SERIES 2019-BN20 CLASS C			4	3.A	15,658,700	67.8800	13,891,574	20,465,000	16,114,074		453,738			3.654	8.453	MON	62,317	559,345	04/04/2023	09/15/2061
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4			4	1.A	4,097,058	88.3590	3,497,191	3,957,912	4,033,888		(20,372)			2.600	1.882	MON	8,575	102,906	03/11/2020	10/17/2052
06540B-BD-0	BANK SERIES 2019-BN21 CLASS A5			4	1.A	675,836	88.0020	667,934	759,000	685,539		9,702			2.851	4.813	MON	1,803	18,033	02/06/2023	10/17/2052
06540B-BG-3	BANK SERIES 2019-BN21 CLASS AS			4	1.A	7,888,175	84.3490	6,933,514	8,220,000	7,895,990		42,358			3.093	3.814	MON	21,187	251,667	01/12/2023	10/15/2052
06540B-BH-1	BANK SERIES 2019-BN21 CLASS B			4	1.B	18,058,923	78.4030	13,916,577	17,750,000	17,882,889		(27,562)			3.214	3.053	MON	47,540	525,623	11/14/2022	10/15/2052
06540M-BQ-7	BANK SERIES 2022-BNK41 CLASS AS			4	1.A	9,297,605	88.1780	8,817,810	10,000,000	9,353,139		50,331			3.790	4.743	MON	31,585	336,897	03/01/2023	04/15/2032
06540R-AH-7	BANK 2017-BNK9 AS SUB AFC			4	1.A	13,389,011	92.1840	11,983,956	13,000,000	13,159,384		(41,457)			3.829	3.482	MON	41,481	497,770	12/05/2017	11/15/2054
06540X-BG-5	BANK SERIES 2019-BN22 CLASS A4			4	1.A	12,024,925	89.0920	10,245,613	11,500,000	11,821,675		(53,446)			2.978	2.449	MON	28,539	342,470	03/12/2020	11/15/2062
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4				1.A	57,675,744	82.1520	46,005,103	56,000,000	57,204,847		(165,656)			2.036	1.706	MON	95,013	1,140,160	01/28/2021	02/15/2054
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS				1.A	8,754,609	79.2550	6,736,633	8,500,000	8,683,356		(25,108)			2.211	1.878	MON	15,661	187,935	01/28/2021	02/15/2054
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B				1.A	4,007,194	72.2410	3,250,826	4,500,000	4,049,160		46,306			2.383	3.878	MON	8,936	107,235	10/25/2022	02/15/2054
06541R-BE-2	BANK SERIES 2019-BN23 CLASS AS			4	1.A	914,063	86.2240	862,237	1,000,000	928,098		10,255			3.203	4.621	MON	2,669	32,030	07/26/2022	12/15/2052
06650A-AD-9	BANK 2017-BNK8 A3 SEQ			4	1.A	25,532,134	93.4880	23,633,780	25,280,036	25,364,911		(25,806)			3.229	2.996	MON	68,024	816,292	10/27/2017	11/15/2050
06650A-AH-0	BANK 2017-BNK8 AS SUB			4	1.A	4,408,766	90.0970	3,964,287	4,400,000	4,400,273		(1,572)			3.731	3.717	MON	13,680	164,164	02/08/2018	11/15/2050
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR			4	1.D	12,782,785	83.5760	11,110,600	13,294,000	12,823,274		86,970			3.950	4.929	MON	43,762	501,257	02/06/2023	11/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07332V-BD-6	BBCMS 2017-C1 A4 SEQ			4	1.A	25,748,200	95.1930	23,798,330	25,000,000	25,235,102		(82,170)			3.674	3.326	MON	76,542	918,500	02/16/2017	02/15/2050
08160B-AD-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B5 CLASS A4			4	1.A	2,073,359	95.9070	1,918,145	2,000,000	2,041,451		(8,892)			4.208	3.700	MON	7,013	84,152	03/20/2020	07/15/2051
08160B-AH-7	BMARK 2018-B5 AS SUB AFC			4	1.A	12,628,804	93.3000	11,439,529	12,261,000	12,437,475		(38,886)			4.419	4.064	MON	45,150	541,801	07/27/2018	07/15/2051
08160B-AJ-3	BENCHMARK MORTGAGE TRUST SERIES 2018-B5 CLASS B			4	1.A	3,092,748	89.2120	2,833,383	3,175,994	3,109,097		11,716			4.570	5.099	MON	12,094	145,133	05/23/2022	07/15/2051
08160J-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B9 CLASS B			4	1.F	10,700,625	83.2190	9,986,224	12,000,000	11,166,543		133,995			4.468	6.106	MON	44,681	536,172	03/19/2020	03/15/2052
08160J-AK-3	BENCHMARK MORTGAGE TRUST SERIES 2019-B9 CLASS C			4	2.C	2,863,581	74.9880	2,266,138	3,022,000	2,892,227		20,512			4.971	5.987	MON	12,518	150,212	05/19/2022	03/15/2052
08161C-AE-1	BMARK 2018-B2 A5 SEQ			4	1.A	39,004,730	93.9620	35,564,583	37,850,000	38,340,276		(125,470)			3.882	3.519	MON	122,442	1,469,299	03/25/2020	02/15/2051
08161C-AJ-0	BMARK 2018-B2 AS SUB SEQ			4	1.A	26,615,263	88.7460	23,073,963	26,000,000	26,185,143		(77,326)			4.084	3.872	MON	88,476	1,024,278	11/17/2023	02/15/2051
08161C-AK-7	BMARK 2018-B2 B SUB CSTR			4	1.D	11,084,807	86.5260	9,285,074	10,731,000	10,884,992		(37,749)			4.286	3.896	MON	38,325	466,345	09/07/2018	02/15/2051
08161H-AH-3	BMARK 2018-B4 AM SUB CSTR			4	1.A	11,844,963	93.1420	10,711,337	11,500,000	11,661,844		(36,489)			4.311	3.957	MON	41,314	495,765	06/28/2018	07/15/2051
08161H-AJ-9	BMARK 2018-B4 B SUB CSTR			4	1.A	13,403,991	87.2300	11,339,953	13,000,000	13,192,850		(42,372)			4.430	4.064	MON	47,992	575,900	08/27/2018	07/15/2051
08161Q-AD-2	BENCHMARK MORTGAGE TRUST			4	1.A	15,118,959	105.4060	15,810,972	15,000,000	15,098,450		(17,774)			5.751	5.545	MON	38,339	874,668	10/25/2022	02/15/2029
08161Q-AH-3	BENCHMARK MORTGAGE TRUST			4	1.A	14,471,447	100.1860	15,027,966	15,000,000	14,529,732		50,556			5.751	6.716	MON	38,340	874,669	10/25/2022	01/15/2032
08162B-BE-1	BMARK 2019-B11 A5			4	1.A	20,420,901	90.6330	18,262,628	20,150,000	20,229,638		(22,307)			3.542	3.450	MON	59,478	703,402	01/26/2023	05/15/2052
08162B-BJ-0	BMARK 2019-B11 AS SUB			4	1.A	17,126,828	83.8490	16,140,986	19,250,000	17,391,663		265,191			3.784	5.888	MON	60,702	702,405	03/20/2023	05/15/2052
08162C-AD-2	BMARK 2018-B6 A4 SEQ			4	1.A	12,413,579	94.9110	11,389,355	12,000,000	12,215,219		(44,488)			4.261	3.841	MON	42,610	511,320	03/20/2020	10/10/2051
08162C-AF-7	BMARK 2018-B6 AS SUB			4	1.A	11,587,268	92.3380	10,388,079	11,250,000	11,420,344		(34,678)			4.441	4.094	MON	41,634	499,613	09/20/2018	10/10/2051
08162P-AZ-4	BMARK 2018-B1 AM SUB AFC			4	1.A	29,990,987	89.8270	26,049,894	29,000,000	29,438,128		(112,178)			3.878	3.452	MON	93,718	1,124,620	06/04/2019	01/15/2051
08162P-BA-8	BMARK 2018-B1 B SUB AFC			4	1.C	13,629,253	86.4090	11,587,423	13,410,000	13,441,012		(14,622)			4.059	3.971	MON	45,359	544,312	10/27/2022	01/15/2051
08162Q-BA-6	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS BXA			4	1.A	10,565,884	88.3020	9,338,784	10,576,000	10,563,388		(717)			3.536	3.555	MON	31,167	379,194	05/22/2020	09/15/2048
08162Q-CG-2	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS AS 144A			4	1.A	31,414,637	78.8910	24,061,636	30,500,000	31,097,268		(91,681)			3.133	2.786	MON	79,624	968,127	05/22/2020	09/15/2048
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5				1.A	101,448,716	78.8870	77,703,705	98,500,000	100,624,739		(291,891)			2.070	1.738	MON	169,913	2,038,950	01/29/2021	02/15/2054
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS				1.A	17,340,333	75.1620	14,410,714	19,173,000	17,425,005		110,278			2.274	3.624	MON	36,333	365,542	11/06/2023	02/15/2054
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B				1.C	10,448,047	67.0190	7,037,019	10,500,000	10,459,337		4,083			2.095	2.150	MON	18,331	219,975	03/02/2021	02/15/2054
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C				1.G	6,247,133	62.5400	4,477,897	7,160,000	6,345,464		77,979			2.563	4.323	MON	15,293	173,643	02/27/2023	02/15/2054
08162V-BJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B10 CLASS 3CCA144A			4	1.B	3,539,844	69.5570	2,782,265	4,000,000	3,634,224		57,218			3.899	5.984	MON	12,998	158,145	04/21/2022	03/15/2062
08162X-BL-7	BENCHMARK MORTGAGE TRUST SERIES 2020-B20 CLASS AS			4	1.A	15,449,913	76.8130	11,521,992	15,000,000	15,312,386		(44,366)			2.375	2.040	MON	29,685	356,220	10/19/2020	10/15/2053
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	45,833,786	81.6510	36,987,781	45,300,000	45,563,260		(61,992)			2.584	2.472	MON	97,557	1,153,459	02/24/2023	03/15/2054
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	28,839,756	79.5250	22,266,941	28,000,000	28,618,992		(81,463)			2.780	2.441	MON	64,857	778,288	03/04/2021	03/15/2054
08163E-BD-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B26 CLASS A5				1.A	34,298,037	81.5090	27,142,374	33,300,000	34,040,263		(101,142)			2.613	2.264	MON	72,511	870,129	05/13/2021	06/15/2054
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5				1.A	55,547,902	80.1670	44,091,581	55,000,000	55,271,967		(73,176)			2.390	2.292	MON	109,542	1,284,625	03/14/2023	07/15/2054
08163H-AJ-7	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS B			4	1.A	4,501,172	68.1460	3,407,303	5,000,000	4,580,841		46,787			2.355	3.639	MON	9,813	117,750	04/27/2022	07/15/2054
08163H-AK-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS C			4	1.B	1,603,828	63.0750	1,261,494	2,000,000	1,653,610		36,328			2.703	5.589	MON	4,505	54,060	08/04/2022	07/15/2054
081925-AB-5	BENCHMARK MORTGAGE TRUST SERIES 2023-B39 CLASS A2			4	1.A	25,700,885	104.3180	26,079,575	25,000,000	25,647,110		(53,775)			6.575	5.910	MON	136,973	698,577	06/28/2023	07/15/2055
081925-BA-6	BENCHMARK MORTGAGE TRUST SERIES 23-B39 CLASS AS			4	1.A	7,724,998	103.6240	7,771,821	7,500,000	7,716,440		(8,558)			6.250	5.889	MON	39,060	195,298	06/28/2023	07/15/2056
10862Q-AA-6	200 Crossing Properties LLC			4	1.F PL	17,000,000	99.5500	16,923,500	17,000,000	17,000,000					5.438	5.500	MON	41,087	855,979	03/24/2022	03/15/2057
12429E-AA-5	BWAY MORTGAGE TRUST SERIES 2022-26BW CLASS A 144A			4	1.A	3,181,445	76.3590	2,405,312	3,150,000	3,175,855		(3,025)			3.402	3.297	MON	8,930	107,163	02/04/2022	02/10/2044
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS B 144A			4	1.A	1,663,750	81.0030	1,620,061	2,000,000	1,699,455		30,149			2.771	5.138	MON	4,619	56,194	08/25/2022	11/10/2046
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A				1.A	4,915,389	77.8680	3,893,421	5,000,000	4,930,763		7,307			2.771	2.977	MON	11,547	140,484	10/22/2021	11/10/2046
125039-AF-4	CD 2017-CD6 A5 SEQ			4	1.A	28,838,162	93.6070	26,209,991	28,000,000	28,330,133		(89,982)			3.456	3.109	MON	80,640	967,680	11/13/2017	11/13/2050
12508G-AU-0	CCUBS 2017-C1 A4 SEQ			4	1.A	49,511,818	92.4770	44,666,628	48,300,000	48,776,345		(129,849)			3.544	3.256	MON	142,646	1,711,752	04/30/2018	11/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12512J-AW-4	CD 2018-CD7 A4 SEQ			4	1.A	27,037,487	94.1780	24,721,615	26,250,000	26,627,445		(83,219)			4.279	3.925	MON	93,603	1,123,238	08/02/2018	08/15/2051
12514M-BE-4	CD 2016-CD1 AM SUB			4	1.A	45,264,991	89.9940	41,985,692	46,653,983	45,208,230		109,913			2.926	4.127	MON	113,758	1,134,092	09/22/2023	08/10/2049
12515A-BE-9	CD 2016-CD2 A4 AFC SEQ			4	1.A	17,509,532	92.9430	15,800,269	17,000,000	17,152,989		(55,279)			3.526	3.185	MON	49,952	599,420	11/18/2016	11/10/2049
12515A-BG-4	CD 2016-CD2 AM SUB AFC			4	1.A	20,723,431	90.7760	18,668,107	20,565,000	20,595,289		(16,314)			3.668	3.606	MON	62,860	754,324	01/29/2019	11/10/2049
12515A-BH-2	CD 2016-CD2 B SUB AFC			4	1.A	6,075,140	82.4460	5,087,741	6,171,000	6,130,180		11,240			3.879	4.123	MON	19,948	239,373	10/25/2018	11/10/2049
12515A-BJ-8	CD 2016-CD2 C SUB CSTR			4	1.G	8,237,363	76.1330	6,417,984	8,430,000	8,349,053		23,277			3.978	4.337	MON	27,942	340,075	10/24/2018	11/10/2049
12515D-AQ-7	CD 2017-CD4 A3 SEQ			4	1.A	4,655,596	93.4820	4,309,043	4,609,504	4,620,537		(4,564)			3.248	3.059	MON	12,476	149,717	04/28/2017	05/10/2050
12515D-AT-1	CD 2017-CD4 AM SUB			4	1.A	35,983,667	91.2440	31,951,466	35,017,627	35,319,914		(97,358)			3.746	3.459	MON	109,313	1,307,251	01/19/2023	05/10/2050
12515D-AU-8	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD4 CLASS B			4	1.A	2,319,338	83.5520	2,441,391	2,922,000	2,346,663		27,326			3.947	11.370	MON	9,611	19,222	10/17/2023	05/10/2050
12515D-AV-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD4 CLASS C			4	1.G	7,300,140	73.8800	5,795,871	7,845,000	7,445,585		104,794			4.349	6.105	MON	28,432	341,179	06/02/2022	05/10/2050
12515G-AD-9	CD 2017-CD3 A4 SEQ			4	1.A	51,560,693	92.9480	46,474,180	50,000,000	50,496,515		(170,282)			3.631	3.271	MON	151,292	1,815,500	08/29/2017	02/10/2050
12515G-AF-4	CD 2017-CD3 AS SUB			4	1.C	44,689,999	82.5530	39,366,133	47,686,000	44,695,718		425,740			3.833	6.059	MON	152,317	1,386,051	06/06/2023	02/10/2050
12515G-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD3 CLASS B			4	2.B	9,839,688	62.7920	6,750,114	10,750,000	10,098,674		186,939			3.984	6.227	MON	35,690	428,280	06/07/2022	02/10/2050
12515H-BB-0	CD 2017-CD5 AS SUB AFC			4	1.A	10,518,819	92.0710	9,464,899	10,280,000	10,365,468		(26,252)			3.684	3.415	MON	31,560	378,715	02/08/2018	08/15/2050
12528X-AG-0	CFK 2019-FAX C SUB			4	1.A	14,090,378	91.7890	12,556,726	13,680,000	13,899,265		(42,546)			4.579	4.223	MON	52,196	626,352	02/13/2019	01/15/2039
12529M-AF-5	CF 2019-CF1 A5 SEQ			4	1.A	8,239,962	92.0850	7,366,762	8,000,000	8,131,914		(24,590)			3.786	3.436	MON	25,238	302,856	04/16/2019	05/15/2052
12529M-AJ-7	CF 2019-CF1 AS SUB			4	1.A	9,269,933	87.6940	7,892,476	9,000,000	9,149,496		(27,544)			4.027	3.677	MON	30,205	362,457	04/16/2019	05/15/2052
12529M-AK-4	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF1 CLASS B			4	1.F	2,760,000	83.5810	2,507,437	3,000,000	2,801,895		30,556			4.178	5.653	MON	10,446	125,352	07/20/2022	05/15/2052
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1			4	1.A FE	656,593	95.5340	605,074	633,362	639,051		(4,835)			2.840	1.323	MON	1,499	17,988	06/05/2020	04/15/2052
12529W-AQ-9	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A2 144A			4	1.A FE	42,868,174	65.3630	28,021,247	42,870,000	42,840,385		(7,923)			3.603	3.608	MON	128,717	1,544,606	04/23/2020	04/15/2052
12532A-AZ-2	CFCRE 2016-C6 A3 AFC SEQ			4	1.A	47,515,853	94.1460	44,248,611	47,000,000	47,131,828		(58,053)			3.217	3.100	MON	125,999	1,511,990	02/02/2017	11/10/2049
12532A-BA-6	CFCRE 2016-C6 AM SUB AFC			4	1.A	20,957,133	92.1240	18,885,514	20,500,000	20,629,435		(48,679)			3.502	3.259	MON	59,826	717,910	04/19/2018	11/10/2049
12532A-BB-4	CFCRE 2016-C6 B SUB			4	1.B	4,278,518	87.6990	3,838,594	4,377,000	4,336,503		11,736			3.804	4.148	MON	13,875	166,501	08/06/2018	11/10/2049
12592L-BJ-0	COMM 2014-CR20 A4 SEQ			4	1.A	128,740,398	97.9190	122,398,838	125,000,000	125,207,919		(440,365)			3.590	3.237	MON	373,958	4,487,500	10/22/2014	11/10/2047
12592M-BM-1	COMM MORTGAGE TRUST SERIES 2014-LC17 CLASS AM			4	1.A	8,173,750	97.2650	7,781,234	8,000,000	8,021,940		(42,529)			4.188	3.660	MON	27,920	335,040	04/01/2020	10/10/2047
12592T-AQ-8	COMM 2015-3BP F SUB CSTR			4	3.A	88,984,722	84.5180	84,518,310	100,000,000	98,461,602		1,251,254			3.238	4.634	MON	269,867	3,283,378	02/06/2015	02/10/2035
12592X-BD-7	COMM 2015-CR22 A5 SEQ			4	1.A	20,598,405	97.0380	19,407,630	20,000,000	20,060,322		(67,241)			3.309	2.974	MON	55,150	661,800	03/18/2015	03/10/2048
12593A-BD-6	COMM 2015-CR23 B SUB W			4	1.A	3,872,683	95.0200	3,652,289	3,843,705	3,846,577		(5,167)			4.183	4.072	MON	13,399	160,782	06/19/2018	05/10/2048
12593F-BF-0	COMM 2015-LC21 AM SUB AFC			4	1.A	20,927,164	95.5450	19,412,912	20,318,000	20,401,700		(69,144)			4.043	3.705	MON	68,455	821,457	06/12/2015	07/10/2048
12593J-BH-8	COMM 2015-CR24 AM SUB AFC			4	1.A	25,748,335	95.4530	23,863,345	25,000,000	25,111,489		(85,587)			4.028	3.687	MON	83,917	1,007,000	07/24/2015	08/10/2048
12593J-BJ-4	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS B			4	1.A	7,267,500	93.8080	7,504,638	8,000,000	7,755,988		142,160			4.491	6.609	MON	29,942	352,492	04/01/2020	08/10/2048
12593J-BL-9	COMM 2015-CR24 D SUB AFC			4	2.B	7,520,923	81.1030	6,824,854	8,415,000	8,154,783		146,032			3.463	5.477	MON	24,284	291,411	10/08/2019	08/10/2048
12593P-AW-2	COMM 2015-CR25 A4 SEQ			4	1.A	51,498,922	96.7650	48,382,530	50,000,000	50,234,524		(169,737)			3.759	3.413	MON	156,625	1,879,500	08/13/2015	08/10/2048
12593P-AY-8	COMM 2015-CR25 AM SUB AFC			4	1.A	35,017,488	95.6630	32,525,427	34,000,000	34,160,752		(115,873)			4.103	3.763	MON	116,252	1,395,020	08/13/2015	08/10/2048
12593P-BA-9	COMM MORTGAGE TRUST SERIES 2015-CR25 CLASS C			4	1.D	2,568,966	92.3250	2,542,635	2,754,000	2,648,431		58,087			4.516	7.069	MON	10,364	126,123	07/05/2022	08/10/2048
12593Y-BK-8	COMM 2016-CR28 AM SUB			4	1.A	23,471,653	94.9920	21,647,665	22,789,000	22,925,838		(78,057)			4.066	3.719	MON	77,217	926,601	01/27/2016	02/10/2049
12593Y-BL-6	COMM 2016-CR28 B SUB CSTR			4	1.A	9,169,521	93.0320	8,091,667	8,697,738	8,837,508		(73,105)			4.605	3.713	MON	33,379	406,098	03/15/2019	02/10/2049
12594M-BC-1	COMM 2016-COR1 A4 SEQ			4	1.A	29,534,375	92.6650	27,799,425	30,000,000	29,843,947		48,007			3.091	3.291	MON	77,275	927,300	11/25/2016	10/10/2049
12594M-BE-7	COMM 2016-COR1 B SUB			4	1.E	2,458,984	89.4300	2,235,756	2,500,000	2,483,535		4,828			3.897	4.153	MON	8,119	97,425	06/06/2018	10/10/2049
12595B-AC-5	CSAIL 2017-C8 A3 SEQ			4	1.A	25,848,472	92.1950	23,595,139	25,592,559	25,632,401		(20,115)			3.127	2.970	MON	66,681	800,172	06/21/2017	06/15/2050
12595B-BF-7	CSAIL 2017-C8 AS SUB			4	1.A	12,928,368	86.7890	10,935,410	12,600,000	12,714,178		(35,544)			3.615	3.317	MON	37,960	455,524	05/21/2018	06/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12595E-AD-7	COMM 2017-COR2 A3 SEQ			4	1.A	27,808,053	93.2440	25,176,004	27,000,000	27,302,862		(87,343)			3.510	3.164	MON	78,975	947,700	09/21/2017	09/10/2050
12595F-AD-4	CSAIL 2017-CX9 A4 SEQ			4	1.A	18,350,685	93.8360	17,056,501	18,177,000	18,210,953		(27,998)			3.176	3.028	MON	48,101	577,211	03/27/2020	09/15/2050
12595F-AJ-1	CSAIL 2017-CX9 AS SUB			4	1.A	33,285,652	87.4930	28,308,451	32,355,000	32,705,875		(102,884)			3.700	3.358	MON	99,756	1,197,070	06/04/2019	09/15/2050
12595F-AK-8	CSAIL 2017-CX9 B SUB CSTR			4	1.A	15,441,225	83.8600	12,579,047	15,000,000	15,166,625		(48,173)			3.838	3.493	MON	47,981	586,668	09/19/2017	09/15/2050
12595J-AS-3	CSAIL 2017-CX10 AS SUB AFC			4	1.A	17,771,338	89.5790	15,863,552	17,709,000	17,709,179		(6,697)			3.670	3.655	MON	54,157	649,885	10/30/2018	11/15/2050
12595J-AU-8	CSAIL 2017-CX10 B SUB AFC			4	1.A	6,247,871	85.7330	5,572,631	6,500,000	6,374,515		26,808			3.892	4.432	MON	21,080	252,954	10/30/2018	11/15/2050
12595V-AC-1	COMM 2018-COR3 A2 SEQ			4	1.A	25,247,367	94.3540	23,587,211	24,998,597	25,066,577		(30,089)			3.961	3.806	MON	82,516	990,194	05/04/2018	05/10/2051
12595V-AD-9	COMM 2018-COR3 A3 SEQ			4	1.A	33,468,653	94.0270	30,417,315	32,349,671	32,877,135		(120,116)			4.228	3.813	MON	113,979	1,367,744	09/18/2018	05/10/2051
12595V-AG-2	COMM 2018-COR3 B SUB AFC			4	2.A	9,269,992	82.8640	7,457,783	9,000,000	9,125,258		(28,364)			4.512	4.163	MON	33,838	411,779	05/04/2018	05/10/2051
12595V-AH-0	COMM MORTGAGE TRUST SERIES 2018-COR3 CLASS C			4	3.C	18,379,904	69.2510	14,417,629	20,819,500	18,833,792		374,067			4.559	7.211	MON	79,101	962,448	12/08/2022	05/10/2051
12624Q-AR-4	COMM 2012-CR4 A3 SEQ			4	1.A FM	96,027	91.6460	90,632	98,894	98,894					2.853	2.242	MON	235	2,821	04/17/2020	10/15/2045
12624Q-AT-0	COMM 2012-CR4 AM SUB			4	1.A FM	28,842,178	85.2660	24,300,910	28,500,000	28,500,000					3.251	3.117	MON	77,211	926,535	11/25/2013	10/15/2045
12624X-AP-3	COMM 2013-CR6 B SUB			4	1.A	3,777,549	87.5180	3,383,773	3,866,355	3,866,355		5,461			3.397	3.278	MON	10,945	131,340	06/13/2018	03/10/2046
126281-AZ-7	CSAIL 2015-C1 A4 SEQ			4	1.A	35,044,820	97.1190	33,020,338	34,000,000	34,073,725		(121,900)			3.505	3.150	MON	99,308	1,191,700	03/09/2015	04/15/2050
126281-BD-5	CSAIL 2015-C1 AS SUB AFC			4	1.A	48,504,373	94.9430	44,431,229	46,798,000	46,947,382		(203,312)			3.791	3.356	MON	147,843	1,774,112	01/15/2016	04/15/2050
12636F-BM-4	COMM 2015-LC23 AM SUB AFC			4	1.A	20,598,968	95.7560	19,151,236	20,000,000	20,107,518		(68,598)			4.158	3.814	MON	69,300	831,600	11/06/2015	10/10/2048
12636L-AY-6	CSAIL 2016-C5 A5 SEQ			4	1.A	7,530,766	96.5470	6,738,997	6,980,000	7,091,716		(62,553)			3.757	2.814	MON	21,851	262,218	04/28/2016	11/15/2048
12636L-BC-3	CSAIL 2016-C5 AS SUB			4	1.A	46,258,409	95.4140	42,936,219	45,000,000	45,234,543		(154,501)			4.010	3.663	MON	150,379	1,804,545	02/15/2018	11/15/2048
12636L-BD-1	CSAIL 2016-C5 B SUB AFC			4	1.A	10,394,333	94.3120	9,431,211	10,000,000	10,079,582		(48,984)			4.463	3.957	MON	37,192	446,300	04/06/2017	11/15/2048
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A			4	1.A	23,777,739	84.4790	18,809,156	22,265,000	23,242,871		(171,556)			2.865	2.038	MON	53,158	628,080	03/20/2023	11/13/2039
12654Y-AE-9	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A			4	1.A	13,883,371	77.9610	10,954,317	14,051,000	13,840,451		24,777			2.997	3.252	MON	35,090	426,929	09/13/2022	11/13/2039
12654Y-AG-4	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS C 144A			4	1.A	7,629,256	74.1830	5,563,745	7,500,000	7,577,345		(13,131)			2.997	2.804	MON	18,730	227,882	10/31/2019	11/13/2039
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A			4	3.A	2,966,250	60.8920	2,435,688	4,000,000	3,092,003		104,241			2.997	7.871	MON	9,989	110,289	03/07/2023	11/13/2039
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A			4	1.D PL	21,570,762	85.2170	17,863,903	20,962,839	21,540,465		(13,435)			3.967	3.787	MON	36,960	831,592	09/13/2021	08/15/2056
17290M-AQ-7	CGCMT 2015-101A E SUB CSTR			4	1.C	28,005,760	65.5950	20,334,413	31,000,000	28,986,149		126,206			4.625	5.447	MON	119,466	1,453,506	01/20/2015	01/14/2043
17290X-AT-7	CGCMT 2016-GC37 A4 SEQ			4	1.A	3,865,308	95.2740	3,649,009	3,830,000	3,836,354		(4,484)			3.314	3.208	MON	10,577	126,926	11/21/2016	04/10/2049
17290X-AV-2	CGCMT 2016-GC37 AS SUB			4	1.A	11,790,210	94.6160	10,830,744	11,447,000	11,521,872		(38,402)			3.576	3.232	MON	34,112	409,345	04/13/2016	04/10/2049
17290X-AX-8	CGCMT 2016-GC37 C SUB CSTR			4	1.B	3,155,984	88.7240	2,714,960	3,060,000	3,088,018		(14,086)			4.913	4.437	MON	12,529	152,460	08/29/2018	04/10/2049
17291E-AW-1	CGCMT 2016-P6 A5 AFC SEQ			4	1.A	67,482,356	94.3440	61,323,737	65,000,000	65,762,254		(270,434)			3.720	3.278	MON	201,500	2,418,000	01/18/2017	12/10/2049
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR			4	1.D FM		0.0000								5.436	0.000	MON			12/10/2022	12/10/2049
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR			4	1.D FM		0.0000								5.436	0.000	MON			12/10/2022	12/10/2049
17320Q-AG-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2013-375P CLASS B 144A			4	1.A	21,693,293	92.6980	19,912,365	21,481,000	21,481,000		(8,863)			3.518	3.360	MON	62,968	766,106	04/17/2020	05/10/2035
17322V-AT-3	CGCMT 2014-GC23 A4 SEQ			4	1.A	14,419,404	98.5430	13,795,960	14,000,000	14,013,199		(48,101)			3.622	3.289	MON	42,257	507,080	07/17/2014	07/10/2047
17323V-BC-8	CGCMT 2015-GC29 AS SUB			4	1.A	43,259,899	95.6140	40,157,884	42,000,000	42,149,931		(141,026)			3.457	3.122	MON	120,995	1,451,940	04/01/2015	04/10/2048
17323V-BE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-GC29 CLASS C			4	1.B	2,823,281	92.2740	2,768,229	3,000,000	2,909,909		63,277			4.138	6.602	MON	10,344	125,890	06/21/2022	04/10/2048
17323Y-AF-6	CGCMT 2015-GC31 AS SUB CSTR			4	1.A	42,106,493	94.3120	38,322,718	40,634,000	40,847,936		(169,608)			4.033	3.613	MON	136,578	1,662,309	09/29/2015	06/10/2048
17324K-AP-3	CGCMT 2015-GC35 A4 SEQ			4	1.A	36,048,933	96.3590	33,725,552	35,000,000	35,193,072		(118,765)			3.818	3.475	MON	111,358	1,336,300	11/24/2015	11/10/2048
17324K-AR-9	CGCMT 2015-GC35 AS SUB AFC			4	1.A	15,355,692	86.9060	13,035,917	15,000,000	15,068,385		(42,681)			4.072	3.790	MON	50,900	610,800	04/26/2018	11/10/2048
17325G-AD-8	CGCMT 2016-C3 A4 SEQ			4	1.A	29,816,983	93.6520	27,159,138	29,000,000	29,228,413		(89,796)			3.154	2.831	MON	76,222	914,660	12/14/2016	11/15/2049
17325G-AF-3	CGCMT 2016-C3 AS SUB AFC			4	1.A	18,539,289	91.7480	16,514,640	18,000,000	18,152,048		(59,482)			3.366	3.020	MON	50,490	605,880	11/03/2016	11/15/2049
17325H-BN-3	CGCMT 2017-P7 A3 SEQ			4	1.A	23,394,084	94.7790	21,953,980	23,163,436	23,218,536		(26,007)			3.442	3.221	MON	66,440	797,285	03/31/2017	04/14/2050
17325H-BP-8	CGCMT 2017-P7 A4 SEQ			4	1.A	22,182,485	94.0750	20,226,134	21,500,000	21,726,111		(75,281)			3.712	3.339	MON	66,507	798,080	10/31/2017	04/14/2050
17326D-AC-6	CGCMT 2017-P8 A3 SEQ			4	1.A	32,319,152	93.5040	29,921,123	32,000,000	32,083,751		(52,349)			3.203	3.038	MON	85,413	1,024,960	09/18/2017	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17326F-AH-0	CGCMT 2017-C4 AS SUB			4	1.A	6,967,852	89.7070	6,068,685	6,765,000	6,844,778		(21,860)			3.764	3.415	MON	21,220	254,635	10/19/2017	10/12/2050
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ			4	1.A	73,412,066	88.8130	65,559,571	73,817,888	72,974,932		89,690			2.869	3.064	MON	176,468	2,103,270	03/27/2023	08/10/2056
17328F-AY-1	CGCMT 2019-GC41 AS SUB SEQ			4	1.A	41,199,972	85.7820	34,312,776	40,000,000	40,701,699		(119,402)			3.018	2.681	MON	100,593	1,207,120	08/05/2019	08/10/2056
17328H-BD-2	CGCMT SERIES 2019-GC43 CLASS A4			4	1.A	15,449,451	87.8970	13,184,517	15,000,000	15,270,249		(45,202)			3.038	2.697	MON	37,975	455,700	10/29/2019	11/10/2052
17328H-BG-5	CITIGROUP COMMERCIAL MORTGAGAE SERIES 2019-GC43 CLASS AS				1.A	873,750	85.7540	857,540	1,000,000	887,922		14,172			3.300	5.621	MON	2,750	30,250	01/17/2023	11/10/2052
200474-BB-9	COMM 2015-LC19 A3 SEQ			4	1.A	35,205,198	97.6160	34,414,434	35,254,742	35,236,721		2,557			2.922	2.900	MON	85,845	1,030,144	03/10/2015	02/10/2048
200474-BC-7	COMM 2015-LC19 A4 SEQ			4	1.A	102,919,403	97.2890	97,449,847	100,165,000	100,398,510		(309,732)			3.183	2.877	MON	265,688	3,188,252	03/09/2015	02/10/2048
200474-BE-3	COMM 2015-LC19 AM SUB			4	1.A	14,849,157	95.5910	13,860,734	14,500,000	14,529,284		(39,764)			3.527	3.261	MON	42,618	511,415	11/06/2015	02/10/2048
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D			4	6. *		99.8660	8,924	8,935						5.835	0.000	MON	43	192	10/27/2006	09/01/2037
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E			4	6. *		100.0670	5,525	5,522						6.060	0.000	MON	28	335	01/30/2007	11/01/2037
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F			4	6. *	17,389	98.5790	17,142	17,389	17,142	473				4.011	4.032	MON	58	659	05/30/2007	03/01/2038
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B			4	6. *	20,808	90.2010	18,769	20,808	18,769	1,025				3.674	3.690	MON	64	442	04/28/2006	02/01/2037
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C			4	6. *	16,773	99.7520	16,731	16,773	16,731	233				5.959	6.012	MON	83	893	07/27/2006	06/01/2037
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST			4	6. *	40,845	99.0150	40,443	40,845	40,443	890				4.477	4.502	MON	152	1,649	09/28/2006	01/01/2036
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES			4	6. *	14,177	97.1830	13,777	14,177	13,777	498				4.687	4.717	MON	55	768	10/31/2007	06/01/2038
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE			4	6. *	177,937	100.0510	178,028	177,937	177,937	683				6.280	6.341	MON	931	(677)	02/29/2008	12/01/2038
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I			4	6. *	20,142	100.1060	20,163	20,142	20,142					6.138	6.196	MON	103	1,160	05/29/2008	04/01/2039
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J			4	6. *	38,946	99.5680	38,778	38,946	38,778	689				5.301	5.343	MON	172	2,223	09/29/2008	08/01/2039
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K			4	6. *	155,832	95.2040	148,358	155,832	148,358	6,398				4.655	4.686	MON	605	10,732	11/26/2008	10/01/2039
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE			4	6. *	119,138	99.8210	118,925	119,138	118,925	1,545				5.627	5.675	MON	559	5,878	02/27/2009	12/01/2039
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M			4	6. *	42,429	99.8930	42,384	42,429	42,384	463				5.600	5.648	MON	198	1,563	04/30/2009	03/01/2040
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N			4	6. *	38,150	99.4170	37,928	38,150	37,928	3,012				4.855	4.890	MON	154	1,753	06/29/2009	06/01/2040
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O			4	6. *	84,794	97.4110	82,599	84,794	82,599	2,866				4.806	4.840	MON	340	4,119	10/30/2009	09/01/2040
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P			4	6. *	85,777	99.4270	85,286	85,777	85,286	1,668				6.030	6.087	MON	431	5,057	02/03/2010	01/01/2041
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q			4	6. *	34,953	100.0990	34,987	34,953	34,953					7.828	7.929	MON	228	2,137	05/28/2010	04/01/2041
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL			4	6. FE		0.0010								0.147	0.000	MON	3	33	10/27/2004	10/15/2039
233063-AZ-9	DEUTSCHE BANK COMMERCIAL MO SERIES 2020-C9 CLASS AM			4	1.A	11,329,765	78.7460	8,662,072	11,000,000	11,221,145		(33,255)			2.340	2.001	MON	21,450	257,400	08/20/2020	09/15/2053
23306N-AJ-1	DBWF 2015-LCM C SUB CSTR			4	1.A	7,576,023	82.0200	6,660,000	8,120,000	7,913,082		75,688			3.421	4.530	MON	23,149	281,655	02/21/2019	06/10/2034
23307D-BA-0	DBGS 2018-C1 A4 SEQ			4	1.A	37,253,590	94.3660	33,028,230	35,000,000	36,203,079		(246,051)			4.466	3.649	MON	130,258	1,563,100	10/16/2019	10/15/2051
23312J-AE-3	DBJPM 2017-C6 A4 SEQ			4	1.A	30,298,980	94.4810	28,344,324	30,000,000	30,061,674		(41,754)			3.071	2.939	MON	76,775	921,300	06/14/2017	06/10/2050
23312J-AH-6	DBJPM 2017-C6 AM SUB AFC			4	1.A	13,904,887	89.0060	12,015,779	13,500,000	13,647,384		(43,127)			3.561	3.220	MON	40,061	480,735	06/14/2017	06/10/2050
23312L-AT-5	DBJPM 2016-C1 AM SUB			4	1.A	19,569,811	93.1600	17,700,373	19,000,000	19,127,835		(62,734)			3.539	3.200	MON	56,034	672,410	03/31/2016	05/10/2049
23312L-AU-2	DBJPM 2016-C1 B SUB AFC			4	1.C	6,116,177	89.4460	5,076,046	5,675,000	5,785,774		(50,732)			4.195	3.242	MON	19,839	238,066	04/25/2017	05/10/2049
23312V-AH-9	DBJPM 2016-C3 AM SUB			4	1.A	33,891,008	85.7290	30,403,547	35,464,750	34,512,161		189,666			3.041	4.096	MON	89,874	996,278	11/14/2023	08/10/2049
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A				1.A	11,970,005	76.1350	8,831,704	11,600,000	11,878,941		(34,735)			3.228	2.870	MON	31,204	374,448	05/12/2021	05/10/2041
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A				1.A	10,299,220	73.1270	7,312,723	10,000,000	10,225,957		(27,893)			3.530	3.193	MON	29,417	353,000	04/13/2021	05/10/2041
24500E-AJ-3	DAFC 2017-AMO C SUB CSTR			4	1.G FE	20,808,535	81.7810	17,133,113	20,950,000	20,889,962		13,800			3.636	3.742	MON	63,482	772,360	06/02/2017	06/05/2035
29425A-AD-5	CGCMT 2015-GC33 A4 SEQ			4	1.A	10,299,320	95.6480	9,564,845	10,000,000	10,050,086		(33,614)			3.778	3.440	MON	31,483	377,800	09/14/2015	09/10/2058
29429C-AF-2	CGCMT 2016-P3 AS SUB			4	1.A	15,448,946	92.6970	13,904,600	15,000,000	15,096,523		(50,571)			3.585	3.238	MON	44,813	537,750	03/29/2016	04/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29429C-AG-0	CGCMT 2016-P3 B SUB AFC			4	1.A	8,631,579	87.5680	7,201,587	8,224,000	8,325,444		(49,266)			4.271	3.637	MON	29,271	351,247	04/06/2017	04/15/2049
30288L-AN-3	FREMF 2016-K53 B SUB CSTR			4	1.A	17,538,068	97.1120	16,885,800	17,388,000	17,391,903		(23,358)			4.024	3.909	MON	58,312	709,746	06/01/2018	03/25/2049
30292R-AJ-3	FREMF 2015-K46 B SUB CSTR			4	1.A	912,388	97.3970	935,012	960,000	949,758		6,049			3.698	4.422	MON	2,958	35,993	12/15/2016	04/25/2048
30294D-AN-3	FREMF 2016-K52 B SUB CSTR			4	1.A	13,022,094	97.0000	12,512,942	12,900,000	12,904,825		(19,495)			3.931	3.798	MON	42,263	514,295	04/27/2017	01/25/2049
30300Y-AS-8	FREMF 2017-K67 B SUB CSTR			4	1.A	7,417,860	95.3420	7,017,198	7,360,000	7,372,517		(8,050)			3.946	3.849	MON	24,201	294,560	01/02/2018	09/25/2049
36228C-VL-4	GSMS 2005-ROCK C2 SUB			4	1.A FM	40,804,848	96.7960	38,718,328	40,000,000	40,062,875		(52,615)			5.406	5.319	MON	180,200	2,162,400	05/17/2005	05/03/2032
362332-AH-1	GSMS 2006-GG8 AJ SEQ			4	1.D FM		0.0000								5.622	0.000	MON		13,436		11/10/2039
36250G-AP-0	GSMS 2015-GC30 A4 SEQ			4	1.A	11,376,427	96.5950	11,591,444	12,000,000	11,376,427			11,166		3.382	6.388	MON	33,820	405,840	12/30/2015	05/10/2050
36250G-AT-2	GSMS 2015-GC30 AS SUB AFC			4	1.A	51,002,991	94.8540	47,531,415	50,110,000	50,214,900		(107,515)			3.777	3.574	MON	157,721	1,892,655	02/29/2016	05/10/2050
36250G-AW-5	GSMS 2015-GC30 C SUB CSTR			4	1.F	2,917,283	80.4800	2,472,348	3,072,000	2,999,141		46,797			4.068	5.867	MON	10,414	126,718	10/06/2022	05/10/2050
36250H-AD-5	GSMS 2014-GC26 A4 SEQ			4	1.A	74,016,722	98.2000	71,969,360	73,288,636	73,278,488		(61,872)			3.364	3.206	MON	205,452	2,501,050	11/21/2014	11/10/2047
36250V-AH-5	GSMS 2015-GC34 AS SUB			4	1.A	25,748,603	92.7610	23,190,325	25,000,000	25,132,639		(84,260)			3.911	3.571	MON	81,479	977,750	10/14/2015	10/10/2048
36251P-AH-7	GSMS 2016-GS3 AS SUB			4	1.A	15,449,028	90.9430	13,641,468	15,000,000	15,125,786		(48,543)			3.143	2.805	MON	39,288	471,450	09/22/2016	10/10/2049
36251P-AJ-3	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS B			4	1.C	9,212,109	85.2080	8,520,823	10,000,000	9,460,531		178,046			3.395	5.586	MON	28,292	339,500	05/09/2022	10/10/2049
36251P-AL-8	GSMS 2016-GS3 C SUB CSTR			4	3.A	10,657,250	79.7110	8,608,800	10,800,000	10,742,526		15,990			3.983	4.189	MON	35,846	436,295	02/06/2018	10/10/2049
36251X-AR-8	GSMS 2016-GS4 A4 AFC SEQ			4	1.A	17,509,968	95.0190	16,153,145	17,000,000	17,150,863		(55,393)			3.442	3.101	MON	48,762	585,140	11/16/2016	11/10/2049
36251X-AV-9	GSMS 2016-GS4 AS SUB AFC			4	1.A	44,042,188	92.3480	39,606,124	42,888,000	43,233,631		(126,266)			3.645	3.339	MON	130,272	1,563,268	01/25/2017	11/10/2049
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR			4	1.D	19,056,875	89.2260	16,966,290	19,015,000	18,914,352		19,703			0.003	0.178	MON	51	729,433	02/01/2023	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4 SEQ			4	1.A	23,689,690	93.5150	21,508,475	23,000,000	23,227,414		(74,690)			3.674	3.331	MON	70,418	845,020	03/07/2017	03/10/2050
36252H-AH-4	GSMS 2017-GS5 AS SUB CSTR			4	1.A	43,272,571	89.7970	37,714,946	42,000,000	42,422,571		(138,652)			3.826	3.477	MON	133,910	1,606,920	07/26/2017	03/10/2050
36252H-AJ-0	GSMS 2017-GS5 B SUB CSTR			4	1.C	34,380,572	83.5870	28,419,706	34,000,000	33,964,703		(5,121)			4.047	4.072	MON	114,665	1,375,980	09/27/2022	03/10/2050
36252S-AZ-0	GSMS 2019-GC38 AS SUB AFC			4	1.A	1,544,880	91.3220	1,369,831	1,500,000	1,524,246		(4,577)			4.158	3.811	MON	5,198	62,370	02/13/2019	02/10/2052
36254C-AV-2	GSMS 2017-GS7 A4 SEQ			4	1.A	3,083,320	92.3040	2,769,118	3,000,000	3,031,505		(9,127)			3.430	3.106	MON	8,575	102,900	11/15/2017	08/10/2050
36254J-AG-0	GS MORTGAGE SECURITIES TRUST SERIES 2017-375H CLASS B 144A			4	1.A	2,711,126	86.0620	2,535,384	2,946,000	2,775,629		40,148			3.483	5.238	MON	8,551	104,034	05/11/2022	09/10/2037
36254K-AL-6	GSMS 2017-GS8 A4 SEQ			4	1.A	25,748,338	92.8850	23,221,195	25,000,000	25,301,413		(79,442)			3.469	3.126	MON	72,271	867,250	11/14/2017	11/10/2050
36254K-AS-1	GSMS 2017-GS8 AS SUB AFC			4	1.A	31,056,023	91.4900	27,586,074	30,152,000	30,523,021		(95,276)			3.752	3.409	MON	94,275	1,131,303	11/14/2017	11/10/2050
36254K-AT-9	GSMS 2017-GS8 B SUB AFC			4	1.A	15,871,318	88.7830	13,761,412	15,500,000	15,651,301		(39,556)			3.953	3.681	MON	51,060	612,715	08/27/2018	11/10/2050
36254K-AU-6	GSMS 2017-GS8 C SUB CSTR			4	1.C	9,686,197	84.2170	8,103,366	9,622,000	9,644,282		(7,705)			4.323	4.265	MON	34,664	421,917	04/23/2018	11/10/2050
36255N-AY-1	GSMS 2018-GS9 B SUB AFC			4	1.A	15,449,148	90.8690	13,630,352	15,000,000	15,202,257		(47,008)			4.321	3.976	MON	54,013	648,150	03/15/2018	03/10/2051
36257U-AQ-0	GSMS SERIES 2019-GC42 CLASS AS			4	1.A	16,141,312	86.5640	13,581,827	15,690,000	15,958,752		(44,888)			3.212	2.887	MON	41,993	503,916	04/22/2020	09/01/2052
36257U-AR-8	GSMS SERIES 2019-GC42 CLASS B			4	1.D	10,299,990	82.1050	8,210,504	10,000,000	10,179,127		(29,771)			3.363	3.023	MON	28,024	336,290	09/16/2019	09/01/2052
36258R-BA-0	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC47 CLASS A5				1.A	2,141,172	84.4000	1,687,992	2,000,000	2,096,190		(15,004)			2.377	1.550	MON	3,962	47,544	12/11/2020	05/12/2053
36258Y-BL-1	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS AS			4	1.A	24,637,525	85.1300	20,431,243	24,000,000	24,394,799		(65,198)			3.173	2.865	MON	63,462	761,544	03/17/2020	02/13/2053
36258Y-BM-9	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS B			4	1.B	9,735,293	81.3260	7,996,740	9,833,000	9,719,749		13,680			3.405	3.614	MON	27,902	334,824	05/16/2022	02/13/2053
36261P-AT-9	GSMS SERIES 2019-GSA1 CLASS A4			4	1.A	63,010,675	89.2950	54,721,108	61,281,000	62,319,907		(173,053)			3.048	2.729	MON	155,649	1,867,784	03/18/2020	11/10/2052
36261P-AX-0	GSMS SERIES 2019-GSA1 CLASS AS			4	1.A	17,852,401	86.5000	15,224,039	17,600,000	17,743,469		(25,631)			3.340	3.186	MON	48,985	587,822	03/18/2020	11/10/2052
36261P-AY-8	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1 CLASS B			4	1.E	967,573	83.3130	892,696	1,071,500	982,481		12,764			3.511	5.216	MON	3,135	37,621	08/17/2022	11/10/2052
36261P-AZ-5	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1 CLASS C			4	2.A	7,043,111	77.4880	5,400,162	6,969,000	6,984,302		(5,292)			3.934	3.881	MON	22,848	269,002	07/27/2022	11/10/2052
36263U-AN-9	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS A5			4	1.A	18,081,933	83.5350	18,341,846	21,957,000	18,437,872		348,401			2.618	5.107	MON	47,908	574,900	12/21/2022	12/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS			4	1.A	2,382,910	79.6090	2,109,640	2,650,000	2,404,653		21,774			2.871	4.217	MON	6,341	68,909	01/31/2023	12/15/2054
36264K-AV-2	GS MORTGAGE SECURITIES TRUST SERIES 2020-GSA2 CLASS A5				1.A	21,326,656	79.5290	18,557,226	23,333,820	21,522,972		214,781			2.012	3.240	MON	39,123	469,476	10/06/2022	12/10/2053
36265X-AA-9	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS A 144A			4	1.A	6,956,250	100.4160	7,029,092	7,000,000	6,977,839		21,589			7.557	8.208	MON	24,979	393,300	03/21/2023	08/15/2039
36266C-AA-4	GS MORTGAGE SECURITIES TRUST			4	1.A	17,060,200	97.2480	16,843,340	17,320,000	17,319,943		259,743			6.587	6.678	MON	50,705	1,020,498	01/26/2023	11/15/2026
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD			4	6. FE	8,393	41.0000	84,744	206,694	8,393					5.586	0.000	MON	962	10,274	03/31/2015	06/23/2046
43300L-AA-8	HILT 2016-HHV A SEQ			4	1.A	9,258,578	94.9440	8,544,920	9,000,000	9,080,976		(27,904)			3.719	3.395	MON	27,893	334,710	01/18/2018	11/05/2038
43300L-AG-5	HILT 2016-HHV B SUB CSTR			4	1.A	28,796,496	95.5650	25,802,461	27,000,000	27,568,656		(191,309)			4.194	3.422	MON	94,354	1,147,971	11/22/2016	11/05/2038
43300L-AJ-9	HILT 2016-HHV C SUB CSTR			4	1.A	6,904,771	94.9590	6,613,869	6,965,000	6,939,390		7,211			4.194	4.352	MON	24,340	296,134	02/01/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR A1A2 SEQ			4	1.A	17,008,200	95.7380	16,447,854	17,180,000	17,147,751		21,603			3.087	3.241	MON	44,189	530,271	11/16/2016	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR B SUB			4	1.A	5,973,489	93.3720	5,677,025	6,080,000	6,061,084		13,701			3.186	3.450	MON	16,142	193,710	12/15/2016	03/05/2037
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A				1.A	12,298,906	88.6600	10,195,936	11,500,000	12,049,196		(93,762)			3.228	2.302	MON	30,935	371,220	04/30/2021	07/10/2039
44421G-AE-3	HY 2019-30HY B SUB CSTR			4	1.A	10,299,962	87.0700	8,707,022	10,000,000	10,173,628		(29,833)			3.380	3.041	MON	28,167	338,000	06/24/2019	06/10/2037
44421G-AG-8	HY 2019-30HY C SUB CSTR			4	1.A	7,957,791	85.3440	6,614,184	7,750,000	7,870,276		(20,730)			2.869	2.567	MON	18,531	270,548	06/24/2019	06/10/2037
44421G-AL-7	HUDSON YARDS SERIES 2019-30HY CLASS E 144A			4	2.B FE	7,346,055	75.3580	7,275,857	9,655,000	7,610,326		253,926			3.443	8.343	MON	27,703	323,695	01/18/2023	06/10/2037
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A			4	1.A	5,607,286	83.0540	4,983,248	6,000,000	5,636,524		29,226			3.824	4.663	MON	19,119	232,616	10/24/2022	03/15/2032
44965L-AA-2	ILPT 2019-SURF A			4	1.A	19,568,689	92.9280	17,656,316	19,000,000	19,309,544		(57,718)			4.145	3.799	MON	65,629	787,550	03/01/2019	02/11/2041
44965L-AG-9	ILPT 2019-SURF B SUB			4	1.A	4,124,200	88.3180	3,532,701	4,000,000	4,067,864		(12,581)			4.294	3.933	MON	14,313	174,137	03/01/2019	02/11/2041
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC			4	1.G FE	56,865,695	100.7300	57,280,641	56,865,523	56,865,695					5.820	5.683	MJSD	82,739	1,263,123	12/27/2023	08/22/2056
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D			4	1.C Z		0.0000								4.714	0.000	MON			09/01/2022	07/25/2033
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL			4	6. *	841,985	90.4900	847,648	936,731	847,648	13,397	14,797			8.813	10.972	MON	6,880	59,586	01/02/2003	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ			4	1.A FM	3,047,708	98.1990	2,992,951	3,047,848	3,040,450		(942)			5.314	5.284	MON	13,497	161,963	06/17/2010	01/25/2051
45257H-AC-1	IFUND 2010-1 C SUB CSTR			4	1.A FM	1,101,357	96.9540	1,090,732	1,125,000	1,111,482		1,797			6.396	6.708	MON	5,996	71,918	03/21/2017	01/25/2051
45257H-AN-7	IFUND 2010-1 A2 SEQ			4	1.A FM	4,387,182	97.0810	4,270,350	4,398,751	4,384,278		(737)			5.876	5.927	MON	21,539	258,471	06/17/2010	01/25/2051
46590K-AG-9	JPMCC 2015-JP1 AS SUB CSTR			4	1.A	10,300,000	94.3120	9,431,199	10,000,000	10,055,156		(34,442)			4.119	3.770	MON	34,323	411,870	12/15/2015	01/15/2049
46590L-AX-0	JPMDB 2016-C2 AS SUB			4	1.A	15,282,060	91.9200	13,558,131	14,750,000	14,877,843		(59,316)			3.484	3.064	MON	42,819	513,831	07/26/2017	06/15/2049
46590R-AJ-8	JPMCC 2016-JP3 AS SUB			4	1.A	27,827,388	86.7150	23,591,683	27,206,000	27,362,284		(66,785)			3.144	2.892	MON	71,280	855,357	04/19/2018	08/15/2049
46590T-AE-5	JPMDB 2017-C5 AS SEQ			4	1.A	51,499,850	93.7930	46,896,545	50,000,000	50,467,154		(168,268)			3.694	3.339	MON	153,913	1,846,950	03/17/2017	03/15/2050
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC			4	1.A	59,537,859	81.4390	48,539,890	59,603,000	58,605,905		(50,158)			3.858	4.357	MON	191,599	2,107,313	11/13/2023	03/15/2050
46590T-AK-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C5 CLASS B			4	1.D	7,226,973	76.8130	6,406,209	8,340,000	7,528,290		219,041			4.009	7.573	MON	27,861	334,334	06/29/2022	03/15/2050
46591E-AS-6	JPMCC 2019-COR5 A3			4	1.A	8,584,963	88.4830	7,521,067	8,500,000	8,536,804		(15,493)			3.123	2.942	MON	22,124	265,489	06/12/2019	06/13/2052
46591E-AT-4	JPMCC 2019-COR5 A4			4	1.A	25,398,413	90.2340	23,332,803	25,858,000	25,340,570		75,720			3.386	3.792	MON	72,965	875,578	09/22/2022	06/13/2052
465968-AJ-4	JPMCC 2017-JP7 AS SUB			4	1.A	10,767,557	90.4640	9,457,130	10,454,000	10,568,771		(34,002)			3.697	3.348	MON	32,209	386,505	07/21/2017	09/15/2050
465968-AK-1	JPMCC 2017-JP7 B SUB			4	1.B	7,073,698	86.6460	6,502,770	7,505,000	7,107,421		44,341			4.050	5.641	MON	25,329	253,429	06/26/2023	09/15/2050
465968-AL-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP7 CLASS C			4	1.G	4,258,181	78.8170	4,823,605	6,120,000	4,509,083		250,902			3.632	13.234	MON	18,525	151,513	04/04/2023	09/15/2050
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC			4	1.A FM	4,539,363	93.3530	3,928,576	4,208,289	4,200,302		(2,891)			5.013	4.924	MON	17,580	210,966	12/09/2015	02/15/2046
46642N-AU-0	JPMBB 2014-C22 UHP SUB RAKE			4	1.A	14,368,042	72.4870	10,944,773	15,099,000	14,679,875		38,110			4.708	5.157	MON	61,218	720,795	08/06/2014	09/15/2047
46642N-BJ-4	JPMBB SERIES 2014-C22 CLASS B			4	1.B	2,104,063	89.2090	1,784,189	2,000,000	2,011,146		(23,045)			4.559	3.388	MON	7,599	92,268	09/26/2019	09/15/2047
46643A-BE-2	JPMBB 2014-C23 A5 SEQ			4	1.A	31,806,462	98.3150	31,018,414	31,550,000	31,224,564			27,091		3.934	5.060	MON	103,437	1,241,240	10/07/2014	09/15/2047
46643A-BJ-1	JPMBB 2014-C23 AS SUB AFC			4	1.A	36,049,895	97.7520	34,213,134	35,000,000	35,033,506		(124,492)			4.202	3.859	MON	122,547	1,470,560	09/17/2014	09/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46643A-BK-8	JPMBB 2014-C23 B SUB CSTR			4	1.A	15,419,865	96.5250	14,478,800	15,000,000	15,010,426		(50,574)			4.482	4.167	MON	56,030	681,493	09/17/2014	09/15/2047
46643A-BL-6	JPMBB 2014-C23 C SUB CSTR			4	1.A	22,474,677	93.4190	20,597,952	22,048,930	22,059,203		(67,508)			4.482	4.200	MON	82,360	1,001,746	11/15/2018	09/15/2047
46643G-AE-0	JPMBB 2014-C24 A5 SEQ			4	1.A	128,750,000	97.5650	121,956,138	125,000,000	125,172,678		(430,468)			3.639	3.301	MON	379,010	4,548,125	10/09/2014	11/15/2047
46644A-BF-8	JPMBB 2015-C27 A4 SEQ			4	1.A	58,770,312	96.2350	59,906,001	62,250,000	58,770,312			180,257		3.179	7.036	MON	164,931	1,979,177	12/30/2015	02/15/2048
46644A-BK-7	JPMBB 2015-C27 AS SUB			4	1.A	38,955,851	95.4780	36,003,697	37,709,000	37,810,637		(144,369)			3.634	3.253	MON	114,189	1,370,270	05/18/2015	02/15/2048
46644A-BL-5	JPMBB 2015-C27 B SUB			4	2.A	1,490,625	92.1940	1,382,913	1,500,000	1,496,308		1,207			3.898	4.017	MON	4,873	58,472	06/20/2018	02/15/2048
46644F-AH-4	JPMBB 2015-C28 AS SUB			4	1.A	59,843,865	95.5350	55,474,512	58,067,000	58,250,266		(210,793)			3.532	3.170	MON	170,925	2,051,101	05/16/2016	10/15/2048
46644F-AJ-0	JPMBB 2015-C28 B SUB			4	1.A	9,576,753	93.7710	9,289,883	9,907,000	9,764,502		99,243			3.986	5.138	MON	32,908	394,893	05/11/2022	10/15/2048
46644R-AZ-8	JPMBB 2015-C29 A4 SEQ			4	1.A	5,901,615	96.4000	5,340,564	5,540,000	5,591,720		(44,731)			3.611	2.778	MON	16,670	200,038	04/28/2016	05/15/2048
46644R-BD-6	JPMBB 2015-C29 AS SUB AFC			4	1.A	37,450,918	95.8120	34,942,768	36,470,000	36,582,224		(117,240)			3.917	3.599	MON	119,032	1,428,384	03/04/2016	05/15/2048
46644R-BE-4	JPMBB 2015-C29 B SUB AFC			4	1.A	5,027,734	93.7490	4,687,464	5,000,000	5,000,561		(5,960)			4.118	4.023	MON	17,158	205,900	01/30/2019	05/15/2048
46644Y-BA-7	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2015-C31 CLASS B			4	1.A	4,869,882	83.1720	4,219,313	5,073,000	4,955,070		61,857			4.622	6.088	MON	19,538	237,735	05/24/2022	08/15/2048
46645J-AF-9	JPMBB 2015-C33 AS SUB			4	1.A	10,299,930	94.7500	9,475,028	10,000,000	10,052,403		(34,496)			4.023	3.674	MON	33,522	402,260	11/17/2015	12/15/2048
46645J-AG-7	JPMBB 2015-C33 B SUB SEQ			4	1.A	18,614,973	90.8050	16,254,111	17,900,000	18,035,137		(83,646)			4.274	3.793	MON	63,758	765,100	09/14/2016	12/15/2048
46645L-BD-8	JPMBB 2016-C1 AS SUB SEQ			4	1.A	24,691,861	94.0990	22,583,678	24,000,000	24,136,141		(80,443)			3.970	3.630	MON	79,408	952,896	01/22/2019	03/15/2049
46645L-BE-6	JPMBB 2016-C1 B SUB CSTR			4	1.A	834,781	93.8950	751,164	800,000	810,532		(5,319)			4.858	4.151	MON	3,239	38,230	01/25/2019	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4 AFC			4	1.A	59,425,594	94.1270	54,123,094	57,500,000	58,068,254		(212,541)			3.648	3.258	MON	174,814	2,097,773	01/18/2017	12/15/2049
46645U-AX-5	JPMCC 2016-JP4 AS SUB AFC			4	1.A	31,783,617	92.5360	28,554,799	30,858,000	31,128,950		(103,262)			3.870	3.519	MON	99,525	1,194,297	12/05/2016	12/15/2049
46646R-AJ-2	JPMDB 2016-C4 A3 SEQ			4	1.A	15,449,940	91.9330	13,789,925	15,000,000	15,126,615		(49,299)			3.141	2.797	MON	39,266	471,195	10/31/2016	12/15/2049
46646R-AN-3	JPMDB 2016-C4 AS SUB			4	1.A	27,005,985	89.2240	23,644,397	26,500,000	26,632,400		(56,733)			3.385	3.168	MON	74,741	896,892	04/19/2018	12/15/2049
46646R-AP-8	JPMDB 2016-C4 B SUB CSTR			4	1.D	13,849,442	82.6880	11,162,941	13,500,000	13,599,382		(38,711)			3.638	3.340	MON	40,925	491,103	01/26/2017	12/15/2049
46647T-AY-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP5 CLASS B			4	1.C	3,410,000	87.1940	3,487,744	4,000,000	3,432,231		22,231			4.077	9.452	MON	13,591	13,591	11/07/2023	03/15/2050
46647T-AZ-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP5 CLASS C			4	2.B	7,571,970	75.1650	7,315,801	9,733,000	8,055,942		430,003			3.754	10.380	MON	30,447	371,768	11/01/2022	03/15/2050
46648K-AT-3	JPMDB 2017-C7 A4 SEQ			4	1.A	60,599,400	93.2580	55,954,962	60,000,000	60,116,300		(86,896)			3.147	3.009	MON	157,335	1,888,020	10/13/2017	10/15/2050
46648K-AY-2	JPMDB 2017-C7 AS SUB			4	1.A	56,537,450	90.9430	52,151,747	57,345,601	56,241,138		10,549			3.713	4.239	MON	177,413	1,799,514	09/28/2023	10/15/2050
46648K-AZ-9	JPMDB 2017-C7 B SUB			4	1.A	10,635,348	85.4570	9,143,852	10,700,000	10,499,255		(9,203)			3.985	4.482	MON	35,536	367,985	11/07/2023	10/15/2050
46652J-AW-2	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS A5				1.A	2,455,781	77.8800	2,336,406	3,000,000	2,513,589		57,808			2.180	5.330	MON	5,450	59,945	01/27/2023	05/13/2053
46652J-BA-9	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS AS			4	1.A	5,101,484	71.0230	5,149,161	7,250,000	5,174,345		72,331			2.536	8.564	MON	15,322	61,817	11/06/2023	05/13/2053
48128K-AT-8	JPMCC 2017-JP6 A4 SEQ			4	1.A	10,100,000	93.7700	9,377,023	10,000,000	10,014,224		(15,226)			3.224	3.083	MON	26,865	322,380	05/25/2017	07/15/2050
48128K-AX-9	JPMCC 2017-JP6 AS SUB			4	1.A	24,404,086	89.4600	21,304,856	23,815,000	24,017,465		(65,275)			3.744	3.455	MON	74,299	891,586	02/02/2018	07/15/2050
50184B-AL-2	LCCM 2013-GCP C SUB			4	1.F	14,999,907	83.0080	12,451,205	15,000,000	15,000,000					4.407	4.403	MON	55,088	661,050	03/08/2013	02/15/2036
50184B-AN-8	LCCM 2013-GCP D SUB			4	3.C	4,999,960	77.8360	3,891,808	5,000,000	5,000,000					4.604	4.601	MON	19,184	230,210	03/08/2013	02/15/2036
52108M-BL-6	LBUBS 2005-C7 SP1 SUB RAKE			4	1.A FM	4,246,556	98.3370	3,840,050	3,905,000	3,930,863		(14,450)			5.518	5.159	MON	10,773	218,459	10/25/2005	11/15/2040
52108M-BM-4	LBUBS 2005-C7 SP2 SUB RAKE			4	1.A FM	13,665,652	94.8610	12,065,414	12,719,000	12,790,625		(40,142)			5.518	5.220	MON	35,090	711,543	10/25/2005	11/15/2040
52108M-BN-2	LBUBS 2005-C7 SP3 SUB RAKE			4	1.A FM	13,140,529	93.1770	11,533,448	12,378,000	12,435,308		(32,273)			5.518	5.282	MON	34,149	692,467	10/25/2005	11/15/2040
52108M-BP-7	LBUBS 2005-C7 SP4 SUB RAKE			4	1.A FM	4,110,986	86.4830	3,389,288	3,919,000	3,933,168		(8,043)			5.518	5.345	MON	10,812	219,242	10/25/2005	11/15/2040
52108M-BQ-5	LBUBS 2005-C7 SP5 SUB RAKE			4	1.A FM	7,662,527	86.3190	6,766,529	7,839,000	7,816,703		11,440			5.518	5.746	MON	21,627	438,540	10/25/2005	11/15/2040
52108M-BR-3	LBUBS 2005-C7 SP6 SUB RAKE			4	1.A FM	8,422,646	85.7070	7,557,672	8,818,000	8,765,972		27,402			5.518	5.936	MON	24,328	493,308	10/25/2005	11/15/2040
52108M-BS-1	LBUBS 2005-C7 SP7 SUB RAKE			4	1.A FM	11,844,463	85.3840	11,460,281	13,422,000	13,205,701		114,826			5.518	6.580	MON	37,029	750,872	10/25/2005	11/15/2040
54910T-AJ-1	LNSTR 2017-5 A5 SEQ			4	1.A	11,999,618	94.9860	11,398,321	12,000,000	11,992,872		(1,291)			3.549	3.563	MON	35,490	425,880	03/24/2017	03/10/2050
54910T-AL-6	LNSTR 2017-5 AS SUB			4	1.A	33,103,808	88.3740	29,255,299	33,104,000	33,083,504		(3,966)			4.021	4.041	MON	110,926	1,331,112	03/24/2017	03/10/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54910T-AN-2	LNSTR 2017-5 B SUB AFC			4	1.A	9,999,741	85.7450	8,574,474	10,000,000	9,993,029		(1,343)			4.618	4.646	MON	38,483	461,800	03/24/2017	03/10/2050
55316T-AA-7	MFT TRUST SERIES 2020-B6 CLASS A 144A			4	1.G FE	4,266,361	69.9790	2,974,088	4,250,000	4,260,373		(1,857)			3.283	3.250	MON	11,627	141,456	08/18/2020	08/10/2040
55318E-AA-8	RMBS MIRAVET SERIES 2023-MILE CLASS A 144A				1.A	15,150,000	103.2710	15,490,593	15,000,000	15,131,433		(18,567)			6.755	6.344	MON	84,434	506,603	06/02/2023	06/06/2028
55318E-AE-0	RMBS MIRAVET SERIES 2023-MILE CLASS B 144A				1.A	18,000,000	101.4470	18,260,518	18,000,000	18,000,000					7.203	7.221	MON	108,039	648,234	06/02/2023	06/06/2028
55352N-AC-1	MSCCG 2015-ALDR A2 CSTR			4	1.A	5,526,503	91.0160	5,206,132	5,720,000	5,673,506		28,651			3.462	4.038	MON	16,502	200,766	05/15/2018	06/07/2035
55352N-AJ-6	MSCCG 2015-ALDR B SUB CSTR			4	1.A	3,865,000	89.1620	3,566,468	4,000,000	3,969,679		18,588			3.462	3.998	MON	11,539	140,395	10/03/2017	06/07/2035
55375K-AL-0	MSSG 2017-237P E SUB			4	1.F	55,138,446	65.5780	39,346,626	60,000,000	57,917,624		496,138			3.740	4.796	MON	187,007	2,275,228	08/11/2017	09/13/2039
563136-AE-0	MANHATTAN WEST SERIES 2020-OMW CLASS B 144A			4	1.A	7,029,311	87.9790	6,158,508	7,000,000	6,994,491		(1,045)			1.946	1.949	MON	11,351	164,746	12/29/2022	09/10/2039
563136-AG-5	MANHATTAN WEST SERIES 2020-OMW CLASS C 144A			4	1.A	8,361,988	86.2320	7,329,688	8,500,000	8,422,133		18,549			2.335	2.593	MON	16,539	201,230	08/17/2020	09/10/2039
61690F-AP-8	MSBAM 2015-C22 AS SUB			4	1.A	32,896,747	95.2160	30,469,050	32,000,000	32,092,661		(102,479)			3.561	3.243	MON	94,960	1,139,520	08/31/2015	04/15/2048
61690K-AG-7	MSBAM 2013-C7 AS SUB			4	1.A		0.0000								3.214	0.000	MON			12/15/2022	02/15/2046
61690Y-BU-5	MSC 2016-BNK2 A4 SEQ			4	1.A	24,204,194	92.9120	21,834,275	23,500,000	23,698,399		(77,093)			3.049	2.705	MON	59,710	716,515	11/04/2016	11/15/2049
61690Y-BX-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-BNK2 CLASS AS				1.A	4,903,797	88.7560	4,792,810	5,400,000	5,008,908		105,112			3.282	6.053	MON	14,769	152,887	01/31/2023	11/15/2049
61691J-AU-8	MSC 2017-H1 A4 SEQ			4	1.A	30,299,136	93.7450	28,123,608	30,000,000	30,044,572		(43,025)			3.259	3.125	MON	81,475	977,700	05/24/2017	06/15/2050
61691U-BH-1	MSC 11/52			4	1.A	12,359,075	87.2540	10,470,437	12,000,000	12,224,606		(34,295)			3.490	3.161	MON	15,123	418,800	11/08/2019	11/15/2029
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS A3				1.A	40,396,712	85.2700	34,107,928	40,000,000	40,281,627		(44,418)			2.438	2.318	MON	81,267	975,200	04/29/2021	04/15/2031
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS				1.A	14,421,038	82.9350	12,025,620	14,500,000	14,376,505		5,441			2.951	3.039	MON	35,658	427,895	10/20/2022	04/15/2031
61763X-AE-6	MSBAM 2014-C18 A4 SEQ			4	1.A	102,993,580	98.0850	98,084,900	100,000,000	100,080,340		(363,913)			3.923	3.570	MON	326,917	3,923,000	09/18/2014	10/15/2047
61763X-BM-7	MSBAM 2014-C18 300D SEQ RAKE			4	4.B	18,981,445	59.1230	11,233,294	19,000,000	18,962,765		(2,804)			5.279	5.321	MON	86,370	1,016,941	09/17/2014	08/15/2031
61763X-BP-0	MSBAM 2014-C18 300E SEQ RAKE			4	6.	23,090,625	54.1630	13,540,758	25,000,000	13,540,758	(7,924,036)	226,733			4.690	5.712	MON	100,957	1,188,682	06/05/2015	08/15/2031
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144			4	1.A	2,726,927	93.3150	2,483,692	2,661,634	2,672,779		(15,332)			3.989	2.841	MON	8,848	106,173	05/14/2020	12/15/2046
61764P-BT-8	MSBAM 2014-C19 A3 SEQ			4	1.A	80,104,124	98.2360	77,917,431	79,316,810	79,268,581		(69,402)			3.246	3.089	MON	214,552	2,574,624	12/09/2014	12/15/2047
61764P-BU-5	MSBAM 2014-C19 A4 SEQ			4	1.A	30,899,505	97.6310	29,289,210	30,000,000	30,048,616		(105,015)			3.526	3.181	MON	88,150	1,057,800	12/09/2014	12/15/2047
61764P-BX-9	MSBAM 2014-C19 B SUB AFC			4	1.A	4,014,586	95.2570	3,715,009	3,900,000	3,910,368		(16,618)			4.000	3.577	MON	13,000	156,000	01/25/2017	12/15/2047
61764P-BZ-4	MSBAM 2014-C19 C SUB			4	1.A	11,998,493	92.6930	12,611,320	13,605,500	13,368,695		212,791			4.000	5.775	MON	45,352	544,220	09/12/2019	12/15/2047
61764R-BE-7	MSBAM 2015-C20 A3 SEQ			4	1.A	34,241,276	97.6130	33,094,807	33,904,052	33,890,073		(26,831)			2.988	2.837	MON	84,421	1,013,053	01/23/2015	02/15/2048
61764R-BH-0	MSBAM 2015-C20 AS SUB			4	1.A	70,326,080	96.0800	65,588,174	68,264,000	68,422,942		(237,228)			3.605	3.261	MON	205,076	2,460,917	04/27/2016	02/15/2048
61764R-BJ-6	MSBAM 2015-C20 B SUB			4	1.A	908,096	95.0860	853,203	897,300	897,524		(1,550)			4.160	4.009	MON	3,111	37,328	03/29/2016	02/15/2048
61764R-BL-1	MSBAM 2015-C20 C SUB CSTR			4	1.A	19,662,098	92.0690	18,938,055	20,569,500	20,279,700		229,484			4.454	5.748	MON	76,351	928,926	07/11/2022	02/15/2048
61764X-BJ-3	MSBAM 2015-C21 A4 SEQ			4	1.A	39,302,000	96.7490	36,922,233	38,163,000	38,262,550		(128,747)			3.338	3.002	MON	106,157	1,273,881	12/20/2016	03/15/2048
61764X-BL-8	MSBAM 2015-C21 AS SUB			4	1.A	13,389,268	95.4340	12,406,463	13,000,000	13,033,481		(44,712)			3.652	3.311	MON	39,563	474,760	02/13/2015	03/15/2048
61765B-AL-6	MSC 2015-420 D SUB CSTR			4	1.A	30,181,585	83.9760	26,200,425	31,200,000	31,069,576		116,067			3.756	4.187	MON	97,658	1,188,185	03/06/2015	10/12/2050
61765B-AN-2	MSC 2015-420 E SUB CSTR			4	1.C	5,665,512	81.9690	5,082,074	6,200,000	6,140,783		63,763			3.756	4.905	MON	19,406	236,114	03/06/2015	10/12/2050
61765D-AW-8	MSC 2015-MS1 AS SUB CSTR			4	1.A	12,858,410	95.7600	11,970,013	12,500,000	12,543,791		(41,781)			4.023	3.693	MON	41,906	509,954	06/25/2015	05/15/2048
61765D-AX-6	MSC 2015-MS1 B SUB CSTR			4	1.A	18,706,198	91.8680	16,708,699	18,187,705	18,266,850		(71,182)			4.023	3.632	MON	60,974	741,992	03/21/2019	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS SUB			4	1.A	12,359,707	94.1990	11,303,928	12,000,000	12,073,703		(40,993)			3.903	3.554	MON	39,030	468,360	02/19/2016	03/15/2049
61767E-AD-6	MSBAM 2017-C34 A3 SEQ			4	1.A	40,398,572	93.9410	37,576,588	40,000,000	40,077,556		(44,796)			3.276	3.135	MON	109,200	1,310,400	10/06/2017	11/15/2052
61767F-BD-2	MSC 2016-UB11 AS SUB			4	1.A	21,628,475	90.9370	19,096,690	21,000,000	21,163,303		(68,237)			2.984	2.645	MON	52,220	626,640	08/12/2016	08/15/2049
61768H-AW-6	MSC 2019-L2 A4 SEQ			4	1.A	26,479,507	94.3770	24,632,387	26,100,000	26,210,078		(29,428)			4.071	3.969	MON	88,544	1,062,531	10/20/2022	03/15/2052
61772T-BQ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7 CLASS AS				1.A	5,767,838	81.4030	4,558,589	5,600,000	5,732,675		(16,092)			2.767	2.428	MON	12,913	154,952	09/30/2021	09/15/2031
68162M-AN-2	OT 2017-OT E SUB CSTR			4	1.A	48,902,102	62.6600	32,085,304	51,205,000	50,278,300		235,895			3.945	4.537	MON	168,347	2,048,222	05/12/2017	05/10/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68275C-AC-2	FB 2005-1 A3 SEQ			4	1.A FM	33,105,777	97.1630	31,850,158	32,780,269	32,792,631		(13,192)			5.278	5.251	MON	110,537	1,730,143	08/16/2005	08/10/2035
68275C-AF-5	FB 2005-1 D SUB CSTR			4	1.A FM	5,035,396	93.6530	4,669,543	4,986,000	4,990,470		(3,465)			5.307	5.287	MON	16,906	268,336	08/16/2005	08/10/2035
68275C-AG-3	FB 2005-1 E SUB CSTR			4	1.A FM	8,583,938	92.7110	7,880,395	8,500,000	8,507,603		(5,907)			5.356	5.337	MON	29,088	461,617	08/16/2005	08/10/2035
68275C-AH-1	FB 2005-1 F SUB CSTR			4	1.B FM	6,509,640	89.5120	5,818,273	6,500,000	6,499,594		(910)			5.356	5.401	MON	22,244	353,001	08/16/2005	08/10/2035
74932B-AU-7	RBSCF 2013-SMV C SUB CSTR			4	3.C	1,936,641	86.3670	1,727,340	2,000,000	2,000,000		3,860			3.584	3.185	MON	5,974	72,684	01/28/2019	03/11/2031
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A				1.A	83,975,835	82.8250	67,527,304	81,530,000	83,395,066		(234,439)			2.585	2.251	MON	175,656	2,107,877	06/15/2021	07/15/2041
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A				1.A	11,329,997	81.8260	9,000,837	11,000,000	11,251,886		(31,559)			2.707	2.371	MON	24,812	297,747	06/15/2021	07/15/2041
78449R-AG-0	SLG OFFICE TRUST SERIES 2021-OVA CLASS C 144A				1.A	12,070,221	80.2690	9,764,710	12,165,000	12,047,029		7,594			2.851	2.964	MON	28,898	346,777	09/08/2022	07/15/2041
78449R-AL-9	SLG OFFICE TRUST SERIES 2021-OVA CLASS E 144A			4	1.A	3,326,563	75.8360	3,791,786	5,000,000	3,489,640		138,530			2.851	8.361	MON	11,878	142,530	10/20/2022	07/15/2041
82510W-AA-8	SHOPS 2016-CSTL A SEQ			4	1.A	26,091,804	93.3500	24,965,497	26,744,000	26,528,663		77,050			3.126	3.471	MON	69,657	835,884	03/08/2018	07/05/2036
82510W-AN-0	SHOPS 2016-CSTL E SUB CSTR			4	1.B	45,794,549	80.2020	42,346,603	52,800,000	50,641,544		771,896			3.731	5.522	MON	164,168	1,997,382	06/24/2016	07/05/2036
90276C-AD-3	UBSCM 2017-C2 A3 SEQ			4	1.A	14,514,830	94.2420	13,544,302	14,371,864	14,396,278		(11,141)			3.225	3.071	MON	38,624	463,493	07/31/2017	08/15/2050
90276R-BD-9	UBSCM 2017-C4 A3 SEQ			4	1.A	36,805,427	93.7660	34,169,504	36,441,097	36,527,920		(34,457)			3.301	3.117	MON	100,243	1,202,921	09/29/2017	10/15/2050
90276R-BE-7	UBSCM 2017-C4 A4 SEQ			4	1.A	15,449,307	93.3600	14,003,943	15,000,000	15,172,365		(48,333)			3.563	3.215	MON	44,538	534,450	09/29/2017	10/15/2050
90276R-BH-0	UBSCM 2017-C4 AS SUB AFC			4	1.A	35,842,771	91.6950	33,353,874	36,375,000	35,478,639		15,214			3.836	4.521	MON	116,279	1,104,448	08/22/2023	10/15/2050
90276U-AY-7	UBSCM 2017-C6 ABP AFC SEQ			4	1.A	3,562,484	94.4630	3,365,230	3,562,500	3,559,423		(556)			3.886	3.899	MON	11,536	138,432	12/01/2017	12/15/2050
90276W-AS-6	UBSCM 2017-C7 A4 SEQ			4	1.A	39,517,675	92.5680	35,638,634	38,500,000	38,912,302		(108,841)			3.679	3.374	MON	118,035	1,416,415	04/30/2018	12/15/2050
90353K-AY-5	UBSCM 2018-C13 A4 SEQ			4	1.A	22,831,899	95.8330	21,217,375	22,140,000	22,484,200		(72,416)			4.334	3.965	MON	79,970	959,636	02/01/2019	10/15/2051
90353K-BB-4	UBSCM 2018-C13 AS SUB AFC			4	1.A	15,449,949	91.9610	13,794,101	15,000,000	15,223,861		(47,195)			4.585	4.230	MON	57,316	687,795	09/21/2018	10/15/2051
92937E-AF-1	WFRBS 2013-C11 AS SUB			4	1.A		0.0000								3.311	0.000	MON			12/15/2022	03/15/2045
92937E-AH-7	WFRBS 2013-C11 C SUB CSTR			4	1.A	2,606,542	83.0630	2,134,723	2,570,000	2,570,000		3,870			3.998	3.893	MON	8,563	104,623	01/24/2018	03/15/2045
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC			4	1.A	6,659,074	93.2720	6,008,334	6,441,756	6,441,756		(5,970)			4.358	3.970	MON	22,568	279,017	07/06/2015	08/15/2046
92939H-AY-1	WFRBS 2014-C23 A5 SEQ			4	1.A	24,564,308	97.6690	23,294,145	23,850,000	23,874,108		(83,149)			3.917	3.579	MON	77,850	934,205	09/18/2014	10/15/2057
92939K-BM-9	WFRBS 2014-C24 SJC CSTR RAKE			4	1.A	29,523,021	92.1760	28,021,513	30,400,000	30,285,002		94,642			3.918	4.281	MON	99,254	1,168,640	10/23/2014	11/15/2047
92939K-BP-2	WFRBS 2014-C24 SJD CSTR RAKE			4	1.A	49,031,043	90.9640	48,483,876	53,300,000	52,861,344		488,145			3.792	4.814	MON	168,408	2,048,964	10/23/2014	11/15/2047
92939K-BR-8	WFRBS SERIES 2014-C24 CLASS B			4	1.F	4,629,902	87.6010	3,942,036	4,500,000	4,518,722		(28,936)			4.204	3.554	MON	15,765	189,180	09/25/2019	11/15/2047
94989A-AT-2	WFCM 2014-LC18 A4 SEQ			4	1.A	42,162,915	97.5640	40,728,633	41,745,584	41,723,615		(30,433)			3.147	3.010	MON	109,478	1,313,734	12/12/2014	12/15/2047
94989E-AE-7	WFCM 2015-LC20 A5 SEQ			4	1.A	41,198,200	96.6510	38,660,328	40,000,000	40,117,887		(134,631)			3.184	2.847	MON	106,133	1,273,600	03/25/2015	04/15/2050
94989E-AG-2	WFCM 2015-LC20 AS SUB			4	1.A	16,313,561	95.4570	15,272,145	15,999,000	16,022,397		(36,098)			3.467	3.251	MON	46,224	554,685	12/15/2015	04/15/2050
94989H-AQ-3	WFCM 2015-NXS1 A5 SEQ			4	1.A	5,149,700	96.6540	4,832,688	5,000,000	5,014,928		(16,933)			3.148	2.809	MON	13,117	157,400	04/20/2015	05/15/2048
94989H-AW-0	WFCM 2015-NXS1 AS SUB			4	1.A	20,691,220	95.0040	19,200,349	20,210,000	20,257,977		(56,053)			3.406	3.133	MON	57,363	688,353	09/28/2016	05/15/2048
94989M-AG-4	WFCM 2015-NXS2 AS SUB AFC			4	1.A	28,269,288	95.2980	26,142,216	27,432,000	27,562,100		(114,348)			4.121	3.701	MON	94,206	1,130,473	12/04/2015	07/15/2058
94989M-AK-5	WFCM 2015-NXS2 B SUB W			4	1.A	1,024,336	94.4780	944,784	1,000,000	1,004,314		(3,710)			4.273	3.903	MON	3,561	43,350	01/31/2018	07/15/2058
94989T-BB-9	WFCM 2015-LC22 AS SUB AFC			4	1.A	23,247,596	95.8890	21,575,081	22,500,000	22,618,892		(86,784)			4.207	3.817	MON	78,881	946,575	02/29/2016	09/15/2058
94989Y-BB-8	WFCM 2016-C32 AS SUB			4	1.A	41,198,320	95.1290	38,051,652	40,000,000	40,234,519		(137,510)			3.952	3.602	MON	131,733	1,580,800	02/03/2016	01/15/2059
94989Y-BE-2	WFCM 2016-C32 B SUB W			4	1.A	14,508,922	93.1560	13,041,850	14,000,000	14,142,986		(78,196)			4.729	4.146	MON	55,172	671,177	09/19/2019	01/15/2059
95000A-AU-1	WFCM 2015-P2 A4 SEQ			4	1.A	32,958,976	96.5420	30,893,568	32,000,000	32,172,601		(111,874)			3.809	3.454	MON	101,573	1,218,880	12/08/2015	12/15/2048
95000A-AW-7	WFCM 2015-P2 AS SUB			4	1.A	16,473,775	95.1040	15,216,602	16,000,000	16,087,244		(54,383)			4.013	3.669	MON	53,507	642,080	01/05/2016	12/15/2048
95000G-BA-1	WFCM 2016-BNK1 AS SUB			4	1.A	12,359,340	89.7090	10,765,098	12,000,000	12,090,833		(37,910)			2.814	2.485	MON	28,140	337,680	08/04/2016	08/15/2049
95000G-BD-5	WFCM 2016-BNK1 B SUB			4	1.B	4,502,189	75.8660	3,823,631	5,040,000	4,679,523		85,914			2.967	5.841	MON	12,461	133,960	05/24/2023	08/15/2049
95000L-BB-8	WFCM 2016-C33 AS SUB			4	1.A	21,797,486	94.3900	19,821,820	21,000,000	21,172,156		(90,874)			3.749	3.300	MON	65,608	787,290	06/21/2016	03/15/2059
95000L-BE-2	WFCM 2016-C33 B SUB AFC			4	1.A	1,590,820	92.2630	1,383,948	1,500,000	1,525,455		(12,014)			4.506	3.649	MON	5,633	67,590	01/25/2018	03/15/2059
95000P-AE-4	WFCM 2016-C37 A5 SEQ			4	1.A	36,048,390	95.8410	33,544,224	35,000,000	35,306,676		(116,744)			3.794	3.444	MON	110,658	1,327,900	12/09/2016	12/15/2049
95000T-BR-6	WFCM 2017-RB1 A4 SEQ			4	1.A	36,499,103	93.3210	33,724,711	36,138,406	36,197,259		(30,697)			3.374	3.206	MON	101,609	1,219,310	03/22/2017	03/15/2050
95000T-BU-9	WFCM 2017-RB1 AS SUB			4	1.A	19,767,230	90.9620	17,514,673	19,255,000	19,419,456		(55,981)			3.757	3.451	MON	60,284	723,410	09/21/2018	03/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000T-BX-3	WFCM 2017-RB1 B SUB			4	1.C	16,478,992	85.3250	13,651,949	16,000,000	16,157,542		(52,749)			4.039	3.689	MON	53,853	646,240	03/22/2017	03/15/2050
95000T-BY-1	WFCM 2017-RB1 C SUB AFC			4	2.A	16,393,170	70.5610	12,175,977	17,256,000	16,691,051		146,717			4.311	5.418	MON	61,992	743,906	09/09/2022	03/15/2050
95001G-AE-3	WFCM 2017-C42 A4 SEQ			4	1.A	61,799,220	91.7420	55,045,320	60,000,000	60,734,390		(190,878)			3.589	3.243	MON	179,450	2,153,400	12/12/2017	12/15/2050
95001G-AF-0	WFCM 2017-C42 ABP SEQ			4	1.A	2,499,988	93.3290	2,333,226	2,500,000	2,497,845		(391)			3.885	3.898	MON	8,094	97,125	12/12/2017	12/15/2050
95001M-AE-0	WFCM 2017-C38 A4 SEQ			4	1.A	29,021,347	93.7650	26,920,146	28,710,357	28,772,619		(27,887)			3.190	3.001	MON	76,322	915,860	10/31/2017	07/15/2050
95001M-AG-5	WFCM 2017-C38 AS SUB AFC			4	1.A	25,384,820	92.1140	23,120,707	25,100,000	24,977,969		(54,748)			3.665	3.778	MON	76,660	825,236	10/19/2023	07/15/2050
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5				1.A	36,461,480	84.7080	31,866,212	37,619,000	36,470,106		107,663			2.626	3.038	MON	82,323	987,875	10/20/2022	04/15/2054
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS				1.A	6,437,406	80.9230	5,057,701	6,250,000	6,390,165		(18,158)			2.883	2.542	MON	15,016	180,188	04/22/2021	04/15/2054
96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR			4	1.A	547,192	98.3960	516,463	524,884	524,073		(4,551)			4.822	4.001	MON	2,109	25,712	06/14/2018	12/15/2046
96221Q-AK-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C			4	1.A	2,142,188	93.8570	2,346,432	2,500,000	2,490,853		108,587			4.822	9.649	MON	10,045	122,472	05/14/2020	12/15/2046
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO		D	4	6. *	14	0.0000	21	14,021,112	14	241,128		241,135		7.000	0.000	FMAN	92,695	(212,724)	09/30/2013	05/27/2036
22608S-AD-0	CREST 2003 1A D2 MEZ CDO-CRE CDO		D	4	6. *		0.0000	1	976,013						7.332	0.000	FMAN	6,560		09/30/2014	05/28/2038
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,237,105,374	XXX	7,382,801,080	8,253,786,505	8,174,317,781	(711,966)	(1,421,895)	18,540,018		XXX	XXX	XXX	24,549,347	295,000,712	XXX	XXX
000000-00-0	JAY VALENTINE NA-SUB-UNSEC				5.B GI	13,900,890	96.5000	13,414,359	13,900,890	13,900,890					0.000	0.000	MON		1,461,300	01/31/2023	10/04/2027
000000-00-0	BUDDERFLY SPV I LLC				5.B GI	42,332,550	97.5000	42,332,550	43,418,000	42,339,598		7,048			0.000	0.500	JD			12/20/2023	12/20/2028
000000-00-0	HERCULES PRIVATE CREDIT FUND 1				1.F Z	2,100,000	101.8830	2,139,533	2,100,000	2,100,000					7.410	7.525	MON	2,161		01/27/2022	07/15/2031
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	3,727,130	100.6400	3,750,987	3,727,130	3,727,130					6.180	6.260	MON	19,835		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	2,550,894	102.2340	2,607,884	2,550,894	2,550,894					6.400	6.521	MON	14,058		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	3,545,545	102.0190	3,617,119	3,545,545	3,545,545					6.370	6.491	MON	19,448		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	3,404,550	100.7130	3,428,808	3,404,550	3,404,550					6.190	6.304	MON	18,147		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	5,458,703	101.7320	5,553,270	5,458,703	5,458,703					6.330	6.414	MON	960	28,795	03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	3,416,265	106.2140	3,628,554	3,416,265	3,416,265					6.940	7.080	MON	20,416		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	2,794,452	102.1700	2,855,085	2,794,452	2,794,452					6.390	6.512	MON	15,376		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	1,872,468	103.0920	1,930,373	1,872,468	1,872,468					6.820	6.956	MON	10,997		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	2,369,205	100.9290	2,391,227	2,369,205	2,369,205					6.220	6.335	MON	12,690		02/22/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	2,417,404	103.5560	2,503,367	2,417,404	2,417,404					6.580	6.670	MON	13,697		03/27/2023	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z	4,418,092	102.4900	4,528,101	4,418,092	4,418,092					6.750	6.845	MON	25,680		03/27/2023	12/31/2077
00194@-AA-2	APH FINANCE 1-LLC SR-UNSEC				1.G PL	42,000,000	93.1270	39,113,518	42,000,000	42,000,000					4.770	4.770	JAJO	467,460	2,003,400	06/10/2019	07/07/2039
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A			4	1.G FE	14,913,199	95.1390	14,450,278	15,188,600	14,966,181		37,117			6.000	6.658	MON	37,972	911,316	06/09/2022	05/16/2047
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A			4	5.B FE	18,663	27.4440	322,693	1,175,837	18,663		(38)	110,504		6.413	8,887.972	MON	3,351	71,943	12/15/2023	01/16/2040
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A				1.F FE	6,885,370	86.2930	5,966,443	6,914,168	6,891,375		3,879			2.798	2.950	MON	8,598	193,458	06/01/2022	01/15/2047
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC				1.B PL	113,130,895	98.3030	111,211,063	113,130,895	113,130,895					3.930	3.962	MON	197,602	4,842,892	02/19/2019	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ			4	1.F FE	5,249,976	97.7710	5,134,236	5,251,302	5,250,718		154			3.870	3.908	MON	16,371	203,225	06/13/2018	12/02/2033
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A				1.A FE	4,661,584	91.6230	4,272,268	4,662,864	4,661,861		127			1.350	1.359	MON	2,798	62,949	09/21/2021	10/20/2040
006346-AW-0	ADAMS OUTDOOR ADVERTISING SERIES 2023-1 CLASS A2 144A			4	1.G FE	25,698,969	101.5260	26,092,223	25,700,000	25,698,149		(820)			6.967	7.062	MON	79,574	671,406	07/19/2023	07/15/2053
00792F-AC-2	AFFIRM INC SERIES 2023-B CLASS C 144A			4	1.F FE	999,855	101.8490	1,018,486	1,000,000	999,892		37			7.810	7.942	MON	3,471	18,657	09/12/2023	09/15/2028
00792F-AE-8	AFFIRM INC SERIES 2023-B CLASS E 144A			4	3.B FE	1,499,807	102.0090	1,530,128	1,500,000	1,499,898		91			11.320	11.591	MON	7,547	40,563	09/12/2023	09/15/2028
00792F-AJ-7	AFFIRM INC SERIES 2023-B CLASS 1D 144A			4	2.B FE	1,362,626	101.8220	1,374,593	1,350,000	1,362,436		(190)			8.780	8.548	MON	5,268		12/07/2023	09/15/2028
00834J-AA-8	AFFIRM INC SERIES 2023-A CLASS A 144A			4	1.A FE	9,999,783	100.6120	10,061,208	10,000,000	9,999,481		(302)			6.610	6.697	MON	29,378	585,719	01/19/2023	01/18/2028
00834J-AB-6	AFFIRM INC SERIES 2023-A CLASS B 144A			4	1.C FE	5,549,179	100.5770	5,582,031	5,550,000	5,549,501		322			7.180	7.293	MON	17,711	353,106	01/19/2023	01/18/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00834J-AC-4	AFFIRM INC SERIES 2023-A CLASS C 144A			4	1.F FE	4,999,381	101.1810	5,059,053	5,000,000	4,999,636		256			8.120	8.262	MON	18,044	359,761	01/19/2023	01/18/2028
00834W-AA-9	AFFIRM INC SERIES 2022-A CLASS A 144A			4	1.A FE	13,643,583	98.4440	13,442,472	13,655,000	13,650,190		6,186			4.300	4.388	MON	26,096	587,165	12/22/2022	05/17/2027
00834W-AB-7	AFFIRM INC SERIES 2022-A CLASS B 144A			4	1.C FE	9,239,648	97.7700	9,092,596	9,300,000	9,267,596		27,555			4.640	5.074	MON	19,179	421,467	02/23/2023	05/17/2027
00834W-AC-5	AFFIRM INC SERIES 2022-A CLASS C 144A			4	1.F FE	4,998,918	97.6290	4,881,425	5,000,000	4,999,409		240			4.890	4.945	MON	10,867	244,500	04/27/2022	05/17/2027
00834W-AD-3	AFFIRM INC SERIES 2022-A CLASS D 144A			4	2.B FE	5,699,279	97.4360	5,553,838	5,700,000	5,699,750		226			5.530	5.598	MON	14,009	315,210	04/27/2022	05/17/2027
00834W-AE-1	AFFIRM INC SERIES 2022-A CLASS E 144A			4	3.B FE	3,997,702	97.3440	3,893,757	4,000,000	3,998,627		400			8.040	8.188	MON	14,293	321,600	04/27/2022	05/17/2027
00834W-AF-8	AFFIRM INC SERIES 2022-A CLASS 1A 144A			4	1.A FE	6,837,614	98.4440	6,891,051	7,000,000	6,944,684		83,422			4.300	5.639	MON	13,378	301,000	09/08/2022	05/17/2027
00834W-AG-6	AFFIRM INC SERIES 2022-A CLASS 1B 144A			4	1.C FE	13,306,919	97.7700	13,472,685	13,780,000	13,574,972		209,130			4.640	6.393	MON	28,417	639,392	09/08/2022	05/17/2027
00834W-AH-4	AFFIRM INC SERIES 2022-A CLASS 1C 144A			4	1.F FE	12,883,308	97.6290	13,072,456	13,390,000	13,159,384		215,345			4.890	6.763	MON	29,101	654,771	09/08/2022	05/17/2027
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC				3.A PL		0.0000								4.870	0.000	AO		73,051		10/22/2023
02379K-AA-2	AMER AIRLINE 21 1A EETC				1.F FE	16,703,551	85.0590	14,207,928	16,703,551	16,703,551					2.875	2.874	JJ	226,774	480,227	10/25/2021	01/11/2036
03063F-AF-1	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-1 CLASS D				1.F FE	4,998,395	93.4830	4,674,164	5,000,000	4,999,501		299			1.210	1.218	MON	2,185	60,500	03/02/2021	12/18/2026
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIV SERIES 2022-2 CLASS C			4	1.C FE	18,749,629	100.0490	18,759,098	18,750,000	18,749,213		(239)			5.320	5.378	MON	36,021	997,500	06/14/2022	04/18/2028
03768@-AB-1	AEPWV 2013-1 A2 SEQ			4	1.A FE	19,672,297	97.4450	19,045,173	19,544,488	19,583,898		(8,344)			3.772	3.681	FA	307,191	737,257	01/09/2017	08/01/2031
03789X-AE-8	DIN 2019-1A A2II SUB			4	2.B FE	23,977,800	96.1660	23,058,462	23,977,800	23,977,800					4.723	4.750	MJSD	81,790	1,132,471	05/28/2019	06/07/2049
03789X-AF-5	APPLEBEES IHOP FUNDING LLC SERIES 2023-1A CLASS A2 144A			4	2.B FE	21,000,000	102.8760	21,604,040	21,000,000	21,000,000					7.824	7.896	MJSD	118,664	1,040,592	03/29/2023	03/05/2053
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	7,256,250	91.6150	6,647,779	7,256,250	7,256,250					3.237	3.250	JAJO	39,800	234,885	07/23/2020	07/30/2050
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A				1.F FE	15,775,772	95.9020	15,344,334	16,000,000	15,913,345		89,477			2.430	3.042	MON	17,280	387,720	06/07/2022	11/15/2027
05377R-DS-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2019-3A CLASS C 144A			4	2.B FE	3,302,766	96.6470	3,474,442	3,595,000	3,443,039		135,920			3.150	7.611	MON	3,460	113,243	12/19/2022	03/20/2026
05377R-DU-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2020-1A CLASS A 144A			4	1.A FE	7,743,328	95.6660	8,145,947	8,515,000	8,075,579		285,089			2.330	6.183	MON	6,062	198,399	10/27/2022	08/20/2026
05377R-DW-1	AVIS BUDGET RENTAL CAR FUNDIN SERIES 2020-1A CLASS C 144A			4	2.B FE	7,499,004	94.5070	7,867,727	8,325,000	7,824,499		314,740			3.020	7.579	MON	7,682	251,415	12/19/2022	08/20/2026
05377R-EH-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS A 144A				1.A FE	8,716,406	91.0700	9,107,022	10,000,000	9,064,802		348,396			1.380	5.566	MON	4,217	138,000	12/29/2022	08/20/2027
05377R-EJ-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS B 144A				1.F FE	9,558,964	90.3790	8,875,183	9,820,000	9,633,268		68,380			1.630	2.417	MON	4,891	160,066	11/28/2022	08/20/2027
05377R-ER-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-2A CLASS A 144A				1.A FE	24,998,498	90.1810	22,545,363	25,000,000	24,998,794		140			1.660	1.666	MON	12,681	415,000	11/09/2021	02/20/2028
05377R-EZ-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-1A CLASS A 144A			4	1.A FE	24,997,323	95.5900	23,897,530	25,000,000	24,997,737		224			3.830	3.862	MON	29,257	957,500	04/07/2022	08/20/2028
05377R-FB-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-1A CLASS B 144A			4	1.F FE	24,995,105	95.0740	23,768,610	25,000,000	24,996,174		585			4.300	4.342	MON	32,847	1,075,000	04/07/2022	08/20/2028
05377R-FK-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-3A CLASS A 144A			4	1.A FE	21,242,858	98.6280	21,018,668	21,311,000	21,264,485		21,237			4.620	4.780	MON	30,084	984,568	12/29/2022	02/20/2027
05377R-FQ-2	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-4A CLASS B 144A			4	1.F FE	1,896,406	98.2610	1,965,225	2,000,000	1,915,906		18,337			5.460	6.771	MON	3,337	109,200	11/30/2022	02/20/2029
05377R-GV-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-3A CLASS B 144A			4	1.F FE	1,899,472	100.8370	1,915,903	1,900,000	1,899,544		73			6.120	6.204	MON	3,553	82,042	03/30/2023	02/22/2028
05377R-HD-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-5A CLASS B 144A			4	1.F FE	12,497,461	100.4080	12,550,998	12,500,000	12,497,619		157			6.120	6.201	MON	23,375	422,875	05/24/2023	04/20/2028
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-6A CLASS B 144A			4	1.F FE	12,497,261	101.9110	12,738,903	12,500,000	12,497,339		77			6.400	6.490	MON	24,444	442,222	05/24/2023	12/20/2029
05493R-AA-1	BC FDG LLC			4	1.F FE	103,985,442	85.9700	89,396,610	103,985,442	103,985,442					4.625	4.651	JAJO	1,001,943	4,636,258	04/08/2022	12/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A			4	1.A FE	6,989,305	97.3730	6,806,222	6,989,851	6,989,541		103			1.710	1.719	MON	4,648	119,526	01/25/2022	02/20/2035
054977-AB-9	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS B 144A			4	1.C FE	24,598,371	92.5670	22,771,413	24,600,000	24,598,745		180			2.700	2.716	MON	25,830	664,200	01/25/2022	02/20/2035
054977-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS C 144A			4	1.F FE	8,996,637	88.5900	7,973,111	9,000,000	8,997,535		472			3.080	3.106	MON	10,780	277,200	01/25/2022	02/20/2035
054977-AE-3	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS E 144A			4	2.B FE	4,198,282	78.5880	3,300,712	4,200,000	4,198,570		151			4.300	4.344	MON	7,023	180,600	01/25/2022	02/20/2035
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC				1.G FE	131,711,259	94.1180	127,190,213	135,139,095	133,530,381		372,833			3.500	3.938	JAJO	1,103,636	4,689,167	11/05/2019	01/07/2030
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS			1	1.B FE		0.0000								4.967	0.000	AO				06/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS			1	1.C FE	963,644	100.0300	958,227	957,936	958,051		(522)			5.996	5.892	AO	14,359	57,438	06/18/2009	04/01/2024
055729-AA-5	BSOF SRT I LP			4	2.B PL	50,414,657	94.4480	47,615,793	50,414,657	50,414,657					4.750	4.777	FMAN	319,293	2,394,696	03/02/2022	06/30/2030
055729-AF-4	BSOF SRT I LP			4	2.B PL	10,000,000	100.0040	10,000,374	10,000,000	10,000,000					8.580	8.671	FMAN	121,550	276,467	03/30/2023	06/30/2030
05584A-AA-8	HGVGI 2017-1A A SEQ			4	1.F FE	955,328	97.5670	932,319	955,570	955,516		32			2.940	2.965	MON	468	28,094	04/04/2017	05/25/2029
05584A-AB-6	HGVGI 2017-1A B SUB			4	2.B FE	315,718	97.0100	306,323	315,763	315,753		6			3.240	3.266	MON	171	10,231	04/04/2017	05/25/2029
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	96,166,128	94.2010	90,589,133	96,166,128	96,166,128					5.240	5.296	MON	13,998	5,039,092	02/27/2019	02/28/2034
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	15,320,295	89.6810	13,739,439	15,320,295	15,320,295					4.590	4.656	MON	3,907	760,036	07/29/2019	07/31/2034
05601D-AC-7	BREX INC SERIES 2022-1 CLASS A 144A			4	1.F FE	20,357,626	99.1270	20,321,008	20,500,000	20,494,604		20,034			4.630	4.807	MON	42,184	937,575	03/14/2023	07/15/2025
05607B-AA-9	BXGNT 2017-A A SEQ			4	1.F FE	1,737,616	98.6480	1,714,171	1,737,657	1,737,643		5			2.950	2.969	MON	4,129	51,261	05/24/2017	10/04/2032
05607B-AB-7	BXGNT 2017-A B SUB			4	2.C FE	434,357	98.5520	428,093	434,382	434,374		3			3.590	3.618	MON	1,256	15,594	05/24/2017	10/04/2032
05607U-AC-3	BXGNT 2018-A C SUB			4	2.C FE	2,811,550	95.9840	2,789,139	2,905,835	2,829,734		18,056			4.440	6.002	MON	10,393	118,764	02/03/2023	02/02/2034
06616P-AC-1	BANKERS HEALTHCARE GROUP SEC SERIES 2020-A CLASS C 144A			4	1.G FE	1,864,375	95.8660	1,917,323	2,000,000	1,890,618		26,243			5.170	7.273	MON	4,021	94,783	02/09/2023	09/17/2031
07030U-A#-9	BASTION FUNDING I LLC			4	3.C PL	4,199,046	100.4470	4,217,809	4,199,046	4,199,046					11.735	12.023	MON	8,213	384,625	01/31/2023	04/25/2038
07030U-A*-3	BASTION FUNDING I LLC			4	1.F PL	73,270,245	100.2970	73,488,205	73,270,245	73,270,245					7.119	7.225	MON	72,446	4,477,158	01/31/2023	04/25/2038
07030U-A@-1	BASTION FUNDING I LLC			4	2.C PL	7,701,818	98.9570	7,621,512	7,701,818	7,701,818					8.057	8.193	MON	8,619	532,626	01/31/2023	04/25/2038
08860D-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-C CLASS C 144A			4	1.G FE	14,994,791	98.9310	14,839,649	15,000,000	14,995,494		657			6.560	6.657	MON	38,267	984,000	09/12/2022	10/17/2035
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A				1.A FE	4,881,978	94.3250	4,698,435	4,981,103	4,912,980		27,798			1.420	2.382	MON	2,751	70,732	11/22/2022	11/17/2033
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A				1.B FE	6,499,236	91.2880	5,933,749	6,500,000	6,499,588		154			1.670	1.679	MON	4,221	108,550	09/10/2021	10/17/2034
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A				1.F FE	7,658,942	86.4050	6,617,894	7,659,149	7,658,956		3			2.443	2.455	MON	8,316	187,113	06/22/2021	07/15/2046
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A				2.B FE	5,835,879	83.2240	4,856,875	5,835,940	5,835,869		(21)			3.446	3.469	MON	8,938	201,107	06/22/2021	07/15/2046
09581#-AA-2	BLUE OWL GP STAKES V ISSUER (A			4	1.D PL	24,950,000	102.1840	25,494,810	24,950,000	24,950,000					7.110	7.109	FA	561,749		08/23/2023	08/22/2043
09581@-AA-4	BLUE OWL GP STAKES V ISSUER (B			4	1.D PL	25,050,000	102.1840	25,596,993	25,050,000	25,050,000					7.110	7.109	FA	564,001		08/23/2023	08/22/2043
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A				1.E FE	23,156,116	85.4600	19,759,547	23,121,434	23,149,481		(2,374)			2.900	2.888	MJSD	29,801	670,522	10/26/2021	09/15/2036
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS				1.D FE	6,246,676	93.6620	5,850,776	6,246,676	6,246,676					3.800	3.818	MJSD	7,253	237,374	03/14/2018	09/20/2031
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A				1.G FE	1,593,186	93.3620	1,487,438	1,593,186	1,593,186					4.250	4.272	FMAN	8,652	67,710	11/17/2020	11/15/2032
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A			4	1.E FE	11,346,874	84.9700	9,647,355	11,353,854	11,349,702		640			3.810	3.853	MON	19,226	432,582	01/15/2020	02/15/2050
12510H-AH-3	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS B2 144A			4	2.B FE	12,974,079	91.0910	11,819,074	12,975,000	12,974,543		127			4.520	4.564	MON	26,065	586,470	01/15/2020	02/15/2050
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A				1.A FE	20,636,297	89.1530	18,406,058	20,645,384	20,640,473		1,761			1.440	1.462	MON	13,213	297,302	07/27/2021	08/15/2051

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A				1.A FE	12,104,307	77.7910	9,421,584	12,111,462	12,105,906		670			2.280	2.303	MON	12,273	276,149	07/27/2021	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A			4	1.A FE	18,598,386	89.1350	16,579,129	18,600,001	18,598,652		210			3.350	3.376	MON	27,693	623,137	03/08/2022	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144			4	1.E FE	19,722,242	87.7340	17,305,486	19,725,000	19,722,741		375			3.700	3.733	MON	32,437	729,830	03/08/2022	03/15/2052
12510H-AR-1	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS B 144A			4	2.B FE	4,997,920	86.1130	4,305,656	5,000,000	4,998,316		283			4.680	4.733	MON	10,400	234,000	03/08/2022	03/15/2052
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A			4	1.A FE	6,505,019	100.6450	6,725,611	6,682,500	6,510,976		5,957			5.750	7.006	MON	17,078	85,388	09/14/2023	09/15/2053
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A				1.E FE	30,362,711	100.5030	31,559,663	31,401,563	30,396,815		34,104			6.500	8.086	MON	90,716	453,578	09/14/2023	09/15/2053
12530E-AA-1	CFS11 2023-1 LLC			4	1.F PL	33,538,393	101.1360	33,919,396	33,538,393	33,538,393					7.000	7.103	MON	104,342	2,028,140	01/10/2023	03/17/2042
12530E-AB-9	CFS11 2023-1 LLC			4	2.B PL	13,273,896	101.1140	13,421,801	13,273,896	13,273,896					8.000	8.135	MON	47,196	917,373	01/10/2023	03/17/2042
12551M-AC-3	CIFC FUNDING LTD SERIES 2017-5A CLASS A2 144A			4	1.A FE	2,206,850	100.2210	2,305,072	2,300,000	2,222,581		14,076			7.265	8.251	JAJO	35,275	152,166	09/27/2022	11/16/2030
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	6,669,426	89.4660	5,969,627	6,672,500	6,670,252		262			2.080	2.097	MON	5,397	138,788	08/27/2020	09/18/2045
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A				1.F FE	8,613,329	88.3450	7,609,569	8,613,491	8,613,352		13			1.640	1.646	MON	5,101	141,261	02/17/2021	02/18/2046
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS			1	2.B FE	10,065,415	101.0110	10,183,896	10,081,967	10,076,852		953			6.036	6.135	MON	35,499	608,548	03/27/2008	12/10/2028
12744#-AC-6	HAWTHORNE WORLD VILLA PARK LP A-SR-UNSEC			4	1.F Z	15,875,000	71.4870	11,348,513	15,875,000	15,875,000					5.540	5.541	JD	73,290	740,392	09/30/2021	09/01/2051
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A				2.B FE	8,439,000	89.1100	7,519,967	8,439,000	8,439,000					3.931	3.950	FMAN	37,781	331,737	10/29/2021	11/20/2051
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A			4	1.F FE	4,341,519	90.1970	3,916,793	4,342,500	4,341,906		119			2.220	2.235	MON	1,607	96,403	09/01/2020	09/25/2045
14318M-AH-2	CARMAX AUTO OWNER TRUST SERIES 2022-3 CLASS D			4	2.B FE	6,248,039	99.3290	6,208,059	6,250,000	6,248,534		375			6.200	6.289	MON	17,222	387,500	07/12/2022	01/16/2029
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A			4	1.F FE	5,935,960	85.7340	5,092,203	5,939,550	5,937,492		470			3.100	3.136	MON	8,183	184,127	11/18/2020	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A			4	1.F FE	1,594,700	77.8300	1,303,269	1,674,500	1,607,717		8,769			3.670	4.947	MON	2,731	62,150	04/05/2022	12/15/2050
14576A-AE-2	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B1 144A			4	2.B FE	3,049,121	85.7100	2,614,158	3,050,000	3,049,468		122			4.690	4.741	MON	6,358	143,045	11/18/2020	12/15/2050
14576A-AF-9	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B2 144A			4	2.B FE	5,800,842	79.4560	4,683,937	5,895,000	5,801,545		405			5.260	5.520	MON	13,781	290,789	11/29/2023	12/15/2050
14686G-AB-2	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS A2 144A			4	1.A FE	19,999,054	95.1040	19,020,862	20,000,000	19,999,190		100			3.210	3.232	MON	37,450	642,000	03/11/2022	12/11/2028
14686G-AE-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS D 144A			4	2.A FE	3,339,626	96.8500	3,234,795	3,340,000	3,339,740		75			4.130	4.168	MON	8,047	137,942	03/11/2022	12/11/2028
14686J-AG-5	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P2 CLASS D			4	2.A FE	7,458,020	100.7610	7,584,299	7,527,000	7,477,618		12,693			6.280	6.564	MON	27,574	472,696	05/19/2022	05/10/2029
14686M-AE-3	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS B			4	1.B FE	1,799,731	97.9460	1,763,027	1,800,000	1,799,767		28			5.040	5.095	MON	5,292	90,720	08/30/2022	10/10/2028
14686M-AF-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS C			4	1.E FE	3,412,954	98.4920	3,363,487	3,415,000	3,413,402		329			5.540	5.616	MON	11,036	189,191	09/01/2022	11/10/2028
14686M-AG-8	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS D			4	2.A FE	2,999,141	100.2000	3,006,010	3,000,000	2,999,286		118			6.490	6.584	MON	11,358	194,700	08/30/2022	09/10/2029
14688L-AC-7	CARVANA AUTO RECEIVABLES TRUST SERIES 2023-N4 CLASS C 144A			4	1.E FE	999,841	101.9830	1,019,826	1,000,000	999,836		(5)			6.590	6.684	MON	3,844	2,014	11/21/2023	02/11/2030
15200W-AC-9	CNP 2012-1 A3 SEQ			4	1.A FE	1,777,531	98.5940	1,752,552	1,777,543	1,777,543					3.028	3.026	AO	11,364	53,828	01/11/2012	10/15/2025
156943-AA-0	CFS14 2023-2				1.F Z	63,572,000	100.4020	63,827,806	63,572,000	63,572,000					7.280	7.391	MON	205,691		12/08/2023	01/15/2043
156943-AB-8	CFS14 2023-2				2.B Z	22,639,000	100.3920	22,727,827	22,639,000	22,639,000					8.280	8.424	MON	83,312		12/08/2023	01/15/2043
17305E-DT-9	CCCIT 2007-A3 A3 SB			4	1.A FE	112,042,325	111.0140	105,163,316	94,730,000	102,140,669		(376,883)			6.150	5.321	JD	258,929	5,825,895	07/29/2015	06/15/2039

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19521U-AA-1	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS A2 144A			4	1.G FE	17,316,329	90.1820	15,939,582	17,675,000	17,327,770		11,320			3.300	4.003	MON	9,721	502,838	11/20/2023	12/26/2051
19521U-AE-3	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS C 144A			4	3.C FE	1,588,875	83.4640	1,585,809	1,900,000	1,634,819		45,944			5.990	11.822	MON	1,897	94,842	03/14/2023	12/26/2051
20469*-AA-0	COMPASS DATA CENTERS ISSUER-LL SR-UNSEC			4	1.G FE	197,000,000	95.9920	189,104,539	197,000,000	197,000,000					4.500	4.542	MON	246,250	8,865,000	06/05/2020	06/21/2050
20469*-AE-2	COMPASS DATA CENTERS ISSUER-LL			4	1.G FE	119,259,276	92.5170	111,020,218	120,000,000	119,279,016		19,740			4.600	4.683	MON	153,333	5,519,999	04/19/2022	05/21/2052
20469*-AF-9	COMPASS DATA CENTERS ISSUER-LL			4	2.C FE	50,720,704	95.4120	48,660,094	51,000,000	50,727,500		2,544			5.100	5.191	MON	72,250	2,601,000	04/19/2022	05/21/2052
20633K-AA-6	CWHL			4	1.E FE	29,293,410	101.5590	30,467,643	30,000,000	29,400,573		107,251			6.500	7.133	JAJO	384,583	1,614,167	12/08/2022	01/20/2073
210717-AC-8	CMRS 2014-A A3 SEQ			4	1.A FE	25,999,220	96.2970	25,037,106	26,000,000	26,000,000					3.528	3.528	MN	152,880	917,280	07/14/2014	05/01/2029
225638-AA-3	CRESCENDO ROYALTY FUNDING LP SERIES 2021-1 CLASS A 144A			4	1.F FE	20,333,403	92.3390	19,778,913	21,420,000	20,367,918		34,167			3.567	5.365	MJSD	23,346	458,538	11/16/2023	12/20/2051
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS A2 144A			4	1.G FE	18,026,006	91.5680	18,313,688	20,000,000	18,245,348		219,342			4.300	6.743	MON	26,278	542,278	04/19/2023	04/20/2048
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A			4	2.C FE	8,916,756	89.3650	9,066,186	10,145,126	9,046,478		129,722			5.450	11.322	MON	16,894	348,640	05/02/2023	04/20/2048
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER SERIES 2023-2A CLASS A2 144A			4	1.G FE	14,836,408	95.4740	15,275,763	16,000,000	14,852,539		16,131			5.560	7.421	MON	27,182	46,951	11/21/2023	11/20/2048
23292F-AC-9	DI ISSUER LLC			4	2.C PL	11,925,641	88.5530	10,560,539	11,925,641	11,925,641					3.722	3.722	MON	19,728	481,027	10/13/2021	09/15/2028
233046-AF-8	DNKN 2017-1A A2II SEQ			4	2.B FE	14,137,500	95.1010	13,444,914	14,137,500	14,137,500					4.030	4.050	FMAN	64,887	569,741	09/14/2017	11/20/2047
233046-AK-7	DNKN 2019-1A A2II SEQ			4	2.B FE	36,930,775	96.6030	35,676,318	36,930,775	36,930,775					4.021	4.041	FMAN	169,123	1,484,986	03/20/2019	05/20/2049
233046-AL-5	DNKN 2019-1A A23 SEQ			4	2.B FE	59,599,894	96.6360	57,603,916	59,609,163	59,601,202		1,281			4.352	4.381	FMAN	295,450	2,594,191	12/22/2022	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A			4	2.B FE	2,527,569	89.2100	2,648,999	2,969,400	2,611,986		62,360			2.493	7.940	FMAN	8,020	67,890	10/04/2022	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A				2.B FE	32,813,391	82.7760	28,796,311	34,788,040	32,991,556		177,153			2.791	4.136	FMAN	105,185	970,934	12/28/2022	11/20/2051
23802W-AL-5	DATABANK ISSUER LLC SERIES 2023-1A CLASS A2 144A			4	1.G FE	22,823,948	94.0140	23,268,453	24,750,000	23,049,753		225,805			5.116	7.133	MON	21,104	1,044,623	02/23/2023	02/25/2053
247368-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC			4	2.C PL	17,572,704	101.6540	17,863,284	17,572,704	17,572,704					8.000	8.003	JD	82,006	1,405,816	04/09/2020	06/10/2027
25161C-AA-3	DEVCO ISSUER 2023-1 LLC			4	1.E PL	106,000,000	104.0270	110,268,510	106,000,000	106,000,000					7.691	7.691	MS	2,128,698		09/14/2023	05/15/2053
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A				1.A FE	4,585,123	93.2570	4,379,089	4,695,739	4,597,098		11,959			1.510	2.218	MON	2,167	62,216	05/24/2023	11/21/2033
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A				3.B FE	690,443	91.7350	633,478	690,550	690,467		8			3.830	3.863	MON	808	26,448	04/12/2021	11/21/2033
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC				2.B FE	85,699,583	94.0830	82,929,642	88,145,624	86,707,630		238,306			5.250	6.040	MON	25,709	4,627,642	04/09/2020	07/28/2037
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC			4	2.B FE	86,035,386	91.3930	78,630,606	86,035,386	86,035,386					4.875	4.913	MON	34,952	4,047,555	01/18/2022	04/28/2039
25755T-AE-0	DPABS 2015-1A A2II SEQ			4	2.A FE	25,110,000	97.9330	24,590,901	25,110,000	25,110,000					4.474	4.498	JAJO	205,961	1,123,421	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 SEQ			4	2.A FE	47,125,000	95.6470	45,073,875	47,125,000	47,125,000					4.118	4.139	JAJO	355,778	1,940,607	06/12/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I SEQ			4	2.A FE	6,103,750	97.4630	5,948,891	6,103,750	6,103,750					4.116	4.136	JAJO	46,059	251,230	04/18/2018	07/25/2048
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A			4	2.A FE	17,836,374	96.5860	17,950,311	18,584,850	18,044,234		138,856			4.328	6.054	JAJO	147,465	804,352	06/22/2022	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A			4	2.A FE	12,564,876	91.4730	11,656,802	12,743,500	12,600,470		22,188			3.668	4.083	JAJO	85,696	467,432	10/25/2022	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A			4	2.A FE	3,919,831	88.6390	3,951,242	4,457,700	4,033,883		77,443			2.662	7.009	JAJO	21,755	118,664	12/22/2022	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A				2.A FE	32,970,110	85.9670	29,101,647	33,852,000	33,086,110		84,765			3.151	3.791	JAJO	195,557	1,066,677	10/26/2022	04/25/2051
258598-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC				1.F PL	20,092,885	86.4480	17,369,985	20,092,885	20,092,885					4.500	4.542	MON	67,813	852,850	10/04/2018	12/15/2039
258598-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC				2.B PL	7,087,069	84.1930	5,966,787	7,087,069	7,087,069					5.000	5.052	MON	26,577	304,905	10/04/2018	12/15/2039
258598-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC			4	3.B PL	1,053,116	76.9680	810,559	1,053,116	1,053,116					6.250	6.332	MON	4,936	71,653	10/04/2018	12/15/2039
258608-AA-2	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	8,981,512	90.5570	8,133,390	8,981,512	8,981,512					4.125	4.125	FA	154,370	482,823	12/20/2021	04/17/2043
258608-AB-0	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	18,950,606	90.2470	17,102,401	18,950,606	18,950,606					4.125	4.084	FA	325,714	776,689	01/26/2022	04/17/2043

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC			4	2.B PL	13,642,177	89.9380	12,269,504	13,642,177	13,642,177					4.650	4.651	FA	264,317	637,041	12/20/2021	04/17/2043
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC			4	3.B PL	5,628,570	87.3190	4,914,789	5,628,570	5,628,570					6.000	6.001	FA	140,714	338,293	12/20/2021	04/17/2043
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC			4	1.F PL	26,250,000	84.1940	22,100,943	26,250,000	26,250,000					3.650	3.650	FA	343,328	958,125	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC			4	1.F PL	48,750,000	84.1940	41,044,608	48,750,000	48,750,000					3.650	3.650	FA	637,609	1,779,375	02/22/2021	02/22/2041
26208L-AD-0	HONK 2019-1A A2 SEQ			4	2.C FE	15,954,375	96.9450	15,467,006	15,954,375	15,954,375					4.641	4.667	JAJO	146,032	740,443	03/12/2019	04/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A			4	2.C FE	6,720,000	94.4820	6,349,185	6,720,000	6,720,000					3.981	3.994	JAJO	52,762	267,523	09/10/2019	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	9,549,225	92.4420	8,827,485	9,549,225	9,549,225					3.786	3.800	JAJO	71,302	361,534	06/26/2020	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2			4	2.C FE	24,312,500	89.5230	21,765,255	24,312,500	24,312,500					3.237	3.247	JAJO	155,213	786,996	10/29/2020	01/20/2051
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.G PL	34,668,515	88.1190	30,549,491	34,668,515	34,668,515					4.400	4.400	JD	67,796	2,288,122	06/23/2020	06/15/2040
26746@-AA-0	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.G PL	60,331,485	88.1190	53,163,399	60,331,485	60,331,485					4.400	4.400	JD	117,982	2,654,585	06/23/2020	06/15/2040
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A			4	2.B FE	22,214,470	95.2340	22,138,042	23,246,000	22,475,037		203,558			5.500	7.634	MJSD	56,824	1,278,530	01/12/2023	03/15/2052
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A				1.A FE	7,018,186	91.8930	6,450,646	7,019,717	7,018,580		183			1.360	1.368	MON	1,591	95,468	10/13/2021	08/27/2035
29667#-AA-7	ESPRESSP SECURitIZATION I LP			4	1.F PL	40,000,000	101.8710	40,748,305	40,000,000	40,000,000					8.219	8.361	MON	146,116	1,442,891	06/29/2023	07/15/2031
30027*-AA-4	Evergreen Natural Resources			4	2.B PL	52,593,288	93.2220	49,028,585	52,593,288	52,593,288					4.770	4.818	MON	111,498	2,510,544	02/11/2022	12/01/2037
30258H-B@-6	FNBM-LLC			4	1.F PL	100,000,000	100.1120	100,112,446	100,000,000	100,000,000					6.200	6.280	MON	241,111	2,893,331	06/14/2023	06/16/2028
30284@-AT-9	FNBM-LLC SR-UNSEC			4	1.F Z	100,000,000	99.9310	99,931,000	100,000,000	100,000,000					4.790	4.647	MON	412,472	2,681,068	12/20/2023	01/02/2024
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST-			4	1.A	90,820,426	97.9900	88,994,935	90,820,426	90,820,426					4.220	4.257	MON	170,339	3,805,391	02/28/2017	10/13/2036
30304@-AA-6	FG INVENTORY LLC			4	1.E PL	77,500,000	90.1180	69,841,782	77,500,000	77,500,000					4.400	4.442	MON	65,397	6,949,608	03/28/2022	10/25/2026
30304@-AB-4	FG INVENTORY LLC			4	1.E PL	37,500,000	100.4820	37,680,731	37,500,000	37,500,000					8.710	8.864	MON	45,365		03/22/2023	10/25/2026
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A			4	1.F FE	20,255,682	100.0070	20,257,043	20,255,715	20,255,513		(170)			6.900	7.000	MON	62,118	935,645	04/11/2023	04/15/2038
33766Q-AC-1	FEOH 2013-1 A3 SEQ			4	1.A FE	72,705,957	94.3150	68,574,179	72,707,484	72,707,484					3.450	3.449	JJ	1,156,655	2,508,408	06/12/2013	01/15/2036
33938M-A*-0	FLEXENTIAL ISSUER LLC				1.G PL	68,000,000	95.0130	64,608,683	68,000,000	68,000,000					5.038	5.091	MON	47,581	3,425,839	04/07/2022	04/25/2052
33938M-A@-8	FLEXENTIAL ISSUER LLC AND FLEX			4	1.G PL	24,689,888	102.9860	25,746,562	25,000,000	24,692,799		2,911			7.000	7.205	MON	29,167	1,784,028	12/14/2022	12/26/2052
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A			4	1.G FE	30,627,430	89.9310	27,743,815	30,850,000	30,711,399		44,720			3.250	3.437	MON	16,710	1,002,625	11/23/2021	11/27/2051
33938M-AJ-8	FLEXENTIAL ISSUER LLC AND FLEX			4	1.G PL	80,661,260	103.8400	88,264,171	85,000,000	80,667,827		6,567			7.250	7.811	MON	85,590	1,009,965	10/19/2023	09/25/2053
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC	@		4	1.A Z	10,068,336	98.5540	13,400,957	13,597,578	11,178,155		234,447			0.000	3.957	N/A			08/08/2018	04/01/2034
34417M-AB-3	FOCUS 2017-1A A2II SEQ			4	2.B FE	14,324,220	95.8840	17,029,376	17,760,325	14,324,220					5.093	14.870	JAJO	153,268	904,533	03/21/2017	04/30/2047
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A			4	2.B FE	24,687,500	100.7830	24,880,917	24,687,500	24,687,500					7.206	7.269	JAJO	301,438	1,778,981	06/28/2022	07/30/2052
34417R-AC-0	FOCUS BRANDS FUNDING LLC SERIES 2023-2 CLASS A2 144A			4	2.B FE	16,700,000	106.0570	17,711,486	16,700,000	16,700,000					8.241	8.326	JAJO	122,333		11/10/2023	10/30/2053
345285-AA-8	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS A 144A				1.A FE	17,494,027	91.3360	15,983,779	17,500,000	17,495,853		820			1.530	1.540	MON	11,900	267,750	11/02/2021	05/15/2034
345285-AB-6	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS B 144A				1.C FE	11,247,658	90.9920	10,236,581	11,250,000	11,248,242		266			1.910	1.920	MON	9,550	214,875	11/02/2021	05/15/2034
34528E-AC-5	FORD CREDIT AUTO OWNER TRUST SERIES 2022-1 CLASS C 144A			4	1.F FE	16,256,319	96.9590	15,763,588	16,258,000	16,255,631		(487)			4.670	4.713	MON	33,744	759,249	05/03/2022	11/15/2034
34528E-AD-3	FORD CREDIT AUTO OWNER TRUST SERIES 2022-1 CLASS D 144A			4	2.B FE	18,470,205	96.0480	17,742,062	18,472,000	18,469,258		(664)			5.160	5.212	MON	42,362	953,155	05/03/2022	11/15/2034
34528L-AH-8	FORD CREDIT AUTO LEASE TRUST SERIES 2022-A CLASS D			4	1.F FE	39,910,108	98.2850	39,313,852	40,000,000	39,964,161		36,197			4.660	4.800	MON	82,844	1,864,000	04/21/2022	12/15/2026
34532R-AA-4	FORDR 2018-1 A SEQ			4	1.A FE	44,984,201	97.9670	44,085,312	45,000,000	44,994,694		1,785			3.190	3.216	MON	63,800	1,435,500	01/23/2018	07/15/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345340-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A				1.C FE	6,480,341	91.8610	5,955,320	6,483,000	6,481,213		278			1.610	1.621	MON	4,639	104,376	04/07/2021	10/17/2033
345340-AC-7	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS C 144A			4	1.F FE	2,884,350	91.8030	3,011,127	3,280,000	2,953,670		47,912			1.910	3.971	MON	2,784	62,648	06/17/2022	10/17/2033
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A				1.B FE	8,058,873	89.4960	7,306,702	8,164,279	8,087,244		12,962			1.270	1.603	MON	4,608	103,686	05/12/2022	05/15/2041
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A				1.C FE	12,602,437	90.8050	11,443,956	12,602,750	12,602,472		11			2.190	2.200	MON	12,267	276,000	11/17/2021	01/15/2042
35633L-AB-0	FREEDOM FINANCIAL SERIES 2022-2CP CLASS B 144A			4	1.B FE	3,652,896	99.6310	3,639,499	3,652,978	3,652,786		(76)			4.490	4.507	MON	5,923	164,019	03/29/2022	05/18/2029
35910E-AA-2	FRONTIER ISSUER LLC			4	1.F FE	72,158,301	99.7330	74,849,722	75,050,000	72,364,637		206,336			6.600	7.649	MON	151,351	1,816,210	08/01/2023	08/20/2053
35910E-AB-0	FRONTIER ISSUER LLC			4	2.B FE	32,262,145	99.5920	33,612,354	33,750,000	32,363,955		101,811			8.300	9.598	MON	85,594	1,027,125	08/01/2023	08/20/2053
35910E-AC-8	FRONTIER ISSUER LLC			4	3.C FE	18,861,432	98.9150	19,140,099	19,350,000	18,890,538		29,106			11.500	12.493	MON	67,994	750,758	12/04/2023	08/20/2053
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	19,072,541	86.9400	16,581,709	19,072,541	19,072,541					4.300	4.339	MON	36,450	(291,176)	08/21/2019	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,614,048	85.9740	1,387,662	1,614,048	1,614,048					4.550	4.593	MON	3,264	32,214	08/21/2019	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	61,272,985	85.6490	52,479,749	61,272,985	61,272,985					4.100	4.135	MON	111,653	2,966,548	11/15/2022	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC			4	1.F PL		0.0000								4.550	0.000	MON			09/15/2022	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC			4	1.F Z	1,498,693	87.4260	1,310,248	1,498,693	1,498,693					4.550	4.593	MON	3,031	68,881	01/29/2020	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	12,782,841	86.3770	11,041,379	12,782,841	12,782,841					4.000	4.033	MON	22,725	516,431	03/31/2020	12/15/2062
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	6,424,997	87.7250	5,636,316	6,424,997	6,424,997					4.200	4.237	MON	11,993	319,292	05/20/2020	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,198,393	86.9230	1,041,683	1,198,393	1,198,393					4.450	4.491	MON	2,370	58,236	11/15/2022	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	297,589	88.2490	262,620	297,589	297,589					4.650	4.695	MON	615	15,044	11/15/2022	12/15/2062
380146-AD-2	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS A4			4	1.A FE	14,146,388	93.7690	13,268,260	14,150,000	14,148,110		854			1.510	1.521	MON	8,903	213,666	01/11/2022	04/17/2028
380146-AE-0	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS B			4	1.B FE	3,999,808	93.3930	3,735,709	4,000,000	3,999,860		32			1.790	1.797	MON	2,983	71,600	01/11/2022	04/17/2028
38237D-AB-2	GOODLEAP SUSTAINABLE HOME I SERIES 2022-4CS CLASS B 144A			4	2.B FE	2,587,274	88.7880	2,663,654	3,000,000	2,619,074		27,648			5.550	7.314	MON	5,088	166,500	10/14/2022	11/20/2054
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A				1.F FE	9,460,095	74.7060	7,068,458	9,461,695	9,460,270		57			1.930	1.939	MON	5,580	182,611	08/11/2021	07/20/2048
38237T-AB-7	GOODLEAP SUSTAINABLE HOME I SERIES 2022-3CS CLASS B 144A			4	2.B FE	3,828,644	84.6410	3,385,642	4,000,000	3,842,186		9,184			5.500	6.020	MON	5,500	220,000	07/12/2022	07/20/2049
38410J-AB-8	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS B 144A			4	1.G FE	9,750,000	99.9870	9,748,761	9,750,000	9,750,000					9.346	9.454	MJSD	78,469	106,016	10/18/2023	03/01/2027
38410J-AC-6	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS C 144A			4	2.C FE	2,949,000	99.9830	2,948,506	2,949,000	2,949,000					10.746	10.889	MJSD	27,289	36,882	10/18/2023	03/01/2027
38411H-AC-9	GRACIE POINT INTERNATIONAL FUN SERIES 2022-1A CLASS C 144A			4	1.F FE	5,539,551	100.3170	5,666,912	5,649,000	5,627,383		81,362			8.831	10.614	MON	41,571	466,696	11/29/2022	04/01/2024
38411J-AC-5	GRACIE POINT INTERNATIONAL FUN SERIES 2022-2A CLASS C 144A			4	1.F FE	2,300,000	100.6230	2,314,325	2,300,000	2,300,000					9.581	9.772	MON	18,363	207,266	07/15/2022	07/01/2024
39573#-AA-9	GREENSTATE AUTO RECEIVABLES TR				1.A Z	88,600,000	100.0000	88,600,000	88,600,000	88,600,000					6.634	6.726	MON	261,232		11/29/2023	12/15/2028
39573#-AD-3	GREENSTATE AUTO RECEIVABLES TR				2.B Z	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					9.314	9.497	MON	10,349		11/29/2023	12/15/2031
40408L-AC-1	HASI SYB TRUST 2017-1				1.E PL	83,214,433	85.9710	71,548,829	83,224,087	83,214,846		(1,068)			3.860	3.880	MJSD	98,158	3,212,449	10/18/2017	09/20/2037
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A			4	2.B FE	325,895	94.3950	307,670	325,938	325,906		4			3.420	3.447	MON	681	11,147	09/04/2020	10/09/2039
40441T-AD-1	HPEFS EQUIPMENT TRUST SERIES 2022-2A CLASS B 144A			4	1.B FE	424,974	98.3170	417,847	425,000	424,989		9			4.200	4.239	MON	545	17,850	05/17/2022	09/20/2029
40441T-AF-6	HPEFS EQUIPMENT TRUST SERIES 2022-2A CLASS D 144A			4	1.E FE	1,024,783	98.2570	1,007,133	1,025,000	1,024,860		47			4.940	4.997	MON	1,547	50,635	05/17/2022	03/20/2030
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A			4	2.B FE	10,299,483	88.1200	9,714,404	11,024,050	10,428,440		123,565			3.981	6.771	MJSD	13,410	438,867	12/21/2022	12/20/2050
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A				2.B FE	16,696,511	82.8530	14,605,397	17,628,000	16,845,461		139,538			2.865	4.840	MJSD	15,432	505,042	12/21/2022	06/20/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41810*-AA-2	HASI SYB TRUST 2015-1 SR				1.F FE	33,810,391	91.7250	31,012,558	33,810,391	33,810,391					4.283	4.306	JAJO	285,597	1,448,099	09/10/2015	10/20/2045
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L			4	1.F PL	13,367,863	91.6480	12,251,362	13,367,863	13,367,863					4.000	4.033	MON	7,427	290,480	11/01/2021	07/15/2031
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L			4	1.F PL	39,097,031	92.5250	36,174,614	39,097,031	39,097,031					4.125	4.099	MON	22,399	646,096	01/31/2022	07/15/2031
42709T-AC-6	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	60,311,094	93.0870	56,141,733	60,311,094	60,311,094					4.250	4.211	MON	35,600	854,407	04/28/2022	07/15/2031
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	25,881,797	93.4170	24,177,912	25,881,797	25,881,797					4.325	4.355	MON	15,547	124,618	10/26/2022	07/15/2031
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	31,435,491	93.6170	29,428,856	31,435,491	31,435,491					4.400	4.440	MON	19,211	326,004	01/27/2022	07/15/2031
42709T-AG-7	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	7,000,000	101.6210	7,113,475	7,000,000	7,000,000					7.560	7.680	MON	7,350		12/02/2022	07/25/2031
42709T-AI-X	HERCULES PRIVATE CREDIT FUND 1				3.A Z	10,500,000	103.4680	10,864,184	10,500,000	10,500,000					7.910	8.042	MON	11,535		12/02/2022	07/15/2031
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.A FE	2,347,988	83.6310	1,963,659	2,347,997	2,347,986		1			2.240	2.251	MON	1,607	54,666	03/12/2021	09/20/2051
42770L-AA-1	HERO 2015-1A A SEQ			4	1.A FE	3,987,393	93.2230	3,718,835	3,989,196	3,988,557		49			3.840	3.874	MON	4,681	163,406	04/22/2015	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ			4	1.A FE	1,131,257	94.2420	1,066,843	1,132,028	1,131,627		18			3.990	3.994	MS	12,672	45,168	10/16/2014	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ			4	1.A FE	1,250,124	93.9630	1,174,753	1,250,236	1,247,509		190			4.050	4.122	MON	1,547	53,939	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ			4	1.A FE	1,378,294	92.3910	1,269,963	1,374,547	1,375,540		(101)			3.750	3.765	MON	1,575	54,674	07/27/2021	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ			4	1.A FE	1,450,388	90.2220	1,308,670	1,450,506	1,448,899		157			3.080	3.122	MON	1,365	47,238	09/15/2016	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ			4	1.A FE	2,472,401	87.1430	2,155,253	2,473,238	2,472,629		33			3.190	3.214	MON	2,411	83,351	11/30/2017	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ			4	1.A FE	653,606	88.1920	576,501	653,691	653,639		4			3.280	3.304	MON	655	22,589	07/26/2017	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ			4	1.A FE	2,104,363	89.8230	1,890,952	2,105,210	2,104,626		41			3.710	3.743	MON	2,386	81,943	04/21/2017	09/20/2047
42806M-AA-7	HERTZ VEHICLE FINANCING LLC SERIES 2021-1A CLASS A 144A				1.A FE	10,298,373	96.5700	9,946,673	10,300,000	10,299,557		479			1.210	1.217	MON	2,077	124,630	06/24/2021	12/26/2025
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A				1.A FE	43,105,310	90.7000	39,817,142	43,900,000	43,310,804		189,392			1.680	2.168	MON	12,292	737,520	11/30/2022	12/27/2027
42806M-AF-6	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS B 144A			4	1.F FE	2,660,672	90.4610	2,804,294	3,100,000	2,766,014		104,846			2.120	6.448	MON	1,095	65,720	12/27/2022	12/27/2027
42806M-AG-4	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS C 144A				2.B FE	8,497,623	89.7540	7,629,123	8,500,000	8,498,579		388			2.520	2.538	MON	3,570	214,200	06/24/2021	12/27/2027
42806M-AJ-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-1A CLASS A 144A			4	1.A FE	16,497,068	95.6150	15,776,445	16,500,000	16,498,599		725			1.990	2.003	MON	5,473	328,350	01/11/2022	06/25/2026
42806M-AM-1	HERTZ VEHICLE FINANCING LLC SERIES 2022-1A CLASS D 144A			4	3.B FE	3,801,228	94.8440	4,030,883	4,250,000	4,027,001		157,134			4.850	9.396	MON	3,435	206,125	06/30/2022	06/25/2026
42806M-AQ-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-2A CLASS C 144A			4	2.B FE	10,749,576	89.4810	9,619,158	10,750,000	10,749,681		55			2.950	2.969	MON	5,285	317,125	01/11/2022	06/26/2028
42806M-BA-6	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS A 144A			4	1.A FE	4,063,896	97.4510	4,141,668	4,250,000	4,133,516		69,620			3.730	5.673	MON	2,642	158,525	12/29/2022	09/25/2026
42806M-BC-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS B 144A			4	1.F FE	4,999,331	97.0480	4,852,420	5,000,000	4,999,612		186			4.120	4.159	MON	3,433	206,000	03/25/2022	09/25/2026
42806M-BE-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS C 144A			4	2.B FE	3,499,431	96.8780	3,390,714	3,500,000	3,499,676		157			4.610	4.659	MON	2,689	161,350	03/25/2022	09/25/2026
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC				1.G PL	24,302,880	94.9520	23,076,071	24,302,880	24,302,880					4.918	4.969	MON	53,121	1,059,123	02/15/2023	01/15/2054
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A			4	1.A FE	4,799,563	96.5570	4,634,809	4,800,080	4,799,605		24			3.610	3.639	MON	5,295	173,283	04/12/2022	06/20/2034
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A			4	1.G FE	2,303,658	96.5680	2,224,954	2,304,038	2,303,696		23			4.100	4.138	MON	2,886	94,466	04/12/2022	06/20/2034
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A			4	2.B FE	1,406,229	96.1150	1,351,777	1,406,423	1,406,244		9			4.690	4.738	MON	2,015	65,961	04/12/2022	06/20/2034
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A			4	3.C FE	839,920	96.2250	808,302	840,014	839,919					6.790	6.887	MON	1,743	57,037	04/12/2022	06/20/2034
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A			4	1.A FE	3,484,193	97.4130	3,394,672	3,484,827	3,484,289		59			4.300	4.341	MON	2,497	149,848	08/01/2022	01/25/2037

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A			4	2.B FE	1,783,734	97.5730	1,740,923	1,784,231	1,783,810		47			5.570	5.639	MON	1,656	99,382	08/01/2022	01/25/2037
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A			4	1.F FE	789,160	96.8430	764,259	789,174	789,152					4.220	4.256	MON	555	33,303	06/02/2020	02/25/2039
44040J-AB-4	HORZN SERIES 2019-2 CLASS B 144A			4	3.C FE	915,518	47.8920	935,038	1,952,381	915,518			281,164		4.458	78.771	MON	3,868	87,037	10/18/2019	11/15/2039
44509P-AA-6	HUMBOLDT AMERICAS LLC SR-UNSEC				1.C FE	50,000,000	94.4430	47,221,385	50,000,000	50,000,000					4.750	4.777	MJSD	105,556	2,375,000	12/22/2020	12/15/2025
44509P-AB-4	HUMBOLDT AMERICAS LLC				1.C FE	135,000,000	89.0580	120,228,683	135,000,000	135,000,000					4.250	4.250	JAJO	1,211,250	5,737,500	10/18/2021	10/15/2027
44972*-AB-8	ICON RECEIVABLES LP			4	1.G Z	101,000,000	91.8020	92,719,957	101,000,000	101,000,000					4.000	4.034	MON	101,000	4,039,990	07/23/2021	06/10/2027
45109@-AA-1	ICONIC IP INTERESTS-LLC SR-UNSEC				2.A PL	27,000,000	98.1610	26,503,391	27,000,000	27,000,000					5.000	5.031	MJSD	75,000	1,346,250	12/06/2018	06/30/2028
45111@-AA-7	ICONIC ISSUER LLC A-2021-SR-SEC				1.F PL	24,400,000	91.3200	22,282,063	24,400,000	24,400,000					4.250	4.251	MN	89,297	1,037,000	03/19/2021	11/30/2051
45111@-AB-5	ICONIC ISSUER LLC B-2021-SR-SEC				2.B PL	5,600,000	91.4580	5,121,653	5,600,000	5,600,000					5.000	5.001	MN	24,111	280,000	03/19/2021	11/30/2051
45111@-AC-3	ICONIC ISSUER LLC A-2-2021-2-SR-SEC				1.F PL	14,300,000	91.3200	13,058,750	14,300,000	14,300,000					4.250	4.251	MN	52,334	607,750	09/10/2021	11/30/2051
45111@-AD-1	ICONIC ISSUER LLC B-2-2021-2-SR-SEC				2.B PL	3,300,000	91.4580	3,018,117	3,300,000	3,300,000					5.000	5.001	MN	14,208	165,000	09/10/2021	11/30/2051
45111@-AE-9	ICONIC ISSUER LLC			4	1.F PL	28,900,000	91.5010	26,443,856	28,900,000	28,900,000					4.300	4.301	MN	107,010	1,242,700	12/16/2021	11/30/2051
45111@-AF-6	ICONIC ISSUER LLC			4	2.B PL	6,700,000	91.6360	6,139,641	6,700,000	6,700,000					5.050	5.051	MN	29,136	338,350	12/16/2021	11/30/2051
45111@-AG-4	ICONIC ISSUER LLC			4	1.F PL	8,600,000	91.8640	7,900,289	8,600,000	8,600,000					4.400	4.401	MN	32,584	528,709	07/08/2022	11/30/2051
45111@-AH-2	ICONIC ISSUER LLC			4	2.B PL	1,900,000	91.9930	1,747,869	1,900,000	1,900,000					5.150	5.151	MN	8,426	136,718	07/08/2022	11/30/2051
45111@-AJ-8	ICONIC ISSUER LLC			4	1.F PL	63,000,000	91.8640	57,874,212	63,000,000	63,000,000					4.400	4.401	MN	238,700	3,380,300	02/26/2021	11/30/2051
45111@-AK-5	ICONIC ISSUER LLC			4	2.B PL	9,000,000	91.9930	8,279,381	9,000,000	9,000,000					5.150	5.151	MN	39,913	565,212	02/26/2021	11/30/2051
45111@-AL-3	ICONIC ISSUER LLC			4	1.F PL	14,400,000	91.8640	13,228,391	14,400,000	14,400,000					4.400	4.401	MN	54,560	746,240	09/26/2022	11/30/2051
45111@-AM-1	ICONIC ISSUER LLC			4	1.F PL	10,900,000	93.6770	10,210,773	10,900,000	10,900,000					4.900	4.901	MN	45,992	629,051	09/26/2022	11/30/2052
45111@-AN-9	ICONIC ISSUER LLC			4	2.B PL	3,600,000	93.7770	3,375,956	3,600,000	3,600,000					5.650	5.651	MN	17,515	239,560	09/26/2022	11/30/2052
45111@-AP-4	ICONIC ISSUER LLC			4	1.F PL	19,700,000	94.0390	18,525,764	19,700,000	19,700,000					5.000	5.001	MN	84,819	889,236	05/10/2022	11/30/2052
45111@-AQ-2	ICONIC ISSUER LLC			4	1.F PL	6,000,000	94.0390	5,642,365	6,000,000	6,000,000					5.000	5.001	MN	25,833	277,500	05/10/2022	11/30/2052
45111@-AR-0	ICONIC ISSUER LLC			4	2.B PL	900,000	94.1330	847,199	900,000	900,000					5.750	5.751	MN	4,456	47,869	05/10/2022	11/30/2052
45111@-AS-8	ICONIC ISSUER LLC			4	1.F PL	12,800,000	94.0390	12,037,045	12,800,000	12,800,000					5.000	5.001	MN	55,111	592,000	05/10/2022	11/30/2052
45111@-AT-6	ICONIC ISSUER LLC			4	2.B PL	1,800,000	94.1330	1,694,398	1,800,000	1,800,000					5.750	5.751	MN	8,913	95,738	05/10/2022	11/30/2052
45111@-AU-3	ICONIC ISSUER LLC			4	1.F PL	39,600,000	94.4020	37,383,196	39,600,000	39,600,000					5.100	5.101	MN	173,910	1,043,460	05/10/2022	11/30/2052
45111@-AV-1	ICONIC ISSUER LLC			4	2.B PL	2,000,000	94.4900	1,889,798	2,000,000	2,000,000					5.850	5.851	MN	10,075	60,450	05/10/2022	11/30/2051
45111@-AW-9	ICONIC ISSUER LLC			4	1.F PL	3,200,000	94.4020	3,020,864	3,200,000	3,200,000					5.100	5.101	MN	14,053	84,320	05/10/2022	11/30/2051
45111@-AX-7	ICONIC ISSUER LLC			4	2.B PL	200,000	94.4900	188,980	200,000	200,000					5.850	5.851	MN	1,008	6,045	05/10/2022	11/30/2052
45111@-AY-5	ICONIC ISSUER LLC			4	1.F PL	15,500,000	94.4020	14,632,312	15,500,000	15,500,000					5.100	5.101	MN	68,071		05/10/2022	11/30/2052
45111@-AZ-2	ICONIC ISSUER LLC				2.B Z	11,600,000	100.0250	11,602,930	11,600,000	11,600,000					6.000	6.108	MON	5,800		05/10/2022	11/30/2051
45605P-AZ-1	INDUSTRIAL DPR FUNDING LTD SERIES 2022-1A CLASS 1 144A			4	2.B FE	8,000,000	86.4760	6,918,080	8,000,000	8,000,000					5.380	5.415	JAJO	90,862	430,400	03/24/2022	04/15/2034
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC				1.E PL	88,902,614	86.0760	76,523,525	88,902,614	88,902,614					3.410	3.434	MON	134,737	3,031,578	02/19/2020	07/15/2040
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A			4	1.F PL	125,427,435	87.5750	109,843,351	125,427,435	125,427,435					3.900	3.932	MON	217,408	4,891,669	04/30/2019	02/15/2077
46591U-AA-9	JCAP 2020-1-LLC SR-UNSEC			4	1.F PL	23,623,284	89.0120	21,027,615	23,623,284	23,623,284					4.250	4.287	MON	25,100	1,003,989	01/22/2021	08/06/2050
46591U-AB-7	JCAP 2020-1-LLC A-2-SR-UNSEC				1.F PL	7,130,972	89.2080	6,361,398	7,130,972	7,130,972					4.300	4.339	MON	7,666	306,632	05/10/2021	08/15/2050
46591U-AD-3	JCAP 2020-1-LLC				1.F PL	9,760,000	87.6590	8,555,560	9,760,000	9,760,000					4.050	4.084	MON	12,078	975,112	12/16/2021	08/15/2050
46591U-AE-1	JCAP 2020-1-LLC			4	1.F PL	7,873,154	87.5070	6,889,545	7,873,154	7,873,154					4.120	4.156	MON	9,911	324,645	03/17/2022	08/15/2050
46591U-AF-8	JCAP 2020-1-LLC				1.F Z	12,791,182	87.4950	11,191,703	12,791,182	12,791,182					4.150	4.186	MON	16,220	530,834	08/08/2022	08/15/2050
46616M-AA-8	HENDR 2010-3A A SEQ			4	1.A FE	269,394	99.5980	255,515	256,546	261,873		(1,418)			3.820	2.690	MON	436	9,800	10/03/2012	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB			4	1.A FE	510,429	99.9080	457,874	458,298	481,338		(6,000)			6.850	4.066	MON	1,395	31,394	10/03/2012	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ			4	1.A FE	5,706,494	94.8760	4,768,221	5,025,723	5,535,769		(26,057)			4.940	3.704	MON	11,034	248,271	12/17/2013	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ			4	1.A FE	7,930,234	91.4410	6,966,247	7,618,256	7,859,798		(12,439)			4.210	3.830	MON	14,255	320,729	12/17/2013	02/16/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46616V-AB-6	HENDR 2012-1A B SUB			4	2.B FE	2,663,910	100.1900	2,222,119	2,217,903	2,572,616		(17,592)			7.140	5.112	MON	7,038	158,358	05/02/2013	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB			4	2.A FE	1,057,605	98.5950	1,007,482	1,021,841	1,050,989		(1,110)			6.770	6.492	MON	3,075	69,179	10/25/2012	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ			4	1.A FE	9,996,691	87.2140	8,730,730	10,010,740	10,003,923		339			3.220	3.250	MON	14,326	322,346	06/11/2013	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB			4	1.G FE	4,286,501	96.1200	3,870,512	4,026,754	4,207,781		(8,736)			6.170	5.626	MON	11,042	248,451	01/23/2015	09/15/2067
46617F-AA-2	HENDR 2013-1A A SEQ			4	1.A FE	44,981,689	87.1050	39,208,333	45,012,930	45,004,958		383			3.220	3.244	MON	68,445	1,449,580	01/02/2020	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ			4	1.A FE	15,674,147	90.1670	14,136,273	15,677,829	15,679,157		(63)			4.210	4.246	MON	29,335	660,037	07/23/2013	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB			4	2.A FE	6,769,969	92.6880	6,023,743	6,498,926	6,714,080		(10,220)			5.680	5.302	MON	16,406	369,139	01/23/2015	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ			4	1.A FE	730,035	90.7380	639,726	705,028	724,937		(1,001)			4.080	3.750	MON	1,278	28,765	09/12/2014	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB			4	2.B FE	12,665,820	92.9620	10,312,910	11,093,643	12,178,619		(53,984)			5.540	4.334	MON	27,315	614,588	01/23/2015	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ			4	1.A FE	1,401,458	89.5240	1,221,717	1,364,675	1,392,993		(1,292)			3.960	3.743	MON	2,402	54,041	09/12/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB			4	2.A FE	7,837,877	89.6440	6,727,643	7,504,868	7,774,000		(12,186)			4.940	4.544	MON	16,477	370,740	05/04/2022	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ			4	1.A FE	5,992,289	88.3950	5,304,636	6,001,082	5,993,856		269			3.610	3.650	MON	9,628	216,639	12/15/2016	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB			4	2.C FE	12,434,444	86.5490	10,455,563	12,080,512	12,361,997		(10,646)			4.480	4.270	MON	24,054	541,207	06/14/2016	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ			4	1.A FE	13,129,159	85.7040	11,257,249	13,135,062	13,130,800		165			3.500	3.529	MON	20,432	459,727	11/18/2014	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB			4	2.C FE	5,795,118	85.2140	4,959,742	5,820,338	5,796,704		840			4.400	4.485	MON	11,382	256,095	05/04/2022	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ			4	1.A FE	15,963,748	84.3450	13,776,735	16,333,811	16,028,784		11,915			3.260	3.481	MON	23,666	532,482	06/03/2015	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB			4	2.B FE	7,143,675	84.4720	6,039,665	7,149,865	7,144,451		203			4.250	4.296	MON	13,505	303,869	03/25/2015	09/17/2074
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A			4	2.B FE	989,029	95.3870	1,014,833	1,063,915	1,029,234		11,640			4.476	6.978	FMAN	4,762	47,621	05/15/2020	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A			4	2.B FE	608,950	93.5450	616,793	659,355	626,731		5,081			4.970	6.895	FMAN	3,277	32,770	04/16/2020	08/25/2049
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A			4	2.B FE	5,548,750	92.3330	5,123,327	5,548,750	5,548,750					3.445	3.456	FMAN	19,115	191,154	02/02/2022	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A			4	2.B FE	32,810,000	85.4910	28,049,531	32,810,000	32,810,000					4.136	4.156	FMAN	135,702	1,357,022	02/02/2022	02/26/2052
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A			4	1.F PL	67,897,677	86.0380	58,417,959	67,897,677	67,897,677					3.700	3.729	MON	111,654	2,596,629	01/23/2020	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A			4	1.F Z	66,939,888	83.8760	56,146,367	66,939,888	66,939,888					3.700	3.729	MON	110,079	2,476,905	05/28/2020	06/15/2086
46657L-AA-0	JG WENTWORTH XLIV LLC				1.F Z	100,000,000	101.5160	101,515,574	100,000,000	100,000,000					6.430	6.552	MON	285,778		11/21/2023	12/31/2077
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C			4	1.G Z	61,603,849	78.9390	48,629,206	61,603,849	61,603,849					3.700	3.729	MON	101,304	3,360,636	06/30/2021	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A				1.F PL	16,325,732	97.7650	15,960,820	16,325,732	16,325,732					4.500	4.500	MON	32,651	683,561	05/31/2019	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E			4	1.F PL	18,661,482	95.0810	17,744,771	18,662,742	18,662,742		916			4.500	4.539	MON	37,325	833,503	01/24/2020	09/15/2043
46665A-AC-0	JGW IX LLC SERIES 2018-A				1.G Z	38,488,702	85.0430	33,433,527	39,313,865	38,564,186		58,488			3.950	4.306	MON	69,018	1,443,649	06/08/2022	12/15/2054
46676@-56-7	JG WENTWORTH XLIV LLC				1.F Z	2,455,147	104.5800	2,567,581	2,455,147	2,455,147					6.720	6.814	MON	14,207		03/27/2023	12/31/2077
46676@-AA-2	JG WENTWORTH XLIV LLC			4	1.F PL	3,298,519	99.5730	3,284,427	3,298,519	3,298,519					6.150	6.229	MON	17,468	1,081,875	03/27/2023	12/31/2077
46676@-JK-L	JG WENTWORTH XLIV LLC				1.F Z	5,000,115	101.1480	5,057,503	5,000,115	5,000,115					6.250	6.366	MON	26,910		03/27/2023	12/31/2077
46676@-YZ-1	JG WENTWORTH XLIV LLC				1.F Z	3,271,510	102.8990	3,366,357	3,271,510	3,271,510					6.490	6.578	MON	18,283		03/27/2023	12/31/2077
476681-AB-7	JERSEY MIKES FUNDING LLC SERIES 2021-1A CLASS A2I 144A			4	2.B FE	7,243,600	90.6280	6,564,755	7,243,600	7,243,600					2.891	2.899	FMAN	26,758	209,412	12/06/2021	02/15/2052
47987E-AB-3	JONAH ENERGY LLC			4	2.A FE	90,317,274	98.7960	90,955,067	92,063,418	90,684,090		345,440			7.800	8.455	MON	398,941	6,886,054	10/11/2022	12/10/2037
47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A			4	1.G FE	2,761,430	100.5970	2,786,068	2,769,544	2,761,570		140			7.200	7.443	MON	11,632	16,617	11/29/2023	12/10/2037
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC			4	1.C Z	30,164,264	89.2990	26,936,530	30,164,264	30,164,264					4.000	4.033	MON	77,086	1,161,602	04/30/2020	01/08/2055
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC			4	1.C Z	21,309,217	91.1510	19,423,551	21,309,217	21,309,217					4.025	4.059	MON	54,797	857,692	08/17/2020	01/08/2055
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC			4	1.C Z	52,835,891	91.2540	48,215,099	52,835,891	52,835,891					4.050	4.084	MON	136,713	2,139,847	04/07/2021	01/08/2055
48280#-AA-4	KGK RECEIVABLES			4	1.A PL	15,834,000	102.1870	16,180,220	15,834,000	15,834,000					6.970	7.064	MON	36,185	647,192	04/21/2023	03/20/2033
48280#-AC-0	KGK DIAMONDS FINANCE LP			4	1.A PL	3,958,000	99.1880	3,925,860	3,958,000	3,958,000					6.977	7.071	MON	9,054		02/22/2023	03/20/2033
48280#-AD-8	KGK RECEIVABLES			4	1.F PL	2,093,000	102.0760	2,136,442	2,093,000	2,093,000					7.455	7.564	MON	5,116	42,214	04/21/2023	03/20/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48280#-AF-3	KGK DIAMONDS FINANCE LP				1.A Z	523,000	99.1290	518,447	523,000	523,000					7.463	7.571	MON	1,280		02/22/2023	03/20/2033
48280#-AG-1	KGK RECEIVABLES			4	2.C PL	2,073,000	101.8530	2,111,403	2,073,000	2,073,000					8.423	8.250	JAN	121,987	47,240	04/21/2023	03/20/2033
48280#-AJ-5	KGK DIAMONDS FINANCE LP				1.A Z	519,000	98.9930	513,776	519,000	519,000					8.430	8.570	MON	1,434		02/22/2023	03/20/2033
50204P-AA-1	LDG Multifamily LLC			4	1.G FE	4,423,240	97.0850	4,294,283	4,423,240	4,423,240					5.350	5.386	JAJO	47,329	236,643	05/10/2022	12/31/2038
50204P-AB-9	LDG Multifamily LLC			4	1.G FE	23,296,500	96.9330	22,582,017	23,296,500	23,296,500					5.350	5.385	MJSD	3,462	1,204,053	12/30/2023	12/31/2038
50204P-AC-7	LDG Multifamily LLC			4	1.G FE	11,747,016	97.4920	11,452,375	11,747,016	11,747,016					5.500	5.537	JAJO	134,601	217,157	05/10/2022	12/31/2038
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC			4	2.B PL	146,384,812	93.0020	136,141,221	146,384,812	146,384,812					3.900	3.932	MON	15,858	5,709,935	01/15/2020	01/14/2027
50543L-AA-0	LAFL 2016-1A A1 SEQ			4	3.A FE	2,800,968	85.5030	2,442,306	2,856,389	2,855,518		11,019			4.300	5.136	MON	5,459	122,825	12/08/2016	01/15/2042
50547V-AD-8	LINCOLN LIHTC LAC FUNDING LLC			4	2.B FE	78,696,017	90.9850	71,314,246	78,380,598	78,645,951		(36,173)			6.070	6.046	JAJO	991,188	(902,780)	09/01/2022	12/31/2039
509915-AB-0	LAKE EOS ISSUER 2023-1 LLC			4	1.E FE	117,061,000	108.0650	126,502,032	117,061,000	117,061,000					8.210	8.212	JD	427,143		10/19/2023	06/15/2053
52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.C FE	13,997,465	90.0620	12,608,644	14,000,000	13,998,376		352			1.900	1.910	MON	8,128	266,000	05/19/2021	11/20/2031
52607M-AC-3	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS C 144A				2.B FE	1,999,438	87.2800	1,745,594	2,000,000	1,999,604		68			3.410	3.438	MON	2,084	68,200	05/19/2021	11/20/2031
54929L-AA-6	LUCANIA FUNDING, LLC				1.G FE	133,768,787	87.5950	117,174,142	133,768,787	133,768,787					4.200	4.222	JAJO	1,201,690	6,476,330	11/19/2021	06/30/2038
54929L-AB-4	LUCANIA FUNDING LLC			4	1.G FE	18,740,314	88.2410	16,536,665	18,740,314	18,740,314					4.450	4.474	JAJO	178,371	639,357	11/09/2021	06/30/2038
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A				1.E FE	3,976,084	88.6160	3,523,574	3,976,215	3,976,097		8			2.521	2.534	MON	4,455	100,240	06/08/2021	06/15/2046
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A				3.B FE	781,450	65.1180	838,105	1,287,051	781,450		45,714			5.437	33.503	MON	3,110	68,061	12/15/2023	06/15/2046
55317X-A#-6	MNR ABS ISSUER I LLC				3.C Z	25,000,000	101.9580	25,489,430	25,000,000	25,000,000					12.440	12.767	MON	138,222		10/16/2023	12/15/2038
55317X-A*-0	MNR ABS ISSUER I LLC			4	1.G PL	16,000,000	101.9770	16,316,345	16,000,000	16,000,000					8.120	8.259	MON	57,742		10/16/2023	12/15/2038
55317X-A@-8	MNR ABS ISSUER I LLC			4	2.A PL	20,000,000	103.5010	20,700,290	20,000,000	20,000,000					8.950	9.119	MON	79,556		10/16/2023	12/15/2038
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A			4	1.F FE	14,720,996	0.0000	14,720,996	14,721,053	14,720,815		(181)			7.167	7.272	MON	46,891	603,728	05/16/2023	05/15/2063
55349Y-AA-7	MRK FUNDING LLC				1.F Z	39,000,000	101.6230	39,633,058	39,000,000	39,000,000					7.630	7.702	MJSD	99,190		12/08/2023	12/19/2038
55412#-AA-0	Monarch PTC ABS				1.C PL	25,474,826	95.4760	24,322,453	25,474,826	25,474,826					3.875	3.894	JAJO	205,656	998,117	05/31/2022	10/15/2025
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A			4	2.A FE	5,653,434	86.5290	4,892,037	5,653,619	5,653,384		(5)			3.474	3.499	MON	8,729	196,407	10/04/2019	10/15/2039
57878#-AA-3	MAYZURE-LLC SR-UNSEC			4	2.C PL	21,458,848	98.3440	21,103,490	21,458,848	21,458,848					5.160	5.214	MON	33,833	1,107,276	03/20/2019	09/20/2026
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1				1.F PL	82,988,161	94.5260	79,237,756	83,826,425	83,164,688		11,684			4.250	4.325	JJ	1,494,322	3,562,623	06/29/2021	07/31/2051
58554*-AB-4	MELODY U.S. BUYER LLC CLASS B				2.B PL	26,367,501	94.8000	25,122,060	26,500,001	26,388,875		3,796			5.000	5.043	JJ	555,764	1,325,000	09/28/2021	07/31/2051
58940B-AE-6	MERCURY FINANCIAL CREDIT CARD SERIES 2022-1A CLASS A 144A			4	1.F FE	24,707,123	97.2830	24,320,738	25,000,000	24,898,199		105,525			2.500	2.959	MON	19,097	625,000	02/08/2022	09/21/2026
58940B-AN-6	MERCURY FINANCIAL CREDIT CARD SERIES 2022-3A CLASS B 144A			4	2.B FE	2,124,876	100.2490	2,130,281	2,125,000	2,124,965		77			10.680	10.919	MON	6,935	243,971	11/17/2022	06/21/2027
58940B-AR-7	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS A 144A			4	1.F FE	27,871,819	101.1410	28,193,087	27,875,000	27,874,125		2,306			8.040	8.177	MON	68,480	1,942,330	01/31/2023	09/20/2027
58940B-AS-5	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS B 144A			4	2.B FE	1,874,997	100.8940	1,891,763	1,875,000	1,875,097		100			9.590	9.777	MON	5,494	155,838	01/31/2023	09/20/2027
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS A2 144A			4	1.F FE	5,899,558	99.2760	5,857,311	5,900,000	5,899,497		(61)			6.560	6.648	MON	11,826	268,778	03/24/2023	04/20/2053
59170D-AB-7	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS B 144A			4	2.B FE	4,773,630	99.6630	4,758,889	4,775,000	4,773,681		51			8.010	8.147	MON	11,687	265,609	03/24/2023	04/20/2053
59170D-AC-5	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS C 144A			4	3.C FE	1,911,844	98.5380	1,884,048	1,912,000	1,911,804		(40)			10.850	11.093	MON	6,339	144,064	03/24/2023	04/20/2053
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER SERIES 2022-1A CLASS A2 144A			4	1.F FE	21,908,510	98.5360	22,841,521	23,181,000	22,116,823		191,940			6.350	7.871	MON	44,978	1,358,223	06/13/2023	10/20/2052
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A				1.F FE	377,259	88.4960	309,846	350,124	372,988		(1,541)			3.690	2.774	MON	395	12,920	07/21/2021	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A				1.F FE	2,327,303	91.7480	1,933,994	2,107,945	2,289,730		(12,301)			4.340	3.107	MON	2,795	91,485	07/21/2021	03/20/2043

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1			4	2.B PL	56,913,145	85.0190	48,387,057	56,913,145	56,913,145					3.750	3.750	JJ	954,481	2,134,243	07/13/2021	01/20/2032
60910*-AB-9	MONARCH SECURITIZATION			4	2.B PL	8,451,249	85.4020	7,217,565	8,451,249	8,451,249					3.850	3.851	JJ	145,514	325,373	03/15/2022	01/20/2032
60910*-AC-7	MONARCH SECURITIZATION			4	2.B PL	5,132,477	85.4790	4,387,190	5,132,477	5,132,477					3.870	3.870	JJ	88,830	198,627	06/22/2021	01/20/2034
60910*-AD-5	MONARCH SECURITIZATION			4	2.B PL	4,468,056	85.5560	3,822,674	4,468,056	4,468,056					3.890	3.890	JJ	77,731	81,886	05/25/2022	01/20/2034
60910*-AE-3	MONARCH SECURITIZATION			4	2.B PL	9,670,152	85.7090	8,288,185	9,670,152	9,670,152					3.930	3.930	JJ	169,961	357,868	07/29/2022	01/20/2034
60910*-AF-0	MONARCH SECURITIZATION			4	2.B PL	5,988,591	85.8620	5,141,938	5,988,591	5,988,591					3.970	3.970	JJ	106,326	196,467	09/19/2022	01/20/2034
60910*-AG-8	MONARCH SECURITIZATION			4	2.B PL	9,032,418	85.9390	7,762,359	9,032,418	9,032,418					3.990	3.991	JJ	161,176	250,273	11/10/2022	01/20/2034
60910*-AH-6	MONARCH SECURITIZATION			4	2.B PL	5,121,472	85.9770	4,403,298	5,121,472	5,121,472					4.000	4.000	JJ	91,617	110,396	06/21/2021	01/20/2034
60910*-AJ-2	MONARCH SECURITIZATION			4	2.B PL	4,924,368	85.9770	4,233,834	4,924,368	4,924,368					4.000	4.000	JJ	88,091	96,299	06/21/2021	01/20/2034
60910*-AK-9	MONARCH SECURITIZATION			4	2.B PL	6,160,766	85.9770	5,296,854	6,160,766	6,160,766					4.000	4.000	JJ	110,209	116,370	06/21/2021	01/20/2034
60910*-AL-7	MONARCH SECURITIZATION			4	2.B PL	12,637,367	87.8930	11,107,406	12,637,367	12,637,367					4.500	4.501	JJ	254,327	205,357	06/21/2021	01/20/2034
60910*-AM-5	MONARCH SECURITIZATION				2.B Z	2,783,014	101.7040	2,830,446	2,783,014	2,783,014					8.250	8.252	JJ	14,669		11/16/2023	01/20/2034
61945W-AC-3	MOSAIC SOLAR LOANS LLC SERIES 2023-2A CLASS C 144A			4	2.C FE	2,253,421	94.9580	2,373,959	2,500,000	2,297,101		43,680			8.180	11.790	MON	6,249	148,263	03/23/2023	09/22/2053
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A				1.F FE	475,747	93.3900	403,907	432,497	466,376		(3,300)			4.370	2.786	MON	578	18,900	07/21/2021	12/21/2043
61946G-AA-1	MSAIC 2017-2A A SEQ			4	1.F FE	4,304,807	92.7730	3,994,202	4,305,363	4,305,022		41			3.820	3.853	MON	5,025	164,465	10/17/2017	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A			4	1.F FE	3,841,264	88.5990	3,404,071	3,842,093	3,841,445		39			3.100	3.122	MON	3,639	119,105	06/12/2020	04/20/2046
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A				1.B FE	6,271,876	82.0650	5,163,369	6,291,785	6,275,429		1,438			1.640	1.693	MON	3,153	103,185	06/15/2021	04/22/2047
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A				1.D FE	7,325,662	80.6830	5,999,100	7,435,438	7,342,989		7,986			1.440	1.673	MON	3,272	107,070	09/17/2021	06/20/2052
62757@-AA-1	MUSICAPITAL, LLC				1.F PL	29,000,000	91.3550	26,492,876	29,000,000	29,000,000					4.250	4.254	JJ	516,965	1,232,500	11/19/2021	01/31/2052
62757@-AB-9	MUSICAPITAL, LLC				2.B PL	8,000,000	91.5120	7,320,972	8,000,000	8,000,000					5.000	5.004	JJ	167,778	400,000	11/19/2021	01/31/2052
62757@-AC-7	MUSICAPITAL LLC			4	1.F PL	24,000,000	92.3910	22,173,856	24,000,000	24,000,000					4.500	4.504	JJ	453,000	900,000	10/20/2021	01/31/2052
62757@-AD-5	MUSICAPITAL, LLC			4	2.B PL	2,800,000	92.5290	2,590,821	2,800,000	2,800,000					5.250	5.255	JJ	61,658	122,500	10/20/2021	01/31/2052
62757@-AE-3	MUSICAPITAL LLC			4	1.F PL	37,400,000	93.0130	34,786,810	37,400,000	37,400,000					4.650	4.654	JJ	729,456	357,482	10/20/2021	01/31/2052
62757@-AF-0	MUSICAPITAL LLC			4	2.B PL	7,297,749	93.1400	6,797,097	7,297,749	7,297,749					5.400	5.405	JJ	165,294	78,755	10/20/2021	01/31/2052
62878H-AA-9	NATF America LLC 8 144A NT5.21%29			4	1.C FE	58,564,593	95.3710	55,853,567	58,564,593	58,564,593					5.210	5.244	MJSD	135,610	3,066,795	05/18/2022	06/15/2029
62878H-AB-7	NATF America LLC				1.C FE	9,760,766	95.3710	9,308,928	9,760,766	9,760,766					5.210	5.243	MJSD	22,602	511,070	05/18/2022	06/15/2029
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A				2.C FE	13,130,481	90.0850	11,870,391	13,176,900	13,142,028		11,285			2.989	3.204	JAJO	66,737	393,858	12/22/2022	07/30/2051
62883*-AA-0	NATF AMERICA LLC SR-UNSEC				1.C FE	109,808,611	96.7020	106,187,124	109,808,611	109,808,611					4.250	4.253	MJSD	207,416	4,690,126	03/06/2020	03/15/2025
62883*-AB-8	NATF AMERICA LLC SR-UNSEC				1.C FE	24,401,914	97.4410	23,777,586	24,401,914	24,401,914					5.000	5.030	MJSD	54,226	1,226,177	04/08/2020	04/15/2025
62883*-AC-6	NATF AMERICA LLC SR-UNSEC			4	1.C FE	61,004,784	96.0490	58,594,454	61,004,784	61,004,784					4.250	4.263	MJSD	115,231	2,605,625	09/30/2020	09/30/2025
62883*-AD-4	NATF AMERICA LLC SR-UNSEC			4	1.C FE	123,961,722	92.6710	114,876,017	123,961,722	123,961,722					4.250	4.272	MJSD	234,150	5,294,631	04/15/2021	03/31/2028
62883*-AF-9	NATF AMERICA LLC			4	1.C FE	48,803,828	91.0280	44,425,059	48,803,828	48,803,828					4.000	4.020	MJSD	86,762	1,961,883	10/18/2021	10/15/2028
637432-MS-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	8,572,453	93.1620	8,021,246	8,610,000	8,589,136		1,873			4.023	4.055	MN	57,730	346,380	06/10/2013	11/01/2032
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A			4	1.A FE	2,365,255	99.4140	2,405,521	2,419,698	2,373,107		5,789			6.526	7.187	MON	7,457	149,177	09/15/2022	12/15/2059
64034Y-AC-5	NELNET STUDENT LOAN TRUST SERIES 2021-DA CLASS B 144A				1.C FE	14,997,188	83.5720	12,535,769	15,000,000	14,997,718		216			2.900	2.919	MON	13,292	435,000	10/21/2021	04/20/2062
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC				1.G PL	37,035,811	87.3620	32,355,355	37,035,811	37,035,811					4.459	4.500	MON	128,444	1,646,840	01/28/2020	02/03/2032
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC				4.B PL	11,652,695	91.9560	10,715,383	11,652,695	11,652,695					9.799	10.001	MON	85,639	1,128,298	01/28/2020	02/03/2032
67088C-AA-5	OMX TIMBER FIN INV LLC SECURED				6. *		0.1500	30,000	20,000,000						5.540	1,496.886	AO		12,093	09/30/2008	03/28/2024
67090U-AB-9	THOR 2018 A SEQ			4	1.G PL	4,040,991	98.3960	3,977,107	4,041,939	4,041,559		102			4.160	4.202	MON	10,276	168,145	05/23/2018	02/09/2030

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CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67090U-AD-5	THOR 2018 C SUB			4	3.C PL	2,228,049	96.8890	2,237,832	2,309,698	2,274,792		9,361			4.250	5.190	MON	5,999	98,162	04/17/2019	02/09/2030
67098D-AY-9	OAK HILL CREDIT PARTNERS SERIES 2019-4A CLASS DR 144A				2.C FE	5,075,000	100.5140	5,101,086	5,075,000	5,075,000					8.874	8.969	JAJO	88,810	421,027	10/01/2021	10/22/2036
67117L-AB-8	OAHS ISSUER 2023-1			4	1.E Z	10,786,500	97.7040	10,538,869	10,786,500	10,786,500					6.446	6.446	MN	88,844	361,169	05/02/2023	05/15/2050
67117L-AD-4	OAHS ISSUER 2023-1				1.E Z	15,169,500	103.8390	15,751,841	15,169,500	15,169,500					7.611	7.612	MN	102,627		05/02/2023	05/15/2050
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A			4	1.A FE	4,819,822	88.4370	4,264,059	4,821,569	4,820,435		319			2.380	2.406	MON	3,506	114,753	11/19/2021	11/20/2051
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS A 144A			4	1.A FE	10,507,644	97.4840	10,401,582	10,670,000	10,564,173		46,756			4.130	4.669	MON	20,809	440,671	10/12/2022	05/14/2035
68267H-AB-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS B 144A			4	1.C FE	7,998,373	96.1830	7,694,647	8,000,000	7,998,735		268			4.360	4.403	MON	16,471	348,800	04/21/2022	05/14/2035
68267H-AC-1	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS C 144A			4	1.F FE	5,998,451	96.0110	5,760,663	6,000,000	5,998,792		253			4.560	4.608	MON	12,920	273,600	04/21/2022	05/14/2035
68267H-AD-9	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS D 144A			4	2.B FE	17,588,354	94.8270	16,689,584	17,600,000	17,590,450		2,062			5.200	5.272	MON	43,218	915,200	12/22/2022	05/14/2035
682687-AD-0	ONEMAIN DIRECT AUTO RECEIVABL SERIES 2021-1A CLASS D 144A			4	1.F FE	4,077,469	89.5360	4,118,659	4,600,000	4,248,546		124,882			1.620	4.541	MON	3,519	74,520	08/09/2022	11/14/2030
68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS A 144A			4	1.A FE	34,991,572	98.7950	34,578,345	35,000,000	34,994,238		2,265			4.890	4.947	MON	80,821	1,711,500	08/31/2022	10/14/2034
68268V-AB-1	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS B 144A			4	1.C FE	14,996,006	98.5110	14,776,713	15,000,000	14,996,645		487			5.240	5.302	MON	37,117	786,000	08/31/2022	10/14/2034
68268V-AC-9	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS C 144A			4	1.F FE	21,498,897	98.7490	21,230,960	21,500,000	21,498,893		33			5.630	5.697	MON	57,160	1,210,450	08/31/2022	10/14/2034
682696-AA-7	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-2A CLASS A 144A			4	1.A FE	12,498,933	92.2500	11,531,191	12,500,000	12,499,346		128			1.750	1.757	MON	10,330	218,750	08/13/2020	09/14/2035
68269B-AD-0	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2019-2A CLASS D 144A			4	2.B FE	897,605	89.4630	948,312	1,060,000	917,082		19,373			4.050	7.017	MON	2,027	42,930	12/27/2022	10/14/2036
68269D-AA-2	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS A1 144A			4	1.A FE	4,749,691	98.9430	4,699,781	4,750,000	4,749,686		8			4.650	4.696	MON	10,430	220,875	06/10/2022	03/14/2029
68269D-AC-8	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS B 144A			4	1.B FE	7,838,996	98.4210	7,716,223	7,840,000	7,839,010		24			5.070	5.125	MON	18,770	397,488	06/10/2022	06/14/2029
68269D-AD-6	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS C 144A			4	1.C FE	2,089,355	98.1870	2,052,103	2,090,000	2,089,539		135			5.310	5.377	MON	5,241	110,979	06/10/2022	06/14/2029
68269D-AE-4	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS D 144A			4	1.F FE	7,618,596	98.1230	7,476,960	7,620,000	7,618,803		168			5.900	5.975	MON	21,230	449,580	06/10/2022	12/16/2030
68269J-AG-6	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2023-1A CLASS C 144A			4	1.F FE	9,999,723	101.2380	10,123,832	10,000,000	9,999,659		(64)			6.380	6.465	MON	30,128	356,217	05/17/2023	06/14/2038
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2021-1A CLASS A2 144A			4	1.A FE	3,051,830	98.1400	3,209,170	3,270,000	3,103,589		45,346			6.099	8.039	MON	9,971	185,186	11/08/2022	06/16/2036
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A				2.C FE	1,019,071	95.2770	971,052	1,019,192	1,019,127		12			3.440	3.466	MON	2,240	35,060	03/02/2021	03/08/2028
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A				1.F FE	14,998,478	93.4560	14,018,354	15,000,000	14,999,203		273			1.470	1.476	MON	14,088	220,500	04/28/2021	05/08/2031
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A				2.C FE	1,774,994	93.2520	1,655,222	1,775,000	1,774,945		(16)			3.650	3.677	MON	4,139	64,788	04/28/2021	05/08/2031
68377H-AB-0	OPORTUN FUNDING LLC SERIES 2022-2 CLASS B 144A			4	1.G FE	4,123,494	99.5540	4,105,621	4,124,000	4,123,635		70			7.400	7.517	MON	19,497	305,176	07/12/2022	10/08/2029
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A			4	1.D FE	1,410,255	99.6420	1,409,108	1,414,167	1,413,771		2,322			3.250	3.561	MON	2,043	45,960	03/24/2022	06/15/2029
68377X-AB-5	OPORTUN FUNDING LLC SERIES 2022-1 CLASS B 144A			4	1.G FE	9,713,561	99.0790	9,660,186	9,750,000	9,742,154		19,550			4.750	5.029	MON	20,583	463,125	03/24/2022	06/15/2029
68377X-AC-3	OPORTUN FUNDING LLC SERIES 2022-1 CLASS C 144A			4	3.C FE	9,219,237	97.3170	9,001,819	9,250,000	9,236,933		11,733			6.000	6.230	MON	24,667	555,000	03/24/2022	06/15/2029
69363P-AC-4	PSNH 2018-1 A3 SEQ			4	1.A FE	39,998,964	94.0280	37,611,244	40,000,000	40,001,071		(316)			3.814	3.813	FA	635,667	1,525,600	05/01/2018	02/01/2035
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A				1.A FE	6,719,183	100.7620	6,774,198	6,723,001	6,719,495		312			7.250	7.390	MON	21,663	224,754	06/26/2023	07/16/2035
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B			4	1.F FE	783,589	99.9270	790,363	790,941	784,441		852			8.120	8.833	MON	2,854	29,615	06/26/2023	07/16/2035
69398#-AA-9	PACEWELL 2-LLC			4	1.C PL	13,689,847	84.8960	11,622,172	13,689,847	13,689,847					4.040	4.040	MN	78,352	553,070	09/22/2017	09/22/2048

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC			4	1.C PL	10,951,877	84.8960	9,297,738	10,951,877	10,951,877					4.040	4.040	MN	62,681	442,456	12/15/2017	09/22/2048
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC			4	1.E PL	5,475,939	85.8820	4,702,868	5,475,939	5,475,939					4.220	4.220	MN	32,737	231,085	05/31/2018	09/22/2048
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC			4	1.E PL	10,951,877	86.3210	9,453,735	10,951,877	10,951,877					4.300	4.300	MN	66,715	470,931	07/11/2018	09/22/2048
69410*-AA-7	PACEWELL 3-LLC SR-SEC				1.E	17,261,782	87.0420	15,024,991	17,261,782	17,261,782					4.690	4.689	MN	114,690	817,718	01/31/2019	05/10/2050
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC				1.E	17,334,655	86.7820	15,043,379	17,334,655	17,334,655					4.750	4.750	MN	116,648	823,396	05/15/2019	05/10/2050
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC			4	1.E PL	13,000,993	87.1430	11,329,500	13,000,993	13,000,993					4.810	4.810	MN	88,591	629,017	08/29/2019	05/10/2050
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC			4	1.E PL	13,000,992	84.0730	10,930,296	13,000,992	13,000,992					4.300	4.276	MN	79,198	562,323	10/15/2019	05/10/2050
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC				1.E	17,334,656	84.3740	14,625,911	17,334,656	17,334,656					4.350	4.321	MN	106,825	754,058	12/30/2019	05/10/2050
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC				1.E	52,197,124	83.7720	43,726,445	52,197,124	52,197,124					4.250	4.250	MN	314,270	2,231,393	06/30/2020	05/01/2051
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC			4	1.E PL	43,658,568	82.8690	36,179,265	43,658,568	43,658,568					4.100	4.100	MN	253,584	1,800,504	09/30/2020	05/01/2051
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC			4	1.E PL	42,549,657	83.1700	35,388,414	42,549,657	42,549,657					4.150	4.150	JD	98,101	1,852,771	12/29/2020	05/01/2051
69410*-AM-1	PACEWELL 3 LLC			4	1.E Z	45,306,154	83.4710	37,817,371	45,306,154	45,306,154					4.200	4.200	JD	105,714	1,876,698	04/15/2021	05/01/2051
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC			4	1.E	19,325,905	82.2670	15,898,760	19,325,905	19,325,905					4.000	4.000	MN	109,513	1,561,021	09/29/2021	05/01/2051
69410*-AP-4	PACEWELL 3-LLC			4	1.E Z	77,124,226	85.2220	65,726,810	77,124,226	77,124,226					4.400	4.400	MN	480,741	27,211	09/20/2022	05/10/2055
69410*-AQ-2	PACEWELL 3-LLC			4	1.E Z	89,757,218	82.8050	74,323,196	89,757,218	89,757,218					4.000	4.000	MN	508,624	27,732	09/22/2022	05/10/2055
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC				1.C PL	33,236,230	80.0750	26,614,053	33,236,230	33,236,230					4.250	4.250	FA	533,626	1,412,539	01/30/2020	12/15/2051
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC			4	1.C PL	8,824,017	80.7770	7,127,753	8,824,017	8,824,017					4.350	4.350	FA	145,008	383,845	07/23/2020	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC			4	1.C PL	3,547,456	80.0750	2,840,640	3,547,456	3,547,456					4.400	4.400	FA	58,533	156,088	10/23/2020	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC			4	1.C PL	38,694,768	80.4260	31,120,685	38,694,768	38,694,768					4.300	4.300	FA	623,953	1,663,875	06/28/2021	12/15/2051
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	47,242,194	80.7770	38,160,700	47,242,194	47,242,194					4.350	4.350	FA	770,638	2,055,035	01/10/2022	12/15/2051
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	12,767,917	79.3740	10,134,422	12,767,917	12,767,917					4.150	4.150	FA	200,173	550,636	06/28/2022	12/15/2051
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	54,991,879	80.0750	44,034,982	54,991,879	54,991,879					4.250	4.249	FA	882,925	1,492,993	11/03/2022	12/31/2051
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	10,028,085	96.4160	9,668,663	10,028,085	10,028,085					6.579	6.579	FA	249,230	458,749	11/21/2022	12/15/2051
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	894,562	94.0120	840,993	894,562	894,562					7.055	7.055	FA	23,842	30,503	10/24/2019	12/15/2051
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	14,014,808	97.2500	13,629,455	14,014,808	14,014,808					6.699	6.680	MN	119,964	75,569	09/03/2019	12/15/2051
69418*-AM-3	PACE LOAN GROUP 2019-1 LLC			4	1.E PL	40,000,000	102.9100	41,164,094	40,000,000	40,000,000					7.557	7.555	MS	512,197		07/27/2023	12/15/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC			4	1.C PL	17,995,500	76.9330	13,844,466	17,995,500	17,995,500					4.350	4.350	JD	34,791	782,804	10/26/2020	06/30/2053
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC			4	1.C PL	16,625,478	77.3130	12,853,600	16,625,478	16,625,478					4.400	4.400	JD	32,512	731,521	02/11/2021	06/30/2053
69421*-AC-0	PACE EQUITY 2020-1			4	1.C PL	23,363,461	77.6920	18,151,633	23,363,461	23,363,461					4.450	4.450	JD	46,208	1,039,501	06/25/2021	06/30/2053
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4			4	1.C PL	19,917,459	78.0720	15,549,985	19,917,459	19,917,459					4.500	4.500	JD	39,835	792,804	10/01/2021	06/30/2053
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC			4	1.C PL	38,312,943	75.0340	28,747,837	38,312,943	38,312,943					4.100	4.100	JD	69,815	1,568,871	03/07/2022	06/30/2053
69421*-AF-3	PACE EQUITY 2020-1			4	1.C PL	87,425,802	75.7940	66,263,280	87,425,802	87,425,802					4.200	4.200	JD	163,195	3,543,328	11/15/2022	06/30/2053
69421*-AG-1	PACE EQUITY 2020-1			4	1.C PL	738,116	95.2660	703,176	738,116	738,116					6.764	6.765	JD	2,219	31,620	04/27/2023	06/30/2053
69421*-AH-9	PACE EQUITY 2020-1			4	1.C PL	14,190,073	96.7380	13,727,234	14,190,073	14,190,073					6.958	6.945	JD	43,881	400,700	10/15/2020	06/30/2053
69421*-AJ-5	PACE EQUITY 2020-1				1.E Z	537,729	104.5330	562,103	537,729	537,729					7.984	7.986	JD	1,908	6,559	08/23/2023	06/30/2053
69421*-AL-0	PACE EQUITY 2020-1				1.C Z	4,676,600	101.5920	4,751,044	4,676,600	4,676,600					7.597	7.587	JD	9,869		08/23/2023	06/30/2053
69436@-10-7	THE 1887 COMPANY LIMITED			4	1.E Z	6,807,898	98.8080	6,726,774	6,807,898	6,807,898					11.590	11.588	MN	111,780		01/17/2023	05/10/2055
69436@-AA-5	PW 23 HLDGS LLC CLASS A NOTE			4	2.C Z	26,434,219	98.5110	26,040,672	26,434,219	26,434,219					10.000	10.002	MN	352,456	2,057,296	12/29/2022	05/10/2055
70017W-AE-3	PAIA 2019 1A A2B MEZ CDO-CF-CLO-HY			4	1.C FE	20,000,000	95.1060	19,021,180	20,000,000	20,000,000					4.440	4.465	FMAN	113,467	888,000	04/23/2019	05/15/2032
70337U-10-0	PATRNL 5.775 05/23/20			4	3.C FE	3,930,426	91.2050	3,760,402	4,123,022	4,104,802		(18,220)			5.775	6.644	MON	5,291	238,104	05/06/2011	12/23/2063
70337Y-10-2	PATRNL 5.8594 01/10/20			4	1.F FE	16,151,035	94.8260	15,216,728	16,047,000	16,136,196		(917)			5.859	5.892	MON	54,848	940,258	10/13/2010	07/10/2058
70338A-10-3	PATRNL 5.646 08/17/20			4	1.F FE	11,480,325	94.9200	11,316,283	11,921,916	11,873,923		(47,994)			5.646	6.195	MON	26,177	678,623	03/01/2021	12/17/2053
70556J-AE-9	PALS 1999-1A D1 SUB			4	6. *		0.0100	500	5,000,000						5.878	0.000	MON			12/31/2003	03/25/2029
70556M-AC-6	PALS 2000-1 B1 SUB			4	6. *		0.0100	1,957	19,569,223						8.080	0.000	MON			12/31/2003	03/25/2030
70556M-AD-4	PALS 2000-1 C1 SUB			4	6. *		0.0100	4,110	41,095,368						7.830	0.000	MON			03/31/2003	03/25/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70556M-AE-2	PALS 2000-1 D1 SUB			4	6. *		0.0100	1,957	19,569,223						8.420	0.000	MON			03/31/2004	03/25/2030
706874-AE-4	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS B 144A			4	1.A FE	1,863,796	98.3850	1,833,890	1,864,000	1,863,816		22			4.600	4.646	MON	3,811	85,744	08/19/2022	12/15/2028
706874-AF-1	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS C 144A			4	1.C FE	1,849,996	98.3350	1,819,197	1,850,000	1,849,961		(23)			4.830	4.877	MON	3,971	89,355	08/19/2022	12/15/2028
706874-AG-9	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS D 144A			4	1.F FE	2,078,766	99.2000	2,082,208	2,099,000	2,081,996		3,229			5.850	6.260	MON	5,457	106,704	06/13/2023	06/17/2030
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F PL	14,753,778	87.6390	13,176,949	15,035,503	14,798,114		(14,912)			5.279	5.460	MN		793,674	12/13/2018	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	495,217	95.3200	394,049	413,395	489,297		(29,779)			7.250	5.742	MJSD	7,410	26,050	12/15/2020	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			4	1.C PL	21,493,112	87.3040	18,095,513	20,726,967	21,357,324		(27,331)			4.935	4.556	MJSD	252,878	776,941	09/12/2019	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			4	1.C PL	71,207,584	76.3530	52,377,023	68,598,892	71,031,567		2,432,675			3.948	3.761	MJSD	669,548	3,147,496	07/08/2020	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	532,331	93.1360	403,221	432,939	528,205		(20,711)			7.250	5.713	MJSD	7,760	24,149	12/15/2020	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	1,014,197	81.3600	784,037	963,666	1,011,808		(6)			5.500	5.197	MJSD	13,103	44,589	12/15/2020	11/15/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL		0.0000								5.500	0.000	MJSD			12/31/2022	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	776,555	76.1830	582,033	763,988	775,862		(1,082)			5.250	5.181	MJSD	9,916	34,062	12/15/2020	11/15/2051
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	38,209,112	75.3870	27,798,074	36,874,049	38,114,502		(10,794)			4.248	4.051	MJSD	387,251	1,263,048	12/15/2020	11/15/2047
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	59,324,570	70.1920	40,641,482	57,900,270	59,262,631		(9,612)			4.078	3.962	MJSD	583,734	1,788,893	05/21/2021	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	1,122,501	72.0860	809,162	1,122,501	1,122,501					5.115	5.147	MJSD	14,513	15,361	05/21/2021	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL		0.0000								5.115	0.000	MJSD			11/23/2022	09/02/2052
71680@-AS-5	PETROS PACE FINANCE 2020-1 SUB SERIES B			4	1.C PL	30,557,836	73.0400	21,946,396	30,047,036	30,500,314		(29,232)			4.226	4.089	MS	423,223	1,288,624	05/21/2021	03/01/2048
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	15,045,197	72.9490	10,591,542	14,519,099	15,016,657		(11,998)			4.189	3.988	JAJO	103,057	618,403	07/29/2021	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	297,265	73.5290	217,873	296,308	297,197		21			5.108	5.121	MJSD	3,742	15,398	07/23/2021	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL		0.0000								5.108	0.000	MJSD			12/31/2021	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B Z		0.0000								5.108	0.000	MJSD			09/30/2021	03/31/2048
71680@-AX-4	PETORS PACE FINANCIAL 2020 SUB			4	1.F Z	7,182,000	78.9390	5,525,740	7,000,000	7,166,075		(6,537)			4.350	4.155	JD	25,375	304,509	07/30/2021	12/01/2051
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	25,636,690	73.4980	18,146,239	24,689,590	25,587,703		7,231			4.214	4.417	MJSD	257,215	1,055,201	10/29/2021	06/30/2048
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	505,381	73.8000	371,856	503,869	506,066		842			5.106	5.745	MJSD	6,360	26,096	10/29/2021	06/30/2048
71680@-BN-5	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	51,896,988	69.5020	36,069,328	51,896,988	51,896,988					4.165	4.188	MJSD	534,373	2,115,710	10/25/2021	09/30/2053
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	991,444	71.4320	708,209	991,444	991,444					5.153	5.190	MJSD	12,630	12,943	10/25/2021	09/30/2053
71680@-CA-2	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	7,555,623	76.8340	5,805,288	7,555,623	7,555,623					4.899	4.931	MJSD	91,509	366,697	09/09/2022	09/30/2052
71680@-CB-0	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	150,999	70.9750	107,172	150,999	150,999					5.098	5.130	MJSD	21	9,717	09/09/2022	09/30/2052
71680@-CN-4	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	22,438,037	81.8100	17,957,165	21,949,815	22,432,605		(5,431)			5.760	5.651	MJSD	312,565	976,330	02/11/2021	09/30/2054
71680@-CP-9	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	450,101	74.9900	335,952	447,995	450,080		(21)			5.115	5.119	MJSD	5,665	17,695	02/11/2021	09/30/2054
71680@-CS-3	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	36,699,419	81.6700	29,171,402	35,718,648	36,687,940		(11,479)			5.531	5.388	MJSD	488,412	1,432,307	02/11/2021	09/30/2054
71680@-CT-1	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	730,604	77.4800	564,790	728,952	730,588		(15)			5.098	5.118	MJSD	9,187	26,943	02/11/2021	09/30/2054
71680@-CW-4	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	57,793,603	83.8630	47,437,181	56,565,148	57,782,492		(11,111)			5.600	5.494	MJSD	783,113	1,689,371	02/11/2021	09/30/2054
71680@-CX-2	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	1,158,152	78.6620	908,064	1,154,391	1,158,117		(34)			5.105	5.118	MJSD	14,569	31,430	02/11/2021	12/31/2052
71680@-DA-1	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	62,715,301	81.4560	49,325,445	60,554,694	62,698,229		(17,072)			5.543	5.346	MJSD	829,858	1,212,141	02/11/2021	09/30/2054
71680@-DB-9	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	1,237,216	76.6060	946,705	1,235,810	1,237,195		(21)			5.087	5.114	MJSD	15,542	22,702	02/11/2021	09/30/2054
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F PL	14,674,150	86.8500	12,325,417	14,191,635	14,581,259		(19,204)			5.156	4.792	JD	22,358	731,672	12/20/2018	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F Z	20,600,025	79.3150	16,129,286	20,335,661	20,566,030		230,369			4.343	4.217	OCT	218,362	883,261	07/03/2019	10/01/2045
72353P-AA-4	PION 2019-1 A SEQ			4	2.C FE	5,789,956	88.1540	5,104,125	5,789,989	5,789,975		3			3.967	4.000	MON	10,208	229,689	05/23/2019	06/15/2044
72703P-AB-9	PLNT 2018-1A A2II SEQ			4	2.B FE	8,302,028	97.8580	8,675,835	8,865,758	8,302,028					4.666	9.591	MJSD	29,877	413,676	07/19/2018	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A			4	2.B FE	35,849,347	88.3490	38,318,609	43,371,840	35,849,347					3.858	9.831	MJSD	120,848	1,673,286	09/15/2022	12/05/2049

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A			4	2.B FE	15,934,860	86.0100	13,723,572	15,955,800	15,938,711		1,946			4.008	4.055	MJSD	46,187	639,508	02/14/2022	12/05/2051
73940#-AA-4	POWERSCOURT INVTS XXV TR SR-UNSEC				1.F PL	58,031,469	92.1230	53,460,460	58,031,469	58,031,469					4.125	4.159	MON	106,391	2,393,798	02/28/2022	11/15/2031
73940#-AD-8	POWERSCOURT INVTS XXV TR			4	1.F PL	17,340,629	92.9040	16,110,102	17,340,629	17,340,629					4.250	4.286	MON	32,755	736,976	05/16/2022	11/15/2031
73940#-AF-3	POWERSCOURT INVTS XXV TR			4	1.F PL	36,532,387	92.9040	33,939,974	36,532,387	36,532,387					4.375	4.381	MON	71,035	1,639,412	11/23/2021	11/17/2031
73940#-AG-1	POWERSCOURT INVESTMENTS			4	1.F PL	20,184,859	93.2940	18,831,279	20,184,859	20,184,859					4.500	4.542	MON	40,370	946,164	11/30/2022	11/17/2031
74101#-AC-3	PRESIDIO FINANCE LLC			4	3.B PL		0.0000								10.762	0.000	MON		534		12/20/2036
74101#-AD-1	PRESIDIO FINANCE LLC			4	1.G PL	3,769,042	103.7410	3,910,029	3,769,042	3,769,042					7.806	7.932	MON	4,904	129,126	07/11/2023	12/25/2038
74101#-AE-9	PRESIDIO FINANCE LLC			4	2.B PL	33,271,355	100.3280	33,380,350	33,271,355	33,271,355					8.418	8.565	MON	46,680	758,198	07/11/2023	12/25/2038
74615J-AD-2	PURCHASING POWER FUNDING SERIES 2021-A CLASS D 144A				1.D FE	999,775	98.4720	984,717	1,000,000	1,000,000		86			4.370	4.390	MON	1,942	43,700	04/07/2021	10/15/2025
746245-A*-0	PUREWEST FUNDING LLC				1.G FE	93,461,674	94.4160	88,243,002	93,461,674	93,461,674					4.827	4.876	MON	137,848	4,511,391	11/19/2021	12/19/2036
746246-AB-3	PureWest Funding II LLC			4	2.A FE	53,309,269	96.1870	51,276,851	53,309,269	53,309,269					6.300	6.383	MON	242,557	3,838,408	08/01/2022	12/01/2037
74624X-A*-9	PUREWEST FUNDING III LLC			4	2.B PL	66,484,315	103.8990	69,076,586	66,484,315	66,484,315					8.781	8.943	MON	81,083	3,321,983	05/25/2023	06/25/2038
74983K-A*-2	RT Fin 2023 LLC			4	1.F PL	14,584,702	102.1000	14,890,944	14,584,702	14,584,702					7.851	7.980	MON	50,891	206,744	09/29/2023	10/11/2043
74983K-A@-0	RT Fin 2023 LLC			4	3.C PL	14,944,362	101.4170	15,156,189	14,944,362	14,944,362					11.710	11.999	MON	77,777	170,152	09/29/2023	10/11/2043
75101#-AC-0	RAISA FDG-LLC			4	1.F FE	5,303,373	96.5100	5,118,303	5,303,373	5,303,373					5.050	5.102	MON	11,903	256,840	06/02/2022	08/15/2037
75101#-AE-6	RAISA FDG-LLC			4	3.C PL	1,325,149	96.8980	1,284,042	1,325,149	1,325,149					9.327	9.508	MON	5,493	123,597	06/02/2022	08/15/2037
75101#-AF-3	RAISA FDG-LLC			4	1.F PL	4,191,465	101.0110	4,233,838	4,191,465	4,191,465					7.596	7.715	MON	14,150	251,485	06/27/2023	06/15/2038
75101#-AG-1	RAISA FDG-LLC			4	3.C PL	13,191,101	101.2180	13,351,726	13,191,101	13,191,101					11.710	11.995	MON	68,652	583,545	06/27/2023	06/15/2038
75907D-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2022-1 CLASS D 144A			4	3.B FE	3,419,228	89.8070	3,071,391	3,420,000	3,419,355		92			6.720	6.818	MON	10,214	229,824	02/16/2022	03/15/2032
75907J-AA-2	REGIONAL MANAGEMENT ISSUANC SERIES 2022-2B CLASS A 144A			4	1.A FE	3,999,468	100.9670	4,038,672	4,000,000	3,999,468		28			7.100	7.207	MON	12,622	284,000	10/13/2022	11/17/2032
75907V-AC-1	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS C 144A				2.B FE	1,249,744	89.8020	1,122,526	1,250,000	1,249,856		37			3.040	3.063	MON	1,689	38,000	02/08/2021	03/17/2031
75907V-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS D 144A				3.B FE	799,817	87.7460	701,965	800,000	799,891		25			5.070	5.127	MON	1,803	40,560	02/08/2021	03/17/2031
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A				1.A FE	2,081,843	79.8820	1,663,263	2,082,155	2,081,874		11			2.060	2.070	MON	1,311	44,376	03/25/2021	11/20/2056
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC				3.B FE	6,639,270	102.0000	6,772,055	6,639,270	6,639,270					8.200	8.284	JAJO	128,544	544,420	04/12/2018	04/06/2028
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS			4	2.B PL	56,637,776	92.9200	52,627,805	56,637,776	56,637,776					4.802	4.850	MON	151,097	2,728,188	04/01/2022	04/10/2037
77862U-AC-2	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A1R 144A			4	1.F FE	23,250,347	100.0000	23,250,000	23,250,000	23,250,291		(56)			8.481	8.631	MON	87,637	1,478,874	03/15/2023	03/15/2030
77862U-AD-0	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2R 144A			4	1.F FE	5,751,967	100.0000	5,750,000	5,750,000	5,751,665		(303)			9.476	9.654	MON	25,731	407,332	03/15/2023	03/15/2030
78396Y-AA-1	SESAC 2019-1 A2 SEQ			4	2.C FE	17,840,150	97.6010	17,419,712	17,847,800	17,841,000		850			5.216	5.279	JAJO	170,673	923,949	10/25/2023	07/25/2049
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A			4	2.C FE	2,523,513	98.0420	2,541,422	2,592,188	2,547,587		15,832			5.500	6.910	JAJO	26,138	142,570	07/01/2022	07/25/2052
784033-AS-1	SCF EQUIPMENT TRUST LLC SERIES 2022-1A CLASS A3 144A			4	1.A FE	12,608,332	97.5350	12,299,399	12,610,270	12,609,271		548			2.920	2.944	MON	11,251	368,220	02/15/2022	07/20/2029
78403D-AH-3	SBA TOWER TRUST SERIES 2014-2A CLASS C 144A			4	1.F FE	381,868	98.3470	393,387	400,000	391,176		9,303			3.869	6.843	MON	688	15,476	12/27/2022	10/15/2049
78403D-AN-0	SBA TOWER TRUST SERIES 144A			1	1.F FE	18,500,000	96.6050	17,871,938	18,500,000	18,500,000					2.836	2.853	MON	23,318	524,660	09/10/2019	01/15/2025
78448P-AE-0	SMB 2015-A B SUB			4	1.A FE	13,608,188	97.4890	13,965,719	14,325,398	14,053,305		91,749			3.500	4.510	MON	22,284	501,389	04/15/2015	10/16/2045
78448Q-AE-8	SMB 2015-B B SUB			4	1.B FE	9,283,016	96.8100	9,908,173	10,234,652	9,884,088		129,490			3.500	5.222	MON	15,921	358,213	07/23/2015	12/17/2040
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A				1.F FE	9,280,397	86.6190	8,038,891	9,280,700	9,280,458		12			2.434	2.446	MON	10,040	225,892	05/26/2021	06/15/2046
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A				2.B FE	2,389,037	84.2250	2,487,130	2,952,950	2,389,037					3.422	11.782	MON	4,491	101,050	05/26/2021	06/15/2046
78449P-AB-5	SMB 2018-A A2A SEQ			4	1.A FE	6,592,160	96.6370	6,371,631	6,593,364	6,592,847		124			3.500	3.530	MON	10,256	230,768	03/14/2018	02/15/2036
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A			4	1.D FE	6,216,080	92.5760	5,825,462	6,292,641	6,232,495		10,437			3.250	3.506	MON	9,089	204,511	03/08/2022	11/16/2054

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS C 144A			4	1.G FE	4,997,890	91.0590	4,552,932	5,000,000	4,998,285		280			3.940	3.980	MON	8,756	197,000	03/08/2022	11/16/2054
78450F-AF-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS D 144A			4	2.C FE	3,989,472	93.8320	3,753,277	4,000,000	3,991,708		1,565			4.750	4.847	MON	8,444	190,000	03/08/2022	11/16/2054
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC			4	1.C PL	20,950,454	78.9870	16,548,151	20,950,454	20,950,454					4.300	4.300	MS	265,256	877,457	11/10/2020	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC				1.C PL	58,192,267	79.3780	46,191,659	58,192,267	58,192,267					4.350	4.350	MS	745,346	2,584,500	12/29/2020	08/15/2053
78486*-AE-9	STONEHILL PACE 2020-1 LLC				1.C PL	68,633,827	78.9870	54,211,852	68,633,827	68,633,827					4.300	4.300	MS	868,981	2,957,729	05/12/2021	08/15/2053
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC			4	1.C PL	65,664,247	76.6440	50,327,430	65,664,247	65,664,247					4.000	4.000	JD	204,289	2,602,452	02/16/2022	12/03/2053
78486*-AG-4	STONEHILL PACE 2020-1 LLC			4	1.C PL	31,316,078	75.0180	23,492,675	31,316,078	31,316,078					3.750	3.750	JD	88,076	589,951	06/15/2022	12/03/2053
78486*-AH-2	STONEHILL PACE 2020-1 LLC			4	1.C PL	49,204,394	75.3320	37,066,721	49,204,394	49,204,394					4.000	4.000	MS	579,518	1,956,368	07/22/2022	09/15/2053
78486*-AJ-8	STONEHILL PACE 2020-1 LLC			4	1.C PL	135,949,985	78.9870	107,382,917	135,949,985	135,949,985					4.300	4.182	MS	1,721,278	4,215,246	02/14/2023	09/15/2053
78486*-AK-5	STONEHILL PACE 2020-1 LLC			4	1.C PL	1,023,067	97.1890	994,310	1,023,067	1,023,067					6.728	6.729	MS	20,268	61,283	10/25/2022	09/15/2053
78486*-AL-3	STONEHILL PACE 2020-1 LLC				1.C Z	18,573,286	98.7580	18,342,535	18,573,286	18,573,286					6.930	6.874	MS	378,993	297,025	02/16/2022	09/15/2053
78486*-AM-1	STONEHILL PACE 2020-1 LLC				1.C Z	6,347,933	102.6080	6,513,507	6,347,933	6,347,933					7.273	7.254	MS	135,941	34,830	06/22/2023	09/15/2053
78486*-AP-4	STONEHILL PACE 2020-1 LLC				1.C Z	10,000,000	105.8220	10,582,237	10,000,000	10,000,000					7.683	7.656	MS	36,283		06/22/2023	09/15/2053
78486*-AQ-2	STONEHILL PACE 2020-1 LLC				1.C Z	50,131,000	100.5910	50,427,359	50,131,000	50,131,000					7.266	7.268	MS	111,305		11/20/2023	09/15/2053
78486*-AR-0	STONEHILL PACE 2020-1 LLC				1.C Z	35,233,000	101.6200	35,803,926	35,233,000	35,233,000					7.400	7.401	MS	123,111		11/20/2023	09/15/2053
78520E-A*-7	SABEY DATA CENTER ISSUER LLC SR-UNSEC				1.E FE	174,562,500	93.4770	163,585,362	175,000,000	174,730,921		28,883			4.419	4.477	MON	236,294	7,733,250	04/29/2020	04/20/2045
78520E-A@-5	SABEY DATA CENTER ISSUER LLC			4	2.B FE	29,604,807	96.4830	28,944,922	30,000,000	29,620,970		11,362			6.000	6.220	MON	50,000	1,800,000	07/12/2022	06/20/2047
80285U-AE-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2022-3 CLASS B			4	1.A FE	2,876,596	98.7240	2,912,349	2,950,000	2,901,705		25,109			4.130	6.204	MON	5,415	60,918	06/16/2023	08/16/2027
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D				1.C FE	12,846,353	97.4700	12,523,250	12,848,248	12,847,971		372			1.130	1.135	MON	6,453	145,185	02/09/2021	11/16/2026
81371S-AB-5	SECURED RIGHTS TO CASH COLLATE			4	1.A Z	31,994,618	87.8470	28,110,905	32,000,000	31,991,539		(8,461)			4.940	4.940	MN	206,382	200,126	08/03/2020	05/15/2050
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A			4	2.C FE	8,351,527	87.6830	7,322,873	8,351,527	8,351,527					2.841	2.850	JAJO	40,204	237,267	11/20/2020	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A			4	2.C FE	16,114,354	81.9820	13,210,796	16,114,354	16,114,354					3.337	3.350	JAJO	91,116	537,736	11/20/2020	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A			4	2.C FE	8,852,072	94.3300	8,376,460	8,880,000	8,867,460		4,084			3.882	3.995	JAJO	63,199	344,722	03/17/2020	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A				2.C FE	12,918,750	86.2450	11,141,754	12,918,750	12,918,750					2.394	2.399	JAJO	56,700	309,275	03/03/2021	04/25/2051
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A			4	2.C FE	89,005	87.1550	85,630	98,250	90,960		1,286			3.127	6.324	JAJO	563	3,072	04/19/2022	01/25/2052
81783R-AA-1	SFFIN 2013-1A A SEQ			4	1.F FE	1,597,943	97.2360	1,560,494	1,604,852	1,602,270		3,940			3.980	4.519	JAJO	11,710	63,873	12/09/2022	01/25/2044
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A			4	1.G FE	6,837,625	98.7790	6,902,749	6,988,085	6,918,192		73,373			3.840	6.113	FMAN	44,724	268,342	12/09/2022	11/01/2049
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A			4	2.B FE	1,384,377	102.4250	1,418,301	1,384,721	1,384,375		(1)			7.300	7.416	MON	3,089	42,119	07/11/2023	04/20/2040
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A			4	1.A FE	3,190,922	99.1640	3,164,442	3,191,117	3,190,911		(8)			4.730	4.777	MON	4,612	150,940	07/08/2022	06/20/2040
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A			4	2.B FE	3,410,810	99.9300	3,408,798	3,411,194	3,410,809		2			6.360	6.446	MON	6,629	216,952	07/08/2022	06/20/2040
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A			4	2.B FE	1,495,420	96.1260	1,517,526	1,578,683	1,512,439		14,201			3.510	5.256	MON	1,693	55,412	10/12/2022	07/20/2037
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A			4	2.B FE	687,620	95.7450	698,524	729,570	695,277		7,446			3.000	5.168	MON	669	21,887	12/01/2022	08/20/2036
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A				1.A FE	5,941,458	93.8650	5,577,673	5,942,219	5,941,639		85			1.350	1.357	MON	2,451	80,220	10/19/2021	09/20/2038

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A			4	2.B FE	3,769,352	101.5090	3,827,119	3,770,227	3,769,395		53			7.630	7.757	MON	8,790	287,668	10/12/2022	07/20/2039
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A			4	1.F FE	2,276,915	100.8110	2,295,875	2,277,400	2,276,922		7			5.830	5.906	MON	4,057	94,047	03/29/2023	01/20/2040
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A			4	2.B FE	4,633,497	101.4250	4,700,270	4,634,243	4,633,473		(24)			7.000	7.105	MON	9,912	229,781	03/29/2023	01/20/2040
83417@-AA-9	SOLAREIT ISSUER LLC			4	1.F PL	1,800,000	88.2960	1,589,330	1,800,000	1,800,000					4.000	3.999	AO	15,200	290,162	12/20/2021	12/15/2051
83417@-AB-7	SOLAREIT ISSUER LLC			4	1.F PL	6,500,000	88.8040	5,772,242	6,500,000	6,500,000					4.075	4.095	JAJO	55,918	199,392	12/17/2021	01/15/2052
83417@-AC-5	SOLAREIT ISSUER LLC			4	1.F PL	4,100,000	88.7720	3,639,652	4,100,000	4,100,000					4.075	4.095	JAJO	35,271	125,767	12/17/2021	01/15/2052
83417@-AD-3	SOLAREIT ISSUER LLC			4	1.F PL	10,600,000	89.2480	9,460,276	10,600,000	10,600,000					4.150	4.171	JAJO	92,868	331,147	12/17/2021	01/15/2052
83417@-AE-1	SOLAREIT ISSUER LLC			4	1.F PL	25,000,000	90.2000	22,549,915	25,000,000	25,000,000					4.300	4.323	JAJO	226,944	653,958	12/17/2021	01/15/2052
83417@-AF-8	SOLAREIT ISSUER LLC			4	1.F PL	11,000,000	91.1510	10,026,658	11,000,000	11,000,000					4.450	4.474	JAJO	103,339	62,547	08/31/2023	01/15/2052
83417@-AG-6	SOLAREIT ISSUER LLC			4	1.F PL	8,000,000	89.8820	7,190,592	8,000,000	8,000,000					3.700	3.729	MON	13,156		12/17/2021	01/15/2052
83417@-AH-4	SOLAREIT ISSUER LLC				1.F Z	18,000,000	91.6270	16,492,919	18,000,000	18,000,000					4.525	4.568	MON	29,413		12/17/2021	01/15/2052
83417B-AA-6	SOCTY 2013-1 A SEQ			4	2.A FE	3,401,889	98.2450	3,246,066	3,304,063	3,270,861		(27,866)			4.800	4.848	MON	4,846	158,595	09/16/2014	11/20/2038
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A			4	2.B FE	3,745,833	94.6150	3,544,104	3,745,833	3,745,833					3.845	3.873	MON	4,401	144,027	01/15/2020	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A			4	2.B FE	10,633,333	92.3910	9,824,248	10,633,333	10,633,333					4.336	4.373	MON	14,088	461,062	01/15/2020	01/20/2050
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC			1	2.C PL	9,062,317	90.5060	8,201,964	9,062,317	9,062,317					3.850	3.869	MJSD	86,256	261,674	02/10/2015	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR			4	2.C PL	16,467,572	97.5320	16,037,096	16,442,907	16,455,063		(1,421)			5.300	5.319	MJSD	2,421	653,606	03/20/2014	03/29/2033
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A			4	1.A FE	9,570,388	92.3300	9,735,416	10,544,108	9,694,256		105,111			1.970	4.677	MON	3,462	162,415	04/25/2023	09/25/2037
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC				1.G PL	24,133,413	94.7110	22,857,007	24,133,413	24,133,413					4.950	4.987	JAJO	202,419	1,198,622	04/30/2019	04/30/2031
854128-AB-1	STANDARD SOUTHPORT PORTFOLIO I			4	1.E Z	12,500,000	102.7500	12,843,747	12,500,000	12,500,000					6.863	6.862	MN	109,617	855,492	09/30/2022	11/16/2050
85430L-BX-1	STANFIELD VICTORIA FINANCE LTD 2005 21 CAPI CDO-MV-CORP			4	6. *		0.0100	2,000	20,000,000						6.447	0.000	MON			11/30/2007	03/15/2024
85572R-AA-7	STARR 2018-1 A SEQ			4	2.A FE	5,734,616	90.2030	5,477,558	6,072,496	5,894,165		109,328			4.089	8.553	MON	11,036	248,304	09/26/2022	05/15/2043
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A				1.A FE	12,639,923	84.7010	10,873,525	12,837,500	12,700,664		29,269			2.120	2.616	MON	8,316	272,155	11/12/2021	06/20/2051
86210*-AA-3	STONEHILL PACE HOLDINGS LLC				1.C Z	23,500,000	104.1810	24,482,588	23,500,000	23,500,000					12.000	12.006	MS	407,333		09/22/2023	09/15/2034
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A			4	1.A FE	6,636,777	92.3030	6,127,913	6,638,923	6,637,886		236			2.820	2.845	MON	5,721	187,218	11/06/2019	11/20/2049
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A			4	1.A FE	14,954,065	101.4920	15,179,355	14,956,250	14,953,967		(98)			6.190	6.273	MON	28,288	514,329	05/22/2023	05/20/2053
86613X-AG-0	SUMMIT ISSUER LLC SERIES 2023-1A CLASS A2 144A			4	1.G FE	3,920,299	97.8950	3,915,801	4,000,000	3,929,804		9,505			5.600	6.154	MON	6,844	184,178	02/17/2023	02/20/2053
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A			4	1.D FE	6,258,398	88.5720	5,630,367	6,356,835	6,271,617		8,869			2.790	3.125	MON	5,419	177,356	02/16/2022	02/22/2049
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A				1.D FE	13,726,466	85.7890	11,780,470	13,731,989	13,727,413		436			2.030	2.046	MON	8,518	278,759	10/19/2021	10/20/2048
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A			4	1.D FE	14,023,533	98.0910	14,363,459	14,643,030	14,031,392		7,859			5.300	6.222	MON	23,714	237,136	08/18/2023	08/22/2050
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A			4	1.G FE	4,327,653	95.6980	4,437,489	4,636,960	4,330,820		3,167			5.600	6.713	MON	7,934	79,344	08/18/2023	08/22/2050
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A			4	1.F FE	6,587,507	91.7490	6,046,927	6,590,693	6,589,083		419			3.610	3.638	JAJO	40,315	237,924	10/17/2019	01/30/2055
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A			4	1.G FE	6,208,951	102.4480	6,400,686	6,247,732	6,208,928		(23)			6.600	6.738	JAJO	69,870	38,944	09/14/2023	01/30/2059
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A				1.F FE	11,539,191	86.0310	9,928,506	11,540,625	11,539,529		108			1.650	1.658	MON	5,818	190,420	01/25/2021	02/20/2046
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A				2.B FE	653,816	85.3540	558,187	653,969	653,852		12			2.540	2.558	MON	508	16,611	01/25/2021	02/20/2046
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC			4	1.F PL	25,188,450	80.3340	20,234,891	25,188,450	25,188,450					4.521	4.501	FA	446,018	1,135,878	07/16/2018	03/31/2046
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC			4	1.E PL	37,491,214	80.6760	30,402,390	37,684,325	37,548,096		21,813			4.571	4.637	FA	674,666	1,722,550	03/29/2019	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC			4	1.E PL	79,555,799	80.8410	64,313,608	79,555,799	79,555,799					4.595	4.595	FA	1,431,772	4,469,130	12/19/2019	03/31/2046
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC			4	1.E PL	15,779,534	79.3340	12,518,530	15,779,534	15,779,534					4.375	4.375	FA	270,389	690,354	07/31/2020	03/31/2046
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC			4	1.E PL	88,453,403	79.3340	70,173,591	88,453,403	88,453,403					4.375	4.375	FA	1,515,686	3,861,911	03/17/2022	03/31/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87320*-AH-3	TWAIN FDG I LLC			4	1.E PL	8,009,263	95.1910	7,624,083	8,009,263	8,009,263					6.690	6.748	MJSD	132,467	282,089	02/06/2023	03/31/2046
87320*-AJ-9	TWAIN FDG I LLC				1.F Z	3,191,359	100.1240	3,195,303	3,191,359	3,191,359					7.310	7.339	FMAN	33,049	3,353	02/06/2023	03/31/2046
87328@-AA-8	TWAIN FUNDING II LLC			4	1.D PL	160,000,000	90.1340	144,214,200	160,000,000	160,000,000					4.000	3.995	JAJO	1,208,889	6,488,879	03/16/2022	10/27/2051
87328@-AC-4	TWAIN FUNDING II LLC			4	1.D PL	66,845,589	90.9850	60,819,365	66,845,589	66,845,589					4.300	4.260	JAJO	542,935	2,914,280	04/01/2022	10/27/2051
87328@-AD-2	TWAIN FUNDING II LLC			4	1.D PL	8,781,751	91.2690	8,014,974	8,781,751	8,781,751					4.400	4.423	JAJO	72,986	382,503	11/10/2022	10/27/2051
87328@-AE-0	TWAIN FUNDING II LLC			4	1.D PL	115,648,220	91.5520	105,878,468	115,648,220	115,648,220					4.500	4.525	JAJO	983,010	2,908,257	03/16/2022	10/27/2051
87328@-AF-7	TWAIN FUNDING II LLC			4	1.D PL	30,000,000	94.2140	28,264,125	30,000,000	30,000,000					5.390	5.426	JAJO	305,433	1,639,458	08/23/2022	10/27/2051
87342R-AE-4	BELL 2018-1A A2II SEQ			4	2.B FE	46,672,500	97.6340	45,568,098	46,672,500	46,672,500					4.940	4.970	FMAN	230,562	2,305,621	11/14/2018	11/25/2048
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A				2.B FE	17,557,275	86.0660	15,110,818	17,557,275	17,557,275					2.294	2.299	FMAN	40,276	402,764	08/11/2021	08/25/2051
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A				2.B FE	41,085,924	81.2130	34,549,995	42,542,250	41,310,582		135,793			2.542	3.318	FMAN	108,142	1,081,424	10/19/2022	08/25/2051
88161K-AG-0	TESLA AUTO LEASE TRUST SERIES 2021-B CLASS D 144A			4	2.B FE	4,889,883	96.9210	5,088,361	5,250,000	5,099,856		209,973			1.320	6.286	MON	2,118	63,525	02/14/2023	09/22/2025
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A			4	1.F FE	4,109,581	90.6260	3,725,466	4,110,805	4,109,949		107			2.100	2.115	MON	2,638	86,327	09/08/2020	09/20/2045
88576V-AA-8	HENDR 2008-3A A1 SEQ			4	1.A FE	468,576	109.1320	389,986	357,351	431,756		(5,357)			8.000	4.655	MON	1,271	28,588	02/07/2013	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ			4	1.A FE	680,399	99.2140	582,751	587,368	627,858		(11,198)			5.560	1.838	MON	1,451	32,658	02/04/2013	07/15/2059
886313-AJ-4	TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1				4.C FE	11,750,000	89.9900	10,573,864	11,750,000	11,750,000					15.674	13.611	JAJO	358,246	1,783,674	10/22/2018	10/20/2030
88651C-AB-6	TIERPOINT ISSUER LLC SERIES 2023-2A CLASS A2 144A			4	1.G FE	55,185,869	94.2260	56,064,476	59,500,000	55,206,179		20,309			6.500	7.189	MON	53,715	1,804,833	06/30/2023	06/25/2053
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC				1.F PL	244,617,471	83.5220	204,310,391	244,617,471	244,617,471					4.920	4.971	MON	1,002,932	12,035,223	07/03/2018	07/01/2048
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A			4	1.F FE	11,407,555	94.7570	10,809,973	11,408,045	11,407,640		9			4.550	4.593	MON	17,302	519,066	04/20/2022	05/20/2052
89657B-AA-2	TRL 2019-1A A SEQ			4	1.F FE	10,459,983	95.6180	10,006,640	10,465,224	10,463,385		764			3.820	3.866	MON	15,547	399,772	04/02/2019	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	21,708,451	89.0150	19,327,293	21,712,500	21,709,603		322			2.110	2.123	MON	13,999	458,133	08/25/2020	09/20/2045
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1			4	2.A PL	42,136,032	99.0840	41,749,956	42,136,032	42,136,032					6.250	6.332	MON	36,576	2,174,210	08/15/2017	09/22/2031
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A				1.F FE	6,289,819	87.8580	5,848,722	6,657,053	6,352,327		61,649			2.250	4.515	MON	1,248	149,784	12/29/2022	02/28/2051
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS			1	1.D FE	10,356,041	96.3400	9,976,966	10,356,041	10,356,041					3.227	3.227	MN	43,630	334,189	05/06/2014	05/14/2026
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1				1.E FE	15,872,806	101.2430	15,736,978	15,543,775	15,722,187		(46,945)			5.875	5.334	JAJO	192,786	723,145	06/14/2023	10/15/2027
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A				1.F FE	620,842	95.2700	632,592	664,002	629,000		8,159			3.750	6.254	MS	8,162	12,450	04/11/2023	09/03/2026
90932V-AA-3	UNITED AIR 2020 1 B PTT				2.A FE	4,104,000	96.8630	3,975,265	4,104,000	4,104,000					4.875	4.902	JAJO	42,237	200,070	01/25/2021	07/15/2027
91823A-AW-1	VB S1 ISSUER LLC SERIES 2022-1A CLASS C2II 144A			4	1.F FE	8,000,000	82.6520	6,612,134	8,000,000	8,000,000					3.706	3.733	MON	13,177	296,480	02/18/2022	02/15/2052
91823A-AY-7	VB S1 ISSUER LLC SERIES 2022-1A CLASS D 144A			4	2.C FE	2,000,000	90.3640	1,807,276	2,000,000	2,000,000					4.288	4.323	MON	3,812	85,760	02/18/2022	02/15/2052
918286-AA-3	VSTNA 2018-A A SEQ			4	1.A FE	1,555,805	98.0720	1,538,735	1,568,982	1,558,817		1,965			3.560	3.863	MON	1,707	55,856	06/07/2022	02/20/2036
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A				2.A FE	994,769	92.1460	905,320	982,488	988,687		(2,471)			6.420	5.933	FMAN	8,060	63,329	05/11/2021	11/15/2050
91862@-AB-0	VC 3 LS 2021, L.P.			4	2.B PL	88,255,505	86.7410	76,553,784	88,255,505	88,255,505					4.750	4.797	MON	186,317	4,203,153	10/14/2021	10/01/2031
92212K-A*-7	VANTAGE DATA CENTERS SR-UNSEC			4	2.B FE	195,000,000	97.6040	190,328,131	195,000,000	195,000,000					4.115	4.150	MON	356,633	8,024,249	03/26/2020	10/15/2024
92556#-AB-7	VIANT SPV LLC			4	1.G PL	15,000,000	94.6050	14,190,784	15,000,000	15,000,000					4.750	4.793	MON	11,712	792,842	12/18/2020	12/18/2026
92556#-AF-8	VIANT SPV LLC				1.G PL	26,000,000	94.8730	24,667,030	26,000,000	26,000,000					4.900	4.860	MON	20,942	921,645	10/31/2022	12/18/2026
92556#-AG-6	VIANT SPV LLC			4	1.G PL		0.0000								4.250	0.000	MON			12/18/2022	12/18/2026
92556#-AG-6	VIANT SPV LLC			4	1.G Z	20,000,000	93.9700	18,793,923	20,000,000	20,000,000					4.250	4.283	MON	16,301	1,046,274	06/27/2022	12/18/2026
92854V-AB-1	VSLR 2018-1A B SUB			4	3.C FE	3,545,145	93.4560	3,313,441	3,545,446	3,544,600		95			7.370	7.376	AO	44,276	261,299	06/04/2018	04/30/2048
92920A-A#-8	VSTRONG 2023-1 LLC			4	1.F PL	5,200,000	98.8430	5,139,839	5,200,000	5,200,000					7.120	7.226	MON	16,455	185,120	05/04/2023	04/15/2031
92920A-A*-2	VSTRONG 2023-1 LLC			4	1.A PL	42,363,500	99.8980	42,320,176	42,363,500	42,363,500					6.679	6.773	MON	125,754	1,355,193	05/04/2023	04/15/2031
92920A-A@-0	VSTRONG 2023-1 LLC			4	1.C PL	12,301,005	99.0960	12,189,799	12,301,005	12,301,005					6.462	6.550	MON	35,328	1,001,029	05/04/2023	04/15/2031
92920A-B*-1	VSTRONG 2023-1 LLC			4	2.B PL	7,300,000	98.9020	7,219,831	7,300,000	7,300,000					8.361	8.508	MON	27,127	305,177	05/04/2023	04/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95058X-AE-8	WEN 2018-1A A2II SEQ			4	2.B FE	29,134,281	93.2240	27,164,580	29,139,054	29,136,704		506			3.884	3.906	MJSD	50,300	1,131,761	12/12/2017	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A			4	2.B FE	752,555	95.7620	732,569	764,986	756,260		2,847			3.783	4.612	MJSD	1,286	28,939	04/13/2022	06/15/2049
95058X-AH-1	WEN 2019-1A A2II SEQ			4	2.B FE	30,599,605	93.0710	28,479,499	30,599,605	30,599,605					4.080	4.100	MJSD	55,487	1,248,464	06/13/2019	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2I 144A			4	2.B FE	469,324	86.5110	497,611	575,196	480,917		11,534			2.370	9.532	MJSD	606	13,632	12/22/2022	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A				2.B FE	44,566,993	83.7470	39,053,489	46,632,686	44,855,307		198,090			2.775	3.825	MJSD	57,514	1,294,057	09/15/2022	06/15/2051
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A			4	2.B FE	119,025	94.4870	130,298	137,900	121,607		2,581			4.236	9.335	MJSD	260	5,841	11/09/2022	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A			4	2.B FE	23,650,959	91.6920	21,901,341	23,885,651	23,672,582		21,231			4.535	4.784	MJSD	48,143	1,083,214	12/28/2022	03/15/2052
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A			4	1.A FE	8,933,973	95.8610	8,572,791	8,942,936	8,934,115		64			1.788	1.796	MON	13,325	159,900	01/14/2022	08/20/2036
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A			4	1.A FE	4,373,691	99.5360	4,354,006	4,374,292	4,374,203		168			2.760	2.769	MON	5,366	120,730	06/16/2020	01/15/2026
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A			4	1.B FE	13,557,797	98.8480	13,403,740	13,560,000	13,558,977		899			4.310	4.356	MON	25,975	584,436	06/08/2022	09/15/2027
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS C 144A			4	1.C FE	16,997,958	99.0260	16,834,473	17,000,000	16,998,273		119			4.850	4.900	MON	36,644	824,500	06/08/2022	09/15/2027
96042V-AG-4	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS D 144A			4	2.A FE	10,499,985	99.1340	10,409,025	10,500,000	10,499,550		(156)			5.480	5.542	MON	25,573	575,400	06/08/2022	09/15/2027
96042X-AG-0	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2023-1A CLASS D 144A			4	2.B FE	4,499,984	101.2370	4,555,650	4,500,000	4,499,861		(123)			6.790	6.884	MON	13,580	275,844	01/10/2023	11/15/2028
97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A			4	1.F FE	3,923,972	99.7330	3,959,082	3,969,697	3,925,271		1,299			8.000	8.566	MON	14,114	39,697	10/19/2023	10/15/2048
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A				2.B FE	22,780,676	87.0380	20,107,640	23,102,235	22,862,862		46,810			3.238	3.709	JAJO	126,753	748,050	05/25/2022	07/30/2051
C4879#-AA-1	KGK DIAMONDS FINANCE LP				1.F PL	98,000,000	90.2130	88,408,629	98,000,000	98,000,000					4.774	4.774	MON	142,955	4,678,520	08/06/2021	05/20/2031
C4879#-AC-7	KGK DIAMONDS FINANCE LP			4	1.F PL	20,000,000	89.4790	17,895,862	20,000,000	20,000,000					4.575	4.617	MON	27,958	915,000	01/26/2022	03/22/2032
C4879#-AD-5	KGK DIAMONDS FINANCE LP			4	1.F PL	10,000,000	89.7560	8,975,578	10,000,000	10,000,000					4.650	4.694	MON	14,208	464,999	07/18/2022	03/22/2032
C7077#-AA-4	PG INVENTORY FINANCE LP			4	1.F PL	60,000,000	88.4970	53,098,331	60,000,000	60,000,000					4.459	4.459	MON	81,748	2,675,400	11/02/2021	10/20/2031
C7077#-AE-6	PG INVENTORY FINANCE LP			4	1.F PL	37,500,000	89.2960	33,486,089	37,500,000	37,500,000					4.753	4.800	MON	54,461	1,633,843	10/07/2021	10/20/2031
G1001#-AC-0	Artis LoanCo 1 PLC				2.C PL	35,000,000	101.2820	35,448,816	35,000,000	35,000,000					8.250	8.393	MON	160,417	2,449,999	11/07/2022	06/09/2026
G7741@-AA-8	SVF II FINCO (CAYMAN) LP			4	1.F Z	97,208,458	95.6880	93,016,954	97,208,458	97,208,458					6.000	6.006	JD	81,007	2,300,892	03/10/2022	08/20/2025
G8436*-AA-8	STAR NTS ISSUER 2022-1			4	2.B PL	46,847,450	99.0320	46,409,130	46,862,933	46,845,114		(2,954)			6.720	6.780	FMAN	358,658	3,558,321	07/21/2022	08/20/2037
Z00053-E0-6	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE)				5.B GI	18,004,843	97.1500	17,930,259	18,456,263	18,060,920		41,687			9.000	9.649	MJSD	4,614	2,724,723	10/21/2023	03/03/2029
Z00064-98-2	COP EXTERMINATORS ACQUISITIONS SR-UNSEC			4	1.G Z	3,004,435	97.3100	3,005,705	3,088,793	3,009,596		5,161			0.000	1.248	JAJO		68,832	09/30/2023	05/15/2034
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC				1.G Z	26,454,147	78.7830	20,841,477	26,454,147	26,454,147					4.250	4.288	MON	49,969		09/07/2021	06/15/2051
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A		A		1.F FE	1,712,948	98.1540	1,681,321	1,712,948	1,712,948					5.250	5.247	AO	22,482	89,930	09/09/2020	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A		A		2.B FE	819,224	101.4370	830,998	819,224	819,224					9.000	8.994	AO	18,433	73,730	09/09/2020	04/01/2027
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A		A		3.A FE	6,803,007	95.7270	6,512,336	6,803,007	6,803,007					4.750	4.750	MN	41,290	319,486	05/12/2021	05/15/2025
35100L-A*-9	FOUR SEAS L.P. SR-UNSEC			4	1.F PL	56,700,000	89.2110	50,582,392	56,700,000	56,700,000					4.949	4.998	MON	23,384	2,806,081	03/02/2021	02/28/2031
35100L-AB-4	SHINY 2017-1A A2 SEQ		A	4	1.F FE	50,000,000	94.0170	47,008,380	50,000,000	50,000,000					5.927	6.000	MON	24,696	2,963,500	08/10/2017	08/28/2027
428357-AA-5	HI FI MUSIC IP ISSUER II L P SERIES 2022-1A CLASS A2 144A		A	4	1.F FE	13,149,724	93.1800	12,253,198	13,150,000	13,103,943		(24,703)			3.939	3.778	FMAN	84,891	517,979	02/04/2022	02/01/2062
C8126#-AA-3	SG RECEIVABLES FINANCE LP A-SR-UNSEC				1.A PL	92,100,000	95.5270	87,980,219	92,100,000	92,100,000					4.030	4.061	MON	113,411	3,668,728	08/02/2021	04/20/2028
C8126#-AB-1	SG RECEIVABLES FINANCE LP B-SUB-UNSEC				1.F PL	5,400,000	95.5410	5,159,196	5,400,000	5,400,000					4.767	4.812	MON	7,866	232,063	08/02/2021	04/20/2028
C8126#-AD-7	SG RECEIVABLES FINANCE LP			4	1.A PL	23,356,000	88.5870	20,690,364	23,356,000	23,356,000					4.250	4.286	MON	27,573	1,017,768	01/26/2022	02/20/2031
C8126#-AJ-4	SG RECEIVABLES FINANCE LP			4	1.F PL	2,359,000	88.8020	2,094,850	2,359,000	2,359,000					5.000	5.051	MON	3,276	120,491	01/26/2022	02/20/2031
C8126#-AK-1	SG RECEIVABLES FINANCE LP			4	1.F PL	1,835,400	89.2610	1,638,299	1,835,400	1,835,400					5.250	5.306	MON	2,944	104,388	01/26/2022	02/20/2031
C8126#-AP-0	SG RECEIVABLES FINANCE LP			4	2.C PL	4,285,000	89.2030	3,822,352	4,285,000	4,285,000					5.750	5.819	MON	6,844	255,477	01/26/2022	02/20/2031
C8126#-AP-0	SG RECEIVABLES FINANCE LP			4	2.C Z		0.0000								5.750	0.000	MON			04/20/2022	02/20/2031
C8126#-AQ-8	SG RECEIVABLES FINANCE LP			4	2.C PL	1,774,500	90.2290	1,601,122	1,774,500	1,774,500					6.000	6.073	MON	2,958	106,766	01/26/2022	02/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00092D-AA-8	AGL CLO LTD SERIES 2023-27A CLASS A 144A		D	4	1.A FE	15,000,000	100.1160	15,017,355	15,000,000	15,000,000					7.142	7.202	JAJO	302,487		08/18/2023	10/21/2036
00092D-AC-4	AGL CLO LTD SERIES 2023-27A CLASS B 144A		D	4	1.B FE	18,160,000	100.3070	18,215,769	18,160,000	18,160,000					7.912	7.987	JAJO	405,829		08/18/2023	10/21/2036
00120N-AA-2	AGL CLO LTD SERIES 2023-25A CLASS A1 144A		D	4	1.A FE	3,500,000	100.4320	3,515,106	3,500,000	3,500,000					7.262	7.319	JAJO	140,583		05/09/2023	07/21/2036
00120N-AC-8	AGL CLO LTD SERIES 2023-25A CLASS B 144A		D	4	1.C FE	5,250,000	100.9990	5,302,458	5,250,000	5,250,000					8.012	8.083	JAJO	232,968		05/09/2023	07/21/2036
001210-AA-1	AGL CLO 19 LTD SERIES 2022-19A CLASS A1 144A		D	4	1.A FE	1,766,258	100.1450	1,787,588	1,785,000	1,767,577		1,320			7.012	7.315	JAJO	24,337	62,346	06/06/2023	07/21/2035
001210-AE-3	AGL CLO 19 LTD SERIES 2022-19A CLASS B2 144A		D	4	1.C FE	7,000,000	97.3350	6,813,443	7,000,000	7,000,000					5.450	5.485	JAJO	74,181	502,308	06/01/2022	07/21/2035
00140L-AJ-3	AIMCO SERIES 2020-12A CLASS CR 144A		D	4	1.F FE	4,000,000	99.1770	3,967,088	4,000,000	4,000,000					7.453	7.520	JAJO	62,935	273,885	02/02/2022	01/17/2032
008511-AN-7	AGL CLO 7 LTD SERIES 2020-7A CLASS BR 144A		D	4	1.C FE	982,500	100.2040	1,002,038	1,000,000	983,556		1,056			7.356	7.806	JAJO	15,733	18,377	07/26/2023	07/15/2034
00851T-AE-6	AGL CLO 1 LTD SERIES 2021-11A CLASS B1 144A		D		1.C FE	25,000,000	100.0650	25,016,325	25,000,000	25,000,000					7.356	7.422	JAJO	393,335	1,674,248	04/20/2021	04/15/2034
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A		D		1.A FE	7,500,000	99.9220	7,494,150	7,500,000	7,500,000					6.728	6.783	JAJO	102,319	457,950	03/16/2021	04/20/2034
00900C-AN-4	AIMCO SERIES 2017-AA CLASS BR 144A		D		1.C FE	16,500,000	98.9760	16,330,974	16,500,000	16,500,000					6.728	6.781	JAJO	222,018	1,082,754	03/16/2021	04/20/2034
00901F-AC-0	AIMCO SERIES 2021-16A CLASS B 144A		D	4	1.C FE	7,150,000	99.9830	7,148,770	7,150,000	7,150,000					7.315	7.380	JAJO	110,413	476,661	11/05/2021	01/17/2035
03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144		D		1.C FE	1,000,000	99.0990	990,987	1,000,000	1,000,000					6.946	7.004	JAJO	14,084	64,101	02/26/2021	10/20/2030
03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144		D		1.C FE	2,000,000	88.9380	1,778,756	2,000,000	2,000,000					2.350	2.356	JAJO	9,269	47,000	02/26/2021	10/20/2030
03768R-AJ-5	APIDOS CLO SERIES 2019-32A CLASS B2 144A		D	4	1.C FE	4,000,000	92.1420	3,685,692	4,000,000	4,000,000					3.557	3.571	JAJO	28,062	142,284	12/19/2019	01/20/2033
03770G-AA-4	APIDOS CLO SERIES 2022-42A CLASS A1 144A		D	4	1.A FE	20,000,000	100.7500	20,149,980	20,000,000	20,000,000					7.616	7.686	JAJO	308,864	1,177,765	11/29/2022	01/20/2036
03770G-AE-6	APIDOS CLO SERIES 2022-42A CLASS B 144A		D	4	1.C FE	18,000,000	100.7770	18,139,842	18,000,000	18,000,000					8.416	8.502	JAJO	307,177	1,178,388	11/29/2022	01/20/2036
03770M-AC-7	APIDOS CLO LTD SERIES 2023-45A CLASS B 144A		D	4	1.C FE	10,000,000	100.5350	10,053,530	10,000,000	10,000,000					7.930	8.006	JAJO	147,579	330,001	04/13/2023	04/26/2036
058521-AD-7	BLTN 2006-1A B1 SUB		D	4	6. *		0.0100	500	5,000,000						7.512	0.000	MON			12/31/2008	05/02/2036
06759U-AA-1	BABSON CLO LTD SERIES 2022-2A CLASS A 144A		D	4	1.A FE	4,150,845	100.2380	4,164,901	4,155,000	4,150,896		51			7.194	7.283	JAJO	63,933	74,654	10/04/2023	07/15/2035
06762H-AA-5	BABSON CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	3,531,465	100.1690	3,540,974	3,535,000	3,531,751		286			7.166	7.247	JAJO	51,366	149,410	10/04/2023	04/20/2036
07132M-AE-7	BATTALION CLO LTD SERIES 2017-11A CLASS ER 144A		D	4	3.C FE	811,520	85.7930	857,926	1,000,000	811,520		891	188,654		12.510	17.415	JAJO	23,978	120,200	01/20/2022	04/24/2034
08186E-AC-2	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS B1 144A		D	4	1.C FE	10,000,000	100.9000	10,089,950	10,000,000	10,000,000					8.478	8.566	JAJO	160,144	689,125	11/21/2022	01/25/2036
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL		D		1.G FE	54,763,217	93.6640	51,293,626	54,763,217	54,763,217					4.080	4.101	JAJO	502,726	5,370,411	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC		D		1.G FE	56,730,027	92.3600	52,395,795	56,730,027	56,730,027					4.180	4.202	JAJO	533,546	4,909,655	03/19/2018	04/07/2028
12547L-AQ-1	CIFC FUNDING LTD SERIES 2020-2A CLASS BR 144A		D		1.C FE	18,345,000	99.6260	18,276,353	18,345,000	18,345,000					7.278	7.339	JAJO	270,732	1,222,425	08/27/2021	10/20/2034
12547L-AS-7	CIFC FUNDING LTD SERIES 2020-2A CLASS CR 144A		D		1.F FE	870,000	100.3190	872,778	870,000	870,000					7.728	7.800	JAJO	13,633	61,943	08/27/2021	10/20/2034
12547L-AU-2	CIFC FUNDING LTD SERIES 2020-2A CLASS DR 144A		D		2.C FE	2,640,000	100.4950	2,653,068	2,640,000	2,640,000					8.728	8.820	JAJO	46,723	214,732	08/27/2021	10/20/2034
12555Q-AS-5	CIFC FUNDING LTD SERIES 2020-1A CLASS BR 144A		D		1.C FE	5,625,000	99.8970	5,619,218	5,625,000	5,625,000					7.306	7.371	JAJO	87,899	373,868	07/22/2021	07/15/2036
12555Q-AW-6	CIFC FUNDING LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	2,125,000	99.4220	2,112,724	2,125,000	2,125,000					8.756	8.849	JAJO	39,797	172,394	07/22/2021	07/15/2036
12559D-AE-1	CIFC FUNDING LTD SERIES 2020-1A CLASS ER 144A		D		3.C FE	500,000	99.8720	499,360	500,000	500,000					11.906	12.078	JAJO	12,733	56,488	07/22/2021	07/15/2036
12563Y-AC-3	CIFC FUNDING LTD SERIES 2021-2A CLASS B 144A		D		1.C FE	4,375,000	98.9900	4,330,813	4,375,000	4,375,000					7.106	7.167	JAJO	66,494	281,939	03/05/2021	04/15/2034
12567Q-AA-0	CIFC FUNDING LTD SERIES 2022-2A CLASS E 144A		D	4	3.C FE	1,000,000	101.0100	1,010,097	1,000,000	1,000,000					12.397	12.584	JAJO	25,482	118,967	02/18/2022	04/19/2035
12569E-AJ-6	CIFC FUNDING LTD SERIES 2022-7A CLASS C 144A		D	4	1.F FE	2,250,000	101.5280	2,284,387	2,250,000	2,250,000					9.262	9.366	JAJO	41,096	179,126	10/14/2022	10/22/2035
12569E-AL-1	CIFC FUNDING LTD SERIES 2022-7A CLASS D 144A		D	4	2.C FE	4,250,000	102.1130	4,339,786	4,250,000	4,250,000					10.762	10.903	JAJO	88,935	396,432	10/14/2022	10/22/2035
12575R-AA-8	CIFC FUNDING LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	20,000,000	100.1150	20,023,080	20,000,000	20,000,000					7.094	7.150	JAJO	264,050		09/14/2023	10/15/2036
12575R-AB-6	CIFC FUNDING LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	30,000,000	100.2530	30,075,810	30,000,000	30,000,000					7.694	7.761	JAJO	429,574		09/14/2023	10/15/2037
14016L-AA-4	CAPITAL FOUR US CLO SERIES 2022-2A CLASS A1 144A		D	4	1.A FE	35,000,000	100.7280	35,254,695	35,000,000	35,000,000					7.912	7.988	JAJO	538,451	2,133,125	11/22/2022	01/21/2035
14016L-AE-6	CAPITAL FOUR US CLO SERIES 2022-2A CLASS B 144A		D	4	1.C FE	5,000,000	101.0030	5,050,140	5,000,000	5,000,000					8.762	8.851	JAJO	87,598	339,322	11/22/2022	01/21/2035
149791-AS-4	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS B1R 144A		D		1.C FE	4,150,000	99.7650	4,140,243	4,150,000	4,150,000					7.314	7.379	JAJO	64,083	276,659	06/28/2021	07/17/2034
149791-BB-0	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	5,250,000	100.4920	5,275,851	5,250,000	5,250,000					8.765	8.857	JAJO	97,144	427,178	06/28/2021	07/17/2034
171510-AA-8	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS E1		D	4	3.A FE	11,000,000	95.4140	10,495,564	11,000,000	11,000,000					14.174	12.999	JAJO	303,165	1,502,049	12/12/2019	01/23/2032
171518-AA-1	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS E 144A		D		3.C FE	13,720,000	93.4330	13,080,574	14,000,000	13,769,600		15,689			13.820	14.528	JAJO	370,849	1,868,742	11/04/2021	10/24/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17180W-AG-0	CIFC FUNDING LTD SERIES 2018-2A CLASS C 144A		D	4	2.C FE	1,183,213	100.4920	1,281,274	1,275,000	1,196,719		11,374			8.527	10.169	JAJO	22,047	101,119	09/16/2022	04/20/2031
236057-AG-0	DANBY PARK CLO LTD SERIES 2022-1A CLASS D 144A		D	4	2.C FE	4,752,000	101.7090	4,882,027	4,800,000	4,758,245		5,965			10.742	11.062	JAJO	100,258	456,139	10/13/2022	10/21/2035
236057-AJ-4	DANBY PARK CLO LTD SERIES 2022-1A CLASS A1B 144A		D	4	1.A FE	10,000,000	99.7250	9,972,520	10,000,000	10,000,000					6.034	6.076	JAJO	117,328	553,117	10/13/2022	10/21/2035
26251V-AA-0	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS A 144A		D	4	1.A FE	7,740,000	100.1310	8,010,464	8,000,000	8,132,172		395,527			6.834	6.486	JAJO	116,935	586,440	11/09/2022	07/15/2037
29001L-AN-1	ELMWOOD CLO II LTD SERIES 2019-2A CLASS BR 144A		D		1.C FE	18,400,000	100.2450	18,445,117	18,400,000	18,400,000					7.328	7.393	JAJO	273,409	1,235,419	03/26/2021	04/20/2034
29001Y-AA-1	ELMWOOD CLO 22 LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	24,503,936	100.5220	24,643,974	24,516,000	24,507,140		3,204			7.195	7.266	JAJO	372,386	938,098	05/22/2023	04/17/2036
29002A-AG-9	Elmwood CLO 20 Ltd Series 22-7A		D	4	1.F FE	3,000,000	100.4330	3,012,984	3,000,000	3,000,000					9.253	9.356	JAJO	58,601	252,826	09/19/2022	10/17/2034
29002A-AJ-3	Elmwood CLO 20 Ltd Series 22-7A		D	4	2.C FE	1,300,000	100.5490	1,307,136	1,300,000	1,300,000					10.503	10.637	JAJO	28,824	125,402	09/19/2022	10/17/2034
29003E-AC-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS B 144A		D		1.C FE	12,284,000	99.8830	12,485,338	12,500,000	12,314,005		27,889			7.228	7.634	JAJO	183,205	826,605	12/01/2022	01/20/2034
29004J-AL-7	ELMWOOD CLO 19 LTD SERIES 2022-6A CLASS AR 144A		D	4	1.A FE	8,582,800	100.4630	8,639,775	8,600,000	8,583,509		709			7.103	7.204	JAJO	150,719		10/04/2023	10/17/2036
29244C-AA-6	EMPOWER CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	25,000,000	100.4750	25,118,650	25,000,000	25,000,000					7.478	7.546	JAJO	353,138	929,012	03/14/2023	04/25/2036
29244C-AC-2	EMPOWER CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	5,000,000	100.5970	5,029,860	5,000,000	5,000,000					7.978	8.056	JAJO	75,350	198,511	03/14/2023	04/25/2036
29247B-AG-2	EMPOWER CLO LTD SERIES 2023-2A CLASS B 144A		D	4	1.C FE	4,000,000	100.8360	4,033,432	4,000,000	4,000,000					8.144	8.222	JAJO	118,918		07/18/2023	07/15/2036
362943-AA-0	GALAXY CLO LTD SERIES 2023-32A CLASS AN 144A		D	4	1.A FE	5,000,000	100.0760	5,003,805	5,000,000	5,000,000					7.146	7.203	JAJO	58,556		09/22/2023	10/20/2036
362943-AC-6	GALAXY CLO LTD SERIES 2023-32A CLASS B 144A		D	4	1.C FE	10,600,000	99.8020	10,578,980	10,600,000	10,600,000					7.716	7.784	JAJO	134,041		09/22/2023	10/20/2036
36320H-AA-7	GALAXY CLO LTD SERIES 2023-31A CLASS A 144A		D	4	1.A FE	4,500,000	100.4080	4,518,338	4,500,000	4,500,000					7.254	7.318	JAJO	69,819	172,986	02/16/2023	04/15/2036
36320U-AN-0	GALAXY CLO LTD SERIES 2018-27A CLASS B2R 144A		D	4	1.A FE	15,000,000	90.4290	13,564,395	15,000,000	15,000,000					2.402	2.410	FMAN	45,045	360,360	08/31/2020	05/16/2031
38138R-AC-9	GOLDENTREE LOAN MANAGEMENT SERIES 2021-11A CLASS F 144A		D	4	4.C FE	937,000	86.0450	860,446	1,000,000	946,491		5,191			13.178	14.698	JAJO	26,722	126,456	01/13/2022	10/20/2034
38179M-AA-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2023-66A CLASS A 144A		D	4	1.A FE	39,975,000	100.2450	40,098,120	40,000,000	39,984,207		9,207			7.328	7.402	JAJO	553,688	1,538,979	07/20/2023	04/25/2036
44040H-AB-8	HORZN 2019-1 B SUB		D	4	3.B FE	1,945,543	63.3980	2,119,366	3,342,949	1,945,543			60,220		4.703	50.149	MON	6,988	157,219	06/21/2019	07/15/2039
45605P-AM-0	BIND 2016-1A 3 SEQ		D	4	2.B FE	8,000,667	86.7460	6,940,259	8,000,667	8,000,667					5.235	5.266	JAJO	88,421	532,341	05/05/2016	04/15/2026
46091X-AE-0	INVESCO CLO LTD SEREIS 2023-4A CLASS B 144A		D	4	1.C FE	6,750,000	100.1130	6,757,601	6,750,000	6,750,000					7.995	8.061	JAJO	28,482		11/08/2023	01/18/2037
460988-AC-2	INVESCO CLO 2022 1 LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	6,705,000	98.9620	6,927,326	7,000,000	6,741,814		34,106			7.216	8.164	JAJO	102,425	464,441	01/06/2023	04/20/2035
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD		D		2.C FE	10,570,351	93.8850	9,923,955	10,570,351	10,570,351					5.625	5.665	JAJO	133,781	594,582	11/21/2016	01/08/2027
470170-AE-1	NCB JAMAICA		D	4	2.C FE	22,000,000	93.8990	20,657,826	22,000,000	22,000,000					6.120	6.167	JAJO	321,640	1,346,400	08/22/2022	10/07/2032
481950-AA-1	KKR FINANCIAL CLO LTD SERIES 44A CLASS A1 144A		D	4	1.A FE	17,500,000	100.0920	17,516,100	17,500,000	17,500,000					7.266	7.321	JAJO	10,596		11/22/2023	01/20/2036
48255V-AA-0	KKR FINANCIAL CLO LTD SERIES 2023-46A CLASS A1A 144A		D	4	1.A FE	9,945,000	100.2440	10,024,410	10,000,000	9,956,125		11,125			7.266	7.467	JAJO	147,335	403,668	05/23/2023	04/20/2035
48661K-AA-2	KAYNE CLO SERIES 2019-6A CLASS E 144A		D	4	3.C FE	472,000	101.0250	505,126	500,000	476,010		2,882			13.208	14.723	JAJO	13,391	63,380	08/09/2022	01/20/2033
55283L-AA-3	MAPSL 2019-1A A SEQ		D	4	2.C	2,368,696	90.5420	2,144,708	2,368,734	2,368,716		6			4.458	4.500	MON	4,693	105,598	02/20/2019	03/15/2044
557910-AA-4	MADISON PARK FUNDING LTD SERIES 2022-60A CLASS A1 144A		D	4	1.A FE	20,000,000	100.6750	20,135,040	20,000,000	20,000,000					7.578	7.648	JAJO	286,288	1,196,580	11/28/2022	10/25/2035
557910-AE-6	MADISON PARK FUNDING LTD SERIES 2022-60A CLASS B 144A		D	4	1.C FE	20,000,000	100.9580	20,191,620	20,000,000	20,000,000					8.396	8.481	JAJO	317,163	1,329,912	11/28/2022	10/25/2035
55817H-AN-9	MADISON PARK FUNDING LTD SERIES 2022-62A CLASS AR 144A		D	4	1.A FE	4,999,500	100.2530	5,012,655	5,000,000	4,999,425		(75)			7.253	7.320	JAJO	76,558	91,463	10/11/2023	07/17/2036
55819F-AN-1	MADISON PARK FUNDING LTD SERIES 2022-55A CLASS B2 144A		D	4	1.C FE	5,500,000	99.7530	5,486,410	5,500,000	5,500,000					5.544	5.582	JAJO	61,831	362,516	07/06/2022	07/18/2035
55819P-BA-6	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS C2R 144A		D	4	1.F FE	6,250,000	100.4530	6,278,338	6,250,000	6,250,000					8.294	8.377	JAJO	112,313	480,384	02/25/2022	04/15/2035
55819P-BC-2	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS D2R 144A		D	4	2.C FE	742,500	99.9630	749,722	750,000	743,372		543			10.854	11.176	JAJO	17,636	77,059	02/25/2022	04/15/2035
55820J-BG-4	MADISON PARK FUNDING LTD SERIES 2016-21A CLASS A2RR 144		D	4	1.C FE	5,500,000	100.0120	5,500,660	5,500,000	5,500,000					7.306	7.371	JAJO	85,945	365,559	10/26/2021	10/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55952A-AA-7	MAGNETITE CLO LTD SERIES 2023-37A CLASS A 144A		D	4	1.A FE	20,000,000	99.9460	19,989,220	20,000,000	20,000,000					7.066	7.118	JAJO	344,693		08/31/2023	10/20/2036
55952A-AC-3	MAGNETITE CLO LTD SERIES 2023-37A CLASS B 144A		D	4	1.C FE	26,200,000	100.2200	26,257,745	26,200,000	26,200,000					7.716	7.780	JAJO	493,176		08/31/2023	10/20/2036
55953Y-AA-4	MAGNETITE CLO LTD SERIES 2022-33A CLASS A 144A		D	4	1.A FE	19,739,241	100.1910	20,438,664	20,399,619	19,845,876		91,365			6.916	7.646	JAJO	286,079	1,534,635	11/09/2022	07/20/2035
55954T-AS-5	MAGNETITE CLO LTD SERIES 2022-35A CLASS BR 144A		D	4	1.C FE	12,000,000	100.2940	12,035,244	12,000,000	12,000,000					7.778	7.852	JAJO	176,306		10/10/2023	10/25/2036
56564R-AA-8	MAPSL 2018-1A A SEQ		D	4	1.G FE	3,990,962	89.7660	3,582,641	3,991,104	3,991,062		25			4.212	4.250	MON	7,471	168,105	04/26/2018	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB		D	4	2.C FE	744,875	72.0740	832,500	1,155,060	744,875					5.193	47.982	MON	2,666	59,982	04/26/2018	05/15/2043
62848F-AG-7	MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY		D	4	1.C FE	2,500,000	90.7080	2,267,688	2,500,000	2,500,000					2.750	2.759	JAJO	13,559	68,750	08/16/2018	10/20/2030
64131T-AQ-7	NEUBERGER BERMAN CLO LTD SERIES 2017-16SA CLASS BR 144A		D		1.C FE	4,500,000	98.7230	4,442,549	4,500,000	4,500,000					7.056	7.116	JAJO	67,913	287,719	03/03/2021	04/15/2034
64132Y-AS-1	NEUBERGER BERMAN CLO LTD SERIES 2019-34A CLASS BR 144A		D	4	1.C FE	2,496,000	99.2540	2,580,609	2,600,000	2,510,336		13,383			7.166	8.087	JAJO	37,780	171,189	12/02/2022	01/20/2035
64133G-AX-8	NEUBERGER BERMAN CLO LTD SERIES 2020-37A CLASS DR 144A		D		2.C FE	1,750,000	99.2730	1,737,272	1,750,000	1,750,000					8.528	8.616	JAJO	30,262	138,792	05/26/2021	07/20/2031
64134J-AG-8	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS D 144A		D		2.C FE	2,045,900	98.8240	2,025,892	2,050,000	2,047,021		424			8.415	8.532	JAJO	37,371	159,052	06/23/2021	04/16/2033
64135G-AE-8	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS B 144A		D	4	1.C FE	11,500,000	99.3940	11,430,287	11,500,000	11,500,000					7.178	7.241	JAJO	155,927	767,736	02/22/2022	04/25/2036
64135G-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS D 144A		D	4	2.C FE	1,000,000	99.1870	991,873	1,000,000	1,000,000					8.578	8.668	JAJO	16,203	80,952	02/22/2022	04/25/2036
64135L-AA-5	NEUBERGER BERMAN CLO LTD SERIES 2023-53A CLASS E 144A		D	4	3.C FE	1,000,000	100.9190	1,009,189	1,000,000	1,000,000					13.024	13.210	JAJO	16,642		10/20/2023	10/24/2032
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A		D		1.A FE	3,500,000	100.1240	3,504,333	3,500,000	3,500,000					6.817	6.874	JAJO	48,385	216,900	06/17/2021	07/20/2034
67098U-AQ-8	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS BR 144A		D		1.C FE	18,750,000	100.2460	18,796,106	18,750,000	18,750,000					7.327	7.393	JAJO	278,595	1,258,918	06/17/2021	07/20/2034
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A		D		1.C FE	10,000,000	99.4390	9,943,850	10,000,000	10,000,000					7.315	7.380	JAJO	156,430	664,653	06/17/2021	07/15/2034
67591Y-AN-9	OCTAGON INVESTMENT PARTNERS SERIES 2018-1A CLASS A3BR 144A		D	4	1.C FE	5,000,000	89.4830	4,474,170	5,000,000	5,000,000					2.390	2.396	JAJO	23,568	119,500	08/20/2020	07/20/2030
67707G-AG-4	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS B2 144A		D		1.C FE	12,000,000	86.5390	10,384,668	12,000,000	12,000,000					2.319	2.326	JAJO	56,429	278,280	01/27/2021	01/18/2034
67707L-AG-3	OAK HILL CREDIT PARTNERS SERIES 2021-10A CLASS B 144A		D	4	1.C FE	6,650,000	100.2460	6,666,352	6,650,000	6,650,000					7.307	7.372	JAJO	101,233	445,370	11/22/2021	01/18/2036
69356J-A*-4	PG RECEIVABLES FINANCE LP SR-UNSEC		D		1.A FE	46,597,000	99.6540	46,435,970	46,597,000	46,597,000					3.968	3.995	MON	56,496	1,848,968	01/29/2020	07/21/2025
69356J-A@-2	PG RECEIVABLES FINANCE LP SR-UNSEC		D	4	1.A PL	62,500,000	97.6140	61,008,960	62,500,000	62,500,000					4.459	4.495	MON	85,155	2,786,875	09/02/2020	02/20/2026
69688F-AJ-9	PALMER SQUARE CLO LTD SERIES 2021-3A CLASS B 144A		D	4	1.C FE	3,550,000	100.2450	3,558,683	3,550,000	3,550,000					7.306	7.371	JAJO	55,474	235,952	10/29/2021	01/15/2035
69689Q-AC-9	PALMER SQUARE CLO LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	10,000,000	99.7390	9,973,920	10,000,000	10,000,000					7.216	7.279	JAJO	146,321	663,487	01/24/2022	04/20/2035
69690A-AA-5	PALMER SQUARE CLO LTD SERIES 2022-3A CLASS A1 144A		D	4	1.A FE	1,499,250	100.3100	1,504,646	1,500,000	1,499,316		66			7.216	7.291	JAJO	21,948	53,284	06/12/2023	07/20/2035
69700Y-AA-1	PALMER SQUARE CLO LTD SERIES 2022-4A CLASS E 144A		D	4	3.C FE	474,850	102.7510	513,755	500,000	477,277		2,145			13.978	15.242	JAJO	14,173	63,108	10/13/2022	10/20/2035
69702T-AA-0	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	17,500,000	100.4500	17,578,715	17,500,000	17,500,000					7.316	7.381	JAJO	259,610	788,389	01/19/2023	01/20/2036
69702T-AC-6	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	9,000,000	100.5930	9,053,343	9,000,000	9,000,000					8.016	8.094	JAJO	146,289	446,057	01/19/2023	01/20/2036
69702U-AA-7	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS E 144A		D	4	3.C FE	1,485,000	102.3220	1,534,827	1,500,000	1,486,579		1,579			13.496	13.909	JAJO	41,050	127,316	01/19/2023	01/20/2036
70556R-AD-3	PEGCAP 1997 5 A-3 CDO-CF-CBO-HY		D	4	6. *		0.0100	1	9,165						7.889	0.000	FMAN			12/31/2009	11/15/2027
723332-AB-8	PINETREE CDO LTD 2005 1A A1J FLT CDO ABS-MBS		D	4	6. *		0.0100	600	6,000,000						6.126	0.000	JAJO			06/30/2008	10/05/2045
74923V-AA-8	RAD CLO LTD SERIES 2023-22A CLASS A1 144A		D	4	1.A FE	8,000,000	100.3820	8,030,584	8,000,000	8,000,000					7.169	7.219	JAJO	63,725		10/27/2023	01/20/2037
75888E-AA-6	REGATTA XIX FUNDING LTD SERIES 2022-1A CLASS A1 144A		D	4	1.A FE	9,735,000	99.7820	9,978,200	10,000,000	9,762,842		27,842			6.736	7.372	JAJO	136,587	479,802	03/15/2023	04/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75888T-AE-5	REGATTA XVI FUNDING LTD SERIES 2019-2A CLASS B 144A		D	4	1.C FE	14,887,500	100.2490	15,037,290	15,000,000	14,894,459		6,959			7.705	7.940	JAJO	247,217	288,909	07/27/2023	01/15/2033
75973F-AA-9	RENEW 2018-1 A SEQ		D	4	1.A FE	10,616,425	92.3620	9,809,302	10,620,452	10,617,304		155			3.950	3.986	MON	12,818	436,570	06/12/2018	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ		D	4	1.A FE	1,322,227	91.9800	1,216,504	1,322,576	1,324,353		(99)			3.670	3.679	MON	1,483	50,195	04/21/2017	09/20/2052
77341X-AA-1	ROCKFORD TOWER CLO LTD SERIES 2022-3A CLASS A 144A		D	4	1.A FE	39,950,000	100.3570	40,142,760	40,000,000	39,971,617		21,617			7.766	7.861	JAJO	629,894	2,317,871	12/08/2022	01/20/2035
77341X-AC-7	ROCKFORD TOWER CLO LTD SERIES 2022-3A CLASS B1 144A		D	4	1.C FE	18,100,000	100.6690	18,221,089	18,100,000	18,100,000					8.566	8.655	JAJO	314,389	1,163,068	12/08/2022	01/20/2035
83011L-AC-0	SIXTH STREET CLO LTD SERIES 2023-22A CLASS B 144A		D	4	1.C FE	12,300,000	100.8880	12,409,224	12,300,000	12,300,000					7.912	7.985	JAJO	191,908	552,889	02/03/2023	04/22/2036
85573L-AA-9	STARR 2019-1 A SEQ		D	4	2.A FE	6,091,002	90.9360	5,492,035	6,039,466	6,044,249		(7,708)			4.089	4.046	MON	10,976	243,212	06/06/2023	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB		D	4	3.A FE	3,628,549	87.3740	3,148,362	3,603,313	3,611,061		(3,474)			5.095	4.949	MON	8,160	183,589	03/17/2021	03/15/2044
86217R-AA-6	STORM KING PARK CLO LTD SERIES 2022-1A CLASS A1 144A		D	4	1.A FE	3,974,600	100.5260	4,021,040	4,000,000	3,979,938		4,916			7.444	7.635	JAJO	63,686	286,297	11/28/2022	10/15/2035
872373-AA-3	TCW GEM LTD SERIES 2023-1A CLASS A1N 144A		D	4	1.A FE	20,500,000	100.7860	20,661,048	20,500,000	20,500,000					7.460	7.528	JAJO	267,627	965,972	01/24/2023	04/28/2036
872373-AG-0	TCW GEM LTD SERIES 2023-1A CLASS B1 144A		D	4	1.C FE	14,500,000	100.3170	14,545,951	14,500,000	14,500,000					8.190	8.272	JAJO	207,821	752,639	01/24/2023	04/28/2036
87245W-AE-1	TIASF 2003 2A C2 SUB STEP CDO ABS-MB		C	4	6. *		0.0100	423	4,206,389						8.060	0.000	FMAN			11/30/2007	02/10/2038
87248W-AN-8	TICP CLO LTD SERIES 2017-8A CLASS A2R 144A		D		1.C FE	7,000,000	99.8840	6,991,894	7,000,000	7,000,000					7.378	7.444	JAJO	104,724	473,552	10/29/2021	10/20/2034
87250C-AN-7	TICP CLO LTD SERIES 2019-14A CLASS A2R 144A		D	4	1.C FE	1,473,351	98.9520	1,504,063	1,520,000	1,477,886		4,535			7.328	8.084	JAJO	22,586	79,168	03/23/2023	10/20/2032
87251P-AA-5	TCW GEM LTD SERIES 2023-2A CLASS A1 144A		D	4	1.A FE	13,000,000	100.6730	13,087,529	13,000,000	13,000,000					7.266	7.328	JAJO	274,459		08/14/2023	10/20/2036
87251P-AE-7	TCW GEM LTD SERIES 2023-2A CLASS B 144A		D	4	1.C FE	13,000,000	100.5000	13,065,000	13,000,000	13,000,000					8.066	8.143	JAJO	304,793		08/14/2023	10/20/2036
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	19,992,500	100.5620	20,112,460	20,000,000	19,994,846		2,346			7.212	7.281	JAJO	292,484	706,319	04/28/2023	04/20/2036
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	11,072,250	100.4950	11,129,799	11,075,000	11,072,533		283			7.716	7.793	JAJO	173,279	420,657	05/11/2023	04/20/2036
88330P-AG-5	THAYER PARK CLO LTD SERIES 2017-1A CLASS ER 144A		D		4.C FE	720,000	92.0920	690,687	750,000	724,735		1,974			14.548	15.644	JAJO	22,125	105,260	02/26/2021	04/20/2034
88606W-AA-0	TBOLT 2017-A A STEP SEQ		D	4	2.A FE	3,355,388	92.7610	3,112,609	3,355,529	3,355,516		26			4.212	4.251	MON	6,282	141,335	04/25/2017	05/17/2032
913318-AE-1	UNITY PEACE PARK CLO LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	972,000	100.2460	1,002,460	1,000,000	974,508		2,508			7.416	8.093	JAJO	15,038	53,137	03/23/2023	04/20/2035
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A		D	4	1.A FE	22,273,014	95.6980	21,314,829	22,273,014	22,273,014					1.842	1.845	JAJO	80,914	410,269	08/11/2020	04/20/2031
C7077@-AA-6	PG RECEIVABLES FINANCE LP		D		1.A PL	11,900,000	100.0000	11,900,000	11,900,000	11,900,000					6.868	6.967	MON	24,973		09/12/2023	05/20/2030
C7077@-AC-2	PG RECEIVABLES FINANCE LP		D	4	1.A Z	2,350,000	99.9390	2,348,558	2,350,000	2,350,000					7.353	7.467	MON	5,280		09/12/2023	05/20/2030
L8954#-AA-0	TACHE SECURITIES SARL		D	4	1.F PL	55,000,000	106.7480	58,711,430	55,000,000	55,000,000					7.400	7.515	MON	101,750	2,374,165	11/30/2022	05/22/2030
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,555,668,872	XXX	15,362,863,152	16,750,902,071	16,559,016,090		10,847,054	686,256		XXX	XXX	XXX	93,438,059	644,247,816	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						145,802,659,244	XXX	133,171,705,098	146,937,563,223	145,488,908,659	(2,071,743)	35,011,654	107,527,105	141,611,880	XXX	XXX	XXX	1,239,525,441	5,747,064,321	XXX	XXX
020002-AU-5	ALLSTATE CORP JR SUBORDINATED			1	2.C FE	14,971,260	99.3720	14,905,827	15,000,000	14,969,553		(180)			6.500	6.512	MN	124,583	975,000	05/04/2007	05/15/2057
037389-AK-9	AON CORP CO.GUARNT				2.C FE	10,000,000	106.7360	10,673,610	10,000,000	10,000,000					8.205	8.205	JJ	410,250	820,500	07/01/2009	01/01/2027
05463H-AC-5	AXIS SPECIALTY FINANCE SERIES HYB			1	2.B FE	24,500,000	83.1130	20,362,582	24,500,000	24,500,000					4.900	4.886	JJ	553,564	1,200,500	12/03/2019	01/15/2040
381427-AA-1	GOLDMAN SACHS CAPITAL II LTD GUARNT				3.A FE	15,000,000	83.2220	12,483,300	15,000,000	12,483,300	1,213,200				6.406	0.000	MJSD	82,747	911,186	05/08/2007	01/01/9999
38143V-AA-7	GOLDMAN SACHS CAPITAL I LTD GUARNT			1	2.C FE	50,054,249	105.0580	52,529,198	50,000,000	50,029,160		(2,141)			6.345	6.337	FA	1,198,500	3,172,500	03/01/2006	02/15/2034
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.85				6. *		0.0100	2,000	20,000,000						5.750	0.000	JJ			06/30/2012	12/30/2049
70213B-AC-5	PARTNERRE FINANCE B LLC HYB			2	2.A FE	24,750,000	85.1240	21,068,287	24,750,000	24,750,000					4.500	4.500	AO	278,438	1,113,750	09/17/2020	10/01/2050
744320-BH-4	PRUDENTIAL FINANCIAL INC			2	2.B FE	26,110,000	86.6940	22,635,822	26,110,000	26,110,000					3.700	3.480	AO	241,518	966,070	08/18/2020	10/01/2050
744320-BJ-0	PRUDENTIAL FINANCIAL INC HYB			1	2.B FE	34,100,000	93.9810	32,047,541	34,100,000	34,100,000					5.125	5.113	FA	587,396	1,747,625	02/23/2022	03/01/2052
903312-AA-4	USB REALTY CORP JR SUBORDINATED			1	2.B FE	19,999,200	73.5000	14,700,000	20,000,000	14,700,000	(575,000)				6.407	6.408	JAJO	277,649	1,233,165	12/18/2006	01/01/9999
949746-NL-1	WELS FARGO CO NEW ALT TIER				2.B FE	44,321,375	101.4330	35,501,507	35,000,000	44,238,304		(24,359)			5.950	4.650	JD	92,556	2,082,500	03/30/2020	12/01/2086

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05533U-AE-8	BBVA BANCOMER SA TEXAS SUBORD		D	1	3.B FE	384,000	98.4080	393,631	400,000	391,567		1,177			5.350	5.779	MN	2,913	21,400	04/21/2016	11/12/2029
05533U-AF-5	BBVA BANCOMER SA TEXAS SUBORD		D	2	3.B FE	24,254,269	90.5980	22,083,141	24,375,000	24,291,106		7,117			5.125	5.173	JJ	569,089	1,249,219	12/12/2019	01/18/2033
05973J-AA-8	BANCO NACIONAL COM EXT SERIES 144A HYB		D	1	3.B FE	32,994,000	85.0730	30,243,370	35,550,000	33,523,201		508,725			2.720	4.391	FA	376,040	966,960	12/09/2022	08/11/2031
06326B-AA-7	BANK LEUMI LE ISRAEL SERIES 144A		D	1	2.B FE	19,181,875	90.2650	17,218,049	19,075,000	19,113,971		(23,098)			3.275	3.145	JJ	263,765	624,706	12/15/2020	01/29/2031
482466-AG-4	HANA BANK SERIES 144A HYB		D	2	2.C FE	9,350,000	90.5370	8,465,249	9,350,000	9,350,000					3.500	3.500	AO	65,450	327,250	10/12/2021	01/01/9999
64132N-AA-4	NETWORK I2I LTD SERIES 144A		D	2	3.B FE	3,500,000	98.5430	3,449,005	3,500,000	3,500,000					5.650	5.650	AO	41,747	197,750	10/08/2019	01/01/9999
64132N-AC-0	NETWORK I2I LTD SERIES 144A HYB		D	2	3.B FE	4,994,400	92.7500	4,637,500	5,000,000	4,994,400					3.975	3.979	JD	15,458	198,750	02/24/2021	01/01/9999
87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT		D	2	1.F FE	10,800,000	95.5000	10,314,000	10,800,000	10,800,000					5.000	5.000	AO	133,500	540,000	03/26/2019	04/02/2049
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD		D	2	2.C FE	16,325,000	88.5490	14,455,592	16,325,000	16,325,000					3.077	3.077	AO	117,208	502,320	03/24/2021	04/07/2031
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						385,589,628	XXX	348,169,211	398,835,000	378,169,562	638,200	467,241			XXX	XXX	XXX	5,432,371	18,851,151	XXX	XXX
054536-AA-5	AXA SA SUBORD		D		1.G FE	109,860,765	120.3480	118,242,141	98,250,000	103,564,847		(562,798)			8.600	7.584	JD	375,533	8,449,500	02/21/2003	12/15/2030
054536-AC-1	AXA SA JR SUBORDINATED		D	1	2.A FE	8,051,580	107.9770	19,435,799	18,000,000	8,051,580					6.379	14.261	JD	54,222	1,148,220	12/31/2008	01/01/9999
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						117,912,345	XXX	137,677,940	116,250,000	111,616,427		(562,798)			XXX	XXX	XXX	429,755	9,597,720	XXX	XXX
1309999999. Total - Hybrid Securities						503,501,973	XXX	485,847,151	515,085,000	489,785,989	638,200	(95,557)			XXX	XXX	XXX	5,862,126	28,448,871	XXX	XXX
67100*-AA-6	(OMNI LIHTC) ONY FUNDING LLC			4	1.F FE	154,649,238	90.6260	140,151,700	154,649,238	154,649,238					4.200	4.222	JAJO	1,389,266	6,553,907	01/14/2021	12/31/2037
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						154,649,238	XXX	140,151,700	154,649,238	154,649,238					XXX	XXX	XXX	1,389,266	6,553,907	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						154,649,238	XXX	140,151,700	154,649,238	154,649,238					XXX	XXX	XXX	1,389,266	6,553,907	XXX	XXX
000000-00-0	MSM ACQUISITIONS INC Revolver				4.A PL	8,053,348	94.5910	7,623,328	8,059,211	8,054,408		946			10.760	11.037	N/A	86,924	470,135	11/27/2023	12/09/2026
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan				2.B PL	3,769,615	95.5680	3,638,943	3,807,692	3,780,736		5,446			10.900	11.453	N/A	36,977	366,921	11/05/2021	08/02/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN				3.B PL	1,990,000	98.5090	1,960,339	1,990,000	1,990,000					11.217	11.540	N/A	39,063	113,847	04/27/2023	01/01/2040
05350N-AL-8	AVANTOR INC Term B5				3.A FE	9,578,062	100.3480	9,701,906	9,668,309	9,603,444		14,160			7.720	8.175	N/A	6,220	708,941	09/19/2022	11/06/2027
08078U-AH-6	BELRON FINANCE US LLC TERM B				3.B FE		100.3130								0.000	0.000	N/A	101,046		05/18/2023	04/18/2029
16115E-AQ-0	CHART INDUSTRIES TERM B				4.A FE		0.0000					7,552			0.000	0.000	N/A				12/08/2029
17178H-AN-2	CIENA CORP TERM B				3.A FE	2,475,063	100.3960	2,497,351	2,487,500	2,476,732		1,670			7.858	8.200	N/A	6,516	177,063	01/12/2023	01/12/2030
21720@-AB-9	RACE WINNING BRANDS NA-SUB-SEC				4.C Z	10,876,870	95.7700	10,363,825	10,821,578	10,857,024		(8,920)			0.000	(0.086)	MN		1,041,364	06/30/2023	11/02/2027
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B				4.C FE	4,629,198	99.6250	4,893,198	4,911,616	4,689,933		44,698			9.360	11.118	N/A	3,831	403,327	06/29/2022	10/08/2027
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B				3.A FE	8,767,489	100.3130	8,937,893	8,910,049	8,781,295		14,033			8.856	9.413	N/A	6,576	872,213	12/02/2022	10/31/2029
36740U-AX-0	GATES GLOBAL LLC TERM B				4.A FE	6,451,288	100.4380	6,679,943	6,650,813	6,473,594		29,694			8.856	9.772	N/A	4,908	546,885	11/09/2022	11/16/2029
37244#-AC-8	GENSERVE LLC Revolver				3.A PL	3,479,167	98.6110	3,451,394	3,500,000	3,479,350		183			11.181	10.995	N/A	3,135	151,578	12/28/2023	02/25/2033
40409V-AS-3	HB FULLER CO TERM B				3.A FE	3,241,875	100.4630	3,256,869	3,241,875	3,241,875					7.843	8.095	N/A	16,950	224,920	02/06/2023	02/08/2030
45173J-AQ-7	II-VI INC Term B				3.B FE	6,583,390	100.5630	6,687,294	6,649,888	6,594,950		7,672			8.220	8.613	N/A	3,037	528,364	12/08/2021	12/08/2028
54317E-AB-0	BELLA HOLDINGS CO LLC				4.C FE	9,677,250	99.5360	9,729,644	9,775,000	9,704,909		12,340			9.220	9.750	N/A	7,511	868,699	04/01/2021	04/01/2028
62922E-AD-6	NJEYE LLC Delayed Draw Term Loan				2.C PL		0.0000								0.000	0.000	N/A		125,104		09/16/2024
68371Y-AN-3	OPEN TEXT CORP TERM B				2.C FE		0.0000					9,168			0.000	0.000	N/A				01/31/2030
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans				5.A FE	7,326,974	12.5000	1,641,755	13,134,037	7,326,974		4,446	5,798,720		10.900	233.720	N/A	127,252	580,716	08/31/2023	03/27/2024
72108P-AR-5	PIKE CORP TERM B				3.C FE	10,016,561	100.4690	10,377,391	10,329,000	10,085,394		51,741			3.000	3.697	N/A	2,582	801,839	10/31/2022	01/21/2028
72108P-AT-1	PIKE CORP TERM B				4.B FE		0.0000								0.000	0.000	N/A		29,393		01/21/2028
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC				1.A	4,495,983	93.6600	4,210,938	4,495,983	4,495,983					3.420	3.444	MON	6,834	150,687	09/30/2021	09/15/2036
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B				2.C FE	7,337,014	100.4250	7,406,846	7,375,500	7,340,791		4,163			8.331	8.589	N/A	186,555	571,210	12/12/2022	12/09/2027
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT				3.B FE	4,919,685	100.7090	4,992,277	4,957,156	4,919,753		68			9.855	10.371	N/A	4,367	547,269	07/06/2023	05/27/2030
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B				3.C FE	1,945,225	100.0940	1,956,838	1,955,000	1,947,893		1,298			7.470	7.798	N/A	2,839	134,695	06/11/2021	06/04/2028
89364M-BV-5	A&E TELEVISION TERM B				4.A FE	5,253,202	100.5810	5,383,278	5,352,208	5,290,967		37,765			7.860	8.923	N/A	3,506	178,551	12/30/2022	05/30/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89364M-BW-3	A&E TELEVISION TERM B				4.A FE	27,685,670	100.1640	27,906,534	27,860,843	27,738,519		52,849			7.887	8.213	N/A	140,386	313,643	12/30/2022	12/09/2025
90351N-AJ-4	USI INC/NY TERM B				4.B FE		0.0000								0.000	0.000	N/A				11/22/2029
98932T-AD-5	ZELIS TERM B				4.B FE	1,817,370	100.3220	1,832,375	1,826,503	1,819,246		3,601			8.856	9.190	N/A	449	521,753	11/08/2022	09/30/2026
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN				3.B PL	1,565,563	100.0000	1,574,033	1,574,033	1,565,497		(66)			11.206	11.774	N/A	1,470	69,970	12/18/2023	10/05/2029
99AAN8-33-8	SCP EYE CARE HOLDCO LLC Initial Term Loan				3.B PL	7,483,757	98.7700	7,542,558	7,636,487	7,501,481		15,834			11.208	12.086	N/A	33,286	1,013,697	10/06/2022	10/05/2029
BL3751-62-7	CARNIVAL CORP TERM B				3.B FE	15,562,694	100.2920	15,666,814	15,621,200	15,576,012		7,154			8.720	9.087	N/A	15,145	1,336,009	10/12/2021	10/18/2028
BL4117-08-3	AMERICAN ELECTRIC TERM B				4.A FE	7,860,600	100.3990	7,971,641	7,940,000	7,869,536		8,936			8.606	9.088	N/A	5,694	603,461	01/25/2023	01/25/2030
G4768P-AL-5	INEOS US FINANCE LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A		628,535		11/08/2027
L2465B-AS-5	DELTA 2 LUX SARL TERM B				3.A FE		0.0000								0.000	0.000	N/A		236,667		01/15/2030
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B				2.C FE		0.0000								0.000	0.000	N/A	491,010		03/06/2023	07/04/2028
Z00057-27-5	SMILE BRANDS TERMS B TERM B				4.C Z	23,267,644	87.2700	20,614,896	23,621,973	23,396,135		55,568			8.362	8.857	N/A	87,788	2,860,936	08/12/2021	04/12/2027
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B				4.C FE	8,334,767	98.9110	8,949,104	9,047,632	8,437,753		89,234			4.528	6.079	N/A	68,532	779,575	06/01/2023	08/04/2029
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						214,445,324	XXX	207,449,205	223,201,086	215,040,184		471,233	5,798,720		XXX	XXX	XXX	1,500,389	17,957,967	XXX	XXX
000000-00-0	SOLARAY LLC First Amendment Additional DDT				3.C PL	7,187,731	97.4500	7,004,443	7,187,731	7,187,731					12.036	5.520	N/A	31,916	920,833	10/17/2019	01/15/2024
000000-00-0	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan				4.A Z	10,660,038	97.5000	10,496,686	10,765,832	10,770,017		15,663			10.498	10.938	N/A	195,388	822,621	12/12/2017	01/21/2024
000000-00-0	NORTH HAVEN CS ACQUISITION INC Term Loan				3.A PL	12,276,000	100.0000	12,400,000	12,400,000	12,399,020		33,080			11.291	11.465	N/A	261,329	1,285,216	01/23/2019	01/23/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL				3.C PL	3,655,689	97.2500	3,591,069	3,692,615	3,685,437		23,467			11.440	12.540	N/A	54,518	341,991	03/06/2023	03/22/2024
000000-00-0	JENSEN HUGHES INC Term Loan				3.C PL	7,714,206	94.5000	7,363,522	7,792,087	7,241,984		(4,550)			9.815	10.161	N/A	128,463	699,890	05/13/2016	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL				3.C PL	2,764,151	94.5000	2,638,508	2,792,072	2,788,535		11,551			11.503	12.285	N/A	81,209	242,779	08/19/2021	03/22/2024
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan				3.C PL	2,783,081	94.5000	2,654,500	2,808,995	2,807,423		5,398			10.369	10.587	N/A	50,162	245,448	03/27/2018	03/22/2024
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER				3.C PL		0.0000								0.000	0.000	N/A		137,108		04/08/2024
000000-00-0	GENSERVE LLC Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		80,989		04/12/2024
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK				6. *	2,100,981	0.0000		6,173,057		(2,454,989)	5,105,537	3,518,564		14.110	442.252	N/A	79,012	894,738	09/29/2023	04/29/2024
000000-00-0	MERITB2B LLC TERM A LOAN				2.C PL	4,474,890	97.7650	4,419,056	4,520,091	4,510,853		19,203			11.260	12.075	N/A	4,241	486,043	12/17/2021	05/23/2024
000000-00-0	EXTERRO INC Revolver				3.A PL	456,790	101.0230	467,701	462,963	460,509		3,719			10.391	11.729	N/A	37,417	29,528	03/13/2023	06/01/2024
000000-00-0	EXTERRO INC Second Amendment Term Loan				3.A PL	23,447,679	101.0230	23,926,901	23,684,524	23,647,515		72,700			11.289	11.978	N/A	230,233	2,578,150	12/07/2020	06/01/2024
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Revolver				4.A PL		99.3710								11.041	8.427	N/A			03/19/2020	06/06/2024
000000-00-0	CLARUS GLASSBOARDS LLC Term Loan A PIK				6. *		77.3100	3,388	4,383	160		163			6.145	8,884.728	N/A	46		01/31/2022	06/06/2024
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw				3.B PL	12,581,861	87.4890	11,007,738	12,581,861	12,581,861					12.389	12.758	N/A	60,620	1,466,983	11/22/2023	06/18/2024
000000-00-0	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan				3.B PL	14,613,498	98.2220	14,498,611	14,761,109	14,725,715		56,640			10.939	11.692	N/A	278,755	1,324,883	11/18/2021	07/10/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan				3.C PL	13,387,268	95.8380	12,894,591	13,454,541	13,447,037		13,493			11.806	12.098	N/A	401,538	1,395,641	07/19/2018	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver				3.C PL	2,665,192	95.8380	2,575,652	2,687,500	2,676,685		10,944			11.512	12.003	N/A	5,609	158,794	06/22/2023	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan				3.C PL	16,258,856	95.8380	15,739,591	16,423,086	16,383,241		64,616			11.579	12.362	N/A	480,693	1,704,638	12/03/2021	07/16/2024
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver				4.C PL		94.5000								10.027	10.239	N/A		3,351	06/30/2023	07/24/2024
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan				2.C PL		99.8170								9.236	10.556	N/A		8,026	05/05/2023	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Term A Loan				2.C PL	3,445,838	99.8170	3,471,436	3,477,817	3,472,889		7,104			10.466	10.839	N/A	3,033	356,150	09/27/2019	08/09/2024
000000-00-0	A PLACE FOR MOM-INC. Term Loan				3.A PL	2,743,930	91.2500	2,514,415	2,755,523	2,754,729		2,149			10.080	10.186	N/A	2,315	267,266	04/17/2018	08/10/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC REVOLVER				2.C PL	2,225,313	96.3590	2,156,032	2,237,500	2,231,407		6,094			10.780	11.236	N/A	23,065	144,129	05/26/2023	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan				2.C PL	1,856,580	96.3590	1,807,052	1,875,333	1,871,411		5,714			11.010	11.663	N/A	1,721	239,923	12/31/2020	08/26/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan				2.C PL	10,118,527	96.3590	9,848,597	10,220,735	10,186,238		45,655			10.748	11.602	N/A	9,154	1,282,004	05/26/2022	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan				2.C PL	8,990,025	96.3590	8,750,200	9,080,834	9,056,077		34,470			10.748	11.495	N/A	8,134	956,218	12/02/2021	08/26/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN				2.C PL	3,850,288	96.3590	3,744,074	3,885,547	3,879,777		8,379			10.748	11.144	N/A	3,480	409,140	01/13/2020	08/26/2024
000000-00-0	RECIPE ACQUISITION CORP SR-UNSEC				4.A Z	19,173,725	100.0000	19,367,399	19,367,399	19,369,206		1,807			11.010	11.237	N/A	17,769	1,924,082	06/29/2016	09/15/2024
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan				3.B PL	3,907,309	98.0000	3,867,441	3,946,368	3,930,649		16,436			11.557	12.531	N/A	35,560	408,232	12/01/2023	10/31/2024
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C				3.A PL	3,611,507	99.8470	3,679,589	3,685,211	3,645,654		34,147			11.487	13.266	N/A	39,979	317,326	02/28/2023	11/01/2024
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B				3.A PL	11,097,399	99.8470	11,192,395	11,209,494	11,169,782		44,370			11.490	12.304	N/A	225,941	1,462,659	04/04/2022	11/01/2024
000000-00-0	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC				3.A PL		0.0000								0.000	0.000	N/A		18,163		11/22/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL				3.B PL	1,707,273	98.0000	1,716,029	1,751,050	1,736,897		13,087			9.970	11.256	N/A	485	683,285	07/15/2021	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan				3.B PL	3,630,445	98.0000	3,649,062	3,723,533	3,697,226		24,272			10.070	11.245	N/A	3,125	278,626	12/23/2020	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan				3.B PL	5,893,316	98.0000	5,775,450	5,893,316	5,893,316					10.070	9.421	N/A	4,946	440,991	01/16/2020	12/18/2024
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan				2.A PL	6,093,633	100.0000	6,155,185	6,155,185	6,130,894		20,607			9.483	10.031	N/A	99,536	557,545	02/11/2022	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan				2.A PL	1,987,445	100.0000	2,007,520	2,007,520	2,000,686		6,202			9.483	10.109	N/A	32,994	181,843	08/24/2021	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan				2.A PL	7,931,946	100.0000	8,012,067	8,012,067	7,988,826		21,096			9.483	10.053	N/A	131,696	761,986	12/24/2020	12/24/2024
000000-00-0	VPET USA LLC Revolver				3.A PL	2,457,850	82.3710	2,029,872	2,464,309	2,461,148		2,560			13.250	13.831	N/A	2,721	225,122	08/25/2023	12/31/2024
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan				3.A PL	7,752,690	100.0000	7,831,000	7,831,000	7,809,542		16,906			11.041	11.630	N/A	161,318	830,842	03/02/2020	01/23/2025
000000-00-0	KABAFUSION HLDGS LLC First Lien Initial Term Loan				2.C PL		0.0000								0.000	0.000	N/A		(20,874)		01/28/2025
000000-00-0	PMAB LLC Third Amendment Term Loan				3.A PL	1,642,500	99.1500	1,628,539	1,642,500	1,642,500					10.243	10.375	N/A	1,379	160,722	02/16/2022	02/06/2025
000000-00-0	LIQUI-BOX HLDGS INC Revolver				5.A FE		100.0000								9.531	10.094	N/A			04/11/2022	02/26/2025
000000-00-0	NONNI'S FOODS-LLC REVOLVER				4.B FE	30,000	98.7500	29,625	30,000	30,000					9.957	10.041	N/A	18,887	5,449	11/15/2023	03/01/2025
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan				4.B FE	7,174,689	98.7500	7,156,571	7,247,161	7,247,161		13,738			10.574	11.297	N/A	202,775	705,291	12/08/2017	03/01/2025
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan				3.B PL	24,188,364	90.5080	22,113,083	24,432,076	24,371,169		47,408			11.960	12.385	N/A	24,350	2,741,704	08/29/2023	03/29/2025
000000-00-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan				3.A PL		0.0000								0.000	0.000	N/A		15,166		03/31/2025
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial				4.B Z	9,915,417	100.0000	10,102,466	10,102,466	10,083,356		66,959			12.503	12.846	N/A	193,788	1,807,194	11/06/2023	04/21/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa				3.A PL	291,644	99.3880	292,786	294,590	293,211		896			12.046	12.787	N/A	8,871	28,618	02/24/2022	05/02/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa				3.A PL	1,362,467	98.6690	1,357,916	1,376,229	1,369,705		3,129			11.545	12.220	N/A	40,162	124,270	07/29/2021	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan				3.A PL	490,148	98.6690	488,511	495,099	492,665		1,343			11.795	12.495	N/A	14,761	44,782	12/01/2021	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa				3.A PL	6,718,750	99.3880	6,677,619	6,718,750	6,718,750					12.045	12.396	N/A	204,563	742,854	08/17/2020	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa				3.A PL	392,492	99.3880	394,030	396,457	394,841		861			12.045	12.733	N/A	12,071	43,834	04/08/2021	05/05/2025
000000-00-0	TAILWIND RANDYS HOLDINGS INC III AMND INCREMENTAL TERM LOAN				3.B PL		0.0000								0.000	0.000	N/A		(10,601)		05/16/2025
000000-00-0	TAILWIND RANDYS HOLDINGS INC Revolver				3.B PL		0.0000								0.000	0.000	N/A		(24,462)		05/16/2025
000000-00-0	TAILWIND RANDYS HOLDINGS INC Initial Term Loan				3.B PL		0.0000								0.000	0.000	N/A		24,769		05/16/2025
000000-00-0	TAILWIND RANDYS HOLDINGS INC Delayed Draw Term Loan				3.B PL		0.0000								0.000	0.000	N/A		(18,663)		05/16/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	TAILWIND RANDYS HOLDINGS INC 4th Amendment Incremental Term				3.B PL		0.0000								0.000	0.000	N/A		(41,290)		05/16/2025
000000-00-0	TAILWIND RANDYS HOLDINGS INC 2021 Incremental Term Loan				3.B PL		0.0000								0.000	0.000	N/A		(39,445)		05/16/2025
000000-00-0	VALIDITY INC Term Loan				3.C PL	16,510,442	97.7500	16,272,892	16,647,460	16,607,571		25,333			10.820	11.157	N/A	15,011	1,404,589	03/25/2020	05/30/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan				4.A PL	805,613	99.3710	808,632	813,750	810,922		1,500			11.322	11.689	N/A	10,228	579,093	05/15/2020	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan				4.A PL	9,291,492	99.3710	9,326,313	9,385,346	9,353,665		16,385			11.892	12.496	N/A	74,576	1,070,155	06/06/2019	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW				4.A PL	8,365,113	99.3710	8,439,083	8,492,500	8,421,466		42,502			10.638	11.583	N/A	95,771	395,439	09/02/2022	06/06/2025
000000-00-0	W2O HOLDINGS INC 2023 INCREMENTAL TERM LOAN				2.B PL	5,531,135	100.0000	5,644,016	5,644,016	5,566,211		35,076			10.877	12.253	N/A	52,864	467,798	03/01/2023	06/12/2025
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver				3.B PL	2,073,421	100.0000	2,080,675	2,080,676	2,076,013		2,085			9.865	10.329	N/A	10,086	630,524	06/13/2023	06/26/2025
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan				2.B PL	13,329,196	99.3490	13,376,239	13,463,834	13,407,837		27,844			11.981	12.632	N/A	143,387	1,524,968	02/17/2021	07/08/2025
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan				2.B PL	6,413,283	99.3490	6,435,918	6,478,064	6,443,555		18,922			10.457	11.229	N/A	58,334	730,262	04/01/2022	07/08/2025
000000-00-0	ONS MSO LLC First Lien Initial Term Loan				2.B PL	9,479,250	99.0000	9,479,250	9,575,000	9,539,501		11,392			11.960	12.576	N/A	102,100	1,077,345	07/15/2019	07/08/2025
000000-00-0	ORTHOALLIANCE MSO LLC Third Amendment Term Loan				3.A Z	8,890,391	98.6400	8,858,062	8,980,193	8,928,913		26,217			11.573	12.432	N/A	40,415	1,025,420	06/02/2022	07/21/2025
000000-00-0	KSLB HLDGS LLC Revolver				5.A Z	2,166,667	96.7500	2,096,250	2,166,667	2,166,667					9.790	10.093	N/A	38,331	124,265	12/27/2023	07/30/2025
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1				3.C PL	53,881,671	100.2500	54,490,182	54,354,296	54,160,414		96,402			11.720	12.274	N/A	53,088	6,968,190	08/04/2020	07/31/2025
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3				3.C PL	1,542,822	100.2500	1,546,679	1,542,822	1,542,822					11.952	12.312	N/A	1,537	188,224	01/04/2022	08/04/2025
000000-00-0	DILIGENT CORPORATION New Revolver				3.C PL	1,717,567	98.1000	1,704,968	1,737,990	1,723,204		4,341			11.838	12.799	N/A	14,724	103,167	10/25/2023	08/04/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO6 DDTL				5.B GI	14,251,668	99.1700	14,199,743	14,318,587	14,259,312		7,644			11.538	12.146	N/A	146,854	418,142	08/31/2023	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO4 DDTL				5.B GI	5,502,064	99.1700	5,513,209	5,559,351	5,509,777		7,712			11.538	12.479	N/A	57,018	162,348	08/31/2023	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO8 DDTL				5.B GI	2,112,351	99.1000	2,098,352	2,117,409	2,112,747		396			11.508	11.979	N/A	21,709	61,723	08/31/2023	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO 7 TL				5.B GI	5,067,685	99.1200	5,069,002	5,114,005	5,073,818		6,134			11.518	12.384	N/A	52,359	149,085	08/31/2023	08/27/2025
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T				3.A PL		100.0000								0.000	0.000	N/A	27,067		04/07/2023	08/30/2025
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw				3.A PL		100.0000								0.000	0.000	N/A	1,607	74,215	09/25/2023	08/30/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan				2.B PL	7,904,718	100.0000	7,953,198	7,953,198	7,929,040		12,269			10.570	11.167	N/A	7,006	802,454	12/29/2021	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan				2.B PL	5,408,199	100.0000	5,433,812	5,433,812	5,424,753		4,340			10.570	10.915	N/A	4,786	360,504	08/03/2023	09/23/2025
000000-00-0	J. KNIPPER AND CO INC Term Loan				3.A PL	27,718,022	95.4500	26,562,190	27,828,280	27,779,795		23,029			12.260	12.547	N/A	28,415	3,499,967	02/03/2022	10/01/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan				3.A PL	29,320,335	98.9200	29,295,298	29,615,142	29,482,197		58,491			12.010	12.663	N/A	371,620	3,134,206	11/05/2021	10/31/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver				3.A PL	7,730,101	98.9200	7,648,151	7,731,653	7,730,361		260			12.148	12.325	N/A	45,768	346,705	11/03/2023	10/31/2025
000000-00-0	SAPPHIRE TELECOM INC Initial Term Loan				3.B PL	18,859,500	100.0000	19,050,000	19,050,000	18,980,236		28,773			11.790	12.178	N/A	237,070	1,955,667	11/20/2018	11/20/2025
000000-00-0	SAPPHIRE TELECOM INC Revolver				3.B Z	156,780	100.0000	156,780	156,780	156,780					11.895	12.061	N/A	1,813	15,314	05/21/2021	11/20/2025
000000-00-0	PROTEIN FOR PETS OPCO LLC Initial Term Loan				2.C PL	14,202,715	99.1500	14,214,689	14,336,613	14,291,650		22,930			10.070	10.498	N/A	12,031	1,271,167	06/15/2021	11/30/2025
000000-00-0	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan				2.C PL	2,970,624	99.1500	2,960,162	2,985,552	2,977,604		2,565			10.070	10.581	N/A	2,505	382,051	06/15/2021	11/30/2025
000000-00-0	AIM ACQUISITION LLC Revolver				3.B PL	228,571	99.3500	227,085	228,571	228,571					10.368	10.762	N/A	6,171	1,291	11/14/2023	12/02/2025
000000-00-0	ARISE HLDGS INC First Lien Initial Term Loan				2.B PL	12,251,250	93.0580	11,515,925	12,375,000	12,324,869		22,157			9.883	10.386	N/A	71,505	1,173,425	12/09/2019	12/09/2025
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan				3.A PL	5,251,577	98.9520	5,249,017	5,304,624	5,276,523		11,843			11.387	12.027	N/A	52,014	562,034	06/30/2021	12/17/2025
000000-00-0	IVEX HOLDCO INC Intial Term Loan				3.A PL	5,569,740	98.9520	5,567,025	5,626,000	5,599,367		11,320			11.139	11.734	N/A	53,963	596,085	12/17/2020	12/17/2025
000000-00-0	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN				3.A Z	8,155,808	98.5000	8,155,808	8,280,008	8,163,844		8,036			11.741	13.062	N/A	75,666	77,836	11/02/2023	12/17/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan				3.A PL	1,551,044	82.3710	1,290,513	1,566,711	1,557,977		3,694			11.098	11.733	N/A	1,449	179,610	12/13/2021	12/31/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	VPET USA LLC First Amendment Term Loan				3.A PL	7,979,487	82.3710	6,639,162	8,060,088	8,018,096		17,273			11.098	11.712	N/A	7,454	925,126	05/19/2021	12/31/2025
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa				3.C PL	3,054,630	98.4200	3,036,734	3,085,485	3,071,597		6,204			10.066	10.616	N/A	28,470	307,854	01/22/2021	01/10/2026
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L				3.A PL	17,677,853	98.3010	17,460,174	17,761,943	17,705,574		22,795			11.109	11.584	N/A	67,171	1,847,159	05/30/2023	01/14/2026
000000-00-0	SUMMIT BUYER LLC INCREMENTAL DDTL TRANCHE A-4				3.A Z	3,067,105	98.3010	3,053,161	3,105,930	3,069,685		2,580			0.000	12.208	N/A	24,943	36,296	11/01/2023	01/14/2026
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan				6. *		100.0000								0.000	0.000	N/A	636		10/27/2023	01/14/2026
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo				2.C PL	8,707,310	98.6890	8,593,114	8,707,310	8,707,310					10.478	10.794	N/A	22,014	1,036,119	03/25/2022	01/17/2026
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo				2.C PL	24,081,078	98.6890	23,796,558	24,112,797	24,092,712		8,601			10.472	10.821	N/A	42,137	2,558,594	07/22/2022	01/19/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan				3.A PL	11,642,159	95.8180	11,296,467	11,789,528	11,707,743		35,066			11.510	12.253	N/A	11,308	1,299,860	12/08/2021	02/06/2026
000000-00-0	XIFIN INC Initial Revolver				3.A PL	9,946,240	95.8180	9,581,780	10,000,000	9,954,917		8,591			11.821	11.914	N/A	15,046	592,136	12/27/2023	02/06/2026
000000-00-0	XIFIN INC Third Amendment Term Loan				3.A PL	6,180,434	95.8180	5,981,774	6,242,863	6,210,245		14,673			11.493	12.139	N/A	5,979	688,310	07/20/2021	02/06/2026
000000-00-0	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN				3.A PL	10,238,550	99.0700	10,350,338	10,447,500	10,294,823		56,273			11.490	12.675	N/A	210,073	885,555	01/30/2023	02/07/2026
000000-00-0	NSPC INTERMEDIATE CORP NEW TERM LOAN				4.A PL	1,778,052	100.0000	1,832,855	1,832,855	1,791,574		13,522			13.530	15.269	N/A	40,450	175,243	02/13/2023	02/13/2026
000000-00-0	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN				4.A Z	389,880	100.0000	389,880	389,880	389,880					13.518	13.970	N/A	7,906	52,700	05/09/2023	02/13/2026
000000-00-0	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN				4.A Z	1,026,396	100.0000	1,026,396	1,026,396	1,026,396					13.512	14.129	N/A	6,549	29,669	08/15/2023	02/13/2026
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver				2.C PL	1,845,309	97.6800	1,814,057	1,857,143	1,848,342		1,907			10.770	11.173	N/A	6,245	112,604	08/31/2023	03/02/2026
000000-00-0	ROHRER CORPORATION REVOLVER 3/2021				3.A PL	743,920	98.2000	736,500	750,000	547,470		4,554			6.719	27.058	N/A	20,322	83,521	07/06/2022	03/15/2026
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te				3.A PL	40,407,319	96.5230	39,118,075	40,527,407	40,443,562		30,032			10.215	10.534	N/A	361,842	3,569,961	05/03/2023	04/01/2026
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan				3.C PL		0.0000								0.000	0.000	N/A	23,585		12/17/2020	04/08/2026
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan				3.A PL	5,795,914	96.5700	5,653,505	5,854,310	5,816,212		10,645			12.400	13.074	N/A	127,033	541,312	10/31/2023	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW				3.A PL	946,992	96.5700	923,724	956,533	949,273		2,568			10.858	11.555	N/A	866	122,007	10/31/2023	05/17/2026
000000-00-0	GS ACQUISITION INC Initial Term Loan				3.B PL	25,545,072	99.2500	25,570,134	25,763,359	25,627,989		43,855			11.367	12.056	N/A	135,396	2,547,439	10/13/2022	05/22/2026
000000-00-0	BAYSIDE PARENT LLC INITAIL TERM LOAN				5.B GI	2,884,465	100.0000	2,884,465	2,884,465	2,884,465					15.506	15.592	N/A	3,727	2,920,476	09/29/2023	06/01/2026
000000-00-0	ARGANO LLC Delayed Draw Term Loan				3.A PL	6,009,174	96.4260	5,794,436	6,009,174	6,009,174					11.691	12.157	N/A	54,641	643,389	03/16/2022	06/10/2026
000000-00-0	ARGANO LLC Revolver				3.A PL	3,712,500	96.4260	3,615,994	3,750,000	3,721,831		7,273			11.517	12.337	N/A	30,561	351,457	03/16/2023	06/10/2026
000000-00-0	ARGANO LLC First Amendment Delayed Draw T				3.A PL	7,031,825	96.4260	6,780,999	7,032,299	7,031,954		114			11.515	11.806	N/A	46,800	756,749	10/07/2022	06/10/2026
000000-00-0	ARGANO LLC Initial Term Loan				3.A PL	13,435,693	96.4260	13,086,432	13,571,407	13,493,596		25,037			11.805	12.559	N/A	124,613	1,453,060	08/06/2021	06/10/2026
000000-00-0	ITS BUYER INC First Amendment Term Loan				2.B PL	13,394,981	100.0000	13,530,284	13,530,284	13,530,284					0.867	(0.029)	N/A			11/15/2021	06/14/2026
000000-00-0	ITS BUYER INC Revolver				2.B PL	1,498,881	100.0000	1,500,000	1,500,000	1,499,040		159			11.962	11.790	N/A	30,156	1,306	04/03/2023	06/14/2026
000000-00-0	ITS BUYER INC Initial Term Loan				2.B PL	12,601,768	100.0000	12,728,628	12,728,628	12,657,436		24,349			11.370	11.988	N/A	12,060	125,433	09/30/2022	06/14/2026
000000-00-0	GROUND PENETRATING RADAR SYSTE FIRST LIEN INITIAL TERM LOAN				3.B PL	19,255,500	100.0000	19,449,987	19,450,000	19,338,152		34,681			9.979	10.511	N/A	102,439	1,924,953	03/10/2021	06/26/2026
000000-00-0	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN				2.B Z	1,033,778	100.0000	1,033,778	1,033,778	1,033,778					0.000	11.448	N/A	6,072		12/13/2023	07/08/2026
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN				3.C PL	1,828,313	99.1150	1,849,117	1,865,625	1,836,351		8,039			11.456	12.643	N/A	1,781	194,759	02/21/2023	07/24/2026
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan				4.C PL	7,603,200	94.5000	7,257,600	7,680,000	7,644,763		10,357			10.196	10.640	N/A	6,534	861,676	07/25/2019	07/24/2026
000000-00-0	HELIOS BUYER INC 2021 Incremental Term Loan				4.C Z		0.0000								0.000	0.000	N/A		1,205,647		07/30/2026
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan				3.B PL	2,341,626	99.6930	2,346,156	2,353,393	2,348,393		1,775			10.010	10.240	N/A	1,963	224,706	08/08/2019	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L				3.B PL	393,649	99.6930	392,439	393,649	393,649					10.010	10.292	N/A	328	37,561	02/06/2020	08/08/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	KENE ACQUISITION INC 2021 Incremental Term Loan				3.B PL	17,099,775	99.6930	17,219,388	17,272,500	17,163,867		34,449			10.010	10.564	N/A	14,408	1,649,199	12/15/2021	08/10/2026
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL				3.C PL	33,516,700	99.1700	33,467,188	33,747,291	33,532,680		15,980			11.538	12.154	N/A	346,907	986,300	08/31/2023	08/27/2026
000000-00-0	STS HLDG INC TERM LOAN				3.C PL	2,595,519	88.4090	2,335,528	2,641,731	2,620,130		6,477			10.248	10.742	N/A	2,256	263,902	03/31/2021	08/27/2026
000000-00-0	JARROW FORMALS INC Initial Term Loan				3.A PL	34,929,727	98.2400	34,749,330	35,371,875	35,120,474		71,669			11.960	12.633	N/A	35,253	4,060,601	11/30/2020	08/31/2026
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te				2.C PL	4,140,318	100.0000	4,182,140	4,182,140	4,156,367		6,660			11.795	12.417	N/A	84,953	429,582	03/03/2021	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Revolver				2.C PL	1,294,848	100.0000	1,297,118	1,297,118	1,295,108		152			12.903	14.630	N/A	1,551	60,528	10/30/2023	09/21/2026
000000-00-0	POWERGRID SERVICES ACQUISITION Revolver				2.C PL	1,875,000	99.0340	1,856,891	1,875,000	1,875,000					9.801	10.386	N/A	42,183	207,939	07/06/2022	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T				2.C Z	728,880	100.0000	736,242	736,242	731,732		1,418			11.589	12.199	N/A	14,931	48,404	06/30/2021	09/21/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan				2.C PL	1,206,563	100.0000	1,218,750	1,218,750	1,211,274		2,172			10.948	11.528	N/A	1,112	176,527	06/24/2021	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Revolver				2.C PL	1,361,250	100.0000	1,375,000	1,375,000	1,375,000					6.935	(0.403)	N/A		111,211	11/03/2021	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan				2.C PL	2,095,964	100.0000	2,117,135	2,117,135	2,103,504		3,860			11.210	11.815	N/A	1,978	264,713	12/02/2021	09/24/2026
000000-00-0	BULLHORN INC Revolving Loan				3.C PL		0.0000								0.000	0.000	N/A		18,003		09/30/2026
000000-00-0	BULLHORN INC Amendment No 1 Term Loan				3.C PL	17,620,499	100.0000	17,855,346	17,855,346	17,723,962		37,630			11.422	12.108	N/A	21,692	1,976,373	07/14/2022	09/30/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver				2.B PL	9,210,677	96.9680	8,978,467	9,259,162	9,220,533		8,473			11.256	11.679	N/A	8,622	1,019,945	06/28/2023	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022)				2.B PL	28,618,585	96.9680	28,012,362	28,888,115	28,686,437		45,845			12.283	12.961	N/A	612,587	3,225,782	03/31/2023	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan				2.B PL	9,362,925	96.9680	9,311,882	9,603,000	9,405,043		44,627			15.400	16.699	N/A	129,595	1,226,745	12/23/2022	10/07/2026
000000-00-0	AFC-DELL HOLDING CORP Revolver				3.B PL	132,631	99.7350	132,980	133,333	132,770		137			7.424	9.460	N/A	8,926	12,046	04/13/2023	10/09/2026
000000-00-0	HANDGARDS LLC Second Amendment Term Loan				2.C PL	11,780,064	100.0000	11,899,054	11,899,054	11,820,515		22,039			12.800	13.484	N/A	135,696	1,469,443	02/03/2022	10/14/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver				3.A PL	273,320	98.1700	268,405	273,408	273,318		(3)			12.000	12.401	N/A	273		12/29/2023	10/18/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L				3.A PL	12,061,966	98.1700	11,960,840	12,183,804	12,109,196		21,384			10.237	10.775	N/A	73,647	1,218,395	06/23/2022	10/19/2026
000000-00-0	W2O HOLDINGS INC Term Loan				3.B PL	13,404,428	97.2500	13,039,204	13,407,922	13,405,741		609			10.706	11.014	N/A	12,029	1,252,226	03/06/2023	10/21/2026
000000-00-0	PROSCI INC TERM				3.B PL	31,426,908	99.3540	31,539,210	31,744,351	31,744,351					4.705	(0.449)	N/A		2,842,727	10/21/2021	10/21/2026
000000-00-0	PROSCI INC REVOLVER				3.B Z	2,422,875	99.3540	2,421,748	2,437,500	2,422,984		109			11.500	11.927	N/A	1,557	11,680	12/14/2023	10/21/2026
000000-00-0	BRADSHAW INTERNATIONAL INC Revolving Commitment				6. *		98.3980								11.222	11.655	N/A			08/25/2022	10/21/2026
000000-00-0	AROTECH CORPORATION Revolver				3.B PL		0.0000								0.000	0.000	N/A		4,233		10/22/2026
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan				3.C PL	854,355	93.2810	802,972	860,811	856,488		1,203			11.735	12.293	N/A	4,780	117,840	12/15/2021	10/22/2026
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan				3.A PL	11,947,718	96.9950	11,705,739	12,068,402	12,068,402					5.705	(0.449)	N/A		1,072,653	12/10/2021	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan				3.A PL	16,001,080	96.9950	15,677,008	16,162,707	16,068,949		23,544			11.245	11.809	N/A	313,766	1,440,355	10/27/2020	10/27/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T				3.B PL	10,911,882	97.2110	12,116,146	12,463,795	11,153,987		239,180			12.042	17.149	N/A	15,874	1,196,461	07/05/2023	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN				3.B PL		100.0000								9.322	2.141	N/A			01/31/2023	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan				4.A PL	7,066,786	97.2110	7,009,872	7,211,006	7,123,956		22,788			12.045	12.742	N/A	149,584	820,362	04/30/2021	10/30/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL				3.A PL	9,677,250	98.9520	9,672,533	9,775,000	9,712,644		18,031			11.389	11.996	N/A	95,863	1,035,679	11/02/2021	11/02/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan				3.A PL	18,510,415	98.1700	18,355,227	18,697,389	18,596,309		30,293			10.070	10.667	N/A	15,691	1,834,012	10/30/2020	11/02/2026
000000-00-0	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN				3.A PL	2,607,883	99.8630	2,643,964	2,647,597	2,611,843		3,961			12.110	13.069	N/A	2,672	214,451	06/30/2023	11/02/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL				3.A Z	242,540	100.0000	242,540	242,540	242,540					0.000	11.030	N/A	3,250		11/17/2023	11/02/2026
000000-00-0	SMART WAVE TECHNOLOGIES INC Term A Loan				3.B PL	23,946,875	86.7380	21,034,023	24,250,000	24,079,637		46,524			11.802	12.453	N/A	502,059	2,762,250	11/05/2020	11/05/2026
000000-00-0	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN				3.A Z	3,031,948	98.0200	3,032,567	3,093,825	3,035,809		3,860			11.620	12.760	N/A	12,098	100,101	09/20/2023	11/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan				4.A PL	11,592,925	94.5910	11,021,624	11,651,813	11,614,358		9,602			11.654	12.130	N/A	124,774	1,167,001	06/22/2021	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan				4.A PL	28,867,325	94.5910	27,581,851	29,158,914	28,988,123		45,733			10.874	11.320	N/A	281,139	2,917,093	08/02/2021	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan				4.A PL	445,685	93.9450	420,802	447,924	446,317		447			6.244	9.682	N/A	3,225	45,077	06/21/2022	12/09/2026
000000-00-0	TINUITI INC Initial Term Loan				2.C PL	8,079,872	97.3470	7,965,082	8,182,149	8,125,106		16,427			10.960	11.414	N/A	7,370	838,340	12/10/2020	12/10/2026
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan				2.C PL	5,340,148	97.3470	5,204,984	5,346,832	5,341,102		1,687			10.960	11.313	N/A	4,883	550,242	06/06/2022	12/10/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW				3.A PL	5,360,690	97.4210	5,248,696	5,387,628	5,368,804		5,057			11.470	12.064	N/A	5,150	519,738	04/04/2022	12/15/2026
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL				3.A PL	13,518,753	96.7610	13,168,072	13,608,926	13,542,522		18,334			11.205	11.843	N/A	118,607	1,015,962	01/26/2023	12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan				4.C PL	10,892,942	97.4210	10,612,044	10,892,942	10,892,942					11.470	11.520	N/A	10,412	1,098,604	06/24/2021	12/15/2026
000000-00-0	HELIOS BUYER INC Term Loan				4.C PL	21,446,550	97.4210	21,104,550	21,663,182	21,534,975		33,672			11.470	11.999	N/A	20,424	2,038,638	07/30/2021	12/15/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan				3.B PL	17,964,454	97.4400	17,681,378	18,145,914	18,039,180		27,893			11.620	12.324	N/A	29,315	1,966,959	12/16/2020	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Revolver				3.B PL		100.0000								0.000	0.000	N/A	2,906		09/30/2022	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	6,476,860	97.4400	6,374,801	6,542,283	6,542,283					6.368	(0.837)	N/A		753,940	09/29/2021	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	892,674	97.4400	878,608	901,691	893,618		884			11.475	12.301	N/A	5,315	34,816	08/31/2023	12/16/2026
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term				2.B PL	20,189,488	95.2070	19,465,054	20,445,051	20,261,627		40,434			10.820	11.598	N/A	18,435	1,476,189	09/19/2023	12/22/2026
000000-00-0	PRIME BUYER LLC Revolver				2.B PL		95.2070								10.759	10.855	N/A		36,460	10/30/2023	12/22/2026
000000-00-0	PRIME BUYER LLC Initial Term Loan				2.B PL	13,822,279	95.2070	13,360,135	14,032,770	13,909,708		32,597			10.698	11.354	N/A	12,510	1,478,076	12/22/2020	12/22/2026
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver				3.A PL	3,795,873	97.1200	3,718,223	3,828,483	3,092,851		(467,109)			11.256	(37.038)	N/A	15,608	105,553	09/27/2023	12/22/2026
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN				1.F PL	4,851,056	98.5300	4,877,291	4,950,057	4,871,217		20,161			11.556	12.556	N/A	132,207	417,514	01/09/2023	12/23/2026
000000-00-0	LYNX FRANCHISING 2021-12 Incremental Term Loan				3.B PL	11,642,400	98.7230	11,609,830	11,760,000	11,679,798		20,675			12.610	13.278	N/A	12,358	1,371,516	12/15/2021	12/23/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A				3.A PL	25,207,875	101.0000	25,717,125	25,462,500	25,308,304		37,552			11.263	11.830	N/A	504,646	2,490,945	12/29/2020	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver				3.A PL	9,139,773	101.0000	9,320,082	9,227,804	9,146,985		5,775			11.260	11.777	N/A	17,661	383,065	12/05/2023	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan				3.A Z	6,985,440	101.0000	7,126,560	7,056,000	7,007,051		11,485			11.295	11.900	N/A	137,588	700,333	12/23/2021	12/29/2026
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver				3.A PL	4,046,401	99.5880	4,045,542	4,062,272	4,048,546		1,758			10.924	11.425	N/A	8,186	277,578	11/22/2023	12/30/2026
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN				3.B PL	32,477,081	99.7500	32,687,957	32,769,882	32,561,756		46,657			10.498	11.042	N/A	28,669	3,094,202	09/19/2023	12/30/2026
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC				5.A Z	79,935,272	88.2000	73,018,330	82,787,222	80,492,565		451,481			12.000	12.898	N/A	2,511,212	4,022,163	03/30/2023	02/26/2027
000000-00-0	80/20 LLC Term Loan				2.C PL	19,359,739	100.0000	19,555,292	19,555,292	19,431,507		30,071			10.556	11.087	N/A	521,819	1,882,939	03/01/2021	03/01/2027
000000-00-0	FOODSCIENCE LLC Term Loan A				3.B PL	25,184,388	89.4930	22,765,829	25,438,775	25,272,651		38,618			10.389	10.915	N/A	228,099	3,069,560	09/01/2021	03/01/2027
000000-00-0	NDC ACQUSITION CORP Revolver				3.B PL	595,031	97.2400	583,440	600,000	595,958		936			11.390	11.797	N/A	7,115	64,954	11/23/2022	03/09/2027
000000-00-0	NDC ACQUSITION CORP Initial Term Loan				3.B PL	23,144,284	97.2400	22,790,382	23,437,250	23,245,568		43,759			11.360	11.996	N/A	22,187	2,987,541	03/09/2021	03/09/2027
000000-00-0	ROHRER CORPORATION Term Loan				3.A PL	19,305,000	98.2000	19,149,000	19,500,000	19,370,813		26,666			10.907	11.461	N/A	531,722	1,914,708	03/15/2021	03/15/2027
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan				2.B PL	9,148,362	99.4880	9,193,444	9,240,770	9,168,886		16,640			9.848	10.392	N/A	7,584	1,123,934	05/26/2022	03/26/2027
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN				2.B PL	62,008,680	98.7980	61,362,542	62,108,851	62,042,933		14,346			10.402	10.720	N/A	1,132,314	5,590,859	11/01/2023	03/26/2027
000000-00-0	THAYER POWER & COMMUNICATION L 2022 DDTL				2.B Z	538,904	100.0000	541,612	541,612	538,869		(35)			0.000	10.904	N/A	4,824		12/01/2023	03/26/2027
000000-00-0	VENSURE EMPLOYER SERVICES INC 2023 DELAYED DRAW TERM B LOAN				2.B Z	1,551,002	100.0000	1,551,002	1,551,002	1,551,002					0.000	10.927	N/A	7,805		12/15/2023	03/26/2027
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN				3.A PL	23,784,239	97.4200	23,404,652	24,024,484	23,858,186		33,037			10.248	10.776	N/A	20,517	2,229,540	12/08/2023	03/31/2027
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER				3.A PL	625,817	97.4200	615,284	631,579	625,950		133			12.250	12.767	N/A	4,157	91,954	12/29/2023	03/31/2027
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan				3.B PL	5,859,613	99.7350	5,903,120	5,918,801	5,385,933		32,582			11.156	12.261	N/A	9,630	741,419	12/23/2021	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw				3.B PL	4,274,108	99.7350	4,305,843	4,317,281	4,284,237		7,179			12.136	12.651	N/A	68,933	910,892	11/01/2022	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan				3.B PL	14,084,357	99.7350	14,188,930	14,226,623	14,132,008		21,256			12.010	12.615	N/A	14,238	1,576,772	12/20/2021	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP TERM LOAN				3.B Z	1,679,945	99.0000	1,679,945	1,696,914	1,679,930		(15)			6.257	6.741	N/A	3,539		12/12/2023	04/09/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	REVALIZE INC TRANCHE 4 DELAYED DRAW TL				3.A PL	299,064	94.9370	285,350	300,567	299,274		291			11.510	12.000	N/A	288	33,476	12/29/2022	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL				3.A PL	1,332,347	94.9370	1,277,469	1,345,595	1,336,183		2,149			11.510	12.103	N/A	1,291	149,444	06/10/2022	04/15/2027
000000-00-0	REVALIZE INC REVOLVER				3.A Z	212,750	94.9370	201,979	212,750	212,750					11.487	11.863	N/A	337		12/22/2023	04/15/2027
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo				3.B PL	6,553,067	94.9370	6,244,712	6,577,733	6,577,733					6.199	(0.310)	N/A		693,618	12/14/2021	04/15/2027
000000-00-0	MBS HOLDINGS INC INITIAL TERM LOAN				3.B PL	19,305,000	97.3290	18,979,129	19,500,000	19,368,501		27,764			11.460	12.160	N/A	18,622	2,135,821	04/16/2021	04/16/2027
000000-00-0	MBS HOLDINGS INC INITIAL REVOLVER				3.B PL	4,958,000	97.3290	4,866,443	5,000,000	4,956,914		(1,086)			11.207	11.964	N/A	9,339		12/27/2023	04/16/2027
000000-00-0	MBS HOLDINGS INC 2023 SECOND INCREMENTAL TL				3.B Z	2,156,922	98.2500	2,156,922	2,195,341	2,157,656		734			11.208	12.297	N/A	8,202	27,781	11/20/2023	04/16/2027
000000-00-0	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN				4.A PL	1,546,998	99.4880	1,570,491	1,578,570	1,548,981		1,983			11.958	13.168	N/A	7,355	69,562	08/18/2023	04/16/2027
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan				3.B PL	1,701,853	98.1230	1,686,785	1,719,044	1,704,862		3,104			10.674	11.276	N/A	10,795	175,721	02/27/2023	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN				3.B PL	17,626,304	98.1230	17,470,244	17,804,348	17,685,741		26,624			10.760	11.304	N/A	15,964	1,848,649	04/20/2021	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC Revolver				3.B PL	1,484,916	98.1230	1,467,927	1,496,000	1,485,473		557			10.570	11.211	N/A	1,318	58,324	12/26/2023	04/20/2027
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan				4.A PL	18,601,061	77.6260	14,585,092	18,788,950	18,671,199		29,477			10.830	11.283	N/A	11,305	2,517,136	04/30/2021	04/30/2027
000000-00-0	STARWEST BOTANICALS ACQUISITIO Revolver				4.A PL	1,568,245	77.6260	1,228,916	1,583,127	1,571,350		2,557			10.970	11.659	N/A	1,447	202,089	08/29/2022	04/30/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan				3.B PL	4,721,326	96.3070	4,592,882	4,769,016	4,735,688		6,754			11.151	11.714	N/A	51,703	510,408	05/24/2021	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan				3.B PL	2,063,712	96.3070	2,001,092	2,077,833	2,067,682		2,117			10.968	11.446	N/A	21,752	224,074	12/14/2021	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Initial Revolver				3.B PL	2,319,851	96.3070	2,250,643	2,336,954	2,133,319		(48,183)			10.808	9.377	N/A	24,110	224,732	03/23/2023	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL A				3.B Z	1,769,075	100.0000	1,771,290	1,771,290	1,768,471		(604)			0.000	11.859	N/A	3,437		12/26/2023	05/24/2027
000000-00-0	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L				3.A PL	3,841,894	98.8870	3,857,005	3,900,400	3,845,832		3,938			11.880	12.746	N/A	112,252	118,402	07/06/2023	05/28/2027
000000-00-0	QUORUM HEALTH RESOURCES LLC Revolver				3.A PL	1,336,500	97.4110	1,315,042	1,350,000	1,338,176		1,676			11.238	11.870	N/A	13,486	113,376	03/30/2023	05/28/2027
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan				3.A PL	17,722,861	97.4110	17,438,314	17,901,880	17,775,688		25,185			11.650	12.237	N/A	185,812	1,944,747	05/28/2021	05/28/2027
000000-00-0	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN				3.A Z	3,841,894	98.8870	3,857,005	3,900,400	3,846,104		4,210			11.888	12.750	N/A	3,864	233,404	06/30/2023	05/28/2027
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan				2.C PL	6,054,845	97.3470	5,894,215	6,054,845	6,054,845					10.810	11.216	N/A	47,376	451,958	01/04/2023	06/28/2027
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan				4.C PL	13,160,998	98.3680	13,140,312	13,358,319	13,218,241		28,441			11.324	12.031	N/A	12,616	1,607,149	12/30/2022	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T				4.C PL	2,624,073	99.1310	2,640,890	2,664,033	2,630,493		6,200			11.124	11.945	N/A	13,994	232,202	12/15/2023	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan				4.C PL	2,161,566	99.1310	2,175,420	2,194,484	2,168,387		5,422			11.081	11.820	N/A	28,370	247,374	07/15/2022	06/29/2027
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan				3.A PL	9,791,297	98.7380	9,765,356	9,890,199	9,816,258		15,511			11.123	11.742	N/A	9,169	1,070,575	06/30/2023	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan				3.A PL	18,497,245	98.7380	18,448,239	18,684,086	18,550,549		24,317			11.245	11.816	N/A	362,720	2,013,270	06/30/2021	06/30/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan				3.B PL	1,383,662	98.5310	1,377,102	1,397,638	1,383,745		83			12.592	13.301	N/A	17,825	7,713	10/16/2023	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver				3.B PL	1,551,404	98.5310	1,539,541	1,562,500	1,552,810		1,180			11.105	11.717	N/A	3,920	75,396	12/15/2023	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan				3.B PL	644,662	98.5310	641,606	651,174	646,498		879			11.033	11.591	N/A	12,373	177,652	07/20/2021	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL				3.B Z	1,933,186	98.5310	1,933,787	1,962,625	1,932,778		(408)			11.044	11.896	N/A	8,056	893	12/29/2023	07/16/2027
000000-00-0	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan				2.A PL	20,744,618	100.0000	20,954,159	20,954,159	20,803,618		30,445			10.610	11.147	N/A	18,527	2,125,617	07/30/2021	07/30/2027
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN				2.B PL	4,181,772	95.5680	4,027,026	4,213,772	4,191,177		4,372			11.000	11.270	N/A	41,296	405,500	11/05/2021	08/02/2027
000000-00-0	BOUNTEOUS INC Initial Term Loan				2.B PL	8,060,211	95.5680	7,780,808	8,141,628	8,084,534		11,177			11.000	11.555	N/A	79,790	784,550	08/02/2021	08/02/2027
000000-00-0	BOUNTEOUS INC Revolver				2.B PL	8,666,354	95.5680	8,350,751	8,738,000	8,678,261		9,669			10.729	11.152	N/A	159,473	747,390	11/30/2023	08/02/2027
000000-00-0	CVI PARENT INC Revolver				3.A PL	2,571,343	94.3050	2,440,483	2,587,859	2,572,350		861			10.057	10.487	N/A	11,442	113,963	12/28/2023	08/12/2027
000000-00-0	CVI PARENT INC Term Loan				3.A PL	3,819,404	94.3050	3,638,275	3,857,984	3,831,267		5,942			10.070	10.670	N/A	3,238	563,950	08/12/2021	08/12/2027
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te				3.A PL	9,925,212	94.3050	9,499,815	10,073,491	9,959,063		24,000			10.070	10.825	N/A	8,454	876,097	12/16/2022	08/12/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan				3.A PL	30,590,976	100.0000	31,056,829	31,056,829	30,729,877		67,555			11.820	12.667	N/A	30,592	3,628,110	08/13/2021	08/13/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver				3.A PL	6,750	100.0000	6,772	6,772	6,753		2			0.000	12.332	N/A	22	86	03/16/2023	08/13/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC DELAYED DRAW TERM				3.A Z	27,709,443	100.0000	27,848,686	27,848,686	27,706,465		(2,978)			0.000	11.533	N/A	236,982		12/04/2023	08/13/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan				3.A PL	17,444,192	96.3490	16,977,023	17,620,396	17,495,950		25,610			10.281	10.800	N/A	141,219	1,726,330	08/20/2021	08/20/2027
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW				2.C PL	2,292,293	99.9990	2,321,288	2,321,309	2,298,260		4,697			10.955	11.715	N/A	14,158	255,965	08/03/2022	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC TERM				2.C PL	15,656,651	99.9990	15,854,692	15,854,836	15,854,836					5.684	(0.226)	N/A		1,695,068	08/27/2021	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver				2.C Z	5,880,000	99.9990	5,879,947	5,880,000	5,880,000					5.917	6.046	N/A	64,495	169,007	09/29/2023	08/27/2027
000000-00-0	LONG TERM CARE GROUP INC TERM				3.A PL	12,378,265	87.2460	10,905,213	12,499,388	12,405,725		11,700			12.730	13.535	N/A	57,460	1,075,879	10/19/2023	09/08/2027
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan				3.A PL	26,334,400	96.4530	25,656,958	26,600,404	26,414,770		37,036			10.245	10.761	N/A	470,476	2,167,567	09/10/2021	09/10/2027
000000-00-0	ACP TARA HOLDINGS INC REVOLVER				3.A Z	2,964,603	96.4530	2,873,825	2,979,500	2,964,809		207			10.039	10.479	N/A	51,512	8,231	10/20/2023	09/10/2027
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN				3.A PL	7,710,933	98.3010	7,656,492	7,788,821	7,734,182		11,249			10.820	11.469	N/A	7,023	777,889	09/17/2021	09/17/2027
000000-00-0	BOARDWALK BUYER LLC Initial Term Loan				3.A PL	34,834,811	100.0000	35,186,678	35,186,678	34,938,418		51,633			10.460	10.984	N/A	30,670	3,529,866	09/28/2021	09/28/2027
000000-00-0	BOARDWALK BUYER LLC REVOLVER				3.A Z	2,970,000	100.0000	3,000,000	3,000,000	2,971,121		1,121			10.216	10.816	N/A	17,027	77,760	09/27/2023	09/28/2027
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN				3.B PL	3,505,751	97.3140	3,446,064	3,541,162	3,511,296		5,545			10.958	11.652	N/A	21,108	315,818	09/25/2023	09/30/2027
000000-00-0	GENESEE SCIENTIFIC LLC TERM LOAN				3.B PL	13,393,203	97.3140	13,165,179	13,528,488	13,432,408		21,421			11.050	11.616	N/A	275,061	1,450,047	09/30/2021	09/30/2027
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN				2.C PL	23,358,937	100.0000	23,594,886	23,594,886	23,594,886					5.449	(0.272)	N/A		2,885,938	10/01/2021	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL				3.A PL	1,649,539	98.5420	1,650,246	1,674,659	1,650,532		993			10.898	11.694	N/A	35,065	50,123	09/22/2023	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS Revolving Loan				3.A PL	568,720	96.9380	556,874	574,465	574,465					5.938	(0.142)	N/A		50,004	03/25/2022	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN				3.A PL	9,064,829	96.9380	8,876,018	9,156,393	9,156,393					5.199	(0.236)	N/A		1,098,389	09/30/2021	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT				3.A PL	9,456,876	96.9380	9,259,899	9,552,400	9,472,526		13,502			10.079	10.627	N/A	76,530	804,957	06/16/2023	10/01/2027
000000-00-0	BRIGHTSIGN LLC TERM LOAN				3.A PL	41,817,352	97.3140	41,105,102	42,239,749	41,933,337		60,276			11.370	11.941	N/A	40,024	4,692,266	10/14/2021	10/14/2027
000000-00-0	BRIGHTSIGN LLC REVOLVER				3.A PL	5,940,000	97.3140	5,838,828	6,000,000	5,945,036		5,036			11.320	12.071	N/A	5,660	460,501	03/17/2023	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC TERM				3.A PL	17,231,854	96.5520	16,805,747	17,405,913	17,279,236		24,835			11.360	11.931	N/A	16,477	1,898,491	10/14/2021	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN				3.A PL	3,730,219	96.5520	3,637,979	3,767,898	3,733,052		2,833			11.198	11.829	N/A	3,516	314,247	03/28/2023	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER				3.A PL	2,346,320	96.5520	2,281,458	2,362,933	2,244,537		(107,615)			8.342	(13.007)	N/A	215	125,306	10/06/2023	10/14/2027
000000-00-0	PATRIOT MMG BUYER Term Loan				2.C PL	11,019,376	94.0000	10,462,842	11,130,683	11,039,805		16,515			11.360	11.961	N/A	10,537	1,230,659	05/17/2022	10/15/2027
000000-00-0	BRADSHAW INTERNATIONAL INC Initial Term Loan				3.A PL	34,860,086	98.3980	35,181,231	35,753,934	35,102,314		124,045			11.320	12.384	N/A	33,729	3,921,671	10/27/2021	10/21/2027
000000-00-0	CP TURF PARENT LLC THIRD AMENDMENT TERM LOAN				3.A Z	4,917,810	99.0000	4,917,810	4,967,485	4,917,240		(570)			10.775	11.411	N/A	40,144		12/05/2023	10/25/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER				3.A PL		100.0000								10.404	12.563	N/A	35,222		09/27/2023	10/29/2027
000000-00-0	BCM ONE INC Delayed Draw Term Loan				3.A PL	4,049,604	97.8750	3,963,567	4,049,604	4,049,604					9.948	10.308	N/A	3,357	381,258	06/30/2023	11/17/2027
000000-00-0	BCM ONE INC Initial Term Loan				3.A PL	13,304,209	97.8750	13,180,388	13,466,495	13,466,495					4.779	(0.022)	N/A		1,293,078	11/17/2021	11/17/2027
000000-00-0	BCM ONE INC Revolver				3.A Z	536,842	97.8750	525,436	536,842	536,842					9.848	9.943	N/A	441	220,108	09/28/2023	11/17/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN				3.A PL	17,142,749	97.9940	16,968,583	17,315,908	17,315,908					5.955	(0.559)	N/A		1,747,796	11/30/2021	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan				3.A PL	17,546,744	97.9940	17,247,799	17,600,839	17,556,518		8,712			6.890	7.129	N/A	11,704	1,617,157	11/10/2023	11/30/2027
000000-00-0	NFM & J LLC AMENDMENT NO 2 TERM LOAN				3.A Z	5,686,465	99.0000	5,686,465	5,743,904	5,687,024		559			11.256	11.908	N/A	101,478	7,208	11/10/2023	11/30/2027
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Revolver				3.B Z	5,242,077	98.9300	5,225,176	5,281,690	5,241,503		(575)			10.804	11.310	N/A	20,542	15,164	12/28/2023	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Revolver				6. *		100.0000								0.000	0.000	N/A	24,023		11/01/2023	11/30/2027
000000-00-0	GOOD2GROW LLC Initial Term Loan				3.A PL	26,415,292	99.7370	26,611,813	26,682,113	26,486,272		37,686			10.300	10.817	N/A	244,286	2,602,829	12/01/2021	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN				3.B PL	18,734,897	95.9540	18,158,517	18,924,138	18,785,386		26,358			11.206	11.881	N/A	35,389	1,933,649	12/01/2021	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw				3.B PL	14,085,822	95.9540	13,652,471	14,228,103	14,113,400		21,569			11.206	11.905	N/A	13,287	1,547,105	06/30/2022	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver				3.B PL	2,484,873	95.9540	2,398,856	2,500,000	2,486,025		1,151			11.236	11.896	N/A	3,132	127,700	10/12/2023	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw				4.A PL	355,500	99.1700	356,112	359,091	356,072		549			11.708	11.824	N/A	2,245	55,858	10/12/2022	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Term loan				4.A PL	15,327,000	99.1700	15,353,381	15,481,818	15,366,483		22,466			11.210	11.776	N/A	14,462	1,647,830	12/01/2021	12/01/2027
000000-00-0	GOOD2GROW LLC Revolver				4.B Z		0.0000								0.000	0.000	N/A		39,302		12/01/2027
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan				3.A PL	15,198,558	100.0000	15,352,079	15,352,079	15,237,903		21,589			11.138	11.696	N/A	119,033	1,646,462	12/06/2021	12/06/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan				2.C PL	3,151,439	98.0950	3,119,080	3,179,639	3,156,896		4,413			10.510	11.031	N/A	2,785	324,901	09/13/2022	12/09/2027
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan				2.C PL	10,063,997	98.0950	9,972,042	10,165,653	10,090,559		14,320			10.510	11.038	N/A	8,903	1,008,263	12/09/2021	12/09/2027
000000-00-0	TINJITI INC Revolver				2.C PL	34,607	97.3470	34,116	35,045	34,689		61			12.000	12.508	N/A	300	4,039	06/06/2022	12/10/2027
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan				2.B PL	4,539,783	97.3080	4,453,453	4,576,676	4,543,331		(1,484)			8.889	9.618	N/A	20,388	298,478	12/15/2023	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN				2.B PL	10,663,987	97.3080	10,481,685	10,771,704	10,691,823		15,525			10.710	11.247	N/A	9,614	1,073,956	12/15/2021	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY Revolver				2.B Z	1,431,613	97.3080	1,401,229	1,440,000	1,431,994		381			8.729	9.122	N/A	2,512	47,048	09/29/2023	12/15/2027
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Revolver				3.A PL	2,069,181	91.9100	1,919,845	2,088,820	1,667,237		(152,569)			7.570	(10.129)	N/A	5,039	109,898	06/27/2023	12/17/2027
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan				3.A Z	5,084,676	91.9100	4,715,080	5,130,079	5,095,564		6,342			10.360	10.819	N/A	4,413	518,876	12/23/2022	12/17/2027
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN				2.B PL	7,880,202	98.0470	7,804,360	7,959,800	7,893,677		11,733			10.878	11.451	N/A	7,216	884,253	08/18/2022	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN				2.B PL	28,935,302	98.0470	28,656,820	29,227,578	29,227,578					6.536	(0.011)	N/A		3,137,167	12/21/2021	12/21/2027
000000-00-0	ITI INTERMODAL INC Revolver				2.C PL	208,023	98.4390	206,723	210,000	208,110		83			10.793	9.993	N/A	165	4,811	12/28/2023	12/21/2027
000000-00-0	SPI LLC Initial Term Loan				2.C PL	36,961,650	100.0000	37,335,000	37,335,000	37,053,441		50,663			10.456	11.083	N/A	32,531	3,957,228	12/21/2021	12/21/2027
000000-00-0	ITI INTERMODAL INC Term Loan				2.C PL	2,122,313	98.4390	2,110,293	2,143,750	2,128,134		3,335			11.820	12.532	N/A	2,112	238,060	12/21/2021	12/21/2027
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1				2.C Z	307,055	98.4390	305,316	310,156	307,312		258			11.698	12.464	N/A	302	29,933	03/31/2023	12/21/2027
000000-00-0	AWP GROUP HOLDINGS INC First Lien Delayed Draw Term L				3.A PL		0.0000								0.000	0.000	N/A		58,486		12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN				3.A PL	17,021,812	83.1100	14,289,726	17,193,750	17,065,382		22,180			11.733	12.444	N/A	16,811	1,546,475	12/22/2021	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC REVOLVER				3.A PL	9,193,079	83.1100	7,717,543	9,285,938	9,215,859		15,282			9.783	9.363	N/A	18,858	764,415	12/21/2022	12/22/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T				3.B PL	1,110,104	96.3070	1,082,433	1,123,943	1,113,320		2,093			11.123	11.744	N/A	1,738	104,907	03/13/2023	12/22/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN				3.A PL	6,394,438	99.2980	6,413,718	6,459,029	6,411,002		9,189			9.960	10.461	N/A	5,361	615,155	12/23/2021	12/23/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER				3.A PL	699,321	99.2980	700,271	705,219	700,323		767			9.960	10.446	N/A	585	80,720	10/11/2022	12/23/2027
000000-00-0	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN				2.C Z	5,103,119	98.5130	5,096,365	5,173,304	5,103,471		353			11.244	12.004	N/A	70,696	63,371	12/18/2023	12/30/2027
000000-00-0	VPET BUYER LLC Third Amendment Term Loan				3.A PL	4,815,647	82.3710	4,030,410	4,893,006	4,835,647		10,599			11.098	11.790	N/A	4,525	608,638	01/07/2022	12/31/2027
000000-00-0	INFUCARE RX INC TERM LOAN				2.C PL	30,672,087	96.6470	29,942,959	30,981,906	30,981,906					6.850	(0.013)	N/A		3,031,988	01/04/2022	01/04/2028
000000-00-0	ECKHART BIDCO LLC REVOLVER				3.A Z	2,077,688	95.9730	2,015,431	2,100,000	2,078,861		1,174			10.956	11.701	N/A	4,656	108,457	09/29/2023	01/10/2028
000000-00-0	NMP HOLDINGS LLC Term A Loan				3.A PL	21,408,975	97.6500	21,117,119	21,625,227	21,461,789		29,486			11.249	11.810	N/A	445,985	1,769,672	01/28/2022	01/28/2028
000000-00-0	NMP HOLDINGS LLC REVOLVER				3.A Z	990,000	97.6500	976,504	1,000,000	990,382		382			0.000	11.610	N/A	24,276	32,230	08/04/2023	01/28/2028
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan				2.C PL	2,586,921	100.0000	2,591,302	2,591,303	2,587,039		621			10.998	11.473	N/A	2,377	273,556	05/18/2023	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Revolving Credit				2.C PL	1,650,000	100.0000	1,666,666	1,666,667	1,651,928		1,593			11.060	11.648	N/A	8,685	153,390	03/08/2023	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan				2.C PL	13,830,431	100.0000	13,970,124	13,970,132	13,859,231		20,387			11.006	11.564	N/A	12,813	1,508,908	03/01/2022	03/01/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan				2.C PL	19,305,000	98.5000	19,207,500	19,500,000	19,359,699		24,489			10.760	11.283	N/A	17,485	2,228,928	03/08/2021	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan				2.C PL	2,702,700	98.5000	2,689,050	2,730,000	2,710,294		3,439			10.760	11.283	N/A	2,448	286,377	03/15/2021	03/02/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN				3.A PL	9,670,449	96.3230	9,386,841	9,745,176	9,679,180		7,799			11.210	11.854	N/A	58,093	803,831	11/09/2023	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Initial Revolver				3.A PL	11,544,891	96.3230	11,209,583	11,637,500	11,555,944		10,650			11.320	11.956	N/A	14,419	1,015,207	12/27/2023	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan				3.A PL	34,351,620	96.3230	33,422,720	34,698,606	34,416,882		48,496			11.248	11.822	N/A	32,525	3,762,992	03/08/2022	03/08/2028
000000-00-0	JS HOLD KELSO WATCHTOWER SEVENTH AMENDMENT TERM LOAN				3.C Z	1,538,226	99.0000	1,538,226	1,553,763	1,538,269		44			10.795	11.405	N/A	34,944		10/18/2023	03/09/2028
000000-00-0	ANTERIAD Term Loan B				2.C PL	3,104,761	98.3700	3,116,483	3,168,123	3,110,157		5,397			11.998	12.928	N/A	3,168	282,947	03/31/2023	03/31/2028
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan				2.C PL	11,071,644	90.3720	10,106,712	11,183,479	11,103,170		10,542			11.307	11.689	N/A	309,107	1,371,902	10/06/2021	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Term Loan				3.B PL	17,213,036	94.5100	16,432,364	17,386,905	17,249,504		24,511			10.490	11.021	N/A	15,199	2,103,169	04/01/2022	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment				3.B Z	1,647,229	95.8260	1,581,123	1,650,000	1,647,165		(65)			10.448	10.815	N/A	2,142	2,657	12/22/2023	04/03/2028
000000-00-0	VISION INNOVATION PARTNERS BOR Initial Term Loan				3.B PL	12,562,060	96.1000	12,194,080	12,688,949	12,587,051		16,176			10.240	10.761	N/A	227,935	1,051,417	04/07/2022	04/07/2028
000000-00-0	VISION INNOVATION PARTNERS BOR REVOLVER				3.B PL	5,839,085	88.2420	5,197,299	5,889,815	5,839,145		60			11.764	12.274	N/A	80,414	87,917	12/22/2023	04/07/2028
000000-00-0	NYX HOLDCO INC 2022 Incremental Term Loan				3.A PL	6,726,400	95.3300	6,477,047	6,794,343	6,740,458		9,744			11.110	11.676	N/A	6,290	695,457	04/08/2022	04/08/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan				2.C PL	16,146,040	99.1830	16,112,556	16,245,255	16,130,295		6,464			10.498	11.002	N/A	14,212	3,417,322	08/02/2023	04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan				2.C PL	4,905,070	99.3060	4,914,034	4,948,369	4,911,360		6,119			10.467	10.982	N/A	51,784	101,836	01/17/2023	04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Revolver				2.C PL	1,486,877	99.1830	1,487,749	1,500,002	1,488,380		1,309			10.760	11.183	N/A	8,884	70,744	11/17/2023	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan				4.A PL	41,020,535	98.5990	40,854,574	41,434,884	41,100,162		59,108			10.848	11.399	N/A	37,458	4,412,190	04/14/2022	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan				4.A PL	2,962,883	99.3060	2,961,405	2,982,096	2,963,545		815			10.865	11.410	N/A	41,005	182,655	09/29/2023	04/14/2028
000000-00-0	OEP GLASS PURCHASER LLC Revolving Credit				2.A PL	15,953	97.9940	15,738	16,061	15,967		15			10.508	10.856	N/A	348	647	12/30/2022	04/18/2028
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan				2.A PL	29,379,864	97.9940	29,081,457	29,676,630	29,434,698		32,075			11.057	11.618	N/A	683,592	3,555,266	04/18/2022	04/18/2028
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan				3.A Z	5,145,035	98.6400	5,102,464	5,172,814	5,149,291		3,922			11.456	11.974	N/A	8,568	545,505	09/29/2022	04/21/2028
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN				2.C PL	2,520,690	97.6310	2,460,969	2,520,690	2,520,690					11.107	11.534	N/A	7,778	82,155	09/29/2023	05/11/2028
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit				2.C PL	1,190,019	97.6310	1,170,349	1,198,750	1,190,626		608			11.106	11.701	N/A	1,109	64,350	12/08/2023	05/11/2028
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan				2.C PL	8,173,212	97.6310	8,060,171	8,255,770	8,187,420		11,417			11.106	11.782	N/A	7,641	881,585	05/11/2022	05/11/2028
000000-00-0	CODING SOLUTIONS ACQUISITION AMENDMENT NO1 TERM LOAN				2.C Z	3,053,500	98.5010	3,053,534	3,100,000	3,054,805		1,305			11.356	12.246	N/A	2,934	60,436	09/29/2023	05/11/2028
000000-00-0	OUTPUT SERVICES GROUP INC FIRST OUT TERM LOAN				5.B GI	785,000	100.0000	785,000	785,000	785,000					13.818	14.052	N/A	9,341		11/30/2023	05/30/2028
000000-00-0	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT TERM LOAN				3.B Z	4,963,681	98.7500	4,963,681	5,026,513	4,965,238		1,557			10.993	11.784	N/A	47,581	45,742	11/01/2023	06/01/2028
000000-00-0	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T				3.B Z	8,459,087	100.0000	8,469,674	8,469,674	8,456,983		(2,104)			0.000	11.376	N/A	72,590		12/04/2023	06/01/2028
000000-00-0	RFI BUYER SECOND AMENDMENT TERM LOAN				3.C Z	1,485,000	99.0000	1,485,000	1,500,000	1,485,022		22			10.971	11.561	N/A	22,399		11/13/2023	08/05/2028
000000-00-0	RFI BUYER Term A Loan				4.B PL	20,843,461	99.2380	21,104,250	21,266,279	20,856,282		10,739			10.226	11.049	N/A	123,733	991,133	12/15/2023	08/05/2028
000000-00-0	PAVE AMERICA INTERCO, LLC				5.B GI	66,130,000	97.2500	66,130,000	68,000,000	66,144,162		14,162			0.000	0.594	JAJO			12/19/2023	08/07/2028
000000-00-0	ADPD HOLDINGS REVOLVING CREDIT LOAN				3.B PL	2,475,000	93.5570	2,338,933	2,500,000	2,478,490		3,290			11.640	12.231	N/A	37,184	282,222	08/16/2022	08/16/2028
000000-00-0	CMG HOLDCO LLC DDTL-2				3.A PL	16,694,297	99.7580	16,785,208	16,825,948	16,709,307		12,921			10.384	10.867	N/A	205,487	1,268,107	12/28/2023	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan				3.A PL	13,611,269	99.7580	13,715,468	13,748,757	13,632,029		17,802			10.372	10.898	N/A	158,811	1,382,846	05/19/2022	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-1				3.A PL	8,113,400	99.7580	8,093,756	8,113,400	8,113,400					10.371	10.662	N/A	93,717	816,042	07/01/2022	08/18/2028
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT				3.C PL	6,049,167	95.2500	5,761,852	6,049,167	6,049,167					11.584	11.328	N/A	10,449	316,271	11/29/2023	08/25/2028
000000-00-0	NUTRITION 101 BUYER LLC INITIAL TERM LOAN				3.B PL	14,701,500	98.5880	14,640,331	14,850,000	14,721,432		18,146			10.733	11.279	N/A	275,161	1,543,041	08/31/2022	08/31/2028
000000-00-0	NUTRITION 101 BUYER LLC REVOLVING CREDIT				3.B PL	2,942,280	98.5880	2,928,066	2,970,000	2,944,294		1,949			10.810	11.468	N/A	23,187	148,362	10/26/2023	08/31/2028
000000-00-0	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN				3.A PL	2,531,246	100.6030	2,598,482	2,582,904	2,534,200		2,954			11.456	12.464	N/A	2,466	148,718	06/21/2023	09/06/2028
000000-00-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO				3.A PL	3,597,985	100.6030	3,637,875	3,616,066	3,598,061		76			11.456	12.054	N/A	6,904	72,209	09/25/2023	09/06/2028
000000-00-0	DIAMOND BC BV TERM B				4.B		0.0000					(8,652)			0.000	0.000	N/A				09/15/2028
000000-00-0	STRATIX INITIAL TERM LOAN				3.A PL	19,940,094	99.9960	20,242,912	20,243,750	19,987,691		40,407			10.635	11.291	N/A	101,874	2,671,441	09/15/2022	09/15/2028
000000-00-0	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL				3.B PL	6,615,014	98.4940	6,648,349	6,750,014	6,622,140		7,126			11.498	12.391	N/A	6,468	391,277	06/30/2023	09/16/2028
000000-00-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN				2.B PL	12,950,038	98.0540	12,957,215	13,214,325	12,960,096		10,058			11.471	12.365	N/A	208,772	397,520	08/11/2023	09/19/2028
000000-00-0	POWERGRID SERVICES ACQUISITION Term Loan				2.C PL	6,288,530	99.0340	6,290,702	6,352,050	6,302,321		7,887			10.598	11.114	N/A	5,610	653,085	09/21/2021	11/10/2028
000000-00-0	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL				3.B Z	1,078,472	99.8750	1,090,758	1,092,123	1,078,776		304			11.106	11.876	N/A	1,011	18,834	10/31/2023	12/07/2028
000000-00-0	SCALED AGILE HOLDINGS Initial Term Loan				2.B PL	29,028,737	96.2410	28,219,665	29,321,957	29,089,300		33,455			10.448	10.953	N/A	25,530	3,549,541	12/16/2021	12/18/2028
000000-00-0	SCALED AGILE HOLDINGS REVOLVER				2.B Z	1,980,000	96.2410	1,924,815	2,000,000	1,979,307		(693)			0.000	13.499	N/A	2,849		12/28/2023	12/18/2028
000000-00-0	SCALED AGILE HOLDINGS Delayed Draw Term Loan				2.B Z	1,427,906	96.2410	1,388,108	1,442,329	1,428,723		818			10.994	11.566	N/A	33,998	78,761	04/14/2023	12/18/2028
000000-00-0	GANNETT FLEMING INC INITIAL TERM LOAN				3.A PL	27,501,197	99.2300	27,846,365	28,062,446	27,564,678		69,979			11.948	12.803	N/A	27,941	3,380,522	12/20/2022	12/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	REFRESH BUYER LLC 2023 INCREMENTAL TERM LOAN				3.B Z	4,216,976	99.0000	4,216,976	4,259,571	4,217,347		372			9.640	10.151	N/A	63,854		11/06/2023	12/23/2028
000000-00-0	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN				2.C PL	23,899,400	98.1800	23,943,297	24,387,143	23,957,181		57,781			12.056	12.914	N/A	679,517	2,805,890	01/09/2023	01/09/2029
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN				2.C PL	9,346,946	98.1800	9,364,114	9,537,700	9,358,525		11,579			12.044	12.910	N/A	86,584	697,725	10/06/2023	01/09/2029
000000-00-0	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN				2.C PL	1,535,821	98.1800	1,538,642	1,567,164	1,536,840		1,019			12.008	13.047	N/A	5,750	79,811	07/21/2023	01/09/2029
000000-00-0	ECKHART BIDCO LLC Initial Term Loan				3.A PL	7,229,823	95.9730	7,008,758	7,302,852	7,245,307		7,785			10.948	11.585	N/A	6,663	951,242	01/28/2022	01/10/2029
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan				3.A PL	2,787,759	95.9730	2,702,518	2,815,918	2,791,727		3,753			10.956	11.613	N/A	2,571	366,574	08/18/2022	01/10/2029
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN				3.A PL	2,892,320	98.4300	2,909,896	2,956,310	2,892,974		655			11.633	12.570	N/A	37,750	31,682	12/08/2023	02/05/2029
000000-00-0	OVATION HOLDINGS INC INITIAL TERM LOAN				3.A PL	14,923,157	98.4300	15,026,970	15,266,657	14,956,167		33,010			11.792	12.708	N/A	295,743	1,075,001	09/19/2023	02/05/2029
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit				4.B PL	2,490,687	98.6080	2,465,508	2,500,300	2,491,674		1,039			12.258	11.431	N/A	35,329	386,364	02/28/2023	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan				4.B PL	8,371,587	98.6080	8,338,479	8,456,148	8,384,471		9,595			10.469	10.977	N/A	69,014	620,182	03/01/2022	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan				4.B PL	1,927,364	98.6080	1,916,259	1,943,300	1,929,477		1,939			10.248	10.790	N/A	14,639	198,408	11/04/2022	03/01/2029
000000-00-0	IMPACT PARENT CORPORATION 2023-2 INCREMENTAL TERM LOAN				3.A Z	10,780,000	98.0000	10,780,000	11,000,000	10,779,882		(118)			11.480	12.345	N/A	122,769		11/27/2023	03/23/2029
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN				3.A PL	2,573,053	98.9370	2,597,642	2,625,564	2,576,091		3,038			11.957	12.951	N/A	3,497	257,975	03/28/2023	03/28/2029
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S DDTL				3.A PL	920,465	99.1000	930,797	939,250	921,545		1,080			11.598	12.564	N/A	7,645	67,482	05/01/2023	03/30/2029
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN				3.A PL	16,153,843	99.1000	16,335,162	16,483,513	16,174,905		21,061			11.693	12.534	N/A	166,337	1,464,277	03/31/2023	03/30/2029
000000-00-0	IQN HOLDINGS CORP Term Loan				5.A PL	25,405,171	98.4690	25,262,181	25,654,906	25,435,968		27,396			10.638	11.153	N/A	242,206	2,598,689	08/24/2023	05/02/2029
000000-00-0	TRILON GROUP LLC DDTL				3.B PL	13,276,657	98.0200	13,100,360	13,365,000	13,284,685		9,407			11.786	12.283	N/A	208,019	1,480,955	12/13/2022	05/27/2029
000000-00-0	TRILON GROUP LLC Revolver				3.B PL	1,934,016	98.0200	1,898,443	1,936,793	1,933,970		(46)			11.433	12.915	N/A	2,747	157,936	12/28/2023	05/27/2029
000000-00-0	TRILON GROUP LLC Term Loan				3.B PL	13,197,938	96.2690	12,833,853	13,331,250	13,212,710		13,723			11.187	11.842	N/A	20,735	1,509,079	05/27/2022	05/27/2029
000000-00-0	ACCLAIM MIDCO LLC INITIAL TERM LOAN				3.A PL	7,679,359	98.1000	7,687,195	7,836,081	7,686,298		6,939			11.379	12.202	N/A	47,161	499,317	06/13/2023	06/13/2029
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan				3.B PL	7,545,250	98.0830	7,475,397	7,621,465	7,549,790		5,038			9.869	10.364	N/A	48,734	461,861	12/14/2023	06/22/2029
000000-00-0	MEI BUYER LLC REVOLVING CREDIT LOAN				3.A PL	236,145	98.0800	236,337	240,964	236,233		88			11.841	12.834	N/A	2,219	4,983	10/02/2023	07/02/2029
000000-00-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN				3.C PL	5,983,875	98.5810	5,988,813	6,075,000	5,986,692		2,817			11.598	12.310	N/A	5,872	357,233	06/29/2023	07/03/2029
000000-00-0	ORION GROUP FM HOLDINGS LLC REVOLVER				3.C PL	3,149,408	98.5810	3,152,007	3,197,368	3,149,271		(137)			11.601	12.326	N/A	10,304	33,467	12/13/2023	07/03/2029
000000-00-0	DMC HOLDCO LLC REVOLVER				3.B PL	493,133	98.5720	493,494	500,642	493,288		155			11.394	12.096	N/A	12,676	14,459	07/13/2023	07/13/2029
000000-00-0	DMC HOLDCO LLC CLOSING DATE TERM LOAN				3.B PL	5,910,000	98.5720	5,914,329	6,000,000	5,911,861		1,861			11.394	12.096	N/A	151,917	173,283	07/13/2023	07/13/2029
000000-00-0	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN				3.B PL	1,543,012	98.5720	1,544,142	1,566,509	1,543,229		218			11.643	12.364	N/A	16,719	61,214	08/30/2023	08/01/2029
000000-00-0	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN				3.A PL	17,112,528	98.5420	17,119,826	17,373,125	17,118,376		5,848			11.612	12.449	N/A	95,460	760,724	08/14/2023	08/15/2029
000000-00-0	THE TOWNSEND COMPANY LLC REVOLVING LOAN				3.A PL	2,029,607	98.5420	2,030,473	2,060,515	2,030,284		677			11.612	12.449	N/A	11,299	95,115	08/15/2023	08/15/2029
000000-00-0	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN				3.A Z	955,281	98.5420	948,467	962,500	955,025		(256)			0.000	12.264	N/A	3,103	2,172	12/22/2023	08/15/2029
000000-00-0	WSB ENGINEERING INTERMEDIATE TERM LOAN				2.C Z	7,712,227	98.5270	7,714,372	7,829,672	7,714,170		1,943			11.388	12.086	N/A	79,439	226,069	08/31/2023	08/31/2029
000000-00-0	WSB ENGINEERING INTERMEDIATE REVOLVER				2.C Z	295,500	98.5270	295,582	300,000	295,574		74			11.388	12.086	N/A	3,037	8,662	08/31/2023	08/31/2029
000000-00-0	PERENNIAL SERVICES DELAYED DRAW TERM LOAN				3.A PL	7,201,927	98.5200	7,124,735	7,231,758	7,200,962		(965)			0.000	10.738	N/A	8,316	202,744	11/22/2023	09/07/2029
000000-00-0	PERENNIAL SERVICES TERM LOAN				3.A Z	7,964,565	98.5200	7,966,190	8,085,853	7,967,432		2,867			11.480	12.184	N/A	54,265	214,345	09/08/2023	09/07/2029
000000-00-0	PERENNIAL SERVICES REVOLVER CREDIT LOAN				3.A Z	3,869,643	98.5200	3,870,432	3,928,571	3,868,688		(955)			0.000	12.197	N/A	17,535		12/18/2023	09/07/2029
000000-00-0	PALMETTO ACQUISITIONCO INC TERM LOAN				3.B PL	15,710,206	98.2610	15,711,959	15,990,032	15,716,413		6,206			11.128	11.873	N/A	69,196	505,609	09/18/2023	09/17/2029
000000-00-0	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN				3.B Z	1,414,561	98.2610	1,399,793	1,424,566	1,414,153		(408)			0.000	11.716	N/A	2,323	1,005	12/29/2023	09/17/2029
000000-00-0	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT				3.B Z	507,291	98.2610	507,347	516,327	507,122		(169)			0.000	14.091	N/A	937	375	12/27/2023	09/17/2029
000000-00-0	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN				3.B PL	15,209,632	98.0050	15,210,341	15,520,033	15,215,929		6,297			11.610	12.444	N/A	30,032		09/25/2023	09/25/2029
000000-00-0	GUIDEPOINT SECURITY HOLDINGS L TERM A LOAN				3.B Z	9,033,457	99.0000	9,033,457	9,124,705	9,034,121		664			11.341	12.034	N/A	80,487	88,903	10/02/2023	10/02/2029
000000-00-0	ARCHER ACQUISITION LLC INITIAL TERM LOAN				5.B GI	13,541,510	98.5000	13,541,510	13,747,726	13,543,207		1,697			11.772	12.485	N/A	391,122	377,635	10/06/2023	10/06/2029
000000-00-0	NATIONAL POWER LLC TERM LOAN				3.A Z	6,712,712	98.5000	6,712,712	6,814,936	6,712,419		(293)			11.416	12.109	N/A	157,757	151,274	10/20/2023	10/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	NATIONAL POWER LLC REVOLVER				3.A Z	1,055,357	100.0000	1,071,429	1,071,429	1,055,403		46			13.892	14.727	N/A	47,547	22,192	11/03/2023	10/20/2029
000000-00-0	MGM TRANSFORMER HOLDINGS LLC INITIAL TERM LOAN				3.A PL	31,010,530	98.5000	31,010,530	31,482,772	31,007,874		(2,657)			11.383	12.081	N/A	617,201		10/31/2023	10/31/2029
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LTD TERM B				5.B GI		0.0000					166			0.000	0.000	N/A		(6,019)		10/31/2029
000000-00-0	VERTEX SERVICE PARTNERS LLC TERM LOAN				2.C Z	5,559,334	98.5000	5,559,334	5,643,994	5,559,902		568			10.893	11.565	N/A	92,218		11/08/2023	11/08/2029
000000-00-0	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN				5.B GI	2,710,685	100.0000	2,717,478	2,717,478	2,709,948		(736)			0.000	11.262	N/A	13,968		12/15/2023	11/08/2029
000000-00-0	YI LLC TERM LOAN				5.B GI	27,760,983	100.0000	28,041,397	28,041,397	27,756,389		(4,594)			11.127	11.690	N/A	268,683		12/01/2023	12/03/2029
000000-00-0	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN				5.B GI	23,243,478	99.0000	23,243,478	23,478,261	23,238,334		(5,144)			10.856	11.514	N/A	92,038		12/19/2023	12/19/2029
000000-00-0	ONLINE LABELS GROUP LLC INITIAL TERM LOAN				5.B GI	3,997,421	100.0000	3,997,421	3,997,421	3,997,421					10.614	10.916	N/A	15,321		12/19/2023	12/19/2029
000000-00-0	PAG HOLDING CORP INITIAL TERM LOAN				5.B GI	40,175,715	98.0000	40,175,715	40,995,627	40,165,903		(9,812)			11.125	11.931	N/A	139,352		12/21/2023	12/21/2029
000000-00-0	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN				3.A Z	77,453	98.9800	77,437	78,235	77,464		11			10.977	11.526	N/A	1,459	3,580	08/01/2023	12/24/2029
000000-00-0	BCTS PARENT LLC INITIAL TERM LOAN				5.B GI	13,660,917	99.0000	13,660,917	13,798,906	13,657,301		(3,616)			10.606	11.246	N/A	24,392		12/26/2023	12/26/2029
000000-00-0	BCTS PARENT LLC REVOLVING CREDIT COMMITMENTS				5.B GI	1,788,387	99.0000	1,788,387	1,806,452	1,787,914		(473)			0.000	11.246	N/A	3,193		12/26/2023	12/26/2029
000000-00-0	NJEYE LLC Incremental Delayed Draw Term				2.C PL	765,385	99.0000	757,731	765,385	765,385					10.367	10.661	N/A	9,037	60,226	12/09/2022	01/01/2030
000000-00-0	World 50 Inc Incremental Term Loan				3.C PL	4,661,976	99.4400	4,706,466	4,732,970	4,679,669		5,890			10.070	10.701	N/A	3,972	454,075	09/22/2020	01/01/2030
000000-00-0	WORLD INSURANCE ASSOCIATES LLC 2028 TERM LOANS				5.B GI	35,130,610	98.7350	34,824,527	35,270,870	35,131,656		1,046			11.348	11.774	N/A	33,355	1,169,745	09/15/2023	01/01/2030
000000-00-0	LJ AVALON HOLDINGS LLC TERM LOAN				3.B PL	6,920,779	98.1900	6,934,197	7,062,019	6,938,167		17,388			11.723	12.559	N/A	129,093	621,621	02/01/2023	02/01/2030
000000-00-0	HIGH BAR BRANDS OPERATING LLC LOAN-FIRST LIEN-SENIOR SECURED				5.B GI	7,493,850	97.5000	7,493,850	7,686,000	7,494,708		858			6.000	6.527	MJSD	15,372		12/19/2023	06/19/2030
000000-00-0	CEDAR SERVICES GROUP TERM LOAN				3.B PL	25,663,254	98.5000	25,663,254	26,054,065	25,665,828		2,573			11.388	12.051	N/A	733,527	708,801	10/04/2023	10/04/2030
000000-00-0	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN				3.B Z	13,544,495	100.0000	13,750,757	13,750,757	13,542,429		(2,066)			11.377	12.044	N/A	134,715		12/01/2023	10/04/2030
000000-00-0	CEDAR SERVICES GROUP REVOLVING LOAN				3.B Z		100.0000								0.000	0.000	N/A	132,510		10/04/2023	10/04/2030
000000-00-0	HEALTHSPAN BUYER LLC TERM LOAN				3.A Z	29,700,000	99.0000	29,700,000	30,000,000	29,695,938		(4,062)			11.144	11.684	N/A	715,065	687,205	10/16/2023	10/16/2030
000000-00-0	BLACKBIRD PURCHASER INC INITIAL TERM LOAN				3.C Z	31,875,203	100.0000	31,875,203	31,875,203	31,875,203					10.864	11.175	N/A	125,050		12/19/2023	12/19/2030
000000-00-0	HPS SIP V SENIOR NOTE				2.B Z	8,470,882	100.0000	8,470,882	8,470,882	8,470,882					0.000	0.000	JAJO		294,323	11/16/2023	01/27/2033
000000-00-0	HPS SIP V JUNIOR NOTE				2.B Z	4,235,441	100.0000	4,235,441	4,235,441	4,235,441					0.000	0.000	JAJO		166,734	11/16/2023	01/27/2033
000000-00-0	COP GNAP HOLLDINGS INC EIGHT AMENDMENT TERM LOAN D				3.A Z	5,225,000	99.0000	5,225,000	5,277,778	5,223,136		(1,864)			11.045	11.342	N/A	90,677		11/06/2023	01/01/2040
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN				3.A Z	4,926,610	98.0200	4,925,191	5,024,685	4,925,839		(771)			11.780	12.417	N/A	32,592	101,690	12/07/2023	01/01/2040
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCREMENTAL DDTL				3.B Z	2,597,870	98.0200	2,593,438	2,645,828	2,597,034		(835)			0.000	12.238	N/A	4,892		12/29/2023	01/01/2040
000000-00-0	NUTRA-MED PACKAGING LLC AMENDMENT NO2 INCREMENTAL TL				3.A PL	2,643,270	98.5000	2,643,270	2,683,523	2,642,192		(1,078)			11.205	11.861	N/A	4,176	76,859	07/27/2023	01/02/2040
000000-00-0	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN				3.A Z	2,043,035	98.1800	2,046,788	2,084,730	2,042,681		(354)			11.465	12.212	N/A	11,976	91,649	08/14/2023	01/02/2040
000000-00-0	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN				3.C PL	3,052,400	98.7020	3,074,263	3,114,694	3,051,470		(930)			11.284	11.899	N/A	2,929	261,117	04/03/2023	01/10/2040
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver				3.B Z	4,905,223	95.4110	4,695,712	4,921,554	4,907,226		2,003			8.828	9.138	N/A	3,577	34,543	11/09/2023	03/25/2047
000000-00-0	RAVN AIR GROUP INC Initial Term Loan				6. *		100.0000								9.869	0.000	N/A			01/01/2016	12/31/2099
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1				4.A FE	9,494,803	100.5900	9,650,516	9,593,912	9,510,049		15,014			9.110	9.573	N/A	7,283	811,641	11/09/2022	01/31/2029
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B2DD				4.B FE		0.0000					(4,239)			0.000	0.000	N/A				01/31/2029
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD				4.B FE		0.0000					(791)			0.000	0.000	N/A		5,013		01/31/2029
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan				4.B FE	4,149,243	94.0700	3,942,629	4,191,155	4,192,233		6,405			13.143	13.338	N/A	4,590	360,364	11/04/2016	04/21/2025
00130M-AJ-3	Bally's Corp TERM B				4.B FE	5,835,675	100.4850	5,893,416	5,865,000	5,844,157		3,959			8.970	9.377	N/A	4,384	509,041	08/05/2021	08/05/2028
00132U-AG-9	AI AQUA MERGER INC TERM B				4.C FE	7,000,538	100.2010	7,069,055	7,054,875	7,010,390		7,019			9.219	9.716	N/A	36,135	747,698	01/27/2023	06/17/2028
00132U-AL-8	AI AQUA MERGER SUB INC				4.C FE		0.0000					1,159			0.000	0.000	N/A	24,287		02/17/2022	07/30/2028
00132U-AM-6	AI AQUA MERGER SUB INC TERM				4.C FE		0.0000								0.000	0.000	N/A		(19,625)		07/03/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00132U-AN-4	AI AQUA MERGER SUB INC TERM B				4.C FE	2,425,000	100.6250	2,515,625	2,500,000	2,425,000					5.348	6.272	N/A			11/14/2023	07/30/2028
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC				5.B FE	15,632,178	78.8340	12,521,958	15,884,057	15,755,765		65,133			9.710	10.499	N/A	356,083	1,243,640	05/13/2022	09/24/2025
00186X-AJ-2	RH TERM B				3.C		0.0000					(5,934)			0.000	0.000	N/A				10/07/2028
00186X-AL-7	API GROUP DE INC TERM B				3.C FE	24,028,022	100.2060	24,443,300	24,393,172	24,036,251		8,229			7.857	8.477	N/A		15,972	10/11/2023	01/03/2029
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan				3.A PL	38,658,190	97.1200	37,861,243	38,983,982	38,754,696		35,552			11.210	11.719	N/A	36,417	3,636,474	08/01/2023	12/22/2027
00439#-AD-9	ACCUPAC Initial Term Loan				3.B PL	7,506,321	96.7090	7,332,587	7,582,143	7,550,441		13,612			11.525	12.107	N/A	26,700	853,633	01/17/2020	01/16/2026
00488P-AL-9	ACRISURE LLC Term B				4.B FE	26,805,349	99.9740	26,961,980	26,969,126	26,882,727		27,792			8.970	9.412	N/A	20,160	2,146,011	02/26/2021	01/31/2027
00771P-AJ-0	AEGION CORP				4.C FE	2,919,574	100.2080	2,940,348	2,934,245	2,923,165		1,943			10.220	10.707	N/A	2,499	242,765	04/01/2021	04/01/2028
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan				3.B PL	16,617,160	99.3500	16,675,832	16,785,010	16,715,955		30,421			10.321	10.849	N/A	153,982	1,767,468	12/12/2019	12/02/2025
01449K-AB-8	ALERA GROUP INTERMEDIATE ALERA GROUP INTERMEDIATE HLDS				4.B FE		0.0000								0.000	0.000	N/A		(8,396)		08/01/2025
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B				3.A FE	14,269,647	100.2880	14,486,576	14,445,046	14,299,585		24,266			7.470	7.960	N/A	8,993	1,017,207	09/19/2022	10/13/2028
01642P-BB-1	ALIXPARTNERS LLP				4.A FE	20,371,419	100.3380	20,521,126	20,452,101	20,394,948		11,432			8.220	8.567	N/A	14,010	1,593,312	11/08/2022	01/28/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC				4.B FE	16,135,640	100.4790	16,335,445	16,257,571	16,179,413		15,024			9.171	9.582	N/A	336,152	1,370,796	10/01/2020	09/30/2027
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE TERM B6				4.B FE	10,144,110	100.5690	10,209,531	10,151,767	10,142,211		(1,899)			8.865	9.182	N/A	44,997	25,379	12/14/2023	11/06/2030
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B				4.C FE	24,394,706	99.7410	24,502,781	24,566,408	24,442,999		22,676			9.220	9.670	N/A	18,876	2,201,977	05/20/2021	05/14/2028
02034D-AC-1	FINASTRA USA INC TERM B				4.B		0.0000					(1,109)			0.000	0.000	N/A				06/13/2024
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan				3.C PL	14,719,385	99.3500	14,873,048	14,970,355	14,852,609		46,765			11.070	11.757	N/A	13,808	1,577,935	05/04/2020	02/24/2026
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver				3.C PL	1,215,867	99.3500	1,207,964	1,215,867	1,215,867					10.570	13.327	N/A	6,134	20,964	11/09/2023	02/24/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1	3.C FE	8,965,016	99.2690	12,264,489	12,354,803	8,965,016					1.836	36.252	N/A		825,402	01/24/2020	01/29/2027
02376C-BJ-3	AAdvantage Loyalty IP Ltd Term				3.A FE	1,797,750	102.8830	1,851,894	1,800,000	1,797,751		364			10.427	10.750	N/A	38,060	179,872	05/13/2022	04/20/2028
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC				3.B FE	29,986,626	100.3750	30,250,327	30,137,313	30,061,725		20,920			7.470	7.796	N/A	18,762	2,164,847	10/29/2019	01/15/2027
03217F-AH-2	AMSPEC SERVICES INC Revolver				4.A PL		0.0000								0.000	0.000	N/A		23,027		07/02/2024
03217F-AL-3	AMSPEC GROUP INC 2023 Q1 INCREMENTAL TERM LOAN				4.A Z		0.0000								0.000	0.000	N/A	45,759		04/03/2023	07/02/2024
03765V-AK-6	PRIME SECURITY SERVICES BOR				3.B FE	69,554	100.4140	70,148	69,859	69,639		61			8.205	8.736	N/A	505	26,935	11/08/2022	09/23/2026
03765V-AL-4	PRIME SECURITY SERVICE BORROWE TERM B				3.B FE	13,412,200	100.4140	13,586,014	13,530,000	13,411,434		(766)			7.857	8.278	N/A	81,287	70,209	10/31/2023	10/11/2030
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver				3.A PL		0.0000								0.000	0.000	N/A		6,127		04/01/2025
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan				3.A PL	9,528,088	96.5230	9,248,737	9,581,948	9,556,815		7,298			10.360	10.495	N/A	169,287	1,027,042	07/19/2021	04/01/2026
04041E-AB-8	ARISE HLDGS INC First Lien Revolver				2.B PL		0.0000								0.000	0.000	N/A		(91,195)		12/09/2025
040448-A*-3	NASCO HEALTHCARE INC Term Loan				4.B Z		0.0000								0.000	0.000	N/A		(343)		06/30/2023
04268B-AC-8	AROTECH CORPORATION Initial Term Loan				3.C PL	17,475,431	93.2810	16,549,470	17,741,554	17,586,931		38,506			11.698	12.417	N/A	185,082	1,644,417	10/22/2020	10/22/2026
04287K-AB-7	ARSENA AIC PARENT LLC TERM B				3.C FE	2,118,241	100.5630	2,151,673	2,139,638	2,118,317		76			9.855	10.421	N/A	2,932	74,517	07/27/2023	07/27/2030
04621H-AN-3	ASSUREDPARTNERS INC Term B				4.B FE	26,419,963	100.3510	26,515,061	26,422,450	26,421,063		303			8.970	9.141	N/A	19,752	2,302,248	02/20/2020	02/11/2027
04621H-AS-2	ASSUREDPARTNERS INC TERM B				4.B FE	1,535,310	100.3750	1,557,600	1,551,781	1,541,522		2,766			8.970	9.437	N/A	1,160	158,384	07/15/2021	02/13/2027
04621H-AT-0	ASSURED PARTNERS INC TERM				4.B FE	2,652,851	100.3500	2,668,808	2,659,500	2,659,500					3.605	0.000	N/A		218,986	01/26/2022	02/13/2027
04621H-AV-5	ASSURED PARTNERS INC TERM B4				4.B FE	913,172	100.5180	945,372	940,500	914,609		1,438			9.095	10.472	N/A	713	16,359	10/06/2023	02/13/2027
04649V-AX-8	ASURION LLC				4.A FE	32,441,654	99.9450	32,368,595	32,386,569	32,414,765		(7,307)			8.720	8.972	N/A	23,535	2,744,006	12/23/2020	12/23/2026
04649V-AY-6	ASURION LLC L				4.A FE	34,488,896	99.4140	34,480,151	34,683,396	34,561,881		25,817			8.720	9.015	N/A	25,205	3,156,166	08/25/2021	07/29/2027
04686R-AB-9	ATHENAHEALTH INC TERM				4.B FE	10,306,790	99.7000	10,330,661	10,361,747	10,314,600		6,659			8.560	8.944	N/A	79,083	898,258	12/30/2022	01/27/2029
04686R-AC-7	ATHENAHEALTH INC DEALYED DRAW TERM DD				4.B FE		0.0000					(164)			0.000	0.000	N/A		37,646		01/27/2029
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B				3.A FE	11,131,773	99.9250	11,121,410	11,129,758	11,130,534		(66)			7.220	7.431	N/A	6,697	771,271	02/07/2020	07/31/2027
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C				3.A FE	17,706,367	100.3440	17,994,421	17,932,733	17,743,947		24,777			8.939	9.400	N/A	8,905	1,548,045	09/27/2022	03/15/2029
05875C-AB-0	Bally's Corp TERM B				3.B FE	19,434,568	95.0480	18,629,408	19,600,000	19,472,374		21,305			8.723	9.119	N/A	331,637	1,391,926	02/14/2022	08/06/2028
05988H-AE-7	BOXER PARENT CO INC TERM B				4.C FE	9,603,535	100.4690	9,731,172	9,685,746	9,618,063		14,529			9.220	9.988	N/A	7,442	293,152	04/20/2023	10/02/2025
06646#-AD-5	BANKRUPTCY MGMT SOLUTION INC SR-UNSEC				2.C PL		0.0000								0.000	0.000	N/A	4,809		03/07/2019	02/28/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan				3.A Z	22,833,781	98.6400	22,564,853	22,875,967	22,854,352		6,928			11.456	11.447	N/A	21,839	2,539,730	05/31/2023	07/21/2025
07368R-AF-8	BEACON ROOFING SUPPLY INC				3.C FE	10,840,565	100.5570	10,924,020	10,863,510	10,848,067		3,853			7.720	8.007	N/A	6,989	809,572	06/01/2021	04/23/2028
08078U-AK-9	BERLON FINANCE US LLC TERM B				3.B FE	7,874,882	100.5000	7,934,689	7,895,213	7,873,689		(1,192)			7.860	8.170	N/A	31,027		12/14/2023	04/13/2029
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC				4.C FE	16,933,669	100.2330	17,146,108	17,106,250	17,020,472		38,393			9.210	9.699	N/A	150,513	1,513,177	08/31/2021	11/07/2025
08579J-BG-6	BERRY GLOBAL INC				2.C FE		0.0000								0.000	0.000	N/A		152,904		07/01/2026
08579J-BH-4	BERRY GLOBAL INC TERM AA				2.C FE	24,461,879	100.2400	24,657,614	24,598,700	24,458,918		(2,961)			11.357	11.940	N/A	162,970	152,211	10/10/2023	07/01/2029
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES				1.G PL	12,865,998	99.2800	12,773,362	12,865,998	12,865,998					0.000	0.000	MJSD		286,141	12/18/2023	12/15/2029
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES				2.B PL	3,859,799	107.3810	4,144,691	3,859,799	3,859,799					0.000	0.000	MJSD		103,011	12/18/2023	12/15/2029
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES				3.B PL	6,432,999	88.4030	5,686,964	6,432,999	6,432,999					0.000	0.000	MJSD		205,139	12/18/2023	12/15/2029
10153K-AB-5	BOULDER SCIENTIFIC REVOLVER				2.B PL		100.0000								0.000	0.000	N/A	18,465		11/14/2023	06/28/2025
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan				2.B PL	8,770,180	98.5000	8,721,026	8,853,834	8,819,860		13,373			10.046	10.387	N/A	222,353	808,922	06/22/2022	12/31/2025
10153K-AD-1	BOULDER SCIENTIFIC CO LLC DELATED DRAW TERM LOAN				2.B PL	1,742,400	98.5000	1,733,600	1,760,000	1,742,082		(318)			8.906	9.701	N/A	2,613		12/26/2023	12/28/2025
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B				4.A FE	7,371,698	100.2190	7,415,423	7,399,219	7,375,664		3,752			8.720	9.093	N/A	5,377	721,659	04/22/2022	04/22/2029
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC				4.B FE	17,827,123	100.2640	18,082,578	18,035,056	17,878,296		35,291			8.470	8.982	N/A	12,730	1,412,587	12/05/2022	01/22/2027
11132V-AR-0	BROADSTREET PARTNERS INC TERM B				4.B FE	5,757,313	100.2270	5,888,130	5,874,824	5,786,159		21,086			8.720	9.596	N/A	4,269	483,739	12/15/2022	01/27/2027
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3				4.B FE	4,432,641	100.4270	4,507,917	4,488,750	4,435,888		3,248			9.348	9.981	N/A	1,166	290,251	04/27/2023	01/26/2029
11565H-AB-2	BROWN GROUP HOLDING LLC				4.B FE	17,751,642	100.2280	18,021,559	17,980,563	17,803,320		33,016			7.970	8.507	N/A	11,943	1,393,342	09/19/2022	04/22/2028
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B				4.B FE	8,233,219	100.4030	8,440,033	8,406,156	8,255,920		15,084			9.189	9.894	N/A	133,329	663,527	04/28/2023	06/09/2029
125097-AA-3	CAREER NOW CAREER NOW				4.C Z	7,659,356	89.7900	7,010,656	7,807,836	7,709,940		21,335			0.000	0.337	MJSD		667,414	09/03/2023	09/30/2027
12509N-AB-6	CDI ACQUISITIONCO INC Revolver				2.A PL		100.0000								10.240	10.612	N/A			01/12/2023	12/24/2024
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan				2.A PL	7,889,063	100.0000	7,968,750	7,968,750	7,949,085		17,625			9.483	10.005	N/A	214,607	771,663	12/24/2019	12/24/2024
12510M-AB-5	CORR PARENT INC				4.B FE	1,136,819	97.3750	1,112,540	1,142,531	1,138,509		812			9.220	9.649	N/A	878	233,415	03/05/2021	03/05/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B				4.A FE	5,840,541	100.1670	5,919,491	5,909,622	5,852,243		10,329			7.720	8.226	N/A	3,802	426,712	11/08/2022	09/17/2028
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B				4.B FE	11,223,891	100.2730	11,330,891	11,300,098	11,239,258		10,089			8.719	9.155	N/A	2,737	893,822	11/10/2022	09/29/2028
12541H-AU-7	CHG HEALTHCARE SERVICE INC TERM B				4.B FE	3,960,000	100.3230	4,012,920	4,000,000	3,960,846		846			9.098	9.676	N/A	2,022		08/17/2023	09/30/2028
12546F-AF-9	CHG PPC PARENT LLC TERM B				4.B FE	18,493,772	100.2500	18,549,247	18,502,989	18,495,050		1,558			8.470	8.742	N/A	13,061	1,382,677	07/19/2023	11/17/2028
12656A-AC-3	CNT HOLDINGS I CROP				4.B FE	22,898,022	100.3200	23,261,865	23,187,781	22,961,594		40,980			9.155	9.563	N/A	466,779	2,089,555	09/22/2022	10/16/2027
12685L-AG-5	CABLE ONE INC				3.B FE	7,275,938	99.7500	7,294,219	7,312,500	7,285,708		4,663			7.470	7.798	N/A	4,552	523,767	04/30/2021	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC				4.B FE	4,862,125	99.9380	4,846,969	4,850,000	4,857,717		(1,432)			8.726	8.962	N/A	19,986	407,199	12/17/2020	09/15/2027
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC				3.C Z	29,214,040	100.0000	29,214,040	29,214,040	29,214,040					12.500	12.691	N/A	10,144	(912,939)	03/29/2021	09/29/2026
12754*-AA-1	NP PHILADELPHIA SUMMERDALE IND				1.G	72,900,959	71.8350	52,368,404	72,900,959	72,900,959					3.350	3.373	MON	108,541	2,442,182	03/30/2022	02/29/2048
15132*-AA-7	CenExel Second Intermediate Ho				4.C Z	48,427,270	98.4000	49,019,174	49,816,234	48,546,152		118,881			0.000	0.624	MJSD		3,517,454	09/30/2023	02/24/2028
15643X-AC-2	Centuri Group Inc TERM B				4.A FE	23,994,709	100.1250	24,416,359	24,385,877	24,051,479		43,660			8.150	8.720	N/A	176,948	1,477,437	10/03/2023	08/18/2028
15677G-AF-1	CERIDIAN HCM HOLDINGS INC				4.A FE	20,518,878	100.3130	21,034,841	20,969,312	20,736,789		152,598			7.970	9.125	N/A	13,928	1,566,138	09/20/2022	04/30/2025
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS				6. *		100.0000								7.970	5.681	N/A			03/21/2017	03/01/2024
15963C-AC-0	CHARIOT BUYER LLC TERM B				4.B FE	10,976,490	99.8930	10,992,226	11,004,000	10,984,159		5,433			8.970	9.330	N/A	8,226	1,002,522	10/22/2021	10/22/2028
16115E-AS-6	CHART INDUSTRICS INC TERM B				4.A FE	5,002,931	100.3330	5,142,565	5,125,498	5,005,455		2,524			8.608	9.405	N/A	34,260	77,741	10/02/2023	03/17/2030
16125T-AJ-1	CHARTER NEXT GENERATION INC TERM B				4.C FE	4,949,776	100.5790	5,016,030	4,987,179	4,950,139		364			9.091	9.635	N/A	37,776	91,731	10/10/2023	12/02/2027
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC				5.B FE		0.0000		22,328,916			352,002	22,158,880		15.650	0.000	N/A			04/25/2017	04/25/2026
17026Y-AH-2	CHOBANI LLC				4.C FE	2,382,744	100.3000	2,407,952	2,400,750	2,389,518		2,270			8.970	9.420	N/A	1,795	234,815	10/20/2020	10/20/2027
17148P-AF-8	Churchill Downs Inc Term B1				3.A FE	15,638,369	100.1250	15,931,910	15,912,020	15,689,980		41,604			7.470	8.052	N/A	9,906	768,235	11/01/2023	03/17/2028
17178H-AM-4	CIENA CORP TERM B				3.A FE	7,471,281	100.4070	7,520,453	7,490,006	7,471,202		(79)			7.356	7.626	N/A	9,183	60,955	10/20/2023	10/24/2030
17178H-AQ-5	CIENA CORP TERM B				2.C FE	7,471,281	99.7500	7,471,281	7,490,006	7,471,281					7.356	7.624	N/A			10/20/2023	10/24/2030
17187M-AS-9	CINCINNATI BELL INC TERM B2				4.A FE	13,072,788	99.2860	13,156,025	13,250,635	13,098,246		21,702			8.720	9.321	N/A	8,179	951,922	12/13/2023	11/17/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172442-AT-2	CINEMARK USA INC TERM B				3.B FE	9,800,750	100.2000	9,969,900	9,950,000	9,809,628		8,878			9.096	9.571	N/A	2,514	480,766	05/22/2023	05/31/2030
17776E-AB-1	CITY BREWING CO LLC				5.B FE	4,550,792	79.5000	3,636,060	4,573,660	4,556,416		2,413			9.164	9.503	N/A	88,487	360,093	03/31/2021	04/01/2028
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN				3.C Z	1,179,712	77.3100	2,864,721	3,705,499	1,179,712					10.645	99.733	N/A	67,932	39,088	06/06/2018	06/06/2024
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver				3.C Z	591,522	100.0000	1,244,872	1,244,872	591,522			16,002		7.613	14.886	N/A	14,246	31,382	10/31/2022	11/15/2045
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS TERM				4.B FE	423,203	99.1460	423,825	427,478	424,758		824			8.939	9.443	N/A	6,581	(2,697)	11/09/2021	08/21/2026
18972F-AC-6	NOVOLEX TERM				4.B FE	17,972,932	100.2750	18,404,265	18,353,792	18,026,013		37,874			9.645	10.298	N/A	14,550	1,304,774	11/15/2023	03/30/2029
19239P-AD-9	COGECO FINANCING 2 LP TERM				3.B FE	22,271,495	98.7880	22,056,594	22,327,313	22,286,329		7,130			7.970	8.268	N/A	14,830	1,714,685	07/28/2021	07/28/2028
19286#-AD-3	COLD SPRING BREWING CO Term B Loan				2.B PL	11,196,159	100.0000	11,309,251	11,309,251	11,262,344		19,686			10.220	10.835	N/A	9,632	1,028,456	12/18/2019	12/19/2025
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan				3.B PL	12,279,218	86.4110	10,716,757	12,402,008	12,388,387		23,755			12.389	12.818	N/A	59,754	1,390,840	11/22/2023	06/18/2024
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver				3.B PL	2,986,170	86.4110	2,580,393	2,986,170	2,986,170					11.062	10.405	N/A	27,759	313,484	06/10/2023	06/18/2024
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan				3.B PL	970,719	86.4110	847,264	980,500	979,003		2,453			12.389	13.071	N/A	4,724	103,367	06/10/2023	06/18/2024
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T				3.B PL	1,339,154	86.4110	1,168,842	1,352,647	1,350,494		3,876			7.639	8.159	N/A	4,019	142,602	06/10/2023	06/18/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC				5.A FE	14,052,988	89.6880	12,731,085	14,194,938	14,136,567		21,426			8.720	9.224	N/A	10,316	1,196,432	02/07/2019	04/04/2026
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver				3.A PL	825,000	97.9500	808,088	825,000	825,000					10.901	11.053	N/A	934	7,685	11/09/2023	02/07/2025
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan				3.A PL	15,368,280	97.9500	15,205,283	15,523,515	15,461,540		29,408			11.160	11.734	N/A	14,437	1,653,469	05/09/2022	02/07/2026
20600R-AB-8	CONAIR HOLDINGS LLC				4.C FE	4,863,063	98.3340	4,806,050	4,887,500	4,869,017		3,354			9.360	9.718	N/A	3,812	443,161	05/14/2021	05/13/2028
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC				4.B Z	26,046,850	97.4400	25,380,051	26,046,850	26,046,850					8.339	8.815	N/A	571,136	2,970,598	10/05/2023	05/01/2025
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A				3.A PL	888,250	99.8470	895,854	897,222	895,527		1,651			11.754	12.156	N/A	17,326	96,316	11/07/2018	11/01/2024
21718@-AC-1	COP GNAP HOLLDINGS INC Delayed Draw Term Loan				3.A PL	530,556	99.8470	529,746	530,556	530,556					10.110	10.235	N/A	447	56,484	04/12/2019	11/01/2024
21720@-AA-1	COP Hometown Acquisitions Inc				5.C Z	3,360,164	95.7700	3,283,030	3,428,036	3,384,053		10,951			0.000	0.337	MN		677,467	06/30/2023	11/02/2027
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan				2.C PL	13,170,094	100.0000	13,303,125	13,303,125	13,230,983		21,249			11.210	11.770	N/A	12,427	1,399,336	09/24/2020	09/24/2026
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B				3.C FE	9,523,757	100.3750	9,761,900	9,725,430	9,547,790		22,431			8.606	9.311	N/A	6,975	817,252	11/18/2022	11/02/2029
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver				6. *		0.0000								0.000	0.000	N/A		281,720		08/30/2023
22282G-AC-1	COVANTA HOLDING CORP TERM B				3.B FE	26,996,890	100.1020	27,458,524	27,430,682	27,064,511		55,248			7.856	8.447	N/A	17,958	1,976,539	12/21/2022	11/17/2028
22282G-AD-9	COVANTA HOLDING CORP TERM C				3.B FE	2,057,850	100.1020	2,093,052	2,090,929	2,063,037		4,512			7.856	8.447	N/A	1,369	162,852	12/21/2022	11/17/2028
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC				4.A Z	22,570,524	91.8100	21,137,332	23,022,908	22,692,360		56,449			10.750	11.345	MJSD	6,875	2,456,507	12/31/2023	02/20/2028
22704N-AE-2	CROCS INC TERM B				3.B FE	8,270,197	100.5260	8,350,917	8,307,262	8,271,489		1,291			5.356	5.597	N/A	16,066	56,667	08/08/2023	02/19/2029
22750J-AD-6	CROSS FINANCIAL CORP				4.B FE	4,299,693	100.2500	4,330,997	4,320,197	4,306,271		2,869			9.470	9.906	N/A	3,410	352,825	04/01/2021	09/15/2027
23340D-AP-7	DTZ US BORROWER LLC TERM B				3.C FE	3,894,595	100.0000	3,910,793	3,910,793	3,904,947		2,963			8.220	8.579	N/A	893	403,750	08/11/2022	08/21/2025
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B				3.C FE	39,704,924	99.4380	39,571,122	39,794,968	39,719,896		14,972			8.606	8.932	N/A	28,539	2,323,986	01/31/2023	01/24/2030
23340D-AR-3	CUSHMAN & WAKEFELD TERM B				3.C FE	9,750,000	100.1250	10,012,500	10,000,000	9,756,539		6,539			9.348	10.231	N/A	2,597	402,880	08/11/2023	01/31/2030
23343F-AB-0	Western Institutional Review B WIRB -Copernicus Group				4.B FE		0.0000								0.000	0.000	N/A		7,148		01/08/2027
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan				3.A PL	4,224,626	98.8570	4,196,833	4,245,342	4,226,743		2,331			10.847	11.377	N/A	32,380	402,452	10/06/2023	09/09/2028
23345U-AC-3	DISA HOLDINGS CORP Revolver				3.A PL	2,897,503	98.8570	2,917,628	2,951,351	2,899,086		1,583			10.857	11.775	N/A	16,022	71,915	12/14/2023	09/09/2028
23345U-AD-1	DISA HOLDINGS CORP Term A Loan				3.A PL	37,442,429	98.8570	37,751,885	38,188,245	37,552,433		95,629			10.841	11.727	N/A	321,998	4,036,791	12/06/2022	09/09/2028
23918V-AY-0	DAVITA INC Term B				3.A FE	14,527,725	100.0810	14,697,548	14,685,726	14,608,639		23,403			7.220	7.657	N/A	8,836	1,016,851	03/24/2020	08/12/2026
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				2.C Z	13,841,992	100.0000	13,841,992	13,841,992	13,841,992					12.000	12.351	N/A	9,228	1,598,712	09/30/2023	04/01/2026
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				2.C PL	672,896	98.8810	673,787	681,414	677,436		1,973			9.675	10.153	N/A	937	65,000	02/25/2022	04/01/2026
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver				2.C PL	316,045	98.8810	312,508	316,045	316,045					9.689	9.804	N/A	11,965	79,490	04/01/2021	10/01/2025
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan				2.C PL	2,012,572	98.8810	2,015,238	2,038,047	2,028,966		4,350			9.820	10.309	N/A	1,668	194,085	10/01/2019	10/01/2025
24780D-AE-7	DELTA TOPCO INC TERM B				5.B FE	253,125	100.3380	250,844	250,000	252,424		(701)			12.627	12.737	N/A	2,718		02/01/2022	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25213Y-AU-9	DEXKO GLOBAL INC TERM B				4.C FE	3,451,199	99.6250	3,455,219	3,468,225	3,455,148		2,197			9.360	9.710	N/A	902	397,918	06/30/2022	09/24/2028
25277B-AG-3	DIAMOND SPORTS GROUP LLC TERM				6. *		4.7500								0.000	0.000	N/A	46,163		12/14/2023	08/24/2026
25460H-AB-8	DIRECTV HOLDINGS/FING Term				3.B FE	8,350,975	100.1820	8,449,686	8,434,378	8,375,477		10,639			10.470	11.051	N/A	7,359	788,529	11/04/2021	08/02/2027
25471Y-AL-6	ZMINFO TERM B				3.A FE	23,913,285	100.7090	24,160,300	23,990,328	23,910,284		(3,002)			8.096	8.428	N/A	5,395	1,585,194	05/17/2023	02/28/2030
25849K-AB-3	DOTDASH MEREDITH INC TERM B				4.B FE	4,875,500	99.5000	4,875,500	4,900,000	4,881,007		2,983			9.310	9.737	N/A	3,802	464,929	11/23/2021	11/23/2028
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B				4.C FE	16,198,961	99.7920	16,346,657	16,380,811	16,227,902		24,608			8.626	9.090	N/A	51,023	1,365,635	11/08/2022	11/17/2028
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM				4.C FE		0.0000								0.000	0.000	N/A		(4,944)		05/21/2028
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC				5.A FE	45,079	85.7920	38,578	44,967	45,003		(28)			8.720	8.805	N/A	33	155,637	01/28/2021	03/06/2025
26835C-AC-3	EAB GLOBAL INC TERM B				4.C FE	11,050,839	100.0000	11,288,421	11,288,421	11,097,928		31,676			9.040	9.899	N/A	8,570	985,721	06/13/2022	06/28/2028
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B				3.C FE	16,494,154	100.4690	16,733,619	16,655,505	16,496,294		2,140			8.346	8.814	N/A	104,486	652,647	05/18/2023	05/05/2030
26877M-AC-0	EOS U.S. Finco LLC TERM B				4.B FE	2,148,315	92.2500	2,154,153	2,335,125	2,170,449		18,477			11.645	13.868	N/A	66,098	330,793	08/03/2022	08/03/2029
26924@-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION				4.B PL	11,767,778	97.1700	11,660,400	12,000,000	11,955,900		51,741			12.250	12.959	N/A	12,250	1,485,493	04/08/2019	10/04/2024
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN				3.B PL	10,593,661	98.6900	10,560,489	10,700,668	10,693,524		24,971			10.417	10.846	N/A	11,099	1,082,040	04/08/2019	04/08/2024
26924@-AC-0	E-TECHNOLOGIES GROUP LLC Revolver				3.B PL		98.6900								0.000	0.000	N/A		27,522		04/08/2024
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL				4.B FE	10,613,911	98.3750	10,487,481	10,660,718	10,631,296		7,228			8.610	8.915	N/A	2,550	729,313	12/13/2021	11/12/2027
27922J-AB-2	PQ CORP				4.A FE	25,026,312	100.2880	25,403,278	25,330,327	25,076,473		42,554			8.145	8.630	N/A	355,313	1,807,258	11/08/2022	06/03/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B				3.B FE	21,929,384	99.5140	22,421,492	22,530,993	22,122,343		103,454			7.207	8.108	N/A	140,185	1,515,339	10/18/2022	08/01/2027
28542C-AC-3	ELECTRON BIDCO INC TERM				4.B FE	2,057,822	100.3750	2,075,918	2,068,163	2,060,505		1,401			8.470	8.850	N/A	1,460	169,422	10/07/2021	10/07/2028
29081L-AC-8	EMBECTA CORP TERM B				4.A FE		0.0000								0.000	0.000	N/A	93,514		01/27/2022	01/27/2029
29267Y-AS-1	ENERGIZER HOLDINGS INC				3.B FE	1,611,583	100.1250	1,621,692	1,619,667	1,614,451		1,046			7.721	8.056	N/A	3,474	120,655	01/20/2021	12/16/2027
29362L-AM-6	ENTEGRIS INC TERM B				2.C FE	22,208,444	100.5000	22,451,728	22,340,028	22,216,424		7,979			7.846	8.163	N/A	14,606	1,308,481	03/10/2023	07/06/2029
29426N-AN-4	EPICOR SOFTWARE CORP				4.C FE	13,431,396	100.4740	13,794,710	13,729,700	13,497,310		50,361			8.720	9.579	N/A	9,977	1,163,161	11/28/2022	07/30/2027
30034U-AC-4	EVERI PAYMENTS INC TERM				3.A FE	975,056	100.4320	981,718	977,500	975,662		1,646			7.963	8.264	N/A	649	74,949	06/30/2021	06/30/2028
30233F-AJ-1	EYEMART EXPRESS LLC TERM B				4.C FE	4,239,562	97.3750	4,169,973	4,282,386	4,252,460		6,324			8.472	8.914	N/A	68,380	304,462	08/05/2021	08/05/2027
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM B				4.B FE	11,928,604	100.1720	12,050,421	12,029,730	11,943,523		13,308			9.470	9.994	N/A	9,494	1,096,516	05/26/2022	01/13/2029
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP				4.C Z		0.0000								0.000	0.000	N/A		197,796		03/28/2025
31732F-AR-7	CHARIOT BUYER LLC TERM B				4.C FE	3,102,474	100.2500	3,118,026	3,110,250	3,104,453		1,077			8.970	9.323	N/A	2,325	288,216	10/19/2021	10/19/2028
31732F-AT-3	FILTRATION GROUP CROP TERM TERM				4.C FE	16,919,026	100.5630	17,131,091	17,035,268	16,922,243		3,217			9.606	10.124	N/A	9,091	594,769	05/24/2023	10/24/2028
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C				4.A FE	1,727,051	99.4800	1,726,695	1,735,729	1,729,247		1,121			8.610	8.928	N/A	1,245	304,445	07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B				4.A FE	5,709,875	99.4800	5,708,699	5,738,568	5,717,132		3,706			8.610	8.928	N/A	4,117	599,799	07/13/2021	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN				3.A FE	26,721,949	100.1960	27,189,950	27,136,897	26,807,014		60,048			7.220	7.765	N/A	5,443	1,957,832	07/18/2023	04/22/2028
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC				4.B FE		0.0000								0.000	0.000	N/A		(1,587)		06/30/2025
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan				2.C PL	2,725,486	98.6890	2,716,911	2,753,017	2,742,152		6,042			10.319	10.942	N/A	2,367	216,684	01/17/2020	01/17/2026
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan				2.C PL	4,779,537	98.6890	4,764,499	4,827,815	4,806,722		11,296			10.320	10.967	N/A	4,152	437,507	11/23/2020	01/17/2026
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan				3.B Z	539,550	99.6230	542,043	544,094	544,094					9.998	10.114	N/A	453	53,392	12/31/2019	09/30/2024
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan				5.A Z	7,326,316	99.6230	7,349,577	7,377,387	7,377,506		8,837			10.260	10.387	N/A	6,308	728,827	12/31/2019	09/30/2024
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T				3.B Z	5,431,331	99.6230	5,465,512	5,486,193	5,486,201		9,876			10.260	10.390	N/A	4,691	541,059	01/19/2018	09/30/2024
36249V-AJ-5	GYP HOLDING III CORP TERM B				3.C FE	1,462,650	100.5320	1,477,813	1,470,000	1,462,581		(69)			8.336	8.711	N/A	2,042	76,195	04/27/2023	04/26/2030
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan				2.C PL	12,284,970	100.0000	12,409,061	12,409,061	12,340,937		19,225			11.544	12.124	N/A	246,716	885,986	09/21/2020	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW				2.C PL	2,056,896	100.0000	2,067,232	2,067,232	2,060,765		1,940			10.895	11.754	N/A	1,894	168,493	03/02/2021	09/21/2026
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan				3.B PL	3,618,886	94.2050	3,479,718	3,693,780	3,664,654		12,813			11.381	12.078	N/A	3,463	438,119	09/29/2023	11/06/2025
365556-AT-6	GARDNER DENVER INC TERM B				2.C FE		0.0000								0.000	0.000	N/A		67		02/28/2027
36740U-AT-9	GATES GLOBAL LLC				4.A FE	31,824,825	100.2860	31,912,406	31,821,397	31,814,283		(52)			7.970	8.218	N/A	21,136	2,462,752	03/03/2022	03/31/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver				3.A PL		0.0000								0.000	0.000	N/A		131,624		07/24/2024
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan				3.A PL		0.0000								0.000	0.000	N/A	253,507		12/02/2022	07/24/2024
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC			1	2.B	20,946,513	101.9270	21,350,152	20,946,513	20,946,513					6.010	6.085	MON	55,950	1,708,555	10/15/2007	10/15/2027
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC				4.A FE	6,533,148	100.3520	6,589,057	6,565,978	6,541,154		4,627			9.395	9.759	N/A	106,237	850,863	11/10/2022	04/30/2028
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I				5.A FE	16,443,990	94.4190	15,719,749	16,648,926	16,483,679		30,524			8.360	8.857	N/A	11,598	1,343,565	11/08/2022	03/25/2028
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B				4.B FE	9,620,845	100.5090	9,910,740	9,860,599	9,669,714		38,716			9.470	10.443	N/A	7,782	911,387	09/22/2022	10/08/2027
39843G-AJ-2	GRIFFON CORP TERM B				3.B FE		100.2710								0.000	0.000	N/A	2,932		01/19/2022	01/19/2029
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS				3.C FE	16,378,931	100.1250	17,021,250	17,000,000	16,723,526		230,514			7.470	9.265	N/A	7,055	1,165,877	06/14/2022	11/08/2027
40416V-AE-5	CORE & MAIN LP Term B				4.A FE	21,041,217	100.1880	21,195,685	21,156,017	21,066,145		15,782			8.029	8.339	N/A	18,734	1,756,953	04/28/2022	06/10/2028
41024J-AB-0	HANDGARDS LLC Term Loan A				2.C PL	28,657,834	100.0000	29,242,688	29,242,688	28,907,349		91,067			12.805	13.710	N/A	344,050	3,611,329	10/14/2020	10/14/2026
410346-AX-8	HANESBRANDS INC TERM B				3.B FE	1,734,245	100.0000	1,751,763	1,751,763	1,734,921		676			9.116	9.611	N/A	10,640	125,050	02/14/2023	03/08/2030
42130Q-AL-8	HAYWARD INDUSTRIES INC TERM B				4.B FE	9,769,604	100.1250	9,798,949	9,786,716	9,773,544		2,382			7.970	8.202	N/A	2,167	778,589	01/04/2022	05/28/2028
42743Q-AP-8	HERMAN MILLER INC TERM B				3.B FE	2,917,838	99.8440	2,927,911	2,932,500	2,921,475		1,872			7.470	7.799	N/A	1,826	211,229	06/29/2021	06/29/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT				3.B FE	23,545,065	99.8440	23,529,715	23,566,479	23,542,571		2,134			8.720	9.036	N/A	17,126	1,870,077	03/03/2023	06/30/2028
42804V-BC-4	HERTZ CORP/THE Term C-EXIT				3.B FE	4,551,153	99.8440	4,548,150	4,555,256	4,551,128		368			8.720	9.033	N/A	3,310	324,466	03/03/2023	06/30/2028
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan				6. *		0.0000								0.000	0.000	N/A		(292,787)		03/31/2023
43162T-AR-1	HILLMAN GROUP INC/THE				3.B FE	3,927,332	100.2680	3,947,707	3,937,175	3,929,626		648			8.220	8.541	N/A	2,697	264,021	02/24/2021	01/24/2028
43162T-AT-7	HILLMAN GROUP INC/THE				3.B FE	67,850	100.2680	68,032	67,850	67,850		(3)			8.213	8.271	N/A	495	30,117	02/24/2021	01/24/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWE				3.A FE	11,681,126	100.1880	11,771,779	11,749,748	11,696,820		9,699			8.470	8.876	N/A	8,294	953,781	11/08/2022	05/20/2028
43289D-AK-9	HILTON DOMESTIC OPERATIN TERM B4				2.C FE	20,132,005	100.4740	20,173,423	20,078,352	20,130,077		(1,927)			7.380	7.555	N/A	20,581	124,534	11/08/2023	11/08/2030
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC				3.A Z		0.0000								0.000	0.000	N/A		191,198		08/03/2025
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD				4.B Z	13,643,268	100.5560	13,925,582	13,848,653	13,795,225		33,030			8.410	9.035	N/A	19,900	838,820	12/21/2018	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LTD				4.B FE		0.0000					(1,900)			0.000	0.000	N/A				04/25/2025
44332E-AV-8	HUB INTERNATIONAL LTD TERM B				4.B FE	2,382,000	100.5000	2,493,656	2,481,250	2,393,021		15,585			9.369	10.446	N/A	33,579	260,049	10/31/2022	11/10/2029
44332E-AW-6	HUB INTERNATIONAL LTD TERM				4.B FE	855,360	100.5560	868,800	864,000	855,723		363			9.616	9.980	N/A	462	412,470	06/08/2023	06/08/2030
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A			1	4.B FE	8,270,000	105.6230	8,735,022	8,270,000	8,270,000					7.250	7.250	JD	26,648	291,460	06/08/2023	06/15/2030
44908X-AT-5	HYLAND SOFTWARE INC				4.C		0.0000					(9,767)			0.000	0.000	N/A				07/01/2024
44931Y-AD-9	ICU MEDICAL INC TERM B				3.C FE	16,547,061	100.0940	16,833,833	16,818,024	16,591,977		34,616			6.838	7.357	N/A	9,574	1,258,849	11/08/2022	01/08/2029
44988L-AH-0	IRB HOLDING CORP TERM B				4.B FE	6,939,963	100.2860	6,973,944	6,954,090	6,944,026		1,936			8.610	8.870	N/A	4,989	604,706	02/22/2022	12/15/2027
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan				3.B PL	6,919,059	98.2220	6,864,664	6,988,949	6,965,941		14,721			11.145	11.745	N/A	134,145	825,949	03/06/2020	03/06/2025
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B				4.B FE	4,819,531	98.5000	4,900,375	4,975,000	4,827,865		8,334			9.591	10.818	N/A	9,291	177,372	04/26/2023	04/25/2028
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC				3.B FE	12,858,658	100.1880	12,815,728	12,791,743	12,800,723		(10,392)			7.470	7.548	N/A	7,963	194,435	02/12/2018	03/31/2024
45673Y-AH-9	INFORMATICA LLC TERM B				4.A FE	29,239,274	100.3340	29,583,206	29,484,874	29,287,757		32,232			8.220	8.665	N/A	20,198	2,316,476	11/08/2022	10/14/2028
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1				3.C PL	2,376,188	95.8380	2,277,296	2,376,188	2,376,188					11.806	12.135	N/A	70,915	246,637	05/01/2020	07/16/2024
45783U-AB-7	CHARIOT BUYER LLC TERM				4.A FE	20,081,445	100.6250	20,580,611	20,452,781	20,137,193		48,178			8.394	9.002	N/A	295,685	1,833,828	10/19/2022	10/21/2028
45784Q-AB-5	INSULET CORP				3.C FE	19,013,902	100.5000	19,222,827	19,127,191	19,030,612		17,114			8.720	9.153	N/A	13,900	1,595,221	11/11/2022	05/03/2028
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B				4.A FE	19,090,697	100.2710	19,426,564	19,374,060	19,147,081		37,344			8.970	9.605	N/A	14,483	1,503,617	12/01/2022	07/30/2028
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B				4.A FE	7,952,538	100.7500	8,019,700	7,960,000	7,952,217		(320)			9.098	9.327	N/A	2,012	477,904	05/23/2023	05/09/2030
46269K-AM-6	IRIDIUM SATELLITE INC TERM B				3.B FE	8,013,750	100.4030	8,032,240	8,000,000	8,013,750					7.862	8.056	N/A			09/21/2023	09/15/2030
46269K-AQ-7	IRIDIUM SATELLITE LLC TERM B				2.C FE	13,013,750	100.4030	13,052,390	13,000,000	13,011,791		(1,959)			7.858	8.087	N/A	34,051	166,710	10/27/2023	09/20/2030
46284N-AQ-2	IRON MOUNTAIN INC TERM B				3.C FE	4,065,382	100.0500	4,087,854	4,085,812	4,071,684		6,302			7.213	7.627	N/A	26,259	271,310	12/08/2022	01/02/2026
46284N-AV-1	IRON MOUNTAIN INC TERM B				3.C FE	3,000,000	100.1570	3,004,695	3,000,000	3,000,000					0.000	7.832	N/A			12/13/2023	01/31/2031
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA				5.B FE	7,738,853	33.5890	2,620,274	7,800,987	7,783,647		9,910			8.220	8.525	N/A	5,344	422,634	12/21/2018	06/28/2025
46322E-AD-5	SOUND INPATIENT PHYSICIA				5.B FE	3,870,750	33.5890	1,309,971	3,900,000	3,887,808		7,431			8.470	8.984	N/A	2,753	490,478	05/13/2021	06/28/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan				3.C PL	931,329	97.2500	905,718	931,329	931,329					10.144	10.273	N/A	16,272	81,056	12/01/2017	03/22/2024
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term				3.C PL	2,374,423	97.2500	2,309,126	2,374,423	2,374,423					10.138	10.357	N/A	20,730	206,452	02/08/2019	03/22/2024
48114N-AB-7	DOMTAR PERSNAL CARE CORP				4.C FE	5,432,700	99.0000	5,405,400	5,460,000	5,440,901		4,074			9.860	10.242	N/A	4,486	529,308	02/19/2021	02/19/2028
48254E-AB-7	KKR APPLE BIDCO LLC TERM				4.B FE	10,629,947	100.0320	10,822,843	10,819,435	10,661,576		26,589			8.220	8.885	N/A	7,412	856,303	11/08/2022	07/13/2028
48254E-AF-8	KKR APPLE BIDCO LLC TERM				4.B FE	7,339,108	100.4690	7,491,462	7,456,491	7,351,179		9,712			9.356	10.074	N/A	5,814	446,246	05/10/2023	09/23/2028
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan				5.A PL	9,675,917	96.7500	9,456,009	9,773,653	9,744,584		15,474			10.210	10.551	N/A	8,316	799,469	03/27/2020	07/30/2025
49865N-AT-7	KLOECKNER PENTAPLAST OF AMERIC Term B				4.C FE	1,492,481	94.6570	1,416,271	1,496,222	1,493,703		1,071			10.213	10.598	N/A	14,432		02/01/2022	02/09/2026
49911#-AB-7	J. KNIPPER AND CO INC Revolver				3.A PL	588,235	95.4500	561,473	588,235	588,235					14.714	14.786	N/A	36,577	137,322	12/29/2023	10/01/2025
50027@-AA-0	RACE WINNING BRANDS				4.C Z	29,581,911	92.9200	28,048,481	30,185,623	29,761,007		98,365			11.000	11.677	MJSD	9,097	3,302,224	06/10/2022	05/16/2027
50215L-AA-7	LRN CORP Closing Date Term Loan				3.C Z	20,085,368	99.3970	20,165,945	20,288,250	20,212,273		31,539			11.750	12.138	N/A	211,896	2,468,750	12/17/2018	12/17/2025
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC				4.C FE	14,252,141	96.7710	13,927,873	14,392,610	14,335,849		28,431			8.970	9.398	N/A	10,759	1,248,187	01/07/2021	09/08/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC				4.B FE	20,367,070	100.1460	20,517,838	20,487,926	20,392,923		15,575			8.894	9.267	N/A	303,712	1,586,429	04/20/2023	10/26/2027
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD				3.B FE	6,366,526	99.9560	6,363,693	6,366,526	6,366,526					7.720	7.322	N/A	1,365	474,573	03/20/2018	03/24/2025
55314N-AS-3	MKS INSTRUMENTS INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		199,971		04/11/2029
55314N-AW-4	MKS INSTRUMENTS INC TERM B				3.A FE	29,181,650	100.4020	29,819,394	29,700,000	29,193,787		12,137			7.858	8.384	N/A	178,712	275,474	10/03/2023	08/17/2029
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC				3.B FE	9,432,930	100.3510	9,596,099	9,562,535	9,495,615		17,941			7.610	8.058	N/A	6,064	653,133	03/09/2020	12/30/2026
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN				3.C PL	19,537,650	95.2500	18,859,568	19,800,000	19,577,265		34,249			10.956	11.699	N/A	18,077	2,352,077	08/25/2022	08/25/2028
55411#-AA-1	BIG TRUCK RENTAL				4.B Z	21,219,512	98.1800	20,833,317	21,219,512	21,219,512					0.000	0.000	MN		2,258,994	11/24/2021	05/19/2027
55416#-AA-6	MN ACQUISITION INC				3.C Z	14,210,000	87.7000	12,716,500	14,500,000	14,269,813		44,218			0.000	0.306	MON		1,539,420	08/25/2022	02/25/2029
55759V-AB-4	MADISON IAQ LLC TERM				4.C FE	3,890,450	99.8300	3,903,333	3,910,000	3,895,266		2,557			8.886	9.219	N/A	10,617	408,727	06/16/2021	06/21/2028
56032Y-AE-9	MAILSOUTH INC Term Loan				6. PL	1,507,477	19.0000	3,580,258	18,843,463	1,507,477	3,651,129		8,385,341		0.000	1,865.017	N/A	514,728		12/14/2020	04/23/2024
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B				4.B FE	10,198,800	100.2250	10,317,864	10,294,700	10,213,811		11,569			9.646	10.076	N/A	46,345	813,961	11/10/2022	02/07/2029
57906H-AD-9	MCAFEE CORP TERM B				4.C FE	21,499,473	99.8550	21,761,417	21,793,126	21,547,689		33,154			9.205	9.809	N/A	178,281	1,762,891	05/13/2022	02/03/2029
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM				4.B FE		0.0000								0.000	0.000	N/A		19,225		10/07/2028
58462Q-AJ-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD				4.B FE	2,828	94.1670	532,609	565,600	1,974		176			9.110	8,848.016	N/A	429	2,827	10/07/2021	10/07/2028
58503U-AC-7	MOZART BORROWER LP TERM B				4.A FE	58,742,447	100.6170	59,313,722	58,950,000	58,800,402		28,541			8.720	9.040	N/A	42,839	4,947,359	02/01/2022	09/30/2028
59909T-AC-8	MILANO ACQUISITION CORP				4.B FE	13,924,350	97.5000	13,713,375	14,065,000	13,977,509		18,489			9.610	10.073	N/A	11,263	1,299,830	08/17/2020	08/17/2027
605024-AS-7	MISSION BROADCASTING INC				3.B FE	970,125	98.7500	962,813	975,000	971,455		598			7.957	8.307	N/A	6,696	80,085	05/27/2021	05/27/2028
60672H-AC-7	Veracode Term				4.C FE		0.0000								0.000	0.000	N/A		187		04/20/2029
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan				4.A PL	21,891,348	100.0000	22,224,718	22,224,718	21,937,017		45,669			11.610	13.009	N/A	21,502	450,116	10/16/2023	03/04/2025
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER				4.A PL		0.0000								0.000	0.000	N/A		48,478		03/04/2025
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC				4.C Z	29,213,268	84.3280	25,115,756	29,783,446	29,374,751		123,715			11.500	12.112	MJSD	9,514	(1,608,077)	09/30/2023	12/16/2027
62890H-AB-1	NS412 LLC REVOLVER				3.A PL	3,500,000	99.0070	3,465,256	3,500,000	3,500,000					8.905	(0.618)	N/A		27,561	12/19/2023	05/06/2025
62890H-AC-9	NS412 LLC Term Loan A				3.A PL	15,599,925	99.0070	15,601,078	15,757,500	15,713,591		28,590			10.210	10.571	N/A	13,407	1,547,731	05/06/2019	05/06/2025
62910P-AF-0	NFP CORP TERM B				4.A FE	26,343,185	100.6330	26,743,514	26,575,292	26,456,866		32,814			8.720	9.188	N/A	19,312	2,242,449	02/20/2020	02/03/2027
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN				3.B Z	1,280,864	96.5000	1,242,245	1,287,301	1,285,236		965			9.456	9.746	N/A	1,014	119,634	10/19/2018	10/01/2025
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan				3.B Z	597,134	98.5000	600,181	609,320	604,072		2,535			10.820	11.799	N/A	549	63,805	10/19/2020	10/01/2025
62922E-AC-8	NJEYE LLC Term Loan				2.C PL	12,176,934	99.0000	12,176,934	12,299,933	12,274,121		23,203			10.414	10.788	N/A	313,121	1,202,312	06/30/2020	09/14/2024
62922E-AE-4	NJEYE LLC New Term Loan				2.C PL	8,310,433	99.0000	8,503,284	8,589,176	8,532,250		69,526			10.654	12.193	N/A	251,327	698,605	04/24/2020	09/16/2024
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver				3.B PL	518,174	98.0000	509,040	519,428	518,484		310			11.750	9.860	N/A	5,425	36,659	10/23/2023	10/31/2024
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan				3.B PL	7,107,725	98.0000	7,035,930	7,179,521	7,163,470		16,266			11.560	12.301	N/A	62,401	618,914	02/21/2020	10/31/2024
62974C-AB-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN				4.A PL	5,337,722	61.6650	4,702,187	7,625,317	5,845,437		507,715			5.383	19.589	N/A	70,695	394	02/13/2023	02/13/2026
62984C-AE-3	BENGAL DEBT MERGER SUB LLC Delayed Draw Term DD				4.C FE	337,336	96.9660	327,921	338,182	337,336					8.560	8.984	N/A			01/20/2022	01/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63108E-AB-4	NASCAR HOLDINGS LLC TERM B				3.B FE	15,979,046	100.5060	16,255,342	16,173,585	16,034,550		42,111			7.970	8.591	N/A	10,743	189,917	09/30/2022	10/18/2026
63736@-AA-5	NATIONAL RENOVATIONS LLC				4.C Z	3,690,851	92.9400	3,499,369	3,765,191	3,703,730		7,647			11.000	11.581	MJSD	15,886	206,579	09/18/2023	03/18/2029
63773H-AE-5	NATIONAL SPINE AND PAIN CENTER First Lien Initial Term Loan				5.A Z	2,024,353	61.6700	1,783,455	2,891,933	2,024,353					9.970	38.818	N/A	2,403	2,553	06/26/2017	06/02/2024
64029#-AA-7	NELLSON NUTRACEUTICAL SUB-UNSEC				5.A Z	18,739,726	100.0010	18,739,929	18,739,726	18,739,726					13.842	13.991	N/A	21,683	2,570,095	12/22/2022	06/23/2024
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan				4.B PL	13,137,909	97.0000	12,995,893	13,397,828	13,378,517		119,475			11.531	11.780	N/A	391,263	1,206,264	12/22/2022	12/23/2025
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan				4.B PL	31,345,676	97.0000	31,004,817	31,963,729	31,955,364		328,293			11.544	11.723	N/A	615,001	4,230,509	12/22/2022	12/23/2025
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET				4.B FE	2,879,740	98.6260	2,883,409	2,923,594	2,904,951		9,327			7.726	8.301	N/A	10,667	594,608	06/29/2021	07/17/2025
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT				4.A PL	8,709,982	98.0000	8,537,627	8,711,864	8,710,115		132			12.500	12.924	N/A	9,075	199,312	12/28/2023	02/02/2026
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan				4.A PL	3,396,434	98.0000	3,328,506	3,396,434	3,396,434					10.711	11.023	N/A	45,715	297,373	01/25/2023	01/31/2026
64556R-AD-6	NEW ILC DOVER INC Initial Term Loan				4.A PL	10,962,892	98.0000	10,850,637	11,072,079	11,027,980		20,277			10.710	11.252	N/A	9,882	1,142,440	04/24/2020	01/31/2026
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC				5.B	16,529,410	96.1310	16,171,862	16,822,660	16,545,601		17,117			12.250	12.945	N/A	169,632	2,504,024	12/29/2023	05/24/2028
65961*-AA-8	North Haven Saints Equity Hold				3.C Z	23,839,256	98.4100	23,959,643	24,346,756	23,850,644		4,720			11.500	12.210	MJSD	7,777	2,714,116	09/29/2023	03/01/2029
66877A-AD-0	NORTON LIFE LOCK INC TERM B				2.C FE	47,552,795	100.2660	47,913,939	47,787,065	47,590,007		35,199			7.390	7.724	N/A	29,429	3,357,953	07/18/2023	01/28/2029
67103*-AB-1	ONS MSO LLC First Lien Revolver				2.B PL		98.1800								0.000	0.000	N/A		73,216		07/08/2024
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan				2.B PL	3,204,872	99.3490	3,216,183	3,237,244	3,224,292		6,176			12.000	12.640	N/A	34,530	382,634	09/11/2020	07/08/2025
68162R-AD-3	WEST CORP WEST CORP				4.B FE		0.0000								0.000	0.000	N/A		34,603		10/10/2024
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3				4.B FE	1,336,686	95.5630	1,277,846	1,337,183	1,336,918		232			9.330	9.575	N/A	21,484	66,506	01/31/2023	04/10/2027
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans				3.B PL	14,140,403	99.7500	14,321,479	14,357,372	14,192,564		41,888			10.506	11.260	N/A	25,140	679,401	03/22/2023	12/30/2026
68248K-AB-0	ONE WORLD FITNESS PFF LLC Revolver				3.B PL	4,962,500	90.5080	4,536,734	5,012,500	5,000,794		12,346			11.960	12.622	N/A	4,996	547,055	08/29/2023	11/26/2024
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP				4.B FE	20,089,388	98.9380	20,281,569	20,499,375	20,212,711		47,572			10.395	11.119	N/A	366,984	1,891,095	02/23/2021	02/23/2028
68277F-AC-3	ONE DIGITIAL BORROWER LLC				4.B FE		0.0000					(2,492)			0.000	0.000	N/A		(5,748)		10/30/2027
68277F-AD-1	ONE DIGITIAL BORROWER LLC				4.B		0.0000					(327)			0.000	0.000	N/A				10/30/2027
68277F-AE-9	OneDigital Borrower LLC Term B				4.B		0.0000					(91,368)			0.000	0.000	N/A				11/16/2027
68621X-AE-3	ORGANON & CO TERM B				3.B FE	49,003,699	100.3760	49,446,913	49,261,934	49,040,337		31,072			8.625	8.963	N/A	306,846	3,524,703	11/02/2023	04/08/2028
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A				3.A Z	2,257,292	98.6400	2,272,034	2,303,359	2,274,639		17,347			11.460	12.819	N/A	13,931	294,192	11/10/2022	07/21/2025
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B				3.A Z	3,596,690	98.6400	3,620,178	3,670,092	3,621,475		24,785			11.191	12.591	N/A	31,945	316,970	02/03/2023	07/21/2025
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C				3.A Z	1,989,100	98.6400	2,002,090	2,029,694	2,000,659		11,559			11.443	12.912	N/A	14,099	161,491	04/28/2023	07/21/2025
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D				3.A Z	968,646	98.6400	965,123	978,430	972,127		3,481			11.456	12.363	N/A	934	91,058	11/29/2022	07/21/2025
68835H-AH-3	Osmose Utilities Services Inc TERM				4.B FE	2,626,054	100.0880	2,641,559	2,639,250	2,629,430		1,792			8.720	9.119	N/A	1,918	224,993	07/17/2021	06/17/2028
693960-AB-1	PPT MGMT HLDGS LLC TERM LOAN				4.B Z	13,360,498	66.0200	13,118,844	19,871,015	13,360,498			560,644		11.631	0.000	N/A		1,277,664	06/01/2023	01/31/2024
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC				4.C Z	36,120,334	97.9800	35,601,278	36,335,250	36,206,709		33,084			10.900	11.187	MJSD	11,002	5,360,629	03/29/2021	02/07/2027
69420#-AB-9	PMAB LLC Term Loan				3.A PL	3,437,303	98.8400	3,405,554	3,445,522	3,444,226		2,107			10.010	10.441	N/A	2,874	327,312	02/07/2020	02/06/2025
70757D-AZ-2	PENN NATIONAL GAMING INC Term B				3.C FE	10,723,375	100.3640	10,790,410	10,751,275	10,726,989		3,215			8.220	8.464	N/A	4,910	837,731	04/27/2022	04/22/2029
71429T-AC-4	Perrigo Investments LLC TERM B				3.A FE	11,522,602	99.5000	11,521,788	11,579,687	11,524,156		805			7.970	8.323	N/A	7,691	285,251	11/16/2023	04/07/2029
71677H-AL-9	PETSMART INC TERM B				4.A FE	15,438,345	99.0500	15,596,514	15,746,102	15,497,086		47,358			9.219	10.028	N/A	12,097	1,560,916	11/09/2022	02/12/2028
71911K-AC-8	PAREXEL TERM				4.B FE	36,256,355	100.7130	36,611,512	36,352,500	36,277,229		13,667			8.720	9.066	N/A	26,417	2,658,424	05/16/2022	08/11/2028
71913B-AH-5	PHOENIX GUARANTOR INC				4.B FE	24,721,349	100.1410	24,859,597	24,824,719	24,774,757		19,240			8.970	9.144	N/A	12,372	2,155,123	04/20/2021	03/05/2026
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN				4.B FE	16,192,084	100.1980	16,305,673	16,273,451	16,214,473		10,467			8.726	9.121	N/A	67,059	1,367,340	03/26/2021	04/12/2028
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO				2.C FE	3,071,150	100.2400	3,117,474	3,110,025	3,077,131		5,981			7.222	7.739	N/A	7,502	197,826	12/16/2022	03/15/2028
72819Q-AM-4	PLAZE INC PLAZE INC				4.C FE	8,236,113	97.4170	8,063,651	8,277,500	8,258,960		5,666			8.970	9.239	N/A	6,188	659,139	07/30/2019	08/03/2026
72819Q-AN-2	PLAZE INC				4.C FE	8,081,938	97.4170	7,985,310	8,197,081	8,135,321		19,600			9.220	9.875	N/A	6,298	794,889	02/26/2021	08/03/2026
73108R-AB-4	POLARIS NEWCO LLC Term B				4.C FE	2,988	98.7880	2,966	3,003	2,992		2			9.610	9.979	N/A	2	18,153	06/03/2021	06/04/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan				3.B PL	9,528,750	99.6770	9,593,888	9,625,000	9,575,093		13,917			10.110	10.601	N/A	8,109	941,377	11/26/2019	11/26/2026
73179Y-AM-9	AVIENT CORPORATION TERM B				3.A FE	4,436,908	100.3340	4,501,359	4,486,397	4,438,914		2,006			7.856	8.287	N/A	44,972	101,348	08/16/2023	08/29/2029
73928K-AC-5	POWER GRID HOLDINGS INC TERM B				5.B GI	8,036,000	98.0000	8,036,000	8,200,000	8,047,518		11,518			0.000	8.830	N/A	1,492		11/28/2023	11/30/2024
73940*-AA-8	POWERGRID SERVICES ACQUISITION				4.C YE	28,003,452	99.5100	28,434,934	28,574,952	28,131,615		59,831			10.500	11.036	MJSD	8,334	4,452,782	11/02/2021	03/21/2029
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC				4.B FE	21,344,614	100.3280	21,695,451	21,624,523	21,424,376		55,959			8.970	9.754	N/A	328,734	1,827,927	11/08/2022	12/19/2026
74112C-AW-3	Prestige Brands Inc. TERM B5				3.B FE		0.0000								0.000	0.000	N/A		(33,750)		07/01/2028
74274N-AJ-2	PROAMPAC PG BORROWER LLC TERM B				4.C FE	26,487,075	100.3130	26,612,771	26,529,865	26,483,014		(4,061)			0.000	10.163	N/A	543,598		10/06/2023	09/15/2028
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C				4.B FE	1,282,120	100.1070	1,289,941	1,288,563	1,283,870		816			8.720	9.114	N/A	312	110,327	03/03/2021	03/10/2028
74345H-AB-7	Proofpoint Inc Term B				4.B FE	7,166,985	100.1700	7,215,245	7,203,000	7,176,841		5,007			8.898	9.234	N/A	60,674	657,551	06/10/2021	08/31/2028
74379@-AA-4	PROTOTEK NA-SUB-UNSEC				5.A	31,436,871	92.6400	30,023,833	32,409,146	31,544,253		107,382			0.000	0.436	MJSD			03/20/2023	03/18/2030
74839X-AF-6	QUIKRETE HOLDINGS INC Term B				3.C FE	28,634,011	100.6570	28,833,506	28,645,448	28,639,196		2,614			8.095	8.320	N/A	19,325	2,297,500	02/11/2020	01/29/2027
74919E-AP-9	R1 RCM INC TERM B				3.C FE	13,245,353	100.2030	13,402,841	13,375,688	13,262,406		14,671			8.470	8.950	N/A	3,147	1,181,423	09/16/2022	06/21/2029
74923@-AA-5	R1 Holdings LLC				5.B	17,917,444	97.9100	18,149,241	18,536,657	17,985,062		66,666			0.000	0.497	MJSD		2,294,980	09/29/2023	12/28/2029
74955B-AB-1	RFI BUYER Delayed Draw Term Loan				4.B PL	4,648,707	99.2380	4,613,288	4,648,707	4,648,707					10.349	10.631	N/A	51,920	360,716	06/07/2023	08/05/2028
74955B-AC-9	RFI BUYER REVOLVER				4.B PL		0.0000								0.000	0.000	N/A		8,317		08/05/2028
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL				4.B Z	40,140,917	95.8500	39,445,550	41,153,417	40,201,906		48,658			12.500	13.402	MJSD	442,971	3,716,099	09/30/2023	06/01/2028
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A				4.B PL	7,682,654	95.2740	7,393,486	7,760,256	7,695,999		10,175			10.811	11.491	N/A	13,607	735,072	09/19/2023	11/16/2027
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN				5.A FE	18,237,808	44.2750	8,143,716	18,393,486	18,284,883		21,700			8.377	8.765	N/A	226,851	2,077,728	02/24/2022	02/09/2028
75605V-AD-4	REALPAGE INC				4.B FE	8,407,030	99.4440	8,384,062	8,430,938	8,413,101		3,150			8.470	8.684	N/A	1,984	985,875	06/27/2022	04/22/2028
75703U-AK-1	RED VENTURES LLC TERM B				3.C FE	1,436,456	99.8860	1,434,811	1,436,456	1,436,456					8.369	8.583	N/A	9,351	89,085	03/03/2023	02/24/2030
75915T-AD-4	LIFEPOINT HEALTH INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		96,761		11/16/2025
76090L-AE-4	RESIDEO FUNDING INC				3.A FE	11,029,670	100.2500	11,138,898	11,111,121	11,047,925		12,864			7.116	7.483	N/A	96,166	872,146	07/21/2022	02/09/2028
76133M-AB-7	RH TERM B				4.A FE	7,780,900	97.5500	7,628,410	7,820,000	7,790,924		5,540			7.970	8.328	N/A	5,194	599,652	10/15/2021	10/15/2028
76168J-AS-5	CCC INTELLIGENT SOLUTIONS INC TERM				3.C FE	6,170,537	100.6300	6,191,932	6,153,167	6,166,168		(1,789)			7.470	7.645	N/A	1,277	463,589	10/08/2021	09/15/2028
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM				3.A FE	15,016,876	100.3130	15,353,075	15,305,246	15,128,715		45,069			7.220	7.872	N/A	9,209	1,062,550	09/20/2022	01/30/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC				4.A FE	7,848,622	100.4380	8,034,946	7,999,946	7,898,357		40,442			8.720	9.707	N/A	5,814	997,381	11/29/2022	02/16/2026
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B				4.A FE	16,867,286	100.3920	17,264,122	17,196,711	16,925,102		42,804			8.970	9.716	N/A	12,855	1,363,527	11/08/2022	09/17/2028
77542#-AA-7	Rohrer NA-SR-SEC				5.A Z	20,299,720	96.3600	19,960,010	20,714,000	20,412,068		44,949			15.593	16.392	FMAN	288,175	3,189,214	03/15/2021	03/15/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC				4.A FE	25,418,050	100.0840	25,765,357	25,743,860	25,503,885		60,318			8.470	8.993	N/A	18,172	2,009,674	03/23/2023	07/23/2027
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC				3.B FE	2,653,961	100.2600	2,695,473	2,688,497	2,671,891		11,574			7.220	7.842	N/A	1,618	176,243	07/12/2022	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC				3.B FE	18,563,481	100.2410	19,030,689	18,985,030	18,809,332		116,505			7.220	8.100	N/A	11,423	989,608	09/26/2022	04/16/2025
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6				3.B FE	3,446,834	100.2840	3,529,328	3,519,351	3,457,977		4,641			7.720	8.382	N/A	2,264	236,209	12/13/2022	03/22/2029
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7				3.B FE	5,488,692	100.2840	5,618,788	5,602,903	5,506,091		13,564			7.720	8.378	N/A	3,605	403,847	12/13/2022	03/22/2029
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC				4.B FE		0.0000								0.000	0.000	N/A		115,915		02/22/2024
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC				5.B GI	142,857	90.0080	128,583	142,857	142,857					13.000	12.869	N/A	52	6,385	03/26/2018	03/27/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3.A FE		100.3480								0.000	0.000	N/A		26,019		10/31/2025
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM				3.B FE	22,558,903	100.2500	22,907,189	22,850,064	22,600,270		32,999			8.479	9.017	N/A	96,876	1,844,275	11/18/2022	04/07/2029
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B				4.B FE	4,318,240	100.1630	4,336,097	4,329,063	4,319,578		1,451			8.914	9.203	N/A	95,387	361,938	02/04/2022	02/04/2029
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC				4.B FE		0.0000					(65)			0.000	0.000	N/A		693,760		12/31/2025
81527C-AN-7	SEDGWICK CMS INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		31,718		09/03/2026
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B				4.B FE	23,898,567	100.4310	24,076,863	23,973,657	23,911,355		12,788			9.341	9.725	N/A	12,441	1,398,475	07/18/2023	02/24/2028
81608@-AA-2	SEKO Syndicated Loan Term				5.A	65,464,475	99.2800	66,311,478	66,792,383	65,860,094		171,006			15.360	16.418	N/A	85,493	11,005,950	12/29/2023	06/30/2027
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP				3.C FE		0.0000								0.000	0.000	N/A		466,463		03/06/2025
816194-AX-2	SELECT MEDICAL CORP TERM B				3.C FE	42,647,016	100.1880	43,214,283	43,133,408	42,687,707		40,691			8.345	8.993	N/A	260,543	1,222,890	07/31/2023	03/06/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan				5.C PL	28,684,352	84.2500	24,262,552	28,798,281	28,771,606		21,552			5.610	6.340	N/A	15,793	2,504,755	09/29/2023	05/11/2025
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L				5.C PL	2,719,003	84.2500	2,290,760	2,719,003	2,719,003					12.610	12.816	N/A	1,346	254,820	06/30/2023	05/11/2025
82563@-AA-3	263 SHUMAN PROPERTIES LLC				1.D PL	27,531,981	81.0770	21,884,416	26,992,138	27,519,007		(7,473)			4.095	4.022	MON	49,126	992,326	01/24/2022	03/15/2057
82861@-AA-2	Simeio Group Holdings Inc Revolver				2.C PL	3,541,362	100.0000	3,541,362	3,541,362	3,541,362					11.468	11.698	N/A	6,584	347,034	11/20/2023	01/31/2026
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan				2.C PL	11,975,304	100.0000	12,096,200	12,096,200	12,047,953		21,989			11.307	11.991	N/A	117,779	1,374,793	11/30/2023	02/02/2026
83415Y-AC-4	SOLARAY LLC Term Loan				3.C PL	10,766,251	97.4500	10,576,122	10,852,870	10,860,559		19,970			12.036	12.203	N/A	93,589	1,314,355	12/01/2017	01/15/2024
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan				3.C PL	3,951,868	97.4500	3,851,096	3,951,868	3,951,868					11.948	12.953	N/A	3,935	636,715	02/05/2018	01/15/2024
83578B-AN-3	SOPHIA LP				4.C FE	16,294,678	100.3360	16,472,976	16,417,812	16,340,098		16,424			9.110	9.500	N/A	12,464	1,866,620	09/23/2020	09/23/2027
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN				4.C Z	7,664,451	94.0500	7,349,745	7,814,721	7,708,361		17,793			0.000	0.289	MJSD		1,254,846	12/28/2023	10/01/2028
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL				4.C Z	7,454,771	96.8400	7,341,507	7,581,069	7,471,747		14,490			0.000	0.306	MJSD		803,228	12/28/2023	10/01/2028
84673E-AB-5	PQ GROUP HOLDINGS INC				4.A FE	9,275,539	100.0010	9,324,858	9,324,811	9,282,407		6,963			8.710	9.124	N/A	70,103	707,826	11/10/2022	04/30/2028
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan				2.B PL	3,021,370	100.0000	3,031,697	3,031,697	3,027,268		2,158			10.570	10.901	N/A	2,671	246,236	08/03/2023	09/23/2025
84850X-AK-8	SPIN HOLDCO INC				5.A FE	31,545,365	88.2860	28,060,596	31,783,743	31,607,115		31,154			9.637	10.058	N/A	221,213	2,976,822	03/01/2021	03/01/2028
85232B-AT-3	SRAM LLC SRAM LLC				4.A FE	13,033,971	100.0160	13,065,526	13,063,436	13,040,367		623			8.360	8.622	N/A	9,101	1,037,884	03/22/2022	05/13/2028
85350E-AB-2	STANDARD Industries INC TERM B				2.C FE	10,572,289	100.3310	10,734,159	10,698,799	10,592,952		14,518			8.147	8.518	N/A	245,438	747,636	11/08/2022	09/22/2028
855031-AQ-3	STAPLES INC STAPLES INC				4.C FE	46,260,516	95.0580	44,822,818	47,153,125	46,774,456		125,403			10.639	11.173	N/A	850,017	5,207,121	04/25/2019	04/12/2026
86614D-AK-4	SUMMIT MATERIALS LLC TERM B				2.C FE	12,177,075	100.4380	12,223,305	12,170,000	12,177,075					7.848	8.077	N/A			12/20/2023	11/30/2028
86880N-AX-1	SURGERY CENTER HOLDINGS INC				4.B FE		100.5630								0.000	0.000	N/A	5,093		06/01/2021	08/31/2026
87159J-AH-7	SYNAPTICS INC TERM B				3.A FE	1,560,090	99.7500	1,560,090	1,564,000	1,561,164		540			7.875	8.114	N/A	8,915	175,774	10/20/2021	10/20/2028
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan				2.A PL	2,869,200	96.5750	2,781,370	2,880,000	2,873,905		2,662			5.684	5.903	N/A	39,561	163,571	12/28/2021	03/19/2026
87250Y-AC-3	TI Acquisition NC LLC Term Loan				2.A PL	25,951,809	96.5750	25,255,899	26,151,500	26,029,220		24,775			11.250	11.729	N/A	179,613	2,411,253	06/05/2020	03/19/2027
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT				3.B FE	2,994,898	100.7090	3,036,492	3,015,130	2,994,951		53			9.855	10.351	N/A	3,576	65,177	07/05/2023	05/27/2030
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC				4.B FE		0.0000								0.000	0.000	N/A		36,904		05/31/2026
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan				3.A PL	29,466,180	97.5000	29,019,722	29,763,818	29,653,629		86,676			10.394	11.071	N/A	661,689	2,911,999	01/14/2022	11/30/2024
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B				5.C FE	15,300,099	76.6500	11,730,567	15,304,067	15,301,378		(672)			10.606	10.828	N/A	13,526	1,657,169	08/31/2022	02/02/2027
87834@-AA-5	Techmer BB BidCo.				5.B	19,441,800	95.3500	18,912,953	19,835,294	19,492,399		32,003			11.250	11.832	JAJO	379,044	2,407,373	10/21/2023	09/01/2029
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan				2.C PL		0.0000								0.000	0.000	N/A		2,775		09/01/2028
88023H-AF-7	TEMPO ACQUISITION LLC TERM B				3.C		0.0000					(4)			0.000	0.000	N/A				08/31/2028
88023H-AG-5	TEMPO ACQUISTION LLC TERM B				3.C FE	31,524,654	100.5810	31,806,453	31,622,882	31,525,345		691			8.098	8.438	N/A	7,114	725,933	09/20/2023	08/31/2028
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2.C FE	37,786,186	100.1300	37,882,473	37,833,478	37,818,256		6,367			7.223	7.352	N/A	242,590	3,008,216	11/13/2019	12/31/2025
88675U-AB-8	TIGER ACQUISITION LLC				4.B Z		0.0000								0.000	0.000	N/A		(8,375)		06/01/2028
88751A-AC-7	TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan				3.A PL	9,240,775	99.0610	9,273,632	9,361,538	9,361,538					5.006	(0.082)	N/A		799,610	12/17/2021	12/18/2028
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC				3.B FE	33,814,087	100.2450	33,981,384	33,898,333	33,834,905		19,050			7.220	7.512	N/A	20,397	2,313,910	12/13/2022	11/13/2026
89334G-AZ-7	TRANS UNION LLC TERM B6				3.B FE	9,372,684	100.4570	9,483,463	9,440,368	9,385,010		6,641			7.720	8.116	N/A	6,074	700,046	10/19/2022	11/18/2028
89364M-BR-4	TRANSDIGM INC TERM F				4.A FE		0.0000					(55)			0.000	0.000	N/A				12/31/2025
89364M-BU-7	A&E TELEVISION TERM H				4.A FE	6,637,826	100.5450	6,673,969	6,637,826	6,637,826					8.574	8.795	N/A	144,215	644,882	12/14/2022	02/14/2027
89364M-BZ-6	TRANSDIGM INC TERM I				4.A FE	1,675,757	100.5810	1,706,820	1,696,969	1,677,001		1,245			8.610	9.213	N/A	7,762	1,619,843	11/08/2022	08/13/2028
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan				3.B PL	13,412,522	93.3700	12,613,130	13,508,761	13,489,853		17,042			10.070	10.193	N/A	11,337	1,008,228	03/27/2019	12/18/2024
89678Q-AB-2	TRITON WATER HOLDINGS IN				4.B FE	25,894,762	99.2500	25,805,386	26,000,389	25,922,175		13,320			9.101	9.429	N/A	19,738	2,441,191	04/01/2021	03/31/2028
89705D-AG-7	TRONOX FINANCE LLC				3.B FE	13,149,289	100.0240	13,153,757	13,150,666	13,145,297		(100)			7.720	7.961	N/A	76,399	1,039,966	03/02/2021	03/11/2028
89705D-AL-6	TRONOX FINACE LLC TERM B				3.B FE	3,712,500	100.1250	3,754,688	3,750,000	3,713,989		1,489			8.857	9.420	N/A	2,768	57,976	08/10/2023	08/11/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC				4.B Z	14,582,378	48.3900	7,196,316	14,871,494	14,723,093		45,537			14.457	15.445	N/A	17,917	90,445	12/03/2019	06/02/2026
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B				3.A FE	17,695,461	100.4690	17,941,414	17,857,750	17,698,713		3,251			7.858	8.299	N/A	46,866	518,916	08/18/2023	12/20/2029
90351H-AA-6	US FOODS INC				3.C Z	29,856,644	99.4030	29,856,260	30,035,556	29,860,145		3,501			8.107	8.518	N/A	67,637		08/22/2023	11/22/2028
90351H-AD-0	US FOODS INC TERM B				3.C FE	8,199,497	100.3170	8,365,428	8,338,994	8,235,634		32,364			7.470	8.242	N/A	5,191	426,358	12/21/2022	09/13/2026
90351H-AE-8	US FOODS INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		657,720		11/17/2028
90351N-AE-5	USI INC/NY USI INC/NY			1	4.B FE		0.0000								0.000	0.000	N/A		(66,662)		05/16/2024
90351N-AM-7	USI INC/ NY TERM B				4.A FE	60,149,462	100.3210	60,836,704	60,642,345	60,147,744		(1,717)			5.357	5.659	N/A	45,065		12/20/2023	11/22/2029
90385K-AK-7	UKG INC TERM				4.C FE	8,121,439	100.3990	8,196,101	8,163,528	8,138,449		8,288			8.907	9.271	N/A	177,744	489,720	11/18/2021	05/03/2026
90932R-AJ-3	UNITED AIRLINES INC				3.B FE	11,861,213	100.5000	11,995,656	11,935,976	11,877,610		9,329			9.200	9.658	N/A	15,266	1,039,772	11/18/2022	04/14/2028
91823J-AC-6	ILLUMINATE MERGER SUB CORP TERM				4.C FE	4,178,304	99.5000	4,178,304	4,199,301	4,183,360		2,690			9.110	9.451	N/A	3,188	348,922	06/30/2021	06/30/2028
91917*-AA-9	Valkyrie Intermediate LLC				3.C PL	10,034,399	96.5000	9,878,029	10,236,299	10,081,733		29,452			0.000	0.302	MJSD		888,197	09/29/2023	12/17/2028
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL SR-UNSEC				3.C Z	21,055,000	96.9100	20,932,560	21,600,000	21,319,723		68,115			10.140	10.765	N/A	231,184	3,005,141	09/15/2019	01/24/2027
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L				4.C PL	1,276,800	94.5000	1,206,576	1,276,800	1,276,800					10.075	10.283	N/A	2,143	127,124	09/16/2019	07/24/2026
92539*-AA-5	Vessco Syndicated Loan Term				2.C Z	24,265,671	84.9830	21,150,550	24,887,868	24,490,622		80,973			10.500	11.324	N/A	14,518	2,604,147	11/02/2020	11/02/2027
92555W-AD-7	VIASAT INC TERM B				3.C FE	9,672,946	98.4300	9,695,355	9,850,000	9,702,889		19,382			9.856	10.594	N/A	8,090	940,122	02/25/2022	03/02/2029
92943E-AB-2	GTCR W MERGER SUB LLC TERM B				3.B FE	28,089,100	100.5630	28,338,513	28,180,000	28,089,100					8.358	8.690	N/A			10/16/2023	09/20/2030
92943H-AB-5	WR GRACE HOLDINGS INC TERM B				4.A FE	10,359,604	100.4740	10,439,692	10,390,493	10,364,517		4,632			9.360	9.676	N/A	8,104	949,519	04/26/2022	08/11/2028
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC				5.A FE	12,180,420	88.0720	10,715,504	12,166,824	12,175,077		(1,568)			8.720	8.983	N/A	8,842	1,003,421	12/16/2020	10/20/2027
96208U-AT-8	WEX INC				3.C FE	45,498,689	100.4450	45,930,584	45,727,326	45,558,107		30,068			7.720	8.065	N/A	29,420	3,399,185	03/19/2021	04/01/2028
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN				4.C FE	4,309,103	100.3910	4,327,362	4,310,508	4,310,163		216			8.220	7.927	N/A	2,953	353,985	05/17/2018	05/16/2025
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B				4.A FE	27,123,122	100.8750	27,867,488	27,625,763	27,130,927		7,805			9.857	10.598	N/A	211,330	798,242	07/18/2023	06/22/2030
98082E-AB-0	WOOF HOLDINGS LLC				5.B FE	3,072,249	81.4820	2,515,910	3,087,688	3,077,375		2,138			9.220	9.639	N/A	4,745	282,761	12/11/2020	12/16/2027
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan				3.B PL	2,786,273	86.4110	2,431,918	2,814,346	2,810,265		7,198			7.378	7.857	N/A	8,075	296,321	06/10/2023	06/18/2024
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan				3.C PL	14,209,575	98.4200	14,126,327	14,353,106	14,281,131		20,444			10.070	10.565	N/A	132,757	1,056,553	01/10/2020	01/10/2027
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan				5.A	32,952,500	94.7100	31,846,238	33,625,000	33,261,425		99,514			10.240	11.073	N/A	28,693	4,306,659	08/16/2021	01/10/2027
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B				3.C FE	4,912,875	100.5010	4,987,337	4,962,500	4,915,351		2,476			8.596	9.085	N/A	31,993	288,782	02/23/2023	02/23/2030
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B				2.C FE	4,796,354	100.3820	4,814,652	4,796,354	4,796,354					7.606	7.712	N/A	1,013	219,649	05/25/2023	05/25/2030
98379E-AE-6	XPO LOGISTICS INC				2.C FE	13,961,235	100.0060	13,975,373	13,974,535	13,970,304		3,341			7.210	7.347	N/A	69,965	1,076,735	02/26/2021	02/24/2025
98415D-A@-3	XIFIN INC Initial Term Loan				3.A PL	22,217,068	95.8180	21,500,636	22,439,083	22,348,209		39,627			11.510	12.091	N/A	21,522	2,516,365	04/24/2020	02/06/2026
98919X-AB-7	FRONT RANGE BIDCO INC TERM				4.C FE		0.0000								0.000	0.000	N/A		13,154		02/21/2027
98931Y-AC-7	ZEKELMAN INDUSTRIES INC				3.C FE	2,591,471	100.2820	2,712,704	2,705,089	2,645,566		15,631			7.622	8.646	N/A	3,440	151,898	03/11/2020	01/17/2027
98932T-AE-3	ZELIS TERM B				4.B FE	6,400,631	100.3220	6,468,429	6,447,699	6,418,068		8,936			9.110	9.540	N/A	4,895	(36,796)	10/01/2021	09/30/2026
98975V-AM-8	FLUIDRA FINCO SL TERM B				3.B FE	8,851,063	100.0420	8,846,214	8,842,500	8,849,552		(530)			7.470	7.681	N/A	1,835	634,545	01/21/2022	01/21/2029
99AAF4-75-7	ACCUPAC Revolver				3.B PL	4,515,520	96.7090	4,383,317	4,532,498	4,520,449		3,941			11.225	11.710	N/A	53,471	402,328	04/13/2023	01/16/2026
99AAL4-47-9	KENE ACQUISITION INC 2022 Incremental Term Loan				3.B PL	14,150,348	99.6930	14,358,103	14,402,389	14,224,475		57,444			9.860	10.684	N/A	11,834	1,381,299	08/05/2022	08/10/2026
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN				2.C PL	8,359,247	99.0300	8,361,663	8,443,565	8,372,461		11,005			10.627	11.166	N/A	77,268	854,634	06/06/2023	09/01/2028
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN				2.C PL	6,727,762	99.0300	6,715,149	6,780,924	6,730,872		3,095			10.627	11.138	N/A	51,644	297,534	12/29/2023	09/01/2028
99AAL5-13-8	XPRESSMYSELF COM LLC Initial Term Loan				3.B PL	11,500,896	98.1080	11,397,251	11,617,066	11,519,615		15,832			10.976	11.529	N/A	88,747	1,217,941	09/07/2022	09/07/2028
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN				3.A PL	7,867,066	100.6030	8,057,782	8,009,475	7,889,781		18,601			11.507	12.403	N/A	43,523	870,731	03/16/2023	09/06/2028
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan				3.A PL		0.0000								0.000	0.000	N/A		16,617		09/06/2028
99AAL5-74-0	ARGANO LLC FIFTH AMENDMENT INCR TERM LOAN				3.A PL	1,534,345	98.6890	1,537,289	1,557,711	1,538,177		3,832			11.958	13.063	N/A	7,244	115,925	04/18/2023	06/10/2026
99AAM2-79-5	JENSEN HUGHES INC Term Loan				3.C PL	497,417	94.5000	470,059	497,417	497,417					10.110	10.334	N/A	8,691	456,485	04/01/2022	03/22/2024
99AAM6-07-7	INFOBASE MERGER SUB INC. Term Loan				3.A PL	8,536,163	98.9130	8,528,666	8,622,387	8,550,588		11,841			11.360	11.937	N/A	8,162	777,833	06/14/2022	06/14/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT				3.A PL	1,026,063	98.9130	1,021,385	1,032,609	1,026,232		169			11.271	11.508	N/A	1,662	43,798	12/28/2023	06/14/2028
99AAM9-25-3	LIBERTY BUYER INC Initial Term Loan				3.B PL	7,224,346	99.6950	7,275,054	7,297,319	7,236,559		10,011			11.214	11.782	N/A	38,724	785,291	06/15/2022	06/15/2028
99AAM9-26-1	LIBERTY BUYER INC Delayed Draw Term Loan				3.B PL	543,201	99.6950	547,014	548,688	544,074		811			9.940	10.453	N/A	9,264	61,379	11/01/2022	06/15/2028
99AAM9-27-9	LIBERTY BUYER INC REVOLVING LOAN				3.B PL	545,600	99.2050	545,626	550,000	545,726		126			0.000	11.897	N/A	2,401	15,932	09/14/2023	06/15/2028
99AAM9-29-5	ACCUPAC Second Amendment Incr Term Loa				3.B PL	921,164	96.7090	899,843	930,468	924,467		2,408			11.498	12.345	N/A	892	106,436	06/14/2022	01/17/2026
99AAM9-44-4	TSS BUYER LLC Initial Term Loan				3.B PL	20,163,516	98.0830	19,976,843	20,367,188	20,190,586		19,781			10.998	11.529	N/A	18,667	2,507,913	06/22/2022	06/22/2029
99AAM9-59-2	ACP TARA HOLDINGS INC Tranche B-1 Term Loan				3.A PL	2,753,213	100.2870	2,789,001	2,781,024	2,758,786		4,218			9.983	10.522	N/A	47,930	225,778	06/24/2022	09/10/2027
99AAN0-05-3	ELEMENT 78 PARTNERS LLC Term Loan				3.B PL	4,383,850	95.9540	4,248,981	4,428,131	4,392,876		7,363			11.320	12.043	N/A	4,177	656,389	06/30/2022	06/30/2027
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan				3.B PL	2,985,870	95.9540	2,894,010	3,016,031	2,989,556		3,532			11.212	11.937	N/A	17,413	295,019	05/30/2023	12/01/2027
99AAN0-25-1	KL BRONCO ACQUISITION INC Revolver				5.A PL	4,694,444	96.5710	4,533,490	4,694,444	4,694,444					11.206	11.369	N/A	4,384	365,251	07/28/2023	06/30/2028
99AAN0-26-9	KL BRONCO ACQUISITION INC Term Loan				5.A PL	7,574,983	96.5710	7,315,267	7,574,983	7,574,983					11.495	11.832	N/A	150,320	684,368	06/30/2022	06/30/2028
99AAN1-56-4	SUMMIT BUYER LLC Incremental DDTL Tranche A-3				3.A PL	2,198,213	98.3010	2,182,693	2,220,417	2,198,035		(178)			7.665	8.684	N/A	5,747	64,057	10/06/2023	07/15/2028
99AAN1-75-4	TSS BUYER LLC Revolver				3.B PL	4,247,733	98.0830	4,168,547	4,250,000	4,247,709		(24)			11.020	11.252	N/A	19,192	31,187	12/28/2023	06/22/2029
99AAN1-77-0	RENAISSANCE BUYER LLC Initial Term Loan				3.A PL	7,050,093	99.2410	7,139,367	7,193,973	7,072,818		18,476			11.858	12.842	N/A	33,241	982,971	07/18/2022	07/18/2028
99AAN2-59-6	TAILWIND RANDYS HOLDINGS INC 5th Amendment Term Loan				3.B Z		0.0000								0.000	0.000	N/A		(95,140)		08/18/2026
99AAN2-61-2	MDI BUYER INC Initial Delayed Draw Term Loan				4.A PL	8,424,609	98.2340	8,359,419	8,509,706	8,436,489		11,565			11.380	11.958	N/A	148,307	905,548	11/07/2022	07/25/2028
99AAN2-62-0	MDI BUYER INC Initial Revolving Loan				4.A PL	2,623,500	98.2340	2,603,199	2,650,000	2,626,141		2,650			11.153	11.320	N/A	62,837	232,405	05/09/2023	07/25/2028
99AAN2-63-8	MDI BUYER INC Initial Term Loan				4.A PL	23,407,312	98.2340	23,226,186	23,643,750	23,437,995		31,936			11.360	11.941	N/A	44,766	1,949,575	07/25/2022	07/25/2028
99AAN2-75-2	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan				3.A PL	12,325,746	99.5880	12,398,974	12,450,248	12,355,924		26,200			10.843	11.453	N/A	11,250	1,531,708	07/25/2022	12/30/2026
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL				3.A PL	36,431,903	99.5880	36,648,346	36,799,902	36,472,102		38,574			10.620	11.263	N/A	822,735	2,018,599	08/29/2023	12/30/2026
99AAN2-98-4	RA PARENT HOLDINGS LP First Incremental Term Loan				3.A PL	10,476,085	100.3200	10,615,766	10,581,904	10,491,180		12,465			10.443	11.053	N/A	86,143	1,082,549	08/01/2022	03/01/2029
99AAN3-41-2	ITSAVVY LLC TERM A LOAN				3.A PL	7,947,401	100.0000	8,027,678	8,027,678	7,960,241		10,914			10.888	11.439	N/A	77,873	832,334	08/08/2022	08/08/2028
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan				3.A PL	908,892	100.0000	918,073	918,073	910,125		1,233			10.783	11.334	N/A	21,959	79,020	01/31/2023	08/08/2028
99AAN5-04-5	OLYMPUS US BIDCO LLC TERM LOAN				2.A PL	26,935,346	98.4250	26,778,799	27,207,420	26,965,945		29,443			10.956	11.595	N/A	24,840	2,923,565	08/22/2022	08/22/2029
99AAN5-06-0	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan				3.C Z	3,849,079	96.8610	3,804,333	3,927,632	3,856,029		6,950			11.191	12.161	N/A	35,485	321,632	04/03/2023	08/22/2028
99AAN5-07-8	WELLSPRING PHARMACEUTICAL CORP TERM LOAN				3.C PL	8,276,809	96.8610	8,180,590	8,445,724	8,303,307		21,869			11.207	12.136	N/A	26,338	932,012	08/22/2022	08/22/2028
99AAN5-08-6	WELLSPRING PHARMACEUTICAL CORP REVOLVER				3.C PL	2,940,000	100.0000	3,000,000	3,000,000	2,942,932		2,932			11.256	12.137	N/A	77,855	88,918	07/07/2023	08/22/2028
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN				3.B PL	53,962,275	93.5570	51,290,199	54,822,223	54,072,713		107,888			11.680	12.422	N/A	818,191	5,864,350	04/05/2023	08/16/2028
99AAN5-56-5	NORTH HAVEN STACK BUYER LLC DDTL 1				3.B Z	829,956	98.5310	826,170	838,491	831,676		1,364			11.033	11.625	N/A	15,933	54,227	08/01/2022	07/16/2027
99AAN5-57-3	NORTH HAVEN STACK BUYER LLC DDTL 2				3.B Z	2,516,884	98.5310	2,504,417	2,541,765	2,521,847		3,950			11.033	11.615	N/A	48,298	164,381	08/01/2022	07/16/2027
99AAN5-78-9	HEIGHTS BUYER LLC INITIAL TERM LOAN				3.A PL	28,005,710	100.3270	28,670,720	28,577,255	28,092,685		74,284			11.230	12.043	N/A	312,721	3,148,476	08/25/2022	08/25/2028
99AAN5-92-0	ECKHART BIDCO LLC First Incr Amendment Term Loan				3.A Z	3,247,651	95.9730	3,156,319	3,288,761	3,252,722		4,822			10.956	11.653	N/A	3,003	427,364	08/18/2022	08/18/2029
99AAN6-42-3	GHR HEALTHCARE LLC Second Amendment Term Loan				2.C PL	6,509,875	98.0950	6,516,215	6,642,730	6,535,463		21,076			10.248	11.050	N/A	5,673	654,458	09/13/2022	12/09/2027
99AAN6-75-3	SANDLOT INTERMEDIATE LLC Initial Term Loan				2.B PL	8,049,850	98.0540	8,137,346	8,298,815	8,087,216		30,281			11.490	12.568	N/A	169,086	1,171,149	09/19/2022	09/19/2028
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan				3.B PL	8,809,238	96.6270	8,685,839	8,989,019	8,836,955		22,998			11.028	11.817	N/A	38,627	959,473	09/16/2022	09/16/2028
99AAN6-78-7	DH UNITED HOLDINGS LLC Delayed Draw Term Loan				3.B PL	2,803,762	96.6270	2,764,487	2,860,981	2,811,157		7,455			11.027	11.832	N/A	27,229	306,371	12/01/2022	09/16/2028
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan				3.B PL	2,649,892	96.6270	2,608,935	2,700,000	2,700,000		44,965			10.380	(2.952)	N/A		95,424	12/20/2023	09/16/2028
99AAN6-88-6	SURGENT CONSOLIDATED Term Loan A				3.C PL	4,149,852	97.4320	4,125,820	4,234,543	4,166,463		13,807			11.364	12.246	N/A	17,412	463,236	09/19/2022	09/20/2027
99AAN6-89-4	SURGENT CONSOLIDATED Delayed Draw Term Loan				3.C PL	3,112,480	97.4320	3,094,455	3,176,000	3,123,425		9,176			11.453	12.168	N/A	89,923	337,647	10/04/2022	09/20/2027
99AAN6-90-2	SURGENT CONSOLIDATED Revolving Loan				3.C PL	4,287,500	97.4320	4,262,670	4,375,000	4,295,104		7,604			11.356	12.438	N/A	16,517	248,874	09/20/2023	09/20/2027
99AAN8-32-0	SCP EYE CARE HOLDCO LLC Revolving Credit Loan				3.B PL	6,567,885	98.7700	6,619,489	6,701,923	6,577,125		9,126			11.210	12.113	N/A	44,027	444,533	12/27/2023	10/05/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
99AAN9-33-6	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN				1.F PL	19,355,000	97.2000	19,197,000	19,750,000	19,386,649		32,174			11.295	12.024	N/A	385,106	2,104,815	10/31/2022	10/31/2030
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT				3.B PL	2,574,031	98.7100	2,591,138	2,625,000	2,578,697		4,315			11.856	12.715	N/A	19,888	223,345	11/01/2023	11/01/2028
99AAN9-41-9	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN				3.B PL	7,948,023	98.7100	8,005,605	8,110,227	7,970,090		20,940			11.863	12.714	N/A	85,711	887,285	11/01/2022	11/01/2028
99AAP0-38-2	CALIENGER HOLDINGS LLC INITIAL TERM LOAN				3.A PL	4,291,103	98.7100	4,322,192	4,378,676	4,303,060		12,945			11.193	12.121	N/A	42,203	483,593	10/21/2022	10/23/2028
99AAP0-62-2	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT				2.B PL	18,169,957	98.0420	18,177,711	18,540,773	18,209,895		38,382			10.348	11.062	N/A	170,938	2,030,169	11/15/2022	11/15/2029
99AAP2-05-7	ISG ENTERPRISES LLC TERM LOAN				3.B PL	31,972,500	99.2000	32,364,000	32,625,000	32,050,184		78,907			11.656	12.496	N/A	878,899	3,943,618	12/07/2022	12/07/2028
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT				3.B PL	4,974,862	99.2000	5,009,600	5,050,000	4,976,091		1,229			11.606	12.488	N/A	24,056	99,392	12/29/2023	12/07/2028
99AAP2-08-1	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN				3.B Z	16,815,825	100.0000	16,985,682	16,985,682	16,817,058		1,233			14.750	15.744	N/A	216,231	472,448	10/31/2023	12/07/2028
99AAP2-11-5	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan				2.B PL	96,525	96.9680	95,999	99,000	97,058		550			12.248	13.497	N/A	101	11,222	12/06/2022	10/07/2026
99AAP2-87-5	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan				2.A PL	14,724,894	98.8690	14,855,511	15,025,402	14,766,194		44,236			10.998	11.839	N/A	13,771	1,642,112	12/23/2022	04/18/2028
99AAP3-82-4	TRILON GROUP LLC 2nd AMENDMENT INCRE TERM LOAN				3.B PL	24,316,250	98.0200	24,321,189	24,812,500	24,366,748		57,809			11.748	12.573	N/A	24,292	2,865,160	12/30/2022	05/27/2029
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan				6. *	987,850	98.6530	986,530	1,000,000	982,586	(5,287)	23			12.040	12.738	N/A	41,137	10,533	10/27/2023	01/19/2029
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan				3.C PL	7,801,731	99.1800	7,895,670	7,960,950	7,819,215		17,484			12.066	12.925	N/A	195,249	733,096	01/20/2023	01/19/2029
99AAP4-75-6	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	1,108,933	100.0000	1,125,319	1,125,319	1,109,019		86			11.770	12.472	N/A	14,978	12,160	10/31/2023	02/01/2030
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN				3.A PL	11,367,847	99.1700	11,503,565	11,599,844	11,390,197		22,351			11.633	12.470	N/A	232,960	892,718	09/19/2023	01/31/2029
99AAP6-29-8	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN				3.A PL	2,212,656	100.0000	2,257,813	2,257,813	2,212,829		173			0.000	12.522	N/A	45,235		10/31/2023	01/31/2029
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B				4.B Z	497,626	77.3060	1,031,807	1,334,705	452,261		(45,365)			11.553	44.850	N/A	32,553	106,655	10/17/2023	01/01/2030
99AAP8-08-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN				3.B PL	2,381,303	98.0000	2,381,303	2,429,901	2,417,186		35,883			11.948	14.482	N/A	2,419	193,926	02/23/2023	04/08/2024
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A				4.A PL	1,399,530	77.3060	3,194,967	4,132,884	1,407,428		7,897			7.553	34.897	N/A	65,898	342,150	10/17/2023	01/01/2030
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN				3.A Z	10,375,276	98.1800	10,394,333	10,587,017	10,388,766		13,490			11.448	12.277	N/A	10,100	911,761	03/23/2023	03/23/2029
99AAP9-55-7	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN				3.A Z	4,264,052	98.0920	4,268,053	4,351,073	4,280,551		16,499			11.456	13.377	N/A	4,154	167,887	08/31/2023	03/24/2025
99AAQ0-35-7	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN				3.A Z	3,820,634	101.0000	3,937,592	3,898,606	3,832,354		11,719			11.012	12.137	N/A	20,315	268,708	03/15/2023	12/29/2026
99AAQ0-60-5	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN				3.A Z	10,450,833	98.0000	10,450,833	10,664,115	10,462,557		11,725			11.441	12.341	N/A	95,108	819,704	04/03/2023	04/03/2030
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN				3.A Z	3,109,895	0.0100	316	3,157,895	3,110,028		133			11.460	12.271	N/A	15,578	32,450	11/29/2023	04/03/2030
99AAQ0-65-4	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A				3.A PL	15,192,554	99.1700	15,373,934	15,502,606	15,213,987		21,433			11.889	12.743	N/A	159,353	1,323,098	05/18/2023	04/04/2029
99AAQ0-66-2	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN				3.A PL	1,819,414	98.0110	1,819,627	1,856,545	1,820,509		1,095			11.778	12.688	N/A	11,708	41,045	10/11/2023	04/04/2029
99AAQ1-53-8	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS				5.B GI	20,467,349	98.0000	20,467,349	20,885,050	20,524,498		57,149			12.394	13.498	N/A	554,981	1,826,511	04/14/2023	12/23/2026
99AAQ1-81-9	NORTH HAVEN STACK BUYER LLC DDTL 3				3.B Z	833,881	98.5310	829,584	841,956	834,211		330			11.030	11.626	N/A	13,001	49,125	04/10/2023	01/01/2030
99AAQ1-87-6	CHROMA COLOR CORPORATION INITIAL TERM LOAN				2.C PL	8,375,575	98.1400	8,387,541	8,546,506	8,385,330		9,754			11.162	11.965	N/A	185,937	508,864	04/21/2023	04/21/2029
99AAQ4-21-9	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN				2.C Z	454,306	0.0100	46	463,578	459,450		5,144			10.941	13.635	N/A	3,954	36,629	06/02/2023	06/03/2024
99AAQ4-22-7	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN				2.C Z	1,123,146	99.9990	1,146,057	1,146,068	1,125,333		2,187			10.941	11.991	N/A	9,775	54,244	06/02/2023	08/27/2027
99AAQ4-41-7	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN				3.B Z	7,352,783	99.0520	7,431,700	7,502,840	7,362,199		9,415			11.222	12.089	N/A	49,220	430,366	06/09/2023	09/07/2028
99AAQ4-84-7	BAYSIDE OPCO LLC A-2 TERM LOAN				5.B GI	2,858,681	100.0000	2,858,681	2,858,681	2,858,681					12.756	12.772	N/A	3,039	2,888,038	09/29/2023	06/01/2026
99AAQ5-18-2	BAYSIDE OPCO LLC A-1 TERM LOAN				5.B GI	8,081,271	100.0000	8,081,271	8,081,271	8,081,271					12.756	12.772	N/A	8,590	8,164,261	09/29/2023	06/01/2026
99AAQ5-71-1	MEI BUYER LLC INITIAL TERM LOAN				3.A Z	11,212,914	98.0800	11,222,067	11,441,749	11,221,397		8,483			11.856	12.839	N/A	11,304	681,927	06/30/2023	07/02/2029
99AAQ6-75-0	COMPEX LEGAL SERVICES INC 5TH AMENDMENT INC TERM LOAN				3.A Z	2,956,007	99.0000	2,956,007	2,985,866	2,958,792		2,785			11.498	12.326	N/A	65,805	87,336	07/24/2023	02/07/2026
99AAQ7-27-9	KENG ACQUISITION INC INITIAL TERM LOAN				3.B Z	12,419,363	98.5000	12,419,363	12,608,491	12,425,366		6,003			11.620	12.458	N/A	126,162	611,141	08/01/2023	08/01/2029
99AAQ7-29-5	KENG ACQUISITION INC REVOLVING LOAN				3.B Z	2,216,250	98.5000	2,216,250	2,250,000	2,217,115		865			11.627	12.342	N/A	44,328	42,856	08/01/2023	08/01/2029
99AAQ9-21-8	NORTH HAVEN STACK BUYER LLC DDTL-4				3.B Z	60,832	100.0000	61,443	61,443	60,861		29			11.033	11.673	N/A	1,168		08/03/2023	07/16/2027
99AAR1-91-7	ROYAL HOLDCO CORPORATION INCREMENTAL TRANCHE I				2.C Z	3,697,912	98.5000	3,697,912	3,754,225	3,699,701		1,789			11.110	11.895	N/A	6,952		09/28/2023	12/30/2027
99AAR3-62-4	NORTH HAVEN STACK BUYER LLC DDTL - 5				3.B Z	121,965	100.0000	123,194	123,194	122,007		42			11.028	11.676	N/A	1,811	3,347	08/17/2023	07/16/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
99AAR4-54-9	HEALTHSPAN BUYER LLC INITIAL REVOLVING LOAN				5.B GI		100.0000								0.000	0.000	N/A	74,274		10/16/2023	10/16/2030
99AAR5-02-5	WHITSONS HOLDING GROUP LLC 2023 INCREMENTAL REVOLVING LOA				2.C Z		0.0000								0.000	0.000	N/A		69,565		08/27/2027
99AAR5-35-5	GOOD2GROW LLC 2023 NEW TERM LOAN				3.A Z	7,525,749	98.5000	7,525,749	7,640,354	7,526,116		367			11.006	11.794	N/A	7,007	137,245	10/31/2023	10/31/2029
99AAR7-90-6	SHF HOLDINGS INC REVOLVING LOAN				5.B GI	7,678,183	98.5000	7,678,183	7,795,110	7,677,321		(863)			11.393	12.092	N/A	81,410		11/29/2023	11/29/2029
99AAR8-80-5	SHF HOLDINGS INC TERM LOAN				5.B GI	15,511,481	98.5000	15,511,481	15,747,697	15,509,739		(1,743)			11.393	12.092	N/A	164,465		11/29/2023	11/29/2029
BL3361-16-1	NIELSEN FINANCE LLC TERM B				3.A Z	172,427	100.3130	176,496	175,946	174,715		(1,231)			0.000	10.051	N/A	946		05/07/2020	06/30/2025
BL3395-13-6	VERTICAL US NEWCO INC				4.A FE		0.0000								0.000	0.000	N/A		(37,500)		06/30/2027
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE	33,430,750	100.0060	33,926,866	33,925,000	33,547,830		56,713			8.726	9.307	N/A	139,796	3,165,973	11/08/2022	01/10/2029
BL3573-84-9	ICON Luxembourge Sarl Term B				2.C FE	20,156,658	100.4850	20,510,618	20,411,724	20,194,395		14,327			7.860	8.340	N/A	13,369	1,233,013	09/19/2022	07/03/2028
BL3577-62-6	RYAN SPECIALTY GROUP LLC				4.A FE		0.0000					(9,541)			0.000	0.000	N/A				09/01/2027
BL3604-49-5	BIRKENSTOCK US BIDCO INC				3.B FE	8,219,923	100.4280	8,264,572	8,229,391	8,220,853		1,354			8.889	9.145	N/A	127,029	742,929	02/22/2022	04/27/2028
BL3646-39-7	INDIGI MERGER SUB INC Term B				2.C FE	4,968,424	100.4850	5,055,722	5,031,345	4,979,095		5,606			7.860	8.224	N/A	2,197	75,229	09/19/2022	07/01/2028
BL3650-69-6	TK ELEVATOR US NEWCO INC TERM B				4.A FE	13,842,655	100.3500	14,129,308	14,080,028	13,915,757		31,523			9.377	9.875	N/A	563,848	1,222,966	09/29/2021	07/30/2027
BL3719-79-8	CORAL US CO BORROWER LLC TERM B				3.C FE	17,037,900	99.9590	17,272,829	17,280,000	17,075,870		25,724			8.476	8.990	N/A	186,615	1,169,590	09/20/2022	09/23/2029
BL3789-16-3	Anticimex Global AB TERM B				4.B FE	780,080	99.9170	783,349	784,000	780,768		407			8.970	9.385	N/A	586	68,054	12/10/2021	11/16/2028
BL3793-18-1	FLEETCOR TECHNOLOGIES OPERATIN TERM B				3.A Z		0.0000					249			0.000	0.000	N/A		(12,646)		04/30/2028
BL3799-11-3	EAGLE BROADBAND INVESTMENTS LL TERM B				5.B FE		0.0000					(596)			0.000	0.000	N/A				11/12/2027
BL4122-52-1	INEOS UD FINANCE LLC TERM B				3.B FE	6,893,062	100.2500	6,962,463	6,945,100	6,894,914		1,852			9.098	9.574	N/A	1,755	619,078	04/20/2023	02/09/2030
BL4207-21-5	INEOS US PETROCHEM LLC TERM B				3.B FE	3,408,273	98.5000	3,391,060	3,442,700	3,409,577		1,304			9.106	9.627	N/A	2,612	215,554	03/03/2023	03/01/2030
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B				4.A FE	4,196,981	100.4380	4,257,922	4,239,375	4,197,725		744			8.841	9.349	N/A	3,123	182,306	04/14/2023	04/17/2030
BL4265-57-7	CLARIOS GLOBAL LP TERM B				4.A FE	19,246,089	100.3500	19,404,215	19,336,538	19,245,377		(712)			9.074	9.486	N/A	14,622	1,086,952	05/22/2023	04/20/2030
BL4277-41-6	NOURYON USA LLC TERM B				4.A FE	34,315,890	100.5160	34,735,105	34,556,964	34,326,844		10,954			9.358	9.800	N/A	116,772	1,485,048	06/16/2023	04/03/2028
BL4369-78-3	VT TOPCO INC VT TOPCO INC				4.B FE	1,123,650	100.6250	1,142,094	1,135,000	1,123,705		55			9.606	10.151	N/A	1,817	39,168	08/03/2023	08/03/2030
BL4372-26-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC				3.B Z	17,342,850	100.7090	17,553,492	17,430,000	17,340,543		(2,307)			9.857	10.319	N/A	81,069		08/03/2023	05/17/2030
BL4373-22-3	CARNIVAL CORP TERM B				3.B FE	8,316,210	100.3750	8,389,343	8,358,000	8,317,474		1,264			8.866	9.323	N/A	49,400	209,076	08/01/2023	08/08/2027
BL4376-21-8	ASGN INC TERM B				3.A FE	9,950,063	100.6750	10,042,331	9,975,000	9,949,878		(185)			7.612	7.896	N/A	35,929	222,610	08/15/2023	08/15/2030
BL4420-22-2	GFL ENVIRNMENT INC TERM B				3.C FE	22,578,121	100.4880	22,783,953	22,673,420	22,581,014		2,892			7.848	8.225	N/A	5,252	306,005	09/22/2023	05/31/2027
BL4426-85-6	INGRAM MICRO INC TERM B				4.A FE	18,657,005	100.4380	18,927,480	18,845,033	18,662,574		5,568			8.341	8.879	N/A	130,966	421,241	09/27/2023	07/02/2028
BL4429-17-3	DELTA 2 LUX SARL TERM B				3.A FE	24,134,785	100.3910	24,309,681	24,215,000	24,135,510		725			7.612	7.920	N/A	15,360	239,673	10/04/2023	01/15/2030
BL4437-75-4	EVERTEC GROUP LLC TERM B				3.C FE	3,692,273	100.3750	3,762,557	3,748,500	3,692,858		585			8.865	9.468	N/A	1,846	19,297	10/12/2023	10/12/2030
BL4440-69-1	DERBY BUYER LLC TERM B				4.B FE	4,905,300	100.2500	4,992,450	4,980,000	4,906,032		732			9.593	10.239	N/A	41,137	37,228	10/12/2023	10/12/2030
BL4454-12-2	MARCEL BIDCO LLC TERM B				4.B FE	2,629,950	100.6670	2,687,809	2,670,000	2,629,950					9.856	10.406	N/A			10/26/2023	10/26/2030
BL4472-01-7	PERRIGO INVESTMENTS LLC TERM B				3.A Z	7,960,000	99.5000	7,960,000	8,000,000	7,960,000					7.608	7.966	N/A			11/16/2023	04/20/2029
BL4473-00-7	FLUTTER FINANCING INC TERM B				3.A FE	27,231,750	100.3750	27,402,375	27,300,000	27,229,613		(2,137)			5.366	5.552	N/A	97,658	126,766	11/17/2023	11/08/2030
BL4473-32-0	TRANSDIGM INC TERM B				4.A FE	3,990,000	100.5680	4,022,700	4,000,000	3,989,315		(685)			8.607	8.945	N/A	3,825	15,284	11/15/2023	02/28/2031
BL4473-37-9	INSTRUCTURE HOLDINGS INC TERM B				4.A FE	11,140,875	100.5000	11,306,250	11,250,000	11,140,875					8.098	8.653	N/A			11/17/2023	10/30/2028
BL4483-74-1	SURGERY CENTER HOLDINGS INC TERM B				4.B FE	23,689,390	100.5320	23,812,959	23,687,062	23,686,219		(3,171)			8.846	9.144	N/A	62,408		12/19/2023	12/05/2030
BL4488-29-4	VISTRA OPERATIONS CO LLC TERM B				2.C FE	5,002,500	100.1300	5,006,475	5,000,000	5,002,500					7.345	7.560	N/A			12/19/2023	12/06/2030
C0102M-AP-0	AIR CANADA Term B				3.A FE	21,982,529	100.4300	22,326,946	22,231,462	22,029,743		33,065			9.152	9.641	N/A	271,923	1,939,336	11/08/2022	08/11/2028
C0787F-AB-8	Bausch & Lomb Term B				4.C FE	31,093,609	99.1880	31,877,287	32,138,249	31,321,779		184,329			8.630	9.755	N/A	377,496	3,042,709	12/06/2022	05/05/2027
C6901L-AJ-6	1011778 BC ULC TERM B				3.B FE	48,287,111	100.1610	48,396,340	48,318,789	48,282,416		(4,695)			7.608	7.857	N/A	20,422	1,007,020	09/21/2023	09/21/2030
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS				3.B FE		0.0000								0.000	0.000	N/A		80,540		06/02/2025
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B				4.C FE		0.0000								0.000	0.000	N/A		4,617		02/01/2027
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA				3.C FE	157,952	100.1250	159,950	159,750	158,655		503			8.110	8.568	N/A	108	61,674	11/09/2022	03/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
EX9030-42-3	NJEYE LLC THIRD AMENDMENT TERM LOAN				2.C Z	770,441	0.0100	77	770,441	770,441					10.352	10.574	N/A	8,024	53,379	03/16/2023	09/14/2024
G2530#-AA-2	HPS CSL II SENIOR NOTE				2.B PL	22,051,734	100.0000	22,051,734	22,051,734	22,051,734					0.000	0.000	JAJO		1,128,327	10/09/2023	01/27/2033
G2530#-AB-0	HPS CSL II JUNIOR NOTE				2.C PL	11,025,867	100.0000	11,025,867	11,025,867	11,025,867					0.000	0.000	JAJO		670,701	10/09/2023	01/27/2033
G3679Y-AC-6	Froneri US INC TERM				3.C FE	10,219,616	100.2300	10,356,151	10,332,386	10,271,888		17,070			7.720	8.189	N/A	6,648	747,448	05/10/2021	01/31/2027
G4770M-AH-7	INEOS US PETROCHEM LLC				3.B FE	5,835,675	100.2500	5,879,663	5,865,000	5,852,371		5,847			8.220	8.606	N/A	4,018	521,053	01/21/2021	01/29/2026
G4770M-AL-8	INEOS QUATTRO TERM				3.B FE	4,365,000	97.0000	4,365,000	4,500,000	4,366,530		1,530			9.606	10.702	N/A	38,396	80,977	11/09/2023	03/31/2029
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3.C FE	18,113,710	99.8200	18,117,239	18,150,000	18,126,256		4,496			7.976	8.266	N/A	68,363	1,091,057	10/16/2019	01/31/2028
LX2230-53-Z	MICRONICS FILTRATION HOLDINGS LOAN FIRST LIEN-SENIOR SECURED				5.B GI	8,846,877	100.0000	9,027,425	9,027,425	8,848,595		1,718			5.540	6.291	FMAN	56,958		12/20/2023	02/17/2027
N6872P-AD-3	PEGASUS BIDCO BV Term B				4.B FE	15,532,945	97.0000	15,345,885	15,820,500	15,569,214		31,862			9.619	10.260	N/A	198,684	1,536,944	09/30/2022	07/12/2029
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B				2.C FE	13,994,324	100.3130	14,104,669	14,060,730	14,016,609		11,303			7.860	8.182	N/A	9,209	1,060,182	05/13/2022	07/21/2026
W5000C-AB-3	IGT HOLDINGS IV AB TERM B				4.B FE	7,294,219	100.1250	7,321,641	7,312,500	7,297,189		2,403			9.010	9.298	N/A	5,490	696,548	03/23/2021	03/31/2028
W8189E-AB-6	Seren BidCo AB Term B1				4.B FE	2,925,300	100.0840	2,942,455	2,940,000	2,928,406		1,883			9.150	9.495	N/A	23,912	247,090	07/21/2021	07/21/2028
Z00002-28-9	Service Express II Syndicated Loan Term				4.C Z	850,000	99.9000	849,150	850,000	850,000					13.720	14.166	N/A	324	89,892	01/27/2021	11/26/2026
Z00003-9D-9	JS HOLD KELSO WATCHTOWER				3.C Z	18,916,667	97.0120	18,897,180	19,479,167	19,605,741		689,074			14.000	14.042	MJSD	234,832	729,167	09/30/2023	07/01/2028
Z00005-01-9	Daytona Midco LLC				4.B Z	16,253,861	97.2300	16,094,590	16,553,111	16,300,768		22,143			13.500	14.418	MJSD	12,415	2,364,356	12/31/2023	10/01/2026
Z00008-9C-0	Ultima Health Holdings Inc.				4.A Z	6,772,879	96.9700	6,699,540	6,908,879	6,798,219		19,602			0.000	0.311	MJSD		647,606	09/29/2023	03/12/2029
Z00009-9D-6	Anne Arundel Dermatology Manag				3.C Z	17,439,649	83.5000	14,998,478	17,962,249	17,599,427		101,137			12.500	13.605	MJSD	6,237		10/31/2022	10/16/2026
Z0000B-37-0	EFC Investment Holdings LLC				5.B GI	11,826,739	98.1300	11,959,024	12,186,919	11,879,817		53,078			0.000	0.582	MJSD		976,960	11/30/2023	05/01/2028
Z00012-E9-3	SOLV E INDUSTRIAL DDTL NA-SUB-SEC				4.C Z	11,633,341	96.4100	11,441,472	11,867,516	11,700,567		34,097			0.000	0.315	MON		1,455,158	10/02/2023	06/30/2028
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC				3.C Z	8,736,940	91.4100	8,105,864	8,867,590	8,801,300		22,710			11.500	12.044	MJSD	2,833	734,751	06/30/2023	04/16/2026
Z00013-5F-7	Arrow Management Acquisition L NA-SUB-UNSEC				5.B GI	5,189,189	100.0000	5,189,189	5,189,189	5,189,189					0.000	0.000	JAJO		137,261	07/11/2023	10/14/2028
Z00016-E0-3	Anne Arundel Dermatology NA-SUB-UNSEC				3.C Z	16,253,894	91.4100	15,084,596	16,502,129	16,377,822		43,490			11.500	12.049	JAJO	411,178	871,384	06/30/2023	04/16/2026
Z0001A-3F-3	Blades Buyer Inc. NA-SR-SEC				3.C Z	8,820,000	97.8300	8,804,700	9,000,000	8,848,439		24,026			8.106	8.683	N/A	10,132	1,031,506	10/24/2022	09/30/2028
Z0001E-56-3	GROUND PENETRATING RADAR SYSTM NA-SUB-SEC				3.B Z	16,115,714	100.0000	16,571,429	16,571,429	16,296,314		66,894			5.616	6.152	N/A	12,925	2,166,178	03/10/2021	06/26/2027
Z00023-24-4	MR. GREENS INTERMEDIATE LLC NA NA-SUB-SEC				5.B GI	4,852,984	98.1900	4,912,520	5,003,076	4,866,161		13,178			0.000	0.407	MN		476,563	05/01/2023	11/01/2030
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC				3.A Z	14,493,689	96.9380	14,332,471	14,785,139	14,758,679		2,411			10.750	10.944	JAJO	273,730	1,299,941	10/02/2023	06/30/2028
Z0002A-D1-2	Beacon Oral Specialists Interm NA-SUB-UNSEC				4.A Z	16,221,714	98.0800	16,541,206	16,865,014	16,281,803		37,512			0.000	0.740	MJSD		1,978,347	11/30/2023	10/07/2028
Z0002B-AB-1	ZONE CLIMATE				3.C Z		0.0000								0.000	0.000	MS		276,663		03/09/2029
Z0002C-88-9	Metz Culinary Management LLC				4.B Z	10,083,883	95.2700	9,798,966	10,285,469	10,128,283		23,142			10.750	11.339	JAJO	251,851	1,100,283	12/29/2023	06/23/2028
Z0002C-8D-8	CHOICE FINANCIAL GROUP HOLDING				4.B Z	12,865,862	93.5600	12,303,946	13,150,862	12,891,263		9,637			0.000	0.396	MJSD		1,750,862	09/30/2023	01/17/2029
Z0002E-B7-3	QAS MIDCO LLC				5.B GI	24,963,839	97.0700	24,960,462	25,713,879	25,011,174		47,335			0.000	0.601	JAJO		712,538	09/30/2023	07/20/2028
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC				4.C Z	7,718,078	98.2700	7,631,778	7,766,132	7,731,225		5,935			11.000	11.292	N/A	2,373	877,807	09/29/2023	02/16/2028
Z00030-07-4	ATHLETE BUYER TERM LOAN NA-SUB-UNSEC				5.B GI	7,832,049	97.1300	7,839,414	8,071,054	7,852,230		20,181			0.000	0.436	AO		451,675	09/30/2023	04/26/2030
Z00030-11-6	TRANS SYSTEM				3.C Z	6,026,933	97.0000	6,026,933	6,213,333	6,045,199		18,266			12.500	13.645	FMAN	69,037	196,324	06/12/2023	09/30/2027
Z00030-97-5	BIG TRUCK RENTAL 2ND LIEN CANADIAN TL				4.C Z	8,055,600	100.0000	8,220,000	8,220,000	8,107,765		18,035			8.000	8.421	MON	1,827	1,137,618	09/30/2021	09/30/2027
Z00032-76-5	STANTON TERM LOAN NA-SR-SEC				4.C Z	33,902,703	100.0000	34,594,595	34,594,595	34,123,592		98,342			0.000	0.289	JAJO		4,847,772	10/01/2021	10/01/2028
Z00032-E8-3	REGED HOLDCO, INC NA-SUB-UNSEC				5.B GI	3,152,180	96.7200	3,121,329	3,227,180	3,160,689		8,510			14.500	15.657	MJSD	15,384	227,180	11/30/2023	12/20/2026
Z00033-F9-8	ATHLETE BUYER DDTL				3.C Z	10,862,481	98.5210	10,789,498	10,951,444	10,866,976		4,495			0.000	0.122	AO		83,175	12/27/2023	04/26/2030
Z00034-CA-6	ATHLETE BUYER TERM LOAN				3.C Z	2,850,663	100.0000	2,850,663	2,850,663	2,850,663					0.000	0.000	JAJO		84,916	08/28/2023	06/30/2029
Z00035-E5-2	HP SCF VetCor Aggregator LP				3.A Z	6,566,104	92.2300	6,117,347	6,632,708	6,623,179		57,075			0.000	0.880	JAJO			01/11/2023	02/29/2024
Z00036-0E-6	Thrive SuperHoldCo Inc.				3.C Z	18,948,512	101.4100	19,768,181	19,493,325	19,007,220		58,708			0.000	0.680	MJSD		1,332,898	09/30/2023	09/01/2027
Z00037-52-5	Jazz AH HoldCo LLC NA-SR-SEC				3.C Z	6,716,687	94.9400	6,506,962	6,853,763	6,750,697		19,455			0.000	0.289	JAJO		682,114	04/01/2022	04/01/2029
Z00037-BD-4	DISA Holdings Corp.				3.C Z	7,680,754	98.6900	7,811,257	7,914,943	7,718,647		35,889			0.000	0.501	MJSD		1,189,797	12/13/2023	12/09/2028
Z0003A-4B-9	FRESH EDGE				3.C Z	3,560,613	97.5000	3,560,613	3,651,911	3,563,453		2,840			0.000	0.475	MS			11/01/2023	03/03/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC				4.C Z	29,250,000	100.0000	30,000,000	30,000,000	29,528,293		103,716			14.593	15.503	MJSD	1,111,337	3,342,431	12/30/2020	01/30/2027
Z0042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC				3.C Z	58,282,473	91.2300	54,414,666	59,645,584	58,701,818		237,111			11.000	11.851	N/A	18,225	7,218,209	06/30/2023	09/30/2026
Z0043-5D-9	AGAPE CARE GROUP HOLDCO				4.C Z	13,335,441	97.1600	13,310,045	13,699,099	13,416,885		19,004			0.000	0.436	MJSD		2,001,344	10/21/2023	10/14/2028
Z0043-B3-4	TPC NA-SUB-UNSEC				5.B GI	10,358,636	98.2700	10,280,387	10,461,368	10,376,773		15,681			0.000	0.197	MJSD		717,578	11/07/2023	02/16/2028
Z0044-67-9	MDI PARENT INC NA-SUB-UNSEC				4.A Z	32,810,974	98.4600	32,996,283	33,512,374	32,876,944		42,884			12.500	13.169	JAJO	767,992	1,447,374	01/01/2023	07/25/2029
Z0049-0E-9	MDC INTERMDEIATE HOLDINGS II L				4.B Z	6,773,548	97.6600	6,783,669	6,946,211	6,794,705		21,157			0.000	0.362	N/A		552,280	09/30/2023	02/06/2030
Z0004A-36-0	BEACON				4.A Z	7,498,759	98.0800	7,465,319	7,611,459	7,502,371		3,553			0.000	0.299	JAJO		98,126	12/08/2023	10/07/2028
Z0004B-C6-8	REP TEC TRAINING NA-SUB-UNSEC				5.B GI	29,770,622	93.0000	28,610,622	30,764,110	29,788,659		18,037			0.000	0.717	JAJO			12/20/2023	06/30/2028
Z0004B-D7-5	AGAPE CARE GROUP SENIOR SUBORD				4.C Z	17,695,983	97.6100	17,728,931	18,163,027	17,842,519		66,199			0.000	0.372	AO		2,238,214	10/14/2021	10/14/2028
Z0004D-D8-9	CITY LINE DISTRIBUTORS LLC				5.B GI	9,880,425	97.0300	9,882,499	10,184,993	9,897,894		17,469			0.000	0.547	MJSD		109,508	09/29/2023	02/28/2029
Z0005D-F1-9	North Haven Fairway Buyer LLC				4.A Z	10,589,162	97.3000	10,609,648	10,904,058	10,625,517		34,876			13.000	13.971	N/A	358,319	1,345,947	09/30/2023	05/17/2029
Z0005S-F4-2	REPIPE AGGREGATOR LLC NA-SUB-UNSEC				4.A Z		98.0000								0.000	0.000	MJSD		1		03/18/2024
Z0056-17-8	HEARTLAND VETERINARY PARTNERS NA-SR-SEC				4.B Z	13,586,790	97.8100	13,700,247	14,007,000	13,644,712		57,922			0.000	0.501	MJSD		1,672,608	03/01/2023	02/28/2029
Z0005T-9C-7	CHOICE FINANCIAL GROUP HOLDING DDTL				3.B Z	892,309	0.0100	106	1,058,279	900,562		8,253			0.000	3.153	JAJO		52,399	09/30/2023	01/24/2029
Z0058-93-5	Heartland Veterinary Partners NA-SR-SEC				4.B Z	21,070,000	98.0000	21,062,415	21,492,260	21,095,576		25,576			0.000	0.467	FMAN		530,312	12/18/2023	12/10/2027
Z0061-16-0	Tropicale Foods LLC NA-SUB-SEC				4.C Z	6,503,391	48.3900	3,205,640	6,624,591	6,661,022		(5,110)			14.633	14.622	MJSD	240,156		01/13/2021	06/03/2026
Z0063-3E-7	Thrive SuperHoldCo Inc.				3.C Z	35,667,852	92.1000	32,861,037	35,679,736	35,669,972		877			0.000	0.007	MJSD		5,119,958	09/30/2023	09/01/2027
Z0064-B6-3	ZM INTERMEDIATE HOLDINGS INC.				5.B GI	28,741,103	97.5000	28,729,450	29,466,103	28,754,173		13,070			0.000	0.409	FMAN			12/05/2023	11/22/2029
Z0065-42-7	Thrive Superholdco Inc.				3.C Z	16,492,268	92.1000	16,025,666	17,400,289	16,588,850		17,456			0.000	0.960	MJSD		2,558,998	09/30/2023	11/30/2028
Z0066-05-2	Jazz HoldCo Inc. NA-PFDS-UNSEC				3.C Z	8,631,675	85.8100	7,596,759	8,853,000	8,682,817		29,261			0.000	0.338	JAJO			04/01/2022	10/01/2029
Z0066-86-2	HP SCF VETCOR AGGREGATOR LP				3.A Z	26,647,385	92.2300	25,243,351	27,370,000	26,767,638		89,104			0.000	0.334	FMAN			08/26/2022	08/31/2030
Z0006A-4F-7	BLADES BUYER INC				3.C Z	35,858,000	97.8300	35,476,093	36,263,000	35,925,880		56,335			5.656	5.881	MJSD	11,239	5,345,321	12/29/2023	09/30/2028
Z0006A-96-2	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC				5.B GI	44,780,631	97.2300	44,818,616	46,095,460	44,878,597		97,966			0.000	0.599	MJSD		2,267,828	11/30/2023	06/21/2028
Z0006B-1A-9	Familia Intermediate Holdings NA-SUB-UNSEC				3.C Z	59,557,090	22.4800	13,506,454	60,082,090	59,557,090					16.250	16.939	MJSD	27,120	8,975,436	11/30/2023	12/03/2027
Z0006D-5C-7	Bardstown PPC Buyer LLC				3.C Z	32,977,000	100.0000	33,650,000	33,650,000	33,168,838		130,353			0.000	0.394	FA		4,204,098	07/13/2022	08/28/2027
Z0006E-16-2	Apex Companies Holdings LLC NA-SUB-UNSEC				5.B GI	323,133	98.7100	322,917	327,137	323,623		490			0.000	0.209	MJSD		34,156	12/29/2023	01/31/2029
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC				2.C Z	3,786,543	98.7500	3,785,649	3,833,569	3,804,559		18,017			0.000	0.657	FA		242,961	10/02/2023	02/28/2025
Z0007Q-01-3	NEW ERA TECHNOLOGY INC Revolver				2.C PL		0.0000								0.000	0.000	N/A		14,043		09/24/2025
Z0007Q-04-7	VITAL SMART LLC Closing Date Term Loan				2.B PL	7,554,062	98.1450	7,488,828	7,630,365	7,592,599		11,633			10.074	10.653	N/A	40,570	751,353	09/30/2019	09/30/2026
Z0007Q-87-2	NH Kronos Intermediate II Inc.				4.A Z	36,786,618	96.9300	36,621,674	37,781,568	36,849,119		37,298			0.000	0.463	NOV		4,616,568	11/01/2023	05/01/2029
Z0007Q-98-9	GSP HOLDINGS LLC Revolver				3.B PL	2,033,584	94.2050	1,916,057	2,033,928	2,033,786		59			11.772	11.959	N/A	27,053	100,112	11/09/2023	11/06/2025
Z0007T-14-4	HARVEST SEI BUYER-INC. Term Loan				4.C Z	1,656,200	99.2600	1,677,494	1,690,000	1,675,905		6,021			13.860	14.839	N/A	1,952	173,667	11/26/2019	11/26/2025
Z0007T-DF-6	HP SCF VECTOR AGGREGATOR LP				3.A Z	8,045,121	97.0000	8,045,121	8,293,939	8,058,100		12,979			0.000	0.427	JAJO			08/18/2023	08/31/2030
Z0007Z-05-0	Leaf Home Solutions LLC				5.A Z	7,407,800	80.0000	7,407,800	9,259,750	7,491,849		84,049			0.000	6.678	FMAN			11/01/2023	02/26/2027
Z0007Z-25-8	TranSystems Corporation				3.C Z	29,079,151	95.1400	28,025,401	29,457,012	29,164,453		63,012			10.248	10.413	N/A	260,947	2,991,680	10/04/2022	09/30/2027
Z0007W-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC				4.C Z	23,306,844	97.0900	22,988,015	23,677,016	23,335,220		(25,370)			0.000	0.319	JAJO		5,667,408	11/30/2023	07/23/2028
Z0007W-BA-3	Vision Innovation Partners Bor				3.B Z	16,151,669	77.1200	12,697,572	16,464,695	16,217,522		33,768			0.000	0.293	MJSD		1,938,462	09/30/2023	03/03/2029
Z0007S-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC				3.C Z	26,730,015	95.8500	26,277,603	27,415,340	26,740,473		10,458			12.750	14.461	MJSD	9,710		12/20/2023	12/19/2025
Z0007W-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW				4.C Z	3,275,450	93.3700	3,119,887	3,341,423	3,315,411		15,508			11.000	11.754	N/A	1,021		12/23/2020	06/18/2025
Z0007W-5C-5	VISION INNOVATION PARTNERS BOR VIPBL				3.B Z	679,720	0.0100	70	697,111	681,649		1,930			0.000	0.434	MJSD		25,019	10/21/2023	03/03/2029
Z0007C-39-7	AMERICAN STUDENT TRANSPORTATIO				5.B GI	7,458,137	97.2690	7,459,564	7,669,036	7,468,792		10,655			0.000	0.459	MJSD		53,893	09/11/2023	09/07/2029
Z0009Q-1A-0	AES CORP NA-SUB-UNSEC				4.C Z	35,672,000	96.5200	35,133,280	36,400,000	35,907,675		210,914			0.000	0.316	MON		2,967,358	12/21/2021	04/25/2028
Z0009Q-C1-8	Apex Companies Holdings, LLC				5.B GI	15,445,490	98.7100	15,628,022	15,832,258	15,476,882		31,392			12.500	13.314	JAJO	340,833	1,807,660	12/29/2023	01/31/2029
Z0009Z-4B-1	COP COLLISIONRIGHT HOLDINGS IN				2.C Z	5,249,526	97.0400	5,268,624	5,429,332	5,272,587		23,062			0.000	0.612	JAJO		401,603	10/03/2023	10/14/2028
Z0009Z-B6-4	REVISION BUYER				4.B Z	6,618,734	100.0000	6,750,931	6,750,931	6,645,305		13,938			11.000	11.584	MJSD	2,035	580,227	09/30/2023	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z00094-E2-6	GSM Acquisition Corp NA-SUB-SEC				4.C Z	62,870,400	97.7670	62,883,788	64,320,000	63,328,288		229,073			14.593	15.487	MJSD	78,219	9,292,958	11/14/2022	05/16/2027
Z00097-F4-4	HEARTLAND VETERINARY PARTNERS NA-SR-SEC				4.B Z	4,214,000	97.8100	4,205,830	4,300,000	4,236,927		15,852			0.000	0.375	MJSD		596,609	07/21/2022	12/10/2027
Z0009B-E8-7	SEKO				5.B GI	6,124,219	100.0000	6,124,219	6,124,219	6,124,219					15.402	15.695	JAJO	165,065		07/24/2023	06/30/2027
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC				4.B Z	22,746,710	97.3000	22,803,141	23,435,910	22,785,755		39,045			13.000	13.965	MJSD	8,463	1,694,880	10/24/2023	05/17/2029
BL3505-70-0	GFL ENVIRONMENTAL INC		A		3.C FE		0.0000					(12)			0.000	0.000	N/A				05/31/2025
C4000K-AD-6	GARDA WORLD SECURITY CORP		A		4.B FE	2,087,500	100.3050	2,093,867	2,087,500	2,087,500					9.879	10.145	N/A	6,301	261,841	03/15/2021	10/30/2026
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan		D		3.A PL	1,813,334	97.7260	1,790,000	1,831,651	1,820,956		3,018			10.870	11.427	N/A	1,659	190,313	04/16/2021	11/16/2026
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan		D		3.A PL	17,591,375	97.7260	17,365,010	17,769,066	17,667,610		29,621			10.518	11.087	N/A	22,419	1,848,616	02/24/2022	11/16/2026
000000-00-0	GSM ACQUISITION CORP Revolver		D		3.A PL		97.7260								10.355	10.631	N/A		(14,895)	06/30/2022	11/16/2026
000000-00-0	CP Turf Parent LLC Term Loan		C		3.B PL	11,833,000	98.4810	11,731,880	11,912,835	11,855,781		11,380			9.868	10.285	N/A	9,793	1,166,196	12/21/2021	10/25/2027
000000-00-0	CP Turf Parent LLC Revolver		C		3.B PL	4,556,250	98.4810	4,487,041	4,556,250	4,556,250					10.266	10.546	N/A	8,008	404,035	12/21/2022	10/25/2027
08969#-AA-6	BIG TRUCK SECOND LIENTERM LOAN NA-SR-SEC		D		4.C YE	32,222,400	100.0000	32,880,000	32,880,000	32,467,967		384,089			0.000	0.337	MON		4,323,964	09/30/2021	09/28/2027
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL		D		3.B FE	2,509,083	100.2600	2,548,325	2,541,729	2,526,031		10,177			7.220	7.842	N/A	1,529	147,348	07/12/2022	04/16/2025
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL		C		3.C Z	11,705,703	98.7010	11,789,470	11,944,595	11,729,938		22,672			10.518	11.364	N/A	66,677	771,288	12/19/2023	03/09/2028
BL3423-91-2	CAMELOT FINANCE SA		C		4.A FE	16,708,171	100.3000	16,847,432	16,797,041	16,738,023		17,940			8.470	8.894	N/A	11,857	1,374,892	05/09/2022	10/31/2026
BL3565-31-6	ALPHA 3 BV		D		4.C FE		0.0000								0.000	0.000	N/A		(27,340)		03/18/2028
G5080A-AF-9	JAZZ FINANCING LUX SARL		D		3.C FE	38,630,190	100.6460	38,885,301	38,635,906	38,621,495		5,953			8.970	9.281	N/A	28,882	3,339,735	11/08/2022	05/05/2028
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA		D		4.A FE	1,737,773	100.2630	1,764,389	1,759,770	1,742,748		4,976			8.470	9.018	N/A	1,242	158,060	11/08/2022	10/30/2026
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		3.A FE	1,393,267	100.2500	1,398,498	1,395,011	1,394,610		267			7.220	7.353	N/A	839	109,859	04/19/2018	04/25/2025
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING		D		4.B FE		0.0000								0.000	0.000	N/A		2,541		09/09/2024
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						11,358,224,922	XXX	11,167,227,859	11,561,714,643	11,388,784,532	1,190,853	22,877,404	34,639,431		XXX	XXX	XXX	67,605,496	936,622,434	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						11,572,670,246	XXX	11,374,677,064	11,784,915,729	11,603,824,716	1,190,853	23,348,637	40,438,151		XXX	XXX	XXX	69,105,885	954,580,401	XXX	XXX
2419999999. Total - Issuer Obligations						149,948,502,576	XXX	136,834,160,977	151,253,752,788	150,127,780,154	47,437,268	52,717,012	102,117,949	152,153,858	XXX	XXX	XXX	1,407,606,175	5,880,324,836	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						11,425,886,708	XXX	10,614,489,305	11,647,745,488	11,457,776,722	(56,214)	(14,535,099)	3,577,440		XXX	XXX	XXX	40,530,766	484,408,540	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						8,237,105,374	XXX	7,382,801,080	8,253,786,505	8,174,317,781	(711,966)	(1,421,895)	18,540,018		XXX	XXX	XXX	24,549,347	295,000,712	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						18,264,051,490	XXX	17,006,532,295	18,451,547,911	18,258,859,320	(689)	9,961,493	686,256		XXX	XXX	XXX	101,056,694	721,830,758	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						11,572,670,246	XXX	11,374,677,064	11,784,915,729	11,603,824,716	1,190,853	23,348,637	40,438,151		XXX	XXX	XXX	69,105,885	954,580,401	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						199,448,216,394	XXX	183,212,660,721	201,391,748,421	199,622,558,693	47,859,252	70,070,148	165,359,814	152,153,858	XXX	XXX	XXX	1,642,848,867	8,336,145,247	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ .....36,306,292,103 1B ..$ ..... 3,862,603,291 1C ..$ .....9,073,554,067 1D ..$ .....11,054,453,904 1E ..$ ..... 12,171,273,011 1F ..$ .....22,582,230,397 1G ..$ 22,329,997,758

1B — 2A ...$ .....22,376,023,759 2B ..$ .....25,648,236,580 2C ..$ 12,313,383,782

1C — 3A ...$ .....5,137,284,683 3B ..$ ..... 4,251,202,961 3C ..$ 4,538,647,252

1D — 4A ...$ .....2,476,531,918 4B ..$ ..... 1,865,732,097 4C ..$ 1,716,096,733

1E — 5A ...$ .....569,831,731 5B ..$ ..... 1,181,304,560 5C ..$ 116,462,046

1F — 6 .....$ 51,416,060

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			271.000	1.00	0.000	331,231	1,220.317	331,231	271,430				(127,486)			(127,486)		6. *	03/01/2021
000000-00-0	FS PARENT HOLDINGS LLC			17,986.000	1.00	0.000		0.000		17,986		(13,151)							6. *	03/01/2021
000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A			74,507.000	1.00	1.000	3,824,444	51.330	3,824,444	74,507				2,963,143			2,963,143		5.B GI	12/21/2020
054777-93-3	AZIMUTH CORP AZIMUTH CORPORATION CLASS X PR			43.000	0.00	0.000		0.000											6. *	12/31/2002
054777-94-1	AZIMUTH CORP AZIMUTH CORPORATION CLASS A PR			263.000	0.00	0.000		0.000											6. *	12/31/2002
15670Y-20-1	CEPTYR INC. CEPTYR INC.			3,676,471.000	0.00	0.000		0.000											6. *	03/31/2006
206704-2#-4	CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT			1,102,941.000	1.00	10.200	13,939,434	12.638	13,939,434	11,250,000				779,362			779,362		5.B GI	12/05/2018
29476L-81-8	EQUITY RESIDENTIAL NEW MONEY EQUITY RESIDENTIAL PROPS 8.29			300,000.000	0.00	0.000	15,367,320	51.224	15,367,320	14,770,393		1,243,500		596,927			596,927		2.A FE	03/28/2002
313400-62-4	FEDERAL HOME LOAN MTGE CORP NEW MONEY			1,216,854.000	0.00	0.390	3,528,877	2.900	3,528,877	474,219				1,058,663			1,058,663		6. FE	12/31/2008
313586-75-2	FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY			2,759,409.000	0.00	0.435	8,885,297	3.220	8,885,297	1,200,343				2,428,280			2,428,280		6. FE	09/30/2010
000000-00-0	OAO ACQUISITIONS INC. SERIES C-1			1,239.000	1.00	450.002	917,153	739.980	917,153	557,746				917,153			917,153		5.B GI	09/28/2020
000000-00-0	INNOVATION TECH			2,344.000	1.00	0.000		0.000											4.C Z	02/24/2021
53225H-70-4	Ligado Ligado			20,733.000	0.00	2.500	5,183	0.250	5,183	51,832				(46,649)			(46,649)		4.C Z	10/23/2020
56720#-32-1	OAO ACQUISITIONS INC. SERIES B-1			558.000	1.00	999.992	812,129	1,456.080	812,129	557,746				812,129			812,129		5.B GI	01/02/2020
67101*-12-3	OAO ACQUISITIONS INC. SERIES A-1			17,500.000	1.00	1,000.000	25,481,400	1,456.080	25,481,400	17,500,000				25,481,400			25,481,400		5.B GI	07/06/2018
76155#-12-5	REVOLUTION FOODS INC. SERIES J'			906,618.000	1.00	1.103	1,000.000	1.103	1,000,000	1,000,000									5.C Z	02/07/2019
87293#-11-7	TIAA FSB HOLDINGS INC			675,000.000	1.00	0.000	560,533,500	830.420	560,533,500	550,806,750		12,796,875		9,726,750			9,726,750		3.B	07/31/2023
997443-@5-6	CATHCART RAIL HOLDCO, LLC			86,000,000.000	1.00	1.000	95,456,640	1.110	95,456,641	86,000,000				9,456,640			9,456,640		5.B GI	07/07/2022
Z0000C-03-0	BILT TECHNOLOGIES INC			12,475.000	1.00	80.159	999,996	80.160	999,996	999,989				7			7		5.B GI	11/09/2023
Z00026-0C-1	OAO ACQUISITIONS INC. SERIES D-1			14,940.000	1.00	56.000	3,346,473	224.000	3,346,473	836,619				2,508,062			2,508,062		4.C Z	04/18/2022
Z0002F-47-8	PCI PHARMA			11,050,000.000	1.00	0.970	15,780,726	1.428	15,780,726	10,718,500				1,961,596			1,961,596		4.C Z	11/12/2020
Z00038-FE-6	MOBILE TECH-INC. SR-UNSEC			18,262,704.000	1.00	1.016	15,248,132	0.835	15,248,132	18,549,359				(3,301,226)			(3,301,226)		5.B GI	08/24/2022
Z0004D-EF-2	Checkers PFD Checkers PFD			162,960.000	1.00	0.000		0.000						11,619,086		12,759,806	(1,140,720)		4.C Z	04/01/2021
Z00093-C3-8	Checkers PFD Warrant			1,562.000	1.00	0.000		0.000											6. *	03/31/2021
Z0001A-F0-3	PCI PHARMA ProPharma			4,566.000	1.00	973.718	6,863,141	1,503.120	6,863,141	4,445,930				882,320			882,320		4.C Z	09/30/2021
22608N-20-8	CREST LTD NEW MONEY		D	5,000,000.000	0.00	0.000		0.000											6. *	03/31/2012
88631F-20-7	TIAA REAL ESTATE CDO LTD TIAA REAL ESTATE CDO 2003-1 LT		C	750,000.000	0.00	0.000		0.000											6. *	04/30/2011
Y74921-17-5	SAMUNNATI FINL INTERMED & SERV		B	226,730.000	1.00	89.103	33,469,257	147.617	33,469,257	20,202,228				1,868,552			1,868,552	(99,850)	5.B GI	05/15/2019
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							805,790,333	XXX	805,790,334	740,285,577		14,027,224		69,584,709		12,759,806	56,824,903	(99,850)	XXX	XXX
00775V-10-4	AEGON FUNDING CORP II NEW MONEY			2,000,000.000	1.00	0.000	50,000,000	21.740	43,480,000	50,000,000		2,550,000							2.C FE	10/15/2019
025932-86-4	AMERICAN FINANCIAL GROUP			1,000,000.000	25.00	0.000	25,000,000	19.500	19,500,000	25,000,000		1,125,000							2.C FE	09/08/2020
084423-88-8	BERKLEY WR CORPORATION			1,000,000.000	25.00	0.000	25,000,000	21.870	21,870,000	25,000,000	265,625	796,875							2.B FE	09/16/2020
37959E-30-0	GLOBE LIFE INC			1,344,000.000	25.00	0.000	33,600,000	19.020	25,562,880	33,600,000		1,428,000							2.C FE	06/09/2021
45874@-12-2	INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A			10,469.000	1.00	0.000		0.000											5.B GI	09/28/2021
47630@-11-5	JENSEN HUGHES HLDGS CORP. PREFERRED STOCK			50,000.000	0.00	95.000	4,750,000	171.696	8,584,782	4,750,000									5.B GI	08/28/2017
67105@-14-3	OSI GROUP-LLC B-3 UNITS			50,000.000	0.00	1,000.000	50,000,000	1,347.712	67,385,624	50,000,000		4,329,216							4.C Z	08/15/2016
000000-00-0	KMCAST HOLDINGS INC PREFERRED STOCK			271,090.000	1.00	0.000	271,850	1.515	410,784	271,850									6. *	11/09/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
08852#-11-8	TAUMATA PLANTATIONS LMT PFD L PREFERRED STOCK		B	5,357,143.000	0.00	0.000		0.181	967,360										6. *	03/31/2013
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							188,621,850	XXX	187,761,430	188,621,850	265,625	10,229,091							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							994,412,183	XXX	993,551,764	928,907,427	265,625	24,256,315		69,584,709		12,759,806	56,824,903	(99,850)	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							994,412,183	XXX	993,551,764	928,907,427	265,625	24,256,315		69,584,709		12,759,806	56,824,903	(99,850)	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 15,367,320	2B ..$ 25,000,000	2C ..$ 108,600,000				
1C	3A ...$	3B ..$ 560,533,500	3C ..$				
1D	4A ...$	4B ..$	4C ..$ 75,995,523				
1E	5A ...$	5B ..$ 194,898,585	5C ..$ 1,000,000				
1F	6 .....$ 13,017,255						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	ERIE HOME SOLUTION LLC			490.000	1,500,050	3,062.640	1,500,050	489,796				(120,577)		(120,577)		09/03/2021	
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			400.000	384,545	961.362	384,545	40,000		30,215		316,945		316,945		03/01/2021	
000000-00-0	LAMARK AGGREGATOR LP			1,238,390.000	1,065,015	0.860	1,065,015	1,238,390				(321,981)		(321,981)		11/23/2021	
000000-00-0	ITSAVVY LLC Class A			500.000	996,750	1,993.500	996,750	500,000				496,750		496,750		08/08/2022	
000000-00-0	HELIOS AGGREGATOR HOLDINGS I L PARTNERSHIP UNITS			500,000.000	460,500	0.921	460,500	500,000				(39,500)		(39,500)		04/03/2023	
000000-00-0	ELEMENT 78 PARTNERS LLC Class A Common Units			833.000	1,433,752	1,720.220	1,433,752	833,470				1,432,702		1,432,702		06/29/2022	
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS			500,000.000	553,500	1.107	553,500	500,000				53,500		53,500		03/31/2023	
000000-00-0	IVEX HOLDCO INC			215,447.000	241,301	1.120	241,301	215,447				84,024		84,024		12/17/2020	
000000-00-0	CMG HOLDCO LLC Common Stock			79.000	1,494,828	18,994.000	1,494,828	787,018				641,531		641,531		05/19/2022	
000000-00-0	S&S TRUCK PARTS HOLDING LP Partnership Units			859,152.000	713,096	0.830	713,096	859,152				(206,299)		(206,299)		03/01/2022	
000000-00-0	FS PARENT HOLDINGS LLC			342.000	75,918	222.150	75,918	341,740				(208,861)		(208,861)		03/01/2021	
000000-00-0	LJ AVALON HOLDINGS LLC CLASS A UNITS			750,000.000	675,000	0.900	675,000	750,000				(75,000)		(75,000)		02/01/2023	
000000-00-0	ACP CONVERSION HOLDINGS LP Class A Units			28,196.000	31,579	1.120	31,579	28,196				10,714		10,714		02/09/2022	
000000-00-0	SPG			19,667.000	22,028	1.120	22,028	19,667				7,474		7,474		10/22/2021	
000000-00-0	LEGACY PARENT HOLDINGS LLC CLASS B UNITS			5,000.000	516,930	103.386	516,930	500,000				16,930		16,930		01/09/2023	
000000-00-0	AE EUROPE HOLDINGS INC Class A Common			155,482.000	2,231,167	14.350	2,231,167					2,386,649	155,482	2,231,167		12/21/2020	
000000-00-0	FS NU INVESTORS CLASS A UNITS			7,500.000	482,400	64.320	482,400	750,000				(267,600)		(267,600)		08/01/2022	
000000-00-0	OSP GANNETT AGGREGATOR LP CLASS A			500,000.000	583,500	1.167	583,500	500,000				83,500		83,500		12/20/2022	
000000-00-0	LUMINATOR TECHNOLOGY GROUP-INC			103,359.000		0.000										10/22/2023	
001937-10-1	APS HOLDING CORP APS HOLDING CORP-CL A			49,403.000		0.000										06/30/2003	
30250#-FM-7	TIAA FSB HOLDINGS INC CLASS B COMMON STOCK			966,683.000	97,924,987	101.300	97,924,987	96,769,873				1,155,114		1,155,114		07/31/2023	
35744#-SW-4	TIAA FSB HOLDINGS INC CLASS A COMMON STOCK			1,033,307.000	104,673,994	101.300	104,673,994	103,439,270				1,234,724		1,234,724		07/31/2023	
45165*-10-6	IDEAL TRIDON HOLDINGS INC			7,808.000	11,024,778	1,412.008	11,024,778	9,750,000				(7,310,896)		(7,310,896)		06/25/2019	
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA			462,157.000	51,142,294	110.660	51,142,294	61,225,502		2,042,903		2,417,081		2,417,081		09/21/2021	
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP			669,000.000	51,773,910	77.390	51,773,910	58,769,405		2,973,726		2,515,440		2,515,440		09/22/2021	
47630@-10-7	JENSEN HUGHES COMMON STK			250,000.000	3,235,589	12.942	3,235,589	250,000				(2,509,327)		(2,509,327)		08/28/2017	
590996-5S-9	MILLER ENVIRONMENTAL CO-INVEST			15,728,587.000	2	0.000	2									07/29/2019	
67073H-50-9	NUVEEN EMRG MRKT DB ACC			2,605,000.000	27,560,905	10.580	27,560,905	26,097,901		1,816,166		388,004		388,004		06/30/2023	
67073H-60-8	NUVEEN HI YLD MGD ACC			1,573,267.000	16,377,707	10.410	16,377,707	15,740,282	103,678	1,059,079		652,424		652,424		07/31/2023	
67073H-80-6	NUVEEN SEC CRDT MGD ACC			2,064,138.000	21,487,676	10.410	21,487,676	20,664,653		1,010,135		283,023		283,023		07/31/2023	
67092P-11-0	NUSA NUVEEN ENHANCED YIELD 1-5 YE			300,000.000	6,916,500	23.055	6,916,500	7,364,297		244,830		102,000		102,000		05/15/2018	
67092P-78-9	NUVEEN GLOBAL NET ZERO TRANS ETF			195,705.000	5,778,679	29.528	5,778,679	5,026,059		86,051		742,035		742,035		09/08/2022	
67092P-82-1	NUVEEN DIVIDEND GROWTH ETF ETF			220,000.000	6,171,000	28.050	6,171,000	5,543,942		76,692		738,782		738,782		09/07/2021	
67092P-83-9	NUVEEN SMALL CAP SELECT ETF ETF			220,000.000	5,415,982	24.618	5,415,982	5,607,957		6,688		809,446		809,446		09/07/2021	
67092P-84-7	NUVEEN WINSLOW LG CAP GR ESG ETF			220,000.000	5,721,650	26.008	5,721,650	5,552,316		880		1,735,272		1,735,272		09/07/2021	
67118D-10-9	Nuveen Loan Opportunities Fund ETF			5,000.000	100,000	20.000	100,000	100,000								06/14/2022	
68621F-10-2	ORGANOGENESIS HOLDINGS INC			905,949.000	3,705,331	4.090	3,705,331	1,929,671				15,504,411	14,236,083	1,268,328		05/26/2021	
687793-10-9	OSCAR HEALTH INC			16,997.000	155,523	9.150	155,523	142,404				13,118		13,118		11/30/2023	
69370C-10-0	PTC INC PTC INC			1,477.000	258,416	174.960	258,416					81,117		81,117		01/13/1998	
729139-10-5	PLIANT THERAPEUTICS INC			9,886.000	179,035	18.110	179,035	265,251				(86,216)		(86,216)		05/05/2023	
75382E-10-9	RAPT THERAPEUTICS INC			1,199.000	29,795	24.850	29,795	33,524				(3,729)		(3,729)		01/25/2023	
BG21GB-56-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL I USDIA			48,875.000	1,299,099	26.580	1,299,099	977,501				147,603		147,603		10/25/2018	
BG21L4-38-8	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P USDPA			200,000.000	5,364,000	26.820	5,364,000	4,000,000				622,000		622,000		10/25/2018	
BG21L5-45-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR			220,750.000	6,733,336	30.502	6,733,336	5,025,345				614,010		614,010	147,989	06/09/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BG21L7-68-8	NUVEEN INVESTMENTS Nuveen GBL Real Est. Cl P GBP			194,968.000	6,702,484	34.377	6,702,484	5,000,000				511,197		511,197	256,188	10/25/2018	
G36346-80-0	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUA			5,000.000	123,950	24.790	123,950	100,000				9,150		9,150		10/13/2015	
G36346-81-8	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUD			5,000.000	86,500	17.300	86,500	100,000		6,192		2,450		2,450		10/13/2015	
G36346-82-6	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUA			5,000.000	118,950	23.790	118,950	100,000				8,200		8,200		10/13/2015	
G36346-83-4	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUD			5,000.000	85,750	17.150	85,750	100,000		5,821		2,200		2,200		10/13/2015	
G36346-85-9	NUVEEN EMERGING MARKETS IMPACT TIAA EMG MKT DB-IUA			5,000.000	129,100	25.820	129,100	100,000				10,050		10,050		10/13/2015	
G36346-86-7	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUD			5,000.000	87,250	17.450	87,250	100,000		7,053		2,250		2,250		10/13/2015	
G36425-10-9	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-PUA			1,218,913.000	31,959,890	26.220	31,959,890	24,406,894				2,608,473		2,608,473		12/16/2019	
G36425-25-7	TIAA U.S BOND ESG FUND NUVEEN -TIAA US BOND ESG-AUA			5,000.000	105,350	21.070	105,350	100,000				5,000		5,000		10/13/2015	
G36425-26-5	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-AUD			5,000.000	85,500	17.100	85,500	100,000		2,931		2,000		2,000		10/13/2015	
G36425-27-3	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUA			5,000.000	101,150	20.230	101,150	100,000				4,250		4,250		10/13/2015	
G36425-28-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUD			5,000.000	90,950	18.190	90,950	100,000		2,851		1,750		1,750		10/13/2015	
G36425-30-7	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUD			5,000.000	91,050	18.210	91,050	100,000		4,177		1,850		1,850		10/13/2015	
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUA			844,582.000	18,884,853	22.360	18,884,853	17,363,995				1,030,390		1,030,390		12/16/2019	
G36425-36-4	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUD			1,250.000	20,950	16.760	20,950	25,000		922		400		400		10/16/2020	
G36425-38-0	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUA			5,000.000	109,850	21.970	109,850	100,000				5,750		5,750		10/13/2015	
G6S9DG-30-9	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A			235,669.000	5,547,637	23.540	5,547,637	5,703,179				91,911		91,911		11/11/2022	
Y1R999-65-8	CLP FPG INC CMNS			6,828.000		0.000										07/20/2012	
000000-00-0	INNOVATION TECH			2,344.000		0.000										02/24/2021	
Z0004D-21-6	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.			10,540,040.000	259,390,384	24.610	259,390,384	263,501,000		28,300,007		(2,845,811)		(2,845,811)		03/31/2022	
Z00071-90-4	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.			4,278,241.000	76,837,208	17.960	76,837,208	84,292,673		8,665,049		(2,269,092)		(2,269,092)		11/03/2023	
Z00074-E0-2	LUMINATOR TECHNOLOGY GROUP-INC			73,678.000		0.000										10/22/2023	
ZD3131-31-9	PERSUTH ACQUISITIONS SERIES A-1			6,105.000	10,679,293	1,749.270	10,679,293	6,105,000				(12,698)		(12,698)		01/31/2019	
ZD4545-45-9	COUNTRY FRESH HLDGS LLC			3,611.000		0.000										04/29/2019	
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK	RF		3,665,975.000	366,597,500	100.000	366,597,500	366,597,500		20,431,255						12/29/2023	
ZD5700-00-4	HOFFMASTER WCP HOFF HLDGS Hoffmaster(co -invest) WCP HOF			75,000.000	10,102,500	134.700	10,102,500	7,500,000				3,548,250		3,548,250		02/28/2017	
ZD6262-62-4	JP ACQUISITION			2,813.000	130,426	46.374	130,426	381,037				130,426		130,426		11/20/2018	
ZD8282-82-8	TIAA U.S BOND ESG FUND CLASS P GBP			1,945.000	53,071	27.290	53,071	50,000				321		321	2,555	08/24/2018	
ZD8540-01-9	KMCAST HOLDINGS INC COMMON STOCK			1,570,000.000	2,364,764	1.506	2,364,764	1,570,000				198,697		198,697		08/14/2017	
ZD9425-05-3	MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS			52,040.000		0.000										05/02/2018	
000000-00-0	NUVEEN GLB CLN INFRS IMP IUS		D	89,569.000	3,617,674	40.390	3,617,674	3,740,383				81,507		81,507		11/11/2022	
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY		C	38,521.000	5,686,392	147.619	5,686,392	5,000,000				686,392		686,392		10/03/2022	
000000-00-0	NUVEEN FLEXIBLE INCOME FUND		B	1,231.000	32,586	26.462	32,586	29,006				1,059		1,059	1,618	11/11/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IMP		D	31,240.000	1,174,329	37.590	1,174,329	1,226,189				20,619		20,619		11/11/2022	
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IMPA		B	12,255.000	660,224	53.873	660,224	626,568				(8,687)		(8,687)	20,326	11/11/2022	
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IM		D	32,738.000	1,140,603	34.840	1,140,603	1,203,133				14,405		14,405		11/11/2022	
000000-00-0	NUVEEN GLOBAL DIVIDEND GROWTH		B	1,920.000	69,468	36.187	69,468	45,216				6,071		6,071	2,522	11/11/2022	
998877-6@-8	NAC AVIATION 29 DESIGNATED ACT		D	1,574,454.000	24,876,373	15.800	24,876,373	39,361,350				(4,251,026)		(4,251,026)		06/01/2022	
M70700-10-5	NANO X IMAGING LTD		D	2,741.000	17,460	6.370	17,460	29,368				(11,908)		(11,908)		08/08/2023	
ZD4874-87-5	WORLD REMIT ORDINARY SHARES		C	629,790.000	51,835,544	82.306	51,835,544	10,050,000								10/11/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,326,089,010	XXX	1,326,089,010	1,288,135,520	103,678	66,773,623		23,722,133	14,391,565	9,330,568	431,198	XXX	XXX
000000-00-0	ELEMENT 78 PARTNERS LLC Equity			1,202,787.000	2,069,058	1.720	2,069,058	1,202,787				553,547		553,547		12/03/2021	
054777-95-8	AZIMUTH CORP AZIMUTH CORPORATION CLASS B CO			24,855.000		0.000										12/31/2002	
054777-96-6	AZIMUTH CORP AZIMUTH CORPORATION CLASS A CO			24,855.000		0.000										12/31/2002	
189110-30-0	CLOUD PEAK ENERGY INC			15,126.000	151	0.010	151	151								03/31/2021	
502439-40-9	LVI GROUP INC COMMON STOCK LVI GROUP INC COMMON STOCK			533,281.000		0.000										06/24/1993	
64940*-10-9	NEW YORK BUSINESS DEVLP CORP NEW YORK BUSINESS DEVELOPMENT			6,555.000	1,601,861	244.372	1,601,861	237,953				214,494		214,494		09/21/1989	
67073H-70-7	NUVEEN INVESTMENTS			1,500,000.000	15,195,000	10.130	15,195,000	15,000,000				(90,000)		(90,000)		11/01/2022	
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG			446,333.000	9,430,213	21.128	9,430,213	9,368,530		372,376		61,683		61,683		12/15/2022	
67092P-81-3	NUVEEN ESG YIELD CORP B ETF			190,100.000	4,884,144	25.693	4,884,144	4,718,153		121,246		329,614		329,614		09/29/2021	
78470P-85-3	SPDR NUVEEN MUNI BOND ESG ETF			499,998.000	14,999,940	30.000	14,999,940	15,004,945		452,227		379,998		379,998		04/07/2022	
ABD996-7K-9	POINTER HLDGS INC. POINTER HLDGS INC.			735.000	862,469	1,172.980	862,469	762,743				(571,932)		(571,932)		07/20/2020	
DDK099-10-7	FLEETWOOD ENTERPRISES INC FLEETWOOD ENTERPRISES			144,998.000		0.000						(1,450)		(1,450)		10/28/2004	
G3834D-11-8	GEORGE TOWN RE LTD GEORGE TOWN RE LTD			10.000		0.000										07/17/2002	
Z00051-2A-1	Checkers CMN Warrant			9,485.000		0.000										03/31/2021	
D61977-10-0	PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG		B	3,098,463.000	27,706,441	8.942	27,706,441	12,060,554				14,947,796		14,947,796	387,168	12/22/2016	
INE428-Q0-1	SURYODAY SMALL FINANCE BK LTD		B	5,808,950.000	10,931,866	1.882	10,931,866	9,116,188				2,424,521		2,424,521	(44,935)	05/18/2020	
Q3752X-10-3	VICINITY CENTRES VICINITY CENTRES		B	9,553,001.000	13,280,181	1.390	13,280,181	6,317,522		717,725		268,097		268,097	3,763	09/10/2012	
Q7062Q-12-0	OCTAVIAR LTD OCTAVIAR LTD		B	17,793.000		0.000										04/30/2012	
Q8852#-10-0	TAUMATA PLANTATIONS L TAUMATA PLANTATIONS L		B	23,169,107.000	35,264,359	1.522	35,264,359	1				(1,067,389)		(1,067,389)		06/30/2016	
Y8000#-10-2	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY		B	100.000	14,762	147.617	14,762					780		780		05/15/2019	
67105@-13-5	OSI GROUP LLC A-3 UNITS			265.000		0.000										03/13/2014	
AAM991-3Y-6	INTERFACE SECURITY SYSS-LLC Interface bond and stock warra			41,563.000		0.000										08/15/2017	
ZD7878-76-5	SAYERS TECHNOLOGY HLDGS-INC WARRANT			30,445.000	1,132,462	37.197	1,132,462					395,544		395,544		01/01/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					137,372,907	XXX	137,372,907	73,789,527		1,663,574		17,845,303		17,845,303	345,996	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,463,461,917	XXX	1,463,461,917	1,361,925,047	103,678	68,437,197		41,567,436	14,391,565	27,175,871	777,194	XXX	XXX
670693-55-5	NUVEEN INVESTMENTS NUVVEN MID CAP R6			583.000	30,424	52.160	30,424	25,000		847		2,963		2,963		06/20/2018	
670700-63-2	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6			2,137,913.000	39,508,631	18.480	39,508,631	44,925,000		1,200,011		2,950,320		2,950,320		02/25/2022	
670700-64-0	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I			1,250.000	23,088	18.470	23,088	25,000		680		1,725		1,725		03/20/2018	
670700-65-7	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C			1,250.000	23,088	18.470	23,088	25,000		464		1,725		1,725		03/20/2018	
670700-66-5	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A			1,250.000	23,100	18.480	23,100	25,000		626		1,725		1,725		03/20/2018	
670713-30-4	NUVEEN INVESTMENTS NUVEEN INTERNATIONAL GROWTH R6			701.000	30,335	43.270	30,335	25,000				4,662		4,662		03/24/2020	
670713-50-2	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS A			1,250.000	27,088	21.670	27,088	25,000		394		2,350		2,350		12/18/2017	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
670713-60-1	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS C			1,250.000	26,488	21.190	26,488	25,000		196		2,300		2,300		12/18/2017	
670713-70-0	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS I			1,250.000	27,200	21.760	27,200	25,000		461		2,375		2,375		12/18/2017	
670713-80-9	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6			1,569,727.000	34,204,360	21.790	34,204,360	31,925,000		602,775		2,998,179		2,998,179		09/25/2018	
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc			1,097,301.000	8,646,730	7.880	8,646,730	10,856,116	32,700	384,076		128,275		128,275		07/31/2023	
67092P-85-4	NUVEEN ESG YIELD CORP B ETF			1,300,000.000	27,352,000	21.040	27,352,000	32,760,826		1,816,620		1,014,000		1,014,000		12/16/2019	
67092P-86-2	NULC NUVEEN ESG LARGE-CAP ETF			0.000		0.000				(62,303)						01/19/2022	
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF			498,200.000	13,707,973	27.515	13,707,973	14,995,818		346,133		388,596		388,596		02/09/2021	
87244V-30-2	TC LIFE GROWTH AND INCOME FUND # 2501 / L0155			625.000	11,325	18.120	11,325	4,314				369		369		02/29/2000	
87244V-50-0	TC LIFE SOCIAL CHOICE EQUITY FUND # 2504 / L0175			625.000	11,700	18.720	11,700	3,867				1,713		1,713		02/29/2000	
87244V-60-9	TC LIFE LARGE-CAP VALUE FUND # 2503 / L0185			625.000	11,488	18.380	11,488	3,998				1,113		1,113		09/30/2002	
87244V-80-7	TC LIFE REAL ESTATE SECURITIES FUND # 2508 / L0195			404.000	5,512	13.650	5,512	1,739				448		448		09/03/2002	
87244V-86-4	TIAA CREF LIFE BALANCED FUND M FD # 2511			1,000.000	12,070	12.070	12,070	10,000				1,060		1,060		01/31/2014	
87244V-88-0	TC LIFE BOND FUND FUND # 2500 / L0150			625.000	5,719	9.150	5,719	5,788				163		163		12/31/2010	
87244W-70-6	TC LIFE BOND FUND FUND # 1836 / L0150			1.000	1	1.000	1	1								10/01/2019	
87245M-11-1	T-C INTERNATL EQUITY INDEX-ADV FD # 3476			6,036.000	131,889	21.850	131,889	100,000		3,905		16,720		16,720		12/14/2015	
87245M-12-9	TC EMERG MKTS EQUITY INDEX-ADV FD # 3475			12,421.000	129,432	10.420	129,432	100,000		3,869		7,080		7,080		12/14/2015	
87245M-13-7	TC SMALL CAP BLEND INDEX-ADVIS FD # 3474			5,995.000	135,838	22.660	135,838	100,000		2,306		15,826		15,826		12/14/2015	
87245M-14-5	T-C S&P 500 INDEX - ADVISOR CL FD # 3473			4,424.000	229,930	51.970	229,930	100,000		311		44,951		44,951		12/14/2015	
87245M-15-2	TIAA CREF LIFEC IDX 2055-RET R FUND # 2555 /10410/745020			1,000.000	22,430	22.430	22,430	10,000		433		3,440		3,440		04/29/2011	
87245M-16-0	TIAA CREF LIFEC IDX 2055-PRE FUND #2455 /10410/745015			1,000.000	22,490	22.490	22,490	10,000		455		3,450		3,450		04/29/2011	
87245M-17-8	TIAA CREF LIFEC IDX 2055-INS I FUND #2755 /10410/745010			1,000.000	22,560	22.560	22,560	10,000		484		3,470		3,470		04/29/2011	
87245M-18-6	TIAA CREF LIFECYCLE 2055-PRE P FUND # 2655 /10700/745015			1,000.000	15,607	15.610	15,607	9,998		270		2,379		2,379		04/29/2011	
87245M-19-4	TIAA CREF LIFECYCLE 2055-RET R FUND #2355 /10700/745020			1,000.000	15,593	15.600	15,593	9,996		257		2,379		2,379		04/29/2011	
87245M-21-0	TIAA CREF LIFECYCLE 2055-INS I FUND #2356 /10700/745010			1,000.000	15,669	15.670	15,669	9,999		294		2,390		2,390		04/29/2011	
87245M-27-7	EMERGING MARKETS FUND PREMIER FUND # 2437 / I0560 / 745015			1,000.000	8,011	8.010	8,011	10,001		245		750		750		12/09/2022	
87245M-28-5	EMERGING MARKETS EQUITY FUND R FUND # 1635 / I0560 / 745020			1,000.000	7,951	7.950	7,951	10,001		243		740		740		12/09/2022	
87245M-29-3	EMERGING MARKETS EQUITY RTL CL FUND # 67			1,000.000	7,970	7.970	7,970	10,000		231		740		740		08/31/2010	
87245M-62-4	LIFECYCLE INDEX RETIREMENT INC FUND # 2434 / I0405 / 745055			1,000.000	15,587	15.580	15,587	10,004		385		1,281		1,281		09/30/2009	
87245M-73-1	LIFECYCLE RETIREMENT INCOME IN FUND # 2734 / I0405 / 745040			1,000.000	15,586	15.590	15,586	9,997		408		1,280		1,280		09/30/2009	
87245M-88-9	LIFECYCLE INDEX RETIREMENT INC FUND # 2534 / I0405 / 745045			1,000.000	15,553	15.560	15,553	9,996		370		1,269		1,269		09/30/2009	
87245P-10-6	TC LIFECYCLE RETIREMENT INCOME FD # 3500			9,424.000	102,246	10.850	102,246	100,000		3,313		6,785		6,785		12/21/2015	
87245P-20-5	TC LIFECYCLE 2010 - ADVISOR CL FD # 3510			9,386.000	92,172	9.820	92,172	100,000		3,668		5,726		5,726		12/21/2015	
87245P-30-4	TC LIFECYCLE 2015- ADVISOR CLA FD # 3515			10,644.000	93,238	8.760	93,238	100,000		3,491		6,173		6,173		12/21/2015	
87245P-40-3	TC LIFECYCLE 2020 - ADVISOR CL FD # 3520			10,478.000	95,350	9.100	95,350	100,000		3,416		7,020		7,020		12/21/2015	
87245P-43-7	TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966			81.000	832	10.320	832	807		22		98		98		12/09/2016	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245P-44-5	TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968			161.000	1,657	10.280	1,657	1,612		46		193		193		12/09/2016	
87245P-45-2	TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969			7,327.000	76,493	10.440	76,493	73,269		2,151		8,939		8,939		12/09/2016	
87245P-46-0	TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970			7,321.000	75,260	10.280	75,260	73,210		2,239		8,785		8,785		12/09/2016	
87245P-47-8	TIAA CREF INTER SM CAP EQ FD Inst calss fd # 2967			1,000.000	10,290	10.290	10,290	10,000		310		1,210		1,210		12/09/2016	
87245P-48-6	TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD			1,121.000	9,430	8.410	9,430	11,213				762		762		08/05/2016	
87245P-49-4	TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD			1,121.000	9,430	8.410	9,430	11,213		1		762		762		08/05/2016	
87245P-50-2	TC LIFECYCLE 2025 - ADVISOR CL FD # 3525			10,473.000	99,804	9.530	99,804	100,000		3,297		8,588		8,588		12/21/2015	
87245P-51-0	TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD			10,285.000	87,115	8.470	87,115	102,851		80		6,994		6,994		08/05/2016	
87245P-52-8	TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD			10,275.000	86,513	8.420	86,513	102,747		154		6,987		6,987		08/05/2016	
87245P-53-6	TIAA-CREF INTL BND-INST FUND # 2963 INST CL INTERN BD			1,000.000	8,410	8.410	8,410	10,000		54		680		680		08/05/2016	
87245P-54-4	Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class			1,000.000	13,790	13.790	13,790	10,000		238		2,070		2,070		08/05/2016	
87245P-55-1	Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ			1,000.000	13,800	13.800	13,800	10,000		241		2,080		2,080		08/05/2016	
87245P-56-9	TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ			10,000.000	140,100	14.010	140,100	100,000		2,432		21,100		21,100		08/05/2016	
87245P-57-7	TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ			10,000.000	139,200	13.920	139,200	100,000		2,393		21,000		21,000		08/05/2016	
87245P-58-5	TIAACREF SM/MID CAP EQ-ADV FUND #2959 INST CL MID CAP EQ			1,795.000	24,945	13.900	24,945	17,946		425		3,769		3,769		08/05/2016	
87245P-59-3	TC REAL ESTATE SEC ADVISOR CLA FD # 3487			6,905.000	121,727	17.630	121,727	100,000		2,549		9,943		9,943		12/14/2015	
87245P-60-1	TC LIFECYLCE 2030 - ADVISOR CL FD # 3530			10,545.000	102,818	9.750	102,818	100,000		3,052		10,335		10,335		12/21/2015	
87245P-61-9	T-C MONEY MARKET ADVISOR CLASS FD # 3482			100,031.000	100,031	1.000	100,031	100,024		4,840						10/30/2020	
87245P-62-7	TC TAX EXEMPT BOND ADVISOR CLA FD # 3486			9,405.000	93,390	9.930	93,390	100,000		2,169		3,104		3,104		12/14/2015	
87245P-63-5	TC SOCIAL CHOICE FD ADVISOR CL FD # 3485			9,839.000	88,745	9.020	88,745	100,000		3,260		1,869		1,869		12/14/2015	
87245P-64-3	T-C SHORT TERM BOND INDEX-ADVI FD # 3484			10,039.000	96,476	9.610	96,476	100,000		2,948		1,305		1,305		12/14/2015	
87245P-65-0	TC SHORT TERM BD ADVISOR CLASS FD # 3483			9,716.000	97,066	9.990	97,066	100,000		3,275		1,652		1,652		12/14/2015	
87245P-66-8	TC INFLATION LINKED BD ADVISOR FD # 3481			8,976.000	94,158	10.490	94,158	100,000		1,818		718		718		12/14/2015	
87245P-67-6	TC HGH YIELD ADVISOR CLASS FD # 3480			11,295.000	98,037	8.680	98,037	100,000		5,777		5,534		5,534		12/14/2015	
87245P-68-4	TC BOND PLUS ADVISOR CLASS FD # 3479			9,737.000	89,682	9.210	89,682	100,000		3,643		2,142		2,142		12/14/2015	
87245P-69-2	T-C BOND INDEX - ADVISOR CLASS FD # 3478			9,301.000	90,030	9.680	90,030	100,000		2,496		2,232		2,232		12/14/2015	
87245P-70-0	TC LIFECYCLE 2035 - ADVISOR CL FD # 3535			10,528.000	105,491	10.020	105,491	100,000		2,836		12,318		12,318		12/21/2015	
87245P-71-8	TC BOND ADVISOR CLASS FD # 3477			9,769.000	89,775	9.190	89,775	100,000		3,308		2,051		2,051		12/14/2015	
87245P-72-6	T-C LIFECYCLE INDEX 2060 ADVIS FD #3660			10,000.000	174,600	17.460	174,600	95,611		3,564		27,000		27,000		12/21/2015	
87245P-73-4	T-C LIFECYCLE INDEX 2055 ADVIS FD #3655			8,040.000	181,065	22.520	181,065	100,000		3,725		27,819		27,819		12/21/2015	
87245P-74-2	T-C LIFECYCLE INDEX 2050 ADVIS FD #3650			6,392.000	178,272	27.890	178,272	100,000		3,704		27,102		27,102		12/21/2015	
87245P-75-9	T-C LIFECYCLE INDEX 2045 ADVIS FD #3645			6,388.000	175,539	27.480	175,539	100,000		3,481		26,190		26,190		12/21/2015	
87245P-76-7	T-C LIFECYCLE INDEX 2040 ADVIS FD #3640			6,355.000	167,655	26.380	167,655	100,000		3,386		23,706		23,706		12/21/2015	
87245P-77-5	T-C LIFECYCLE INDEX 2035 ADVIS FD #3635			6,432.000	158,281	24.610	158,281	100,000		3,327		20,195		20,195		12/21/2015	
87245P-78-3	T-C LIFECYCLE INDEX 2030 ADVIS FD #3630			6,600.000	148,959	22.570	148,959	100,000		3,491		16,830		16,830		12/21/2015	
87245P-79-1	T-C LIFECYCLE INDEX 2025 ADVIS FD #3625			6,800.000	139,882	20.570	139,882	100,000		3,474		14,145		14,145		12/21/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245P-80-9	TC LIFECYCLE 2040 - ADVISOR CL FD # 3540			10,520.000	106,779	10.150	106,779	100,000		2,616		14,097		14,097		12/21/2015	
87245P-81-7	T-C LIFECYCLE INDEX 2020 ADVIS FD #3620			6,999.000	129,551	18.510	129,551	100,000		7,992		10,988		10,988		12/21/2015	
87245P-82-5	T-C LIEFCYCLE INDEX 2015 ADVIS FD #3615			7,240.000	122,854	16.970	122,854	100,000		4,787		8,977		8,977		12/21/2015	
87245P-83-3	T-C LIFECYCLE INDEX 2010 ADVIS FD #3610			7,469.000	120,552	16.140	120,552	100,000		4,003		8,590		8,590		12/21/2015	
87245P-84-1	T-C LIFECYCLE INDEX RETIREMENT FD #3601 ADVISOR CL			7,841.000	122,235	15.590	122,235	100,000		3,089		10,036		10,036		12/21/2015	
87245P-85-8	T-C LIFECYCLE 2060 ADVISOR CLA FD #3560			10,000.000	135,400	13.540	135,400	92,314		2,195		20,900		20,900		12/21/2015	
87245P-86-6	T-C LIFECYCLE 2055 ADVISOR CLA FD #3555			8,732.000	136,824	15.670	136,824	100,000		2,479		20,869		20,869		12/21/2015	
87245P-87-4	TC LIFECYCLE 2050 - ADVISOR CL FD # 3550			9,806.000	129,639	13.220	129,639	100,000		2,517		19,416		19,416		12/21/2015	
87245P-88-2	TC LIFECYCLE 2045 - ADVISOR CL FD # 3545			9,796.000	125,778	12.840	125,778	100,000		2,594		18,220		18,220		12/21/2015	
87245R-11-0	TC SOCIAL CHOICE LOW CARBON EQ FD # 3465			10,364.000	207,596	20.030	207,596	100,000		1,384		36,068		36,068		12/14/2015	
87245R-12-8	TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464			6,474.000	166,588	25.730	166,588	100,000		7,051		22,596		22,596		12/14/2015	
87245R-13-6	TC SMALL CAP EUITY ADVISOR CLA FD# 3463			6,279.000	110,451	17.590	110,451	100,000		1,310		15,384		15,384		12/14/2015	
87245R-14-4	TC MID CAP VALUE ADVISOR CLASS FD # 3462			4,930.000	81,056	16.440	81,056	100,000		562		7,050		7,050		12/14/2015	
87245R-15-1	TC MID CAP GROWTH ADVISOR CLAS FD # 3461			5,163.000	102,073	19.770	102,073	100,000		(640)		17,864		17,864		12/14/2015	
87245R-16-9	TC LARGE CAP VALUE ADVISOR CLA FD # 3460			6,327.000	126,226	19.950	126,226	100,000		8,608		5,821		5,821		12/14/2015	
87245R-17-7	TIAA- CREF MUTUAL FUND FD 3459			6,356.000	150,008	23.600	150,008	100,000		222		47,735		47,735		12/14/2015	
87245R-18-5	TC GROWTH AND INCOME ADVISOR C FUND # 3458			8,688.000	113,297	13.040	113,297	100,000		26,593		6,516		6,516		12/14/2015	
87245R-22-7	T-C LIFESTYLE AGGRESSIVE GROWT FD #3488 ADVISOR CL			7,538.000	133,348	17.690	133,348	100,000		2,297		22,614		22,614		12/21/2015	
87245R-23-5	T-C LIFESTYLE GROWTH ADVISOR C FD #3489			7,812.000	122,332	15.660	122,332	100,000		2,748		17,498		17,498		12/21/2015	
87245R-24-3	T-C LIFESTYLE MODERATE ADVISOR FD #3490			8,208.000	112,864	13.750	112,864	100,000		2,944		12,969		12,969		12/21/2015	
87245R-25-0	T-C LIFESTYLE CONSERVATIVE ADV FD #3493			8,780.000	106,146	12.090	106,146	100,000		3,038		9,043		9,043		12/21/2015	
87245R-26-8	T-C LIFESTYLE INCOME ADVISOR C FD #3494			9,460.000	99,422	10.510	99,422	100,000		3,225		5,203		5,203		12/21/2015	
87245R-27-6	T-C EQUITY INDEX - ADVISOR CLA FD # 3470			6,675.000	224,879	33.690	224,879	100,000		2,654		43,521		43,521		12/14/2015	
87245R-28-4	T-C LARGE CAP VALUE INDEX-ADVI FD # 3472			6,357.000	146,601	23.060	146,601	100,000		4,457		8,201		8,201		12/14/2015	
87245R-29-2	T-C LARGE CAP GROWTH INDEX-ADV FD # 3471			4,688.000	242,590	51.750	242,590	100,000		2,780		69,097		69,097		12/14/2015	
87245R-31-8	TC EMERGING MARKETS DEBT ADVIS FD # 3455			11,180.000	93,575	8.370	93,575	100,000		4,636		5,925		5,925		12/14/2015	
87245R-32-6	TC SOCIAL COICE INETER EQ ADVI FD # 3454			10,963.000	141,428	12.900	141,428	100,000		1,621		18,857		18,857		12/14/2015	
87245R-33-4	TC INTER OPP ADVISOR CLASS FD # 3453			9,892.000	145,900	14.750	145,900	100,000		1,623		17,904		17,904		12/14/2015	
87245R-34-2	TIAA- CREF MUTUAL FUND FD 3452			9,784.000	130,326	13.320	130,326	100,000		892		15,850		15,850		12/14/2015	
87245R-37-5	T-C EMERGING MARKETS EQUITY-AD FD # 3449			11,893.000	95,144	8.000	95,144	100,000		3,020		8,920		8,920		12/14/2015	
87245R-38-3	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2575			1,000.000	20,040	20.040	20,040	10,000		138		3,480		3,480		08/07/2015	
87245R-39-1	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2613			25,000.000	502,250	20.090	502,250	250,000		3,234		87,250		87,250		08/07/2015	
87245R-41-7	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2518			1,000.000	19,940	19.940	19,940	10,000		565		3,450		3,450		08/07/2015	
87245R-42-5	TIAA-CREF SOC CH LOW CRBN EQ F FUND # 2763			1,000.000	19,960	19.960	19,960	10,000		133		3,460		3,460		08/07/2015	
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526			1,019.000	9,791	9.610	9,791	10,126		311		122		122		07/29/2022	
87245R-44-1	TIAA-CREF S-T BOND INDEX FUND- FUND # 2573			25,000.000	240,000	9.600	240,000	250,000		7,262		3,000		3,000		08/07/2015	
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527			1,022.000	9,821	9.610	9,821	10,109		288		123		123		08/31/2022	
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797			1,023.000	9,829	9.610	9,829	10,116		280		133		133		09/30/2022	
87245R-47-4	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574			1,050.000	13,553	12.910	13,553	10,498		435		1,806		1,806		08/07/2015	
87245R-48-2	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612			9,302.000	120,279	12.930	120,279	93,023		3,614		16,000		16,000		08/07/2015	
87245R-49-0	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517			926.000	11,907	12.860	11,907	9,259		356		1,583		1,583		08/07/2015	
87245R-50-8	TIAA- CREF LIFESTYLE INCOME FU FUND # 77 /15050/725010			1,000.000	10,510	10.510	10,510	10,000		317		550		550		12/09/2011	
87245R-51-6	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762			919.000	11,829	12.870	11,829	9,191		350		1,572		1,572		08/07/2015	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245R-52-4	LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666			10,000.000	135,200	13.520	135,200	100,000		2,107		20,900		20,900		09/26/2014	
87245R-53-2	LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766			1,000.000	13,500	13.500	13,500	10,000		198		2,090		2,090		09/26/2014	
87245R-54-0	LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466			10,000.000	174,400	17.440	174,400	100,000		3,493		27,000		27,000		09/26/2014	
87245R-55-7	LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566			1,000.000	17,400	17.400	17,400	10,000		333		2,700		2,700		09/26/2014	
87245R-56-5	LIFECYCLE INDEX 2060 FUND INST FUND ID 2760			1,000.000	17,480	17.480	17,480	10,000		372		2,710		2,710		09/26/2014	
87245R-57-3	LIFECYCLE 2060 FUND INST CLASS FUND ID 2761			1,000.000	13,560	13.560	13,560	10,000		229		2,110		2,110		09/26/2014	
87245R-58-1	EMERGING MKTS DEBT FUND INST C FUND ID 2401			1,000.000	8,350	8.350	8,350	10,000		420		530		530		09/26/2014	
87245R-59-9	EMERGING MKTS DEBT FUND PREMIE FUND ID 2447			25,000.000	208,500	8.340	208,500	249,187		10,157		13,000		13,000		06/26/2015	
87245R-60-7	TIAA- CREF LIFESTYLE INCOME FU FUND # 2206 /15050/745010			1,000.000	10,520	10.520	10,520	10,000		346		560		560		12/09/2011	
87245R-61-5	EMERGING MKTS DEBT FUND RETMT FUND ID 2470			1,000.000	8,340	8.340	8,340	9,649		400		520		520		06/26/2015	
87245R-62-3	EMERGING MKTS DEBT FUND RTL CL FUND ID 2794			1,000.000	8,350	8.350	8,350	9,650		396		530		530		06/26/2015	
87245R-64-9	TIAA CREF INTL OPPORTUNITIES P FUND # 2451			25,000.000	370,000	14.800	370,000	250,217		3,881		45,250		45,250		12/12/2014	
87245R-65-6	TIAA CREF INTL OPPORTUNITIES R FUND # 1755			1,000.000	14,726	14.720	14,726	10,005		144		1,811		1,811		12/09/2022	
87245R-66-4	TIAA CREF INTL OPPORTUNITIES R FUND # 49			1,000.000	14,751	14.750	14,751	10,001		131		1,810		1,810		12/09/2022	
87245R-67-2	TIAA-CREF SOCIAL CHOICE BOND I FUND #1859			1,000.000	9,010	9.010	9,010	10,000		335		180		180		09/21/2012	
87245R-68-0	TIAA- CREF SOCIAL CHOICE BOND FUND # 2456			1,000.000	9,020	9.020	9,020	10,000		320		190		190		09/21/2012	
87245R-69-8	TIAA- CREF SOCIAL CHOICE BOND FUND #1643			1,000.000	9,020	9.020	9,020	10,000		313		190		190		09/21/2012	
87245R-70-6	TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015			20,000.000	210,600	10.530	210,600	206,794		6,686		11,200		11,200		06/26/2015	
87245R-71-4	TIAA- CREF SOCIAL CHOICE BOND BFDS #45			1,000.000	9,010	9.010	9,010	10,000		312		190		190		09/21/2012	
87245R-72-2	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 1642 /15010/745020			1,000.000	17,610	17.610	17,610	10,000		279		2,990		2,990		12/09/2011	
87245R-73-0	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015			20,000.000	355,000	17.750	355,000	200,000		5,903		60,200		60,200		12/09/2011	
87245R-74-8	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2249 /15010/745010			1,000.000	17,690	17.690	17,690	10,000		321		3,010		3,010		12/09/2011	
87245R-75-5	TIAA- CREF LIFESTYL AGG GRWTH FUND # 94 /15010/725010			1,000.000	17,570	17.570	17,570	10,000		272		2,980		2,980		12/09/2011	
87245R-76-3	TIAA- CREF LIFESTYLE GROWTH RT FUND # 1641 /15020/745020			1,000.000	15,611	15.610	15,611	10,000		329		2,240		2,240		12/09/2011	
87245R-77-1	TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015			20,000.000	314,200	15.710	314,200	200,000		6,857		45,000		45,000		12/09/2011	
87245R-78-9	TIAA- CREF LIFESTYLE GROWTH IN FUND # 2248 /15020/745010			750.000	11,753	15.670	11,753	10,110		275		1,680		1,680		12/19/2014	
87245R-79-7	TIAA- CREF LIFESTYLE GROWTH RT FUND # 93 /15020/725010			1,000.000	15,585	15.580	15,585	10,004		325		2,231		2,231		12/09/2011	
87245R-80-5	TIAA- CREF LIFESTYLE INCOME FU FUND # 1638 /15050/745020			1,000.000	10,510	10.510	10,510	10,000		320		560		560		12/09/2011	
87245R-81-3	TIAA- CREF LIFESTYLE MODERATE FUND # 1640 /15030/745020			1,000.000	13,730	13.730	13,730	10,000		337		1,580		1,580		12/09/2011	
87245R-82-1	TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015			20,000.000	276,000	13.800	276,000	200,000		6,988		31,800		31,800		12/09/2011	
87245R-83-9	TIAA- CREF LIFESTYLE MODERATE FUND # 2247 /15030/745010			1,000.000	13,750	13.750	13,750	10,000		370		1,580		1,580		12/09/2011	
87245R-84-7	TIAA- CREF LIFESTYLE MODERATE FUND # 79 /15030/725010			1,000.000	13,730	13.730	13,730	10,000		334		1,580		1,580		12/09/2011	
87245R-85-4	TIAA- CREF LIFESTYLE CONSERV R FUND # 1639 /15040/745020			1,000.000	12,080	12.080	12,080	10,000		329		1,030		1,030		12/09/2011	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245R-86-2	TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /I5040/745015			20,000.000	242,000	12.100	242,000	214,638		6,810		20,600		20,600		06/26/2015	
87245R-87-0	TIAA- CREF LIFESTYLE CONSERV I FUND # 2246 /I5040/745010			1,000.000	12,093	12.090	12,093	10,002		358		1,030		1,030		12/09/2011	
87245R-88-8	TIAA- CREF LIFESTYLE CONSERV R FUND # 78 /I5040/725010			1,000.000	12,076	12.070	12,076	10,005		326		1,020		1,020		12/09/2011	
87249N-69-3	TIAA CREF LFCY INDX 2065 RET TIAA CREF LFCY INDX 2065			50,000.000	618,000	12.360	618,000	500,000		11,819		97,000		97,000		09/30/2020	
87249N-71-9	TIAA CREF LFCY INDX 2065 PRM			50,000.000	617,000	12.340	617,000	500,000		12,211		96,500		96,500		09/30/2020	
87249N-72-7	TIAA CREF LFCY INDX 2065 INS			350,000.000	4,378,500	12.510	4,378,500	3,500,000		89,737		689,500		689,500		09/30/2020	
87249N-73-5	TIAA CREF LFCY INDX 2065 ADV			50,000.000	617,500	12.350	617,500	500,000		12,584		97,000		97,000		09/30/2020	
87249N-74-3	TIAA CREF LIFECYCLE 2065 RTR			50,000.000	585,500	11.710	585,500	500,000		7,941		92,000		92,000		09/30/2020	
87249N-75-0	TIAA CREF LIFECYCLE 2065 PRE			50,000.000	577,500	11.550	577,500	500,000		8,451		91,000		91,000		09/30/2020	
87249N-76-8	TIAA CREF LIFCYCLE 2065 INS			350,000.000	4,098,500	11.710	4,098,500	3,500,000		62,146		647,500		647,500		09/30/2020	
87249N-77-6	TIAA CREF LIFCYCLE 2065 ADV			50,000.000	574,500	11.490	574,500	500,000		9,274		90,500		90,500		09/30/2020	
87249N-78-4	TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609			100,000.000	959,000	9.590	959,000	1,000,000		36,394		9,000		9,000		11/15/2018	
87249N-79-2	TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581			100,000.000	959,000	9.590	959,000	1,000,000		36,594		9,000		9,000		11/15/2018	
87249N-81-8	TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582			100,000.000	959,000	9.590	959,000	1,000,000		37,538		9,000		9,000		11/15/2018	
87249N-82-6	TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692			100,000.000	958,000	9.580	958,000	1,000,000		44,522		9,000		9,000		11/15/2018	
87249N-83-4	TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583			2,100,000.000	20,139,000	9.590	20,139,000	21,000,000		915,840		189,000		189,000		11/15/2018	
87249N-84-2	TIAACREF GREEN BD FD RTL CLASS FD # 2608			100,000.000	916,000	9.160	916,000	1,000,000		33,087		20,000		20,000		11/15/2018	
87249N-85-9	TIAACREF GREEN BD FD RTMT CLASS FD # 2577			100,000.000	916,000	9.160	916,000	1,000,000		33,864		20,000		20,000		11/15/2018	
87249N-86-7	TIAACREF GREEN BD FD PREM CLASS FD # 2578			100,000.000	916,000	9.160	916,000	1,000,000		34,490		20,000		20,000		11/15/2018	
87249N-87-5	TIAACREF GREEN BD FD ADV CLASS FD # 3691			100,000.000	915,000	9.150	915,000	1,000,000		39,488		19,000		19,000		11/15/2018	
87249N-88-3	TIAACREF GREEN BD FD INSTL CLASS FD # 2579			2,100,000.000	19,236,000	9.160	19,236,000	21,000,000		846,233		420,000		420,000		11/15/2018	
G36425-34-9	NUVEEN TIAA US BOND ESG PGA			1,257.000	28,594	22.740	28,594	32,514				1,083		1,083	1,652	10/16/2020	
G36425-35-6	NUVEEN TIAA US BOND ESG PED			1,280.000	22,403	17.498	22,403	30,012		1,239		(260)		(260)	858	10/16/2020	
G36425-37-2	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS			1,253.000	27,110	21.644	27,110	30,500		1,381		115		115	1,646	08/06/2019	
ZD1212-12-9	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC			1,249.000	30,833	24.684	30,833	28,000				1,730		1,730	837	08/06/2019	
ZD1313-13-3	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC			1,249.000	30,833	24.684	30,833	28,000				1,730		1,730	837	08/06/2019	
ZD1515-15-8	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC			1,250.000	27,950	22.360	27,950	25,000				1,525		1,525		08/06/2019	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	B	1,290.000	31,576	24.473	31,576	36,500				151		151	1,695	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	27,159	20.964	27,159	31,500				580		580	868	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	27,130	20.942	27,130	31,500				579		579	868	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	25,725	17.150	25,725	30,000				1,440		1,440		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	C	1,237,200.000	21,354,072	17.260	21,354,072	24,744,000				1,249,572		1,249,572		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	#	C	1,500.000	25,920	17.280	25,920	30,000				1,515		1,515		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	25,365	16.910	25,365	30,000				1,275		1,275		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	24,240	16.160	24,240	30,000		975		615		615		05/17/2021	
000000-00-0	NUVEEN GLB CLN INFRS IMP-PEU	#	B	1,175.000	29,416	25.027	29,416	25,000				56		56	685	05/26/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	#	B	1,290.000	31,527	24.435	31,527	36,500				117		117	1,695	05/17/2021	
G6S9DG-17-6	NUVEEN NWQ FLX INC P USD ACC	#	D	1,500.000	29,055	19.370	29,055	30,000				2,370		2,370		04/23/2021	
G6S9DG-32-5	NUVEEN SB DVD GR-P USD AC NSGDPUA	#	D	1,500.000	33,720	22.480	33,720	30,000				4,035		4,035		04/23/2021	
G6S9DG-35-8	NVN WNS US L/C GR ESG-P USD NVLCPUA	#	D	1,500.000	34,215	22.810	34,215	30,000				10,335		10,335		04/23/2021	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					216,692,909	XXX	216,692,909	230,406,886	32,700	6,871,234		12,855,520		12,855,520	11,641	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					216,692,909	XXX	216,692,909	230,406,886	32,700	6,871,234		12,855,520		12,855,520	11,641	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT			4,967,817.000	36,215,383	7.290	36,215,383	49,973,994		985,369		943,885		943,885		07/21/2021	
670686-20-3	NUVEEN ENH HI YLD MUNI A			2,500.000	18,225	7.290	18,225	25,000		967		475		475		06/30/2021	
67079X-10-2	NUVEEN INVESTMENTS NUVEEN DYNAMIC MUN OPPORTUNITI			6,667.000	66,070	9.910	66,070	100,005		5,154		(200)		(200)		06/15/2020	
67080D-10-3	NUVEEN INVESTMENTS NUVEEN CORE PLUS IMPACT FUND			5,000.000	50,400	10.080	50,400	100,000		5,180		(1,400)		(1,400)		03/15/2021	
67080R-10-2	NUVEEN VAR RATE PFD			4,000.000	65,000	16.250	65,000	100,000		4,294		(5,240)		(5,240)		10/19/2021	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					36,415,078	XXX	36,415,078	50,298,999		1,000,964		937,520		937,520		XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					36,415,078	XXX	36,415,078	50,298,999		1,000,964		937,520		937,520		XXX	XXX
	TIAA-CREF TUITION FINANCING, LLC			1.000	5,823,676	5,823,676.000	5,823,676	5,823,676					28,629,058	(28,629,058)		12/31/1998	
87340@-10-4	TIAA TRUST N.A.			1.000	167,582,659	167,582,659.000	167,582,659	133,951,817				33,630,842		33,630,842		06/01/2023	
62869#-10-6	MYVEST CORPORATION			1.000	18,635,063	18,635,063.000	18,635,063	44,169,396				(14,747,498)		(14,747,498)		07/01/2016	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					192,041,398	XXX	192,041,398	183,944,889				18,883,344	28,629,058	(9,745,714)		XXX	XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC			1.000	181,247	181,247.000	181,247	327,329				(211,790)		(211,790)		01/29/2009	
87256*-10-8	TIAA-CREF Life Insurance Company	0		2,500.000	828,023,806	331,209.522	828,023,806	780,000,000		118,100,000		(61,912,746)		(61,912,746)		11/20/1996	
87226@-10-3	T-C Europe Holding Inc			1.000		0.000						692,503		692,503	470,079	11/18/2014	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					828,205,053	XXX	828,205,053	780,327,329		118,100,000		(61,432,033)		(61,432,033)	470,079	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,020,246,451	XXX	1,020,246,451	964,272,218		118,100,000		(42,548,689)	28,629,058	(71,177,747)	470,079	XXX	XXX
5989999999 - Total Common Stocks					2,736,816,355	XXX	2,736,816,355	2,606,903,150	136,378	194,409,395		12,811,787	43,020,623	(30,208,836)	1,258,914	XXX	XXX
5999999999 - Total Preferred and Common Stocks					3,731,228,538	XXX	3,730,368,119	3,535,810,577	402,003	218,665,710		82,396,496	55,780,429	26,616,067	1,159,064	XXX	XXX

1.

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$

1B 2A ...$ 2B ..$ 2C ..$

1C 3A ...$ 3B ..$ 3C ..$

1D 4A ...$ 4B ..$ 4C ..$

1E 5A ...$ 5B ..$ 5C ..$

1F 6 .....$

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06644E-AG-3	GOVERNMENT NATIONAL MORTGAGE 6.260% 03/15/56		03/30/2023	WELLS FARGO		22,144,570	21,500,000	67,295
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		05/17/2023	WELLS FARGO		4,936,710	4,816,302	11,426
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		12/11/2023	WELLS FARGO		131,113,454	131,113,454	217,351
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		05/01/2023	Interest Capitalization		521,817	521,817	
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		02/01/2023	Interest Capitalization		65,778	65,778	
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		12/01/2023	Interest Capitalization		5,928	5,928	
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		12/01/2023	Interest Capitalization		1,021,438	1,021,438	
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		12/01/2023	Interest Capitalization		652,315	652,315	
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		12/01/2023	Interest Capitalization		388,542	388,542	
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		12/01/2023	Interest Capitalization		623,623	623,623	
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		12/01/2023	Interest Capitalization		800,038	800,038	
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		12/01/2023	Interest Capitalization		586,010	586,010	
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		12/01/2023	Interest Capitalization		544,435	544,435	
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		12/01/2023	Interest Capitalization		405,894	405,894	
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		12/01/2023	Interest Capitalization		2,867,401	2,867,401	
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		12/01/2023	Interest Capitalization		1,404,017	1,404,017	
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		12/01/2023	Interest Capitalization		381,025	381,025	
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		12/01/2023	Interest Capitalization		558,658	558,658	
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		12/01/2023	Interest Capitalization		597,654	597,654	
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		12/01/2023	Interest Capitalization		474,349	474,349	
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		12/01/2023	Interest Capitalization		535,084	535,084	
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2023	Interest Capitalization		326,159	326,159	
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		12/01/2023	Interest Capitalization		765,880	765,880	
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		08/01/2023	Interest Capitalization		522,421	522,421	
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		05/01/2023	Interest Capitalization		664,322	664,322	
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		12/01/2023	Interest Capitalization		755,942	755,942	
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		12/01/2023	Interest Capitalization		616,571	616,571	
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		12/01/2023	Interest Capitalization		453,741	453,741	
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		12/01/2023	Interest Capitalization		233,213	233,213	
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		12/01/2023	Interest Capitalization		450,347	450,347	
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		12/01/2023	Interest Capitalization		351,590	351,590	
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		12/01/2023	Interest Capitalization		486,958	486,958	
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		12/01/2023	Interest Capitalization		93,886	93,886	
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 5.550% 01/20/46		04/21/2023	GOLDMAN SACHS & COMPANY		3,306,984		4,300
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52		06/09/2023	GOLDMAN SACHS & COMPANY		29,083,623	37,770,940	40,919
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52		12/01/2023	Interest Capitalization		570,117	570,117	
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		01/10/2023	BANK OF AMERICA		8,623,622	10,496,611	25,367
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		12/16/2023	Interest Capitalization		292,292	292,292	
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		01/10/2023	BANK OF AMERICA		9,206,836	11,253,581	27,196
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		12/20/2023	Interest Capitalization		313,371	313,371	
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		4,142,808	4,881,968	15,731
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		12/20/2023	Interest Capitalization		182,019	182,019	
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		12/01/2023	Interest Capitalization		1,265,731	1,265,731	
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		12/01/2023	Interest Capitalization		472,358	472,358	
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE 3.500% 07/20/43		01/10/2023	JP MORGAN SECURITIES		7,081,272	8,678,694	24,469
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE 3.500% 07/20/43		12/20/2023	Interest Capitalization		282,538	282,538	
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE 4.250% 12/20/54		01/11/2023	JP MORGAN SECURITIES		5,852,148	6,411,117	21,949
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE 4.250% 12/20/54		12/20/2023	Interest Capitalization		254,237	254,237	
38383V-LW-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 08/16/24		01/10/2023	GOLDMAN SACHS & COMPANY		13,193,706	14,263,466	45,960
38383V-MA-3	GOVERNMENT NATIONAL MORTGAGE 4.000% 05/16/41		01/04/2023	GOLDMAN SACHS & COMPANY		36,075,124	39,345,739	126,781
38383V-ME-5	GOVERNMENT NATIONAL MORTGAGE A 4.000% 03/20/41		01/09/2023	GOLDMAN SACHS & COMPANY		34,350,068	37,427,612	120,600
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		01/10/2023	GOLDMAN SACHS & COMPANY		1,015,766		21,660
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52		12/01/2023	Interest Capitalization		383,739	383,739	
38384A-LV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-68 CLASS JB 5.000% 05/20/53		06/09/2023	GOLDMAN SACHS & COMPANY		14,425,226	14,663,508	26,476
91282C-BZ-3	WI TREASURY SEC 1.250% 04/30/28		11/30/2023	MORGAN STANLEY & CO. INC.		1,052,109	1,200,000	1,277

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-CF-6	US TREASURY N B 0.750% 05/31/26		12/01/2023	BMO CAPITAL MARKETS		1,002,848	1,100,000	90
91282C-FY-2	US TREASURY N B 3.875% 11/30/29		11/30/2023	WELLS FARGO		3,703,664	3,800,000	402
91282C-GJ-4	US TREASURY N B 3.500% 01/31/30		02/02/2023	JP MORGAN SECURITIES		54,862,500	55,000,000	15,953
91282C-JF-9	US TREASURY NB 4.875% 10/31/28		12/01/2023	BNP PARIBAS		1,337,472	1,305,000	5,942
91282C-JJ-1	US TREASURY NB 4.500% 11/15/33		12/21/2023	Various		499,070,332	479,500,000	1,970,172
BCCXQB-GB-4	GOVERNMENT NATIONAL MORTGAGE 4.500% 08/16/40		01/10/2023	GOLDMAN SACHS & COMPANY		(1,517,383)	(8,925,782)	(32,356)
BCCXQB-GD-0	GOVERNMENT NATIONAL MORTGAGE 4.000% 10/16/40		01/10/2023	GOLDMAN SACHS & COMPANY		(20,423,721)	(22,079,698)	(71,146)
0109999999. Subtotal - Bonds - U.S. Governments						885,811,176	875,693,950	2,687,814
G2242#-AC-7	Coats Group Finance Company Lt 5.260% 02/16/28		01/19/2023	BNP PARIBAS		40,000,000	40,000,000	
G2242#-AD-5	Coats Group Finance Company Lt 5.370% 02/16/30		01/19/2023	BNP PARIBAS		10,000,000	10,000,000	
89115A-2V-3	TORONTO DOMINION BANK 5.264% 12/11/26	A	12/04/2023	THE TORONTO-DOMINION BANK		5,400,000	5,400,000	
06237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.375% 05/22/33	D	05/15/2023	MORGAN J.P. SECURITIES INC.		8,275,341	8,295,000	
06738E-CL-7	BARCLAYS PLC 6.692% 09/13/34	D	09/06/2023	BARCLAYS BANK PLC		57,025,000	57,025,000	
105756-CF-5	FED REPUBLIC OF BRAZIL 6.000% 10/20/33	D	04/05/2023	BANK OF AMERICA		11,229,246	11,360,000	
12802D-2J-4	CAISSE D AMORT DETTE SOC SERIES 144A 3.000% 05/17/25	D	01/10/2023	JP MORGAN SECURITIES		(9,998,600)	(10,000,000)	
195325-BR-5	REPUBLIC OF COLOMBIA SR UNSEC 5.625% 02/26/44	D	12/19/2023	Various		4,923,750	6,000,000	107,344
195325-EG-6	REPUBLIC OF COLOMBIA 7.500% 02/02/34	D	01/24/2023	JP MORGAN SECURITIES		4,590,914	4,625,000	
221597-CR-6	COSTA RICA GOVERNMENT SERIES 144A 6.550% 04/03/34	D	03/27/2023	JP MORGAN SECURITIES		7,825,000	7,825,000	
302154-DZ-9	EXPORT IMPORT BANK KOREA 5.125% 09/18/33	D	09/11/2023	BANK OF AMERICA		9,716,112	9,800,000	
30216J-AG-0	EXPORT IMPORT BK INDIA SERIES SERIES 144A 5.500% 01/18/33	D	10/23/2023	WELLS FARGO		4,276,893	4,575,000	67,799
445545-AM-8	HUNGARY SERIES 144A 2.125% 09/22/31	D	10/19/2023	JEFFERIES INTERNATIONAL LIMITE		1,942,650	2,700,000	4,941
445545-AQ-9	HUNGARY SERIES 144A 5.500% 06/16/34	D	10/19/2023	CITIBANK N.A. LONDON BRANCH		2,920,500	3,300,000	64,029
445545-AT-3	HUNGARY SERIES 144A 6.750% 09/25/52	D	01/04/2023	JP MORGAN SECURITIES		6,701,030	7,000,000	
455780-DR-4	REPUBLIC OF INDONESIA 4.850% 01/11/33	D	01/04/2023	HSBC SECURITIES USA INC		8,359,700	8,525,000	
46514B-RA-7	STATE OF ISRAEL 4.500% 01/17/33	D	01/10/2023	CITIBANK N.A. NEW YORK MUREX		15,211,107	15,300,000	
50065R-AM-9	KOREA HOUSING FINANCE CO SERIES 144A 5.375% 11/15/26	D	11/08/2023	HSBC SECURITIES USA INC		9,966,700	10,000,000	
55977Y-AA-6	MAGYAR EXPORT IMPORT BAN SERIES 144A 6.125% 12/04/27	D	05/03/2023	Various		4,694,303	4,715,000	170
617726-AN-4	KINGDOM OF MOROCCO SERIES 144A 5.950% 03/08/28	D	03/01/2023	MORGAN J.P. SECURITIES INC.		8,373,019	8,470,000	
617726-AP-9	KINGDOM OF MOROCCO 6.500% 09/08/33	D	03/01/2023	MORGAN J.P. SECURITIES INC.		10,519,016	10,600,000	
699149-AK-6	REPUBLIC OF PARAGUAY SERIES 144A 2.739% 01/29/33	D	01/10/2023	U.S. BANCORP LIBRA				48
731011-AV-4	REPUBLIC OF POLAND 4.875% 10/04/33	D	09/07/2023	Various		14,083,875	14,750,000	313,591
731011-AW-2	REPUBLIC OF POLAND 5.500% 04/04/53	D	03/29/2023	Various		27,771,440	28,074,000	
77586R-AQ-3	ROMANIA SERIES 144A 6.625% 02/17/28	D	01/05/2023	HSBC SECURITIES USA INC		1,693,319	1,700,000	
78392B-AF-4	SK HYNIX INC SERIES 144A SERIES 144A 6.500% 01/17/33	D	11/09/2023	Various		6,908,740	7,000,000	62,833
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC 4.500% 10/26/46	D	03/30/2023	MORGAN STANLEY & CO. INC.		4,853,750	5,500,000	107,938
80413T-BE-8	SAUDI INTERNATIONAL BOND SERIES 144A 5.000% 01/18/53	D	01/11/2023	MORGAN J.P. SECURITIES INC.		11,122,400	12,000,000	
817477-AG-7	REPUBLIC OF SERBIA SERIES 144A 6.250% 05/26/28	D	01/19/2023	DEUTSCHE BANK SECURITIES INCOR		996,270	1,000,000	
817477-AH-5	REPUBLIC OF SERBIA SERIES 144A 6.500% 09/26/33	D	10/03/2023	JP MORGAN SECURITIES		4,652,500	5,000,000	8,125
91087B-AU-4	UNITED MEXICAN STATES 5.400% 02/09/28	D	01/03/2023	BANK OF AMERICA		2,769,533	2,775,000	
91822Q-VX-2	UZBEKISTAN INTL BOND SERIES 144A 7.850% 10/12/28	D	10/05/2023	MORGAN J.P. SECURITIES INC.		7,357,267	7,440,000	
0309999999. Subtotal - Bonds - All Other Governments						304,160,775	310,754,000	736,818
13063D-3T-3	CALIFORNIA ST 5.200% 03/01/43		03/09/2023	WELLS FARGO		57,478,274	59,465,000	
452152-BM-2	ILLINOIS ST 6.630% 02/01/35		10/19/2023	WELLS FARGO		37,299,199	37,823,076	553,354
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						94,777,473	97,288,076	553,354
167505-KG-0	CHICAGO IL BRD OF EDU 6.038% 12/01/29		01/19/2023	U.S. BANCORP LIBRA		3,468,575	3,550,000	29,393
167505-NG-7	CHICAGO IL BRD OF EDU 6.319% 11/01/29		01/05/2023	U.S. BANCORP LIBRA		9,498,202	9,805,000	117,031
235308-RA-3	DALLAS TX INDEP SCH DIST 6.450% 02/15/35		11/16/2023	U.S. BANCORP LIBRA		4,990,000	4,990,000	84,934
251093-6D-7	DETROIT MI SERIES B 6.844% 05/01/28		07/14/2023	BANK OF AMERICA		1,320,000	1,320,000	
727199-KJ-9	PLANO TX INDEP SCH DIST 6.270% 02/15/35		11/09/2023	UBS AG		4,981,250	5,000,000	76,633
849476-LE-4	SPRING BRANCH TX INDEP SCH DIS 5.892% 02/01/39		12/04/2023	U.S. BANCORP LIBRA		14,285,000	14,285,000	292,247
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						38,543,027	38,950,000	600,238
007110-AD-1	ADMINISTRATORS OF THE TULANE E 5.250% 02/15/48		03/02/2023	SUNTRUST CAPITAL MARKETS		32,959,920	34,500,000	105,656
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A 3.121% 07/01/51		03/07/2023	U.S. BANCORP LIBRA		13,738,248	19,100,000	112,599
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU 8.000% 09/02/53		07/07/2023	KEYBANC CAPITAL MARKETS		25,000,000	25,000,000	
20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A 11.587% 03/25/42		02/24/2023	MORGAN STANLEY & CO. INC.		1,306,250	1,250,000	373
20754E-AF-2	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B1 144A 9.237% 07/25/43		10/12/2023	Various		27,232,581	26,830,800	94,894
20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A 11.237% 07/25/43		10/17/2023	Various		21,242,440	21,104,800	23,385
20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A 12.137% 06/25/42		08/08/2023	BANK OF AMERICA		4,190,625	3,750,000	19,782
20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A 11.687% 05/25/42		08/30/2023	Various		11,541,000	10,950,000	51,593

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A 10.687% 05/25/43		08/03/2023	Various		24,116,289	23,323,600	27,120
20754Q-AJ-7	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B2 144A 13.587% 05/25/43		12/06/2023	Various		23,626,601	21,552,000	129,067
20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A 10.887% 01/25/43		04/20/2023	Various		19,218,815	19,093,600	52,662
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A 13.237% 01/25/43		11/30/2023	Various		35,825,196	34,417,000	149,994
20755C-AF-5	FANNIE MAE CAS SERIES 2023-R08 CLASS 1B1 144A 8.887% 10/25/43		11/27/2023	Various		13,024,375	13,000,000	1,480
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A 10.437% 12/25/42		08/15/2023	Various		38,207,328	37,700,000	114,030
207942-AC-7	FANNIE MAE CAS SERIES 2023-R05 CLASS 1B1 144A 10.087% 06/25/43		09/07/2023	Various		21,455,733	20,482,800	80,426
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A 12.187% 06/25/43		09/18/2023	Various		22,677,322	21,907,000	88,605
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		12/01/2023	Interest Capitalization		621,703	621,703	
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		12/01/2023	Interest Capitalization		565,638	565,638	
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		04/01/2023	Interest Capitalization		450,253	450,253	
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2023	Interest Capitalization		701,914	701,914	
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		12/01/2023	Interest Capitalization		836,514	836,514	
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		04/01/2023	Interest Capitalization		291,288	291,288	
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		01/01/2023	Interest Capitalization		79,425	79,425	
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		03/01/2023	Interest Capitalization		129,782	129,782	
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		12/01/2023	Interest Capitalization		412,345	412,345	
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		12/01/2023	Interest Capitalization		550,650	550,650	
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		12/01/2023	Interest Capitalization		1,045,525	1,045,525	
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		12/01/2023	Interest Capitalization		837,500	837,500	
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		12/01/2023	Interest Capitalization		632,857	632,857	
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		11/01/2023	Interest Capitalization		918,644	918,644	
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		12/01/2023	Interest Capitalization		1,432,726	1,432,726	
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		12/01/2023	Interest Capitalization		1,209,903	1,209,903	
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		12/01/2023	Interest Capitalization		93,693	93,693	
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		12/01/2023	Interest Capitalization		997,239	997,239	
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		12/01/2023	Interest Capitalization		747,985	747,985	
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		12/01/2023	Interest Capitalization		1,149,796	1,149,796	
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		07/01/2023	Interest Capitalization		769,824	769,824	
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		12/01/2023	Interest Capitalization		373,656	373,656	
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		08/01/2023	Interest Capitalization		1,138,006	1,138,006	
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		03/01/2023	Interest Capitalization		361,656	361,656	
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		05/01/2023	Interest Capitalization		760,565	760,565	
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2023	Interest Capitalization		263,591	263,591	
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		07/01/2023	Interest Capitalization		435,520	435,520	
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		12/01/2023	Interest Capitalization		764,836	764,836	
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		12/01/2023	Interest Capitalization		780,921	780,921	
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		12/01/2023	Interest Capitalization		1,462,691	1,462,691	
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		12/01/2023	Interest Capitalization		1,102,961	1,102,961	
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		12/01/2023	Interest Capitalization		810,518	810,518	
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		12/01/2023	Interest Capitalization		2,345,130	2,345,130	
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		12/01/2023	Interest Capitalization		1,005,038	1,005,038	
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		12/01/2023	Interest Capitalization		1,143,797	1,143,797	
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		12/01/2023	Interest Capitalization		452,312	452,312	
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		12/01/2023	Interest Capitalization		990,273	990,273	
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		12/01/2023	Interest Capitalization		1,458,327	1,458,327	
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		12/01/2023	Interest Capitalization		877,765	877,765	
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		12/01/2023	Interest Capitalization		1,324,829	1,324,829	
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		12/01/2023	Interest Capitalization		731,964	731,964	
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		12/01/2023	Interest Capitalization		692,371	692,371	
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		12/01/2023	Interest Capitalization		832,296	832,296	
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		12/01/2023	Interest Capitalization		704,365	704,365	
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		12/01/2023	Interest Capitalization		708,262	708,262	
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		12/01/2023	Interest Capitalization		826,388	826,388	
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		12/01/2023	Interest Capitalization		366,061	366,061	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		12/01/2023	Interest Capitalization		736,380	736,380	
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		12/01/2023	Interest Capitalization		689,384	689,384	
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		12/01/2023	Interest Capitalization		1,051,313	1,051,313	
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		12/01/2023	Interest Capitalization		519,833	519,833	
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		12/01/2023	Interest Capitalization		905,625	905,625	
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		12/01/2023	Interest Capitalization		404,270	404,270	
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2023	Interest Capitalization		1,271,467	1,271,467	
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		12/01/2023	Interest Capitalization		627,497	627,497	
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		12/01/2023	Interest Capitalization		607,995	607,995	
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		12/01/2023	Interest Capitalization		1,582,926	1,582,926	
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		12/01/2023	Interest Capitalization		1,010,683	1,010,683	
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		12/01/2023	Interest Capitalization		513,819	513,819	
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		12/01/2023	Interest Capitalization		496,303	496,303	
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		12/01/2023	Interest Capitalization		610,570	610,570	
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		12/01/2023	Interest Capitalization		425,808	425,808	
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		12/01/2023	Interest Capitalization		688,953	688,953	
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		12/01/2023	Interest Capitalization		442,093	442,093	
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		12/01/2023	Interest Capitalization		933,517	933,517	
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		12/01/2023	Interest Capitalization		984,804	984,804	
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		12/01/2023	Interest Capitalization		398,852	398,852	
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52		12/01/2023	Interest Capitalization		858,546	858,546	
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		03/03/2023	BANK OF AMERICA		27,558,346	33,464,266	83,661
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		12/01/2023	Interest Capitalization		760,520	760,520	
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2023	Interest Capitalization		324,878	324,878	
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		12/01/2023	Interest Capitalization		975,322	975,322	
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		12/01/2023	Interest Capitalization		580,023	580,023	
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		12/01/2023	Interest Capitalization		830,136	830,136	
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		12/01/2023	Interest Capitalization		1,672,651	1,672,651	
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		12/01/2023	Interest Capitalization		1,135,211	1,135,211	
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		12/01/2023	Interest Capitalization		417,123	417,123	
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		12/01/2023	Interest Capitalization		668,232	668,232	
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		12/01/2023	Interest Capitalization		439,825	439,825	
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		05/01/2023	Interest Capitalization		68,183	68,143	
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		12/01/2023	Interest Capitalization		1,426,929	1,426,929	
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		12/01/2023	Interest Capitalization		994,421	994,421	
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		03/01/2023	Interest Capitalization		226,777	226,777	
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		12/01/2023	Interest Capitalization		399,300	399,300	
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		12/01/2023	Interest Capitalization		1,060,702	1,060,702	
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		12/01/2023	Interest Capitalization		852,609	852,609	
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		10/01/2023	Interest Capitalization		989,646	989,646	
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		12/01/2023	Interest Capitalization		426,887	426,887	
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		12/01/2023	Interest Capitalization		1,169,665	1,169,665	
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		12/01/2023	Interest Capitalization		673,328	673,328	
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		12/01/2023	Interest Capitalization		353,530	353,530	
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		12/01/2023	Interest Capitalization		576,105	576,105	
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		12/01/2023	Interest Capitalization		600,202	600,202	
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		12/01/2023	Interest Capitalization		860,890	860,890	
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		12/01/2023	Interest Capitalization		781,358	781,358	
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		12/01/2023	Interest Capitalization		962,826	962,826	
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		12/01/2023	Interest Capitalization		635,664	635,664	
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		12/01/2023	Interest Capitalization		289,715	289,715	
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		12/01/2023	Interest Capitalization		2,108,305	2,108,305	
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		12/01/2023	Interest Capitalization		712,062	712,062	
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		12/01/2023	Interest Capitalization		1,313,820	1,313,820	
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		12/01/2023	Interest Capitalization		400,198	400,198	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		12/01/2023	Interest Capitalization		554,954	554,954	
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		12/01/2023	Interest Capitalization		92,525	92,525	
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		12/01/2023	Interest Capitalization		819,806	819,806	
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		12/01/2023	Interest Capitalization		2,564,142	2,564,142	
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		12/01/2023	Interest Capitalization		822,167	822,167	
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		10/01/2023	Interest Capitalization		1,017,469	1,017,469	
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		12/01/2023	Interest Capitalization		929,660	929,660	
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		12/01/2023	Interest Capitalization		1,390,593	1,390,593	
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		12/01/2023	Interest Capitalization		908,498	908,498	
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		12/01/2023	Interest Capitalization		665,874	665,874	
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		12/01/2023	Interest Capitalization		348,281	348,281	
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		07/01/2023	Interest Capitalization		246,238	246,238	
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		12/01/2023	Interest Capitalization		1,067,705	1,067,705	
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		08/01/2023	Interest Capitalization		281,329	281,329	
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		12/01/2023	Interest Capitalization		596,041	596,041	
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		12/01/2023	Interest Capitalization		729,298	729,298	
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		12/01/2023	Interest Capitalization		1,363,619	1,363,619	
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		12/01/2023	Interest Capitalization		725,337	725,337	
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		12/01/2023	Interest Capitalization		815,614	815,614	
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2023	Interest Capitalization		444,128	444,128	
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		12/01/2023	Interest Capitalization		434,840	434,840	
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		12/01/2023	Interest Capitalization		543,739	543,739	
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		07/01/2023	Interest Capitalization		515,322	515,322	
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		12/01/2023	Interest Capitalization		668,939	668,939	
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		12/01/2023	Interest Capitalization		657,093	657,093	
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		05/01/2023	Interest Capitalization		268,850	268,850	
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		12/01/2023	Interest Capitalization		742,463	742,463	
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		12/01/2023	Interest Capitalization		459,865	459,865	
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		12/01/2023	Interest Capitalization		554,870	554,870	
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		12/01/2023	Interest Capitalization		504,203	504,203	
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		12/01/2023	Interest Capitalization		614,090	614,090	
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/01/2023	Interest Capitalization		832,964	832,964	
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		12/01/2023	Interest Capitalization		750,869	750,869	
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		12/01/2023	Interest Capitalization		549,255	549,255	
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		12/01/2023	Interest Capitalization		797,544	797,544	
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		12/01/2023	Interest Capitalization		392,240	392,240	
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		12/01/2023	Interest Capitalization		5,230	5,230	
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		12/01/2023	Interest Capitalization		88,064	88,064	
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		12/01/2023	Interest Capitalization		267,081	267,081	
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		12/01/2023	Interest Capitalization		477,363	477,363	
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		12/01/2023	Interest Capitalization		410,124	410,124	
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52		12/01/2023	Interest Capitalization		529,104	529,104	
34074M-Y9-6	FLORIDA ST HSG FIN CORP REVENU SERIES 6 6.515% 07/01/48		10/30/2023	U.S. BANCORP LIBRA		4,126,111	4,115,000	14,149
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A 8.337% 08/25/33		05/19/2023	BANK OF AMERICA		444,943	482,814	2,935
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 11.087% 09/25/42		08/03/2023	Various		36,515,250	34,800,000	94,787
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A 8.387% 01/25/34		09/21/2023	Various		27,544,286	27,461,961	17,588
35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A 12.337% 03/25/52		08/03/2023	Various		22,040,625	20,000,000	134,523
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A 8.987% 11/25/41		06/16/2023	StoneX Group Inc		3,960,000	4,000,000	25,869
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A 10.837% 03/25/43		06/29/2023	Various		29,924,750	29,600,000	9,158
35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A 10.587% 03/25/42		09/06/2023	BANK OF AMERICA		5,329,814	5,154,000	29,719
35564K-U3-1	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M2 144A 11.037% 04/25/43		09/06/2023	BANK OF AMERICA		11,976,250	11,000,000	47,038
35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A 9.687% 04/25/42		05/08/2023	Various		20,811,864	20,948,975	94,303
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A 12.937% 04/25/43		08/17/2023	Various		14,540,730	14,050,000	64,288
35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A 11.587% 05/25/42		02/15/2023	NOMURA SECURITIES INTL INC.		4,238,375	4,100,000	27,662
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 12.087% 06/25/42		09/08/2023	Various		14,661,711	13,449,000	85,524

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38122N-D4-1	GOLDEN ST TOBACCO SECURITIZATI SERIES A-1 3.487% 06/01/36		08/03/2023	U.S. BANCORP LIBRA		877,748	1,125,000	7,192
45129Y-4B-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.060% 01/01/44		11/30/2023	BARCLAYS BANK PLC		20,000,000	20,000,000	
45129Y-4C-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.110% 01/01/48		11/30/2023	BARCLAYS BANK PLC		20,000,000	20,000,000	
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.160% 01/01/54		12/08/2023	Various		30,158,600	30,000,000	
45203M-TA-9	ILLINOIS ST HSG DEV AUTH REVEN SERIES L 6.438% 10/01/43		10/30/2023	U.S. BANCORP LIBRA		4,004,000	4,000,000	4,292
45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN SERIES L 6.558% 10/01/48		10/30/2023	U.S. BANCORP LIBRA		4,972,032	4,980,000	5,443
45203M-VE-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES O 6.218% 10/01/43		11/08/2023	BARCLAYS BANK PLC		9,000,000	9,000,000	
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN SERIES O 6.278% 10/01/49		11/08/2023	BARCLAYS BANK PLC		5,760,000	5,760,000	
57419T-5R-8	MARYLAND ST CMNTY DEV ADMIN DE SERIES F 6.232% 09/01/43		11/09/2023	JP MORGAN SECURITIES		23,000,000	23,000,000	
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE SERIES F 6.282% 09/01/48		11/09/2023	JP MORGAN SECURITIES		41,000,000	41,000,000	
57419T-5T-4	MARYLAND ST CMNTY DEV ADMIN DE SERIES F 6.362% 09/01/53		11/16/2023	Various		53,631,470	53,500,000	13,166
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		08/29/2023	U.S. BANCORP LIBRA		32,699,709	41,690,000	161,116
57587G-YN-9	MASSACHUSETTS ST HSG FIN AGY H SERIES 228 5.523% 12/01/38		02/23/2023	RAYMOND JAMES		2,000,000	2,000,000	
57587G-YP-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 228 5.623% 06/01/42		02/23/2023	RAYMOND JAMES		2,000,000	2,000,000	
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE SERIES C2 5.175% 11/15/49		10/19/2023	JP MORGAN SECURITIES		5,144,124	6,235,000	141,612
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98 3.982% 10/01/41		10/25/2023	U.S. BANCORP LIBRA		10,604,485	13,840,000	39,802
59335K-FS-1	MIAMI DADE CNTY FL SEAPORT REV 6.224% 11/01/55		12/01/2023	STIFEL NICOLAUS & COMPANY INC		12,760,000	12,760,000	
594654-VH-5	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 5.961% 12/01/43		09/08/2023	BARCLAYS BANK PLC		4,000,000	4,000,000	
594654-VJ-1	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 6.011% 12/01/48		09/08/2023	BARCLAYS BANK PLC		5,750,000	5,750,000	
594654-VK-8	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 6.061% 12/01/53		09/08/2023	BARCLAYS BANK PLC		6,500,000	6,500,000	
60416T-6N-3	MINNESOTA ST HSG FIN AGY SERIES S 6.328% 07/01/49		11/16/2023	U.S. BANCORP LIBRA		15,130,800	15,000,000	
60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J 5.750% 01/01/48		07/28/2023	RBC DAIN RAUSCHER INC.		4,235,000	4,235,000	
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B 3.384% 06/01/51		03/02/2023	BANK OF AMERICA		2,174,370	3,300,000	29,469
62620H-HR-6	MUNI ELEC AUTH OF GA SERIES B 5.890% 07/01/33		01/13/2023	GOLDMAN SACHS & COMPANY		1,500,000	1,500,000	
64578E-MQ-7	NEW JERSEY ST ECON DEV AUTH SERIES A 5.198% 03/01/31		01/20/2023	LOOP CAPITAL MARKET L.L.C.		800,000	800,000	
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH SERIES A 5.298% 03/01/32		01/20/2023	LOOP CAPITAL MARKET L.L.C.		780,000	780,000	
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH SERIES A 5.397% 03/01/33		01/20/2023	LOOP CAPITAL MARKET L.L.C.		740,000	740,000	
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL SERIES F-3 5.130% 02/01/35		03/28/2023	JP MORGAN SECURITIES		3,569,948	3,540,000	3,531
64971X-6S-2	NEW YORK CITY NY TRANSITIONAL SERIES F-3 5.150% 02/01/36		03/28/2023	JP MORGAN SECURITIES		5,971,441	5,935,000	5,943
658207-3C-7	NORTH CAROLINA ST HSG FIN AGY SERIES 52-B 6.238% 01/01/49		11/28/2023	U.S. BANCORP LIBRA		8,306,578	8,205,000	12,796
658909-4G-8	NORTH DAKOTA ST HSG FIN AGY SERIES E 5.537% 07/01/43		11/27/2023	U.S. BANCORP LIBRA		3,351,460	3,500,000	55,985
67756Q-5M-5	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 5.774% 09/01/38		11/30/2023	JP MORGAN SECURITIES		6,000,000	6,000,000	
67756Q-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.017% 09/01/43		11/30/2023	JP MORGAN SECURITIES		6,000,000	6,000,000	
67756Q-5P-8	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.067% 09/01/48		11/30/2023	JP MORGAN SECURITIES		9,000,000	9,000,000	
67756Q-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.087% 09/01/53		11/30/2023	JP MORGAN SECURITIES		7,000,000	7,000,000	
678595-GH-6	OKLAHOMA CITY OK PUBLIC PROPER 5.782% 10/01/53		06/07/2023	RAYMOND JAMES		9,520,000	9,520,000	
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31 5.310% 08/01/46		06/06/2023	U.S. BANCORP LIBRA		32,446,200	33,000,000	618,173
733911-CP-4	PORT OF CORPUS CHRISTI AUTHORI SERIES B 5.000% 12/01/48		10/19/2023	JP MORGAN SECURITIES		2,812,027	3,355,000	66,168
74447C-AC-3	PUBLIC FIN AUTH WI FEDERAL LEA 6.145% 08/01/28		11/02/2023	Various		11,198,215	11,500,000	57,609
790417-AQ-2	SAINT JOHNS CNTY FL INDL DEV A SERIES B 2.538% 10/01/30		12/04/2023	WELLS FARGO		1,838,140	2,215,000	10,150
79765D-6K-1	SAN FRANCISCO CITY & CNTY CA C SERIES A 6.375% 10/01/43		10/18/2023	RBC DAIN RAUSCHER INC.		9,960,100	10,000,000	
79770G-JX-5	SAN FRANCISCO CITY & CNTY CA R SERIES A 5.921% 08/01/41		08/31/2023	STIFEL NICOLAUS & COMPANY INC		2,000,000	2,000,000	
88046K-FQ-4	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B 5.495% 07/01/48		07/25/2023	WELLS FARGO		4,990,000	4,990,000	1,523
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI SERIES 2023-1 CLASS A2 5.169% 04/01/41		03/10/2023	JEFFERIES & CO. INC.		39,215,000	39,215,000	
88275F-ZM-4	TEXAS ST DEPT OF HSG & CMNTY A SERIES D 5.421% 09/01/30		12/07/2023	JEFFERIES & CO. INC.		500,000	500,000	
91476P-YV-4	UNIV OK REVENUES SERIES B 5.779% 07/01/48		03/08/2023	GOLDMAN SACHS & COMPANY		3,620,000	3,620,000	
917437-CK-9	UTAH HSG CORP SF MTGE REVENUE SERIES B-1 6.047% 07/01/53		09/05/2023	U.S. BANCORP LIBRA		9,846,023	9,830,000	
917437-FK-6	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.037% 01/01/39		12/01/2023	JEFFERIES & CO. INC.		5,000,000	5,000,000	
917437-FL-4	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.174% 01/01/44		12/01/2023	JEFFERIES & CO. INC.		13,070,000	13,070,000	
917437-FM-2	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.224% 01/01/49		12/01/2023	JEFFERIES & CO. INC.		9,230,000	9,230,000	
917437-FN-0	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.264% 01/01/54		12/01/2023	JEFFERIES & CO. INC.		6,500,000	6,500,000	
92812U-2A-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D 6.145% 07/01/48		11/29/2023	WELLS FARGO		7,415,000	7,415,000	
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D 6.175% 01/01/54		11/29/2023	WELLS FARGO		7,000,000	7,000,000	
92812U-X3-7	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B 6.404% 11/01/43		10/30/2023	U.S. BANCORP LIBRA		4,208,484	4,210,000	5,242
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B 6.514% 11/01/48		10/30/2023	U.S. BANCORP LIBRA		5,981,165	5,965,000	7,555

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92812U-Z8-4	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D 5.830% 07/01/38		11/29/2023	WELLS FARGO		5,000,000	5,000,000	
92812U-Z9-2	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D 6.025% 07/01/43		11/29/2023	WELLS FARGO		3,500,000	3,500,000	
977100-JD-9	WISCONSIN ST GEN FUND ANNUAL A SERIES A 4.864% 05/01/36		01/25/2023	JEFFERIES & CO. INC.		1,750,000	1,750,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,230,142,271	1,243,731,950	3,029,637
000000-00-0	JAY VALENTINE NA-SUB-UNSEC 0.000% 10/04/27		01/31/2023	Interest Capitalization		53,004	53,004	
000000-00-0	BUDDERFLY SPV I LLC 0.000% 12/20/28		12/20/2023	DIRECT		42,332,550	43,418,000	
000000-00-0	HERCULES PRIVATE CREDIT FUND 1 7.410% 07/15/31		01/10/2023	DIRECT		2,100,000	2,100,000	
000000-00-0	PETROS PACE FINANCE 2020-2 SUB 5.115% 09/30/52		01/10/2023	DIRECT		(450,101)	(450,101)	
000000-00-0	PETROS PACE FINANCE 2020-2 SUB 5.760% 09/30/52		01/10/2023	DIRECT		(22,438,037)	(22,438,037)	
000000-00-0	JG WENTWORTH XLIV LLC 6.180% 12/31/77		03/27/2023	DIRECT		3,727,130	3,727,130	
000000-00-0	JG WENTWORTH XLIV LLC 6.190% 12/31/77		03/27/2023	DIRECT		3,404,550	3,404,550	
000000-00-0	JG WENTWORTH XLIV LLC 6.220% 12/31/77		02/22/2023	DIRECT		2,369,205	2,369,205	
000000-00-0	JG WENTWORTH XLIV LLC 6.330% 12/31/77		03/27/2023	DIRECT		5,458,703	5,458,703	
000000-00-0	JG WENTWORTH XLIV LLC 6.370% 12/31/77		03/27/2023	DIRECT		3,545,545	3,545,545	
000000-00-0	JG WENTWORTH XLIV LLC 6.390% 12/31/77		03/27/2023	DIRECT		2,794,452	2,794,452	
000000-00-0	JG WENTWORTH XLIV LLC 6.400% 12/31/77		03/27/2023	DIRECT		2,550,894	2,550,894	
000000-00-0	JG WENTWORTH XLIV LLC 6.580% 12/31/77		03/27/2023	DIRECT		2,417,404	2,417,404	
000000-00-0	JG WENTWORTH XLIV LLC 6.750% 12/31/77		03/27/2023	DIRECT		4,418,092	4,418,092	
000000-00-0	JG WENTWORTH XLIV LLC 6.820% 12/31/77		03/27/2023	DIRECT		1,872,468	1,872,468	
000000-00-0	JG WENTWORTH XLIV LLC 6.940% 12/31/77		03/27/2023	DIRECT		3,416,265	3,416,265	
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		11/16/2023	Academy Securities		87,925	100,000	1,249
00206R-MT-6	AT&T INC 5.400% 02/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,188,418	2,250,000	32,400
00253X-AB-7	AMERICAN AIRLINES AADVAN SERIES 144A 5.750% 04/20/29		11/16/2023	Various		4,615,800	5,050,000	4,233
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		12/15/2023	Interest Capitalization		130,102	129,194	
00287Y-AR-0	ABBVIE INC SR UNSEC 4.500% 05/14/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,776,020	3,000,000	2,625
00401Y-AA-8	ACADEMY LTD SERIES 144A 6.000% 11/15/27		11/16/2023	Various		1,741,259	1,790,000	20,533
006346-AW-0	ADAMS OUTDOOR ADVERTISING SERIES 2023-1 CLASS A2 144A 6.967% 07/15/53		07/19/2023	BARCLAYS BANK PLC		25,698,969	25,700,000	
00774C-AB-3	AECOM CO.GUARNT 5.125% 03/15/27		11/16/2023	BANK OF AMERICA		384,776	400,000	3,701
00792F-AC-2	AFFIRM INC SERIES 2023-B CLASS C 144A 7.810% 09/15/28		09/12/2023	BARCLAYS BANK PLC		999,855	1,000,000	
00792F-AE-8	AFFIRM INC SERIES 2023-B CLASS E 144A 11.320% 09/15/28		09/12/2023	BARCLAYS BANK PLC		1,499,807	1,500,000	
00792F-AJ-7	AFFIRM INC SERIES 2023-B CLASS 1D 144A 8.780% 09/15/28		12/07/2023	BARCLAYS BANK PLC		1,362,626	1,350,000	
00834J-AA-8	AFFIRM INC SERIES 2023-A CLASS A 144A 6.610% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		9,999,783	10,000,000	
00834J-AB-6	AFFIRM INC SERIES 2023-A CLASS B 144A 7.180% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		5,549,179	5,550,000	
00834J-AC-4	AFFIRM INC SERIES 2023-A CLASS C 144A 8.120% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		4,999,381	5,000,000	
00834W-AB-7	AFFIRM INC SERIES 2022-A CLASS B 144A 4.640% 05/17/27		02/23/2023	RBC DAIN RAUSCHER INC.		1,241,348	1,300,000	2,011
00912X-AV-6	AIR LEASE CORP 3.625% 04/01/27		11/17/2023	GOLDMAN SACHS & COMPANY		835,686	900,000	4,531
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A 4.875% 02/15/30		11/16/2023	GOLDMAN SACHS & COMPANY		91,982	100,000	1,286
013092-AG-6	ALBERTSONS COS SAFEWAY SERIES 144A 3.500% 03/15/29		11/16/2023	DEUTSCHE BANK SECURITIES INCOR		65,423	75,000	474
01883L-AF-0	ALLIANT HOLD CO ISSUER SERIES 144A 7.000% 01/15/31		12/06/2023	MORGAN STANLEY & CO. INC.		3,470,000	3,470,000	
019736-AE-7	ALLISON TRANSMISSION INC SR UNSEC 4.750% 10/01/27		11/29/2023	BMO CAPITAL MARKETS		94,838	100,000	792
020002-BD-2	ALLSTATE CORP SR UNSEC 3.280% 12/15/26		11/17/2023	GOLDMAN SACHS & COMPANY		1,411,155	1,500,000	21,320
02005N-BS-8	ALLY FINANCIAL INC 6.700% 02/14/33		11/16/2023	MARKETAXESS HOLDINGS INC		410,130	450,000	8,040
02311#-AB-2	AMAROK HOLDINGS LLC 6.860% 03/31/38		03/10/2023	DIRECT		14,800,923	14,800,923	
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		11/17/2023	GOLDMAN SACHS & COMPANY		1,999,095	2,100,000	4,864
023608-AJ-1	AMEREN CORP 3.500% 01/15/31		11/17/2023	GOLDMAN SACHS & COMPANY		2,183,375	2,500,000	30,625
02361D-AV-2	AMEREN ILLINOIS CO 1.550% 11/15/30		11/17/2023	GOLDMAN SACHS & COMPANY		778,590	1,000,000	258
025816-DA-4	AMERICAN EXPRESS CO 4.420% 08/03/33		11/17/2023	GOLDMAN SACHS & COMPANY		2,008,710	2,200,000	29,172
026874-DH-7	AMERICAN INTL GROUP SR UNSEC 3.900% 04/01/26		11/17/2023	GOLDMAN SACHS & COMPANY		44,558	46,231	250
03027X-CF-5	AMERICAN TOWER CORP 5.900% 11/15/33		11/17/2023	GOLDMAN SACHS & COMPANY		1,507,380	1,500,000	16,225
030288-B#-0	AMERICAN TRANSMISSION SYSS-INC 5.130% 05/15/33		05/15/2023	KEYBANC CAPITAL MARKETS		15,000,000	15,000,000	
030981-AL-8	AMERIGAS PART/FIN CORP SR UNSEC 5.750% 05/20/27		11/29/2023	GOLDMAN SACHS & COMPANY		95,750	100,000	176
031162-CW-8	AMGEN INC 2.300% 02/25/31		11/17/2023	GOLDMAN SACHS & COMPANY		2,040,825	2,500,000	13,736
031162-CZ-1	AMGEN INC 2.000% 01/15/32		11/17/2023	GOLDMAN SACHS & COMPANY		1,628,886	2,100,000	14,700
031162-DS-6	AMGEN INC 5.600% 03/02/43		12/01/2023	BANK OF AMERICA		8,336,375	8,500,000	122,967
031162-DT-4	AMGEN INC 5.650% 03/02/53		11/08/2023	Various		25,399,658	26,800,000	266,806

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032654-BA-2	ANALOG DEVICES INC 3.450% 06/15/27		09/18/2023	Tax Free Exchange		29,657,808	31,200,000	278,070
036752-AN-3	ANTHEM INC 2.250% 05/15/30		11/17/2023	GOLDMAN SACHS & COMPANY		2,072,625	2,500,000	938
03690A-AD-8	ANTERO MIDSTREAM PART/FI CO.GUARNT 5.750% 03/01/27		11/16/2023	SCOTIA CAPITAL INC		340,305	350,000	4,416
03740L-AG-7	AON CORP AON GLOBAL HOLD 5.350% 02/28/33		02/23/2023	MORGAN STANLEY & CO. INC.		2,449,437	2,450,000	
03789X-AF-5	APPLEBEES IHOP FUNDING LLC SERIES 2023-1A CLASS A2 144A 7.824% 03/05/53		03/29/2023	GUGGENHEIM CAPITAL MARKETS LLC		21,000,000	21,000,000	
03881N-A@-6	ARBOR REALTY TRUST-INC. 7.750% 03/30/26		03/09/2023	PIPER SANDLER COMPANIES		37,000,000	37,000,000	
039482-AE-4	ARCHER DANIELS MIDLAND C 4.500% 08/15/33		03/29/2023	Various		9,942,698	10,000,000	
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A 3.250% 09/01/28		10/26/2023	U.S. BANCORP LIBRA		1,635,000	2,000,000	29,792
03969Y-AC-2	ARDAGH METAL PACKAGING SERIES 144A 6.000% 06/15/27		11/29/2023	BNP PARIBAS		194,560	200,000	5,533
04010L-BE-2	ARES CAPITAL CORP 7.000% 01/15/27		07/27/2023	Various		12,113,854	12,200,000	
04016*-AA-2	ARGLASSYAMAMURA SE LLC 6.100% 06/30/35		05/26/2023	Wilmington Trust National Asso		20,000,000	20,000,000	
042858-AD-2	ARRW 2019-2 M1 MEZ AFC 4.760% 04/25/49		01/23/2023	WELLS FARGO		6,387,500	7,000,000	22,213
04288B-AB-6	ARSENAL AIC PARENT LLC SERIES 144A 8.000% 10/01/30		07/27/2023	WELLS FARGO		12,045,000	12,045,000	
043436-AU-8	ASBURY AUTOMOTIVE GROUP SERIES WI 4.500% 03/01/28		11/16/2023	JP MORGAN SECURITIES		136,920	150,000	1,481
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250% 05/28/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,810,380	2,200,000	23,788
04651L-30-5	AT&T Mobility II LLC 6.800% 06/15/28		06/13/2023	APOLLO GLOBAL SECURITIES		42,000,000	42,000,000	
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		11/17/2023	GOLDMAN SACHS & COMPANY		2,002,364	2,600,000	13,650
053484-AE-1	AVALONBAY COMMUNITIES 5.300% 12/07/33		12/04/2023	BARCLAYS BANK PLC		4,996,950	5,000,000	
05352T-AB-5	AVANTOR FUNDING INC SERIES 144A 3.875% 11/01/29		11/16/2023	CITIGROUP GLOBAL MARKETS INC		108,439	125,000	256
05377R-GV-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-3A CLASS B 144A 6.120% 02/22/28		03/30/2023	CITIGROUP GLOBAL MARKETS INC		1,899,472	1,900,000	
05377R-HD-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-5A CLASS B 144A 6.120% 04/20/28		05/24/2023	JP MORGAN SECURITIES		12,497,461	12,500,000	
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-6A CLASS B 144A 6.400% 12/20/29		05/24/2023	JP MORGAN SECURITIES		12,497,261	12,500,000	
05379B-E@-2	AVISTA CORP SR-SEC 5.660% 04/01/53		03/29/2023	DIRECT		35,000,000	35,000,000	
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28		11/17/2023	GOLDMAN SACHS & COMPANY		1,405,605	1,500,000	5,619
05553R-AC-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A5 5.451% 04/15/56		04/10/2023	BARCLAYS BANK PLC		11,484,332	11,150,000	43,896
05553R-AG-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS AS 6.070% 04/15/56		04/10/2023	BARCLAYS BANK PLC		10,711,323	10,400,000	45,592
05553R-AZ-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A2B 5.753% 04/15/56		04/10/2023	BARCLAYS BANK PLC		23,986,571	23,750,000	98,680
055729-AF-4	BSOF SRT I LP 8.580% 06/30/30		03/30/2023	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	
05601D-AC-7	BREX INC SERIES 2022-1 CLASS A 144A 4.630% 07/15/25		03/14/2023	MITSUBISHI UFJ SECURITIES USA		974,570	1,000,000	129
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 7.813% 08/15/39		03/14/2023	SANTANDER SECURITIES INC.		3,532,001	3,543,073	690
05607C-AL-3	BXP TRUST SERIES 2017-CC CLASS D 144A 3.552% 08/13/37		04/19/2023	DEUTSCHE BANK SECURITIES INCOR		2,089,605	2,843,000	5,609
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		02/03/2023	JP MORGAN SECURITIES		1,291,881	1,385,860	855
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A 6.165% 10/15/36		01/27/2023	DEUTSCHE BANK SECURITIES INCOR		11,344,742	11,658,052	26,112
058498-AW-6	BALL CORP 2.875% 08/15/30		11/16/2023	AON CAPITAL MARKETS INC		122,216	150,000	1,138
058498-AX-4	BALL CORP 3.125% 09/15/31		11/16/2023	WELLS FARGO		141,628	175,000	987
059165-EN-6	BALTIMORE GAS AND ELECTRIC 2.250% 06/15/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,933,152	2,400,000	23,400
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC 3.194% 07/23/30		11/17/2023	GOLDMAN SACHS & COMPANY		1,748,400	2,000,000	20,938
06051G-KM-0	BANK OF AMERICA CORP SERIES MTN 3.384% 04/02/26		11/17/2023	GOLDMAN SACHS & COMPANY		1,156,044	1,200,000	5,527
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS 3.243% 09/15/61		08/15/2023	Various		12,847,413	15,484,000	38,109
06540A-AH-4	BANK SERIES 2019-BN20 CLASS B 3.395% 09/15/61		08/17/2023	WELLS FARGO		2,211,328	3,000,000	5,658
06540A-AJ-0	BANK SERIES 2019-BN20 CLASS C 3.654% 09/15/61		04/04/2023	Various		15,264,716	19,965,000	13,112
06540B-BD-0	BANK SERIES 2019-BN21 CLASS A5 2.851% 10/17/52		02/06/2023	WELLS FARGO		675,836	759,000	421
06540B-BG-3	BANK SERIES 2019-BN21 CLASS AS 3.093% 10/15/52		01/12/2023	OPPENHEIMER & CO INC		885,859	1,000,000	1,375
06540M-BQ-7	BANK SERIES 2022-BNK41 CLASS AS 3.790% 04/15/32		03/01/2023	BANK OF AMERICA		4,393,555	5,000,000	1,053
06616P-AC-1	BANKERS HEALTHCARE GROUP SEC SERIES 2020-A CLASS C 144A 5.170% 09/17/31		02/09/2023	JP MORGAN SECURITIES		1,864,375	2,000,000	7,468
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR 3.950% 11/15/50		02/06/2023	Various		4,193,801	4,794,000	1,873
06887#-AJ-0	BARRY-WEHMILLER COMPANIES INC. 6.060% 10/02/33		09/25/2023	BA SECURITIES INC.		45,000,000	45,000,000	
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		4,199,046	4,199,046	
07030U-A*-3	BASTION FUNDING I LLC 7.119% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		73,270,245	73,270,245	
07030U-A@-1	BASTION FUNDING I LLC 8.057% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		7,701,818	7,701,818	
07030U-B*-2	BASTION FUNDING I 7.801% 10/15/38		11/13/2023	CANTOR FITZGERALD & CO.		995,064	995,064	
07274E-AL-7	BAYER US FINANCE LLC SERIES 144A 6.500% 11/21/33		11/16/2023	CITIGROUP GLOBAL MARKETS INC		16,307,327	16,350,000	
073685-AK-5	BEACON ROOFING SUPPLY IN SERIES 144A 6.500% 08/01/30		07/17/2023	JP MORGAN SECURITIES		3,515,000	3,515,000	
08161C-AJ-0	BMARK 2018-B2 AS SUB SEQ 4.084% 02/15/51		11/17/2023	BANK OF AMERICA		865,313	1,000,000	2,269
08162B-BE-1	BMARK 2019-B11 A5 3.542% 05/15/52		01/26/2023	JP MORGAN SECURITIES		3,271,406	3,500,000	9,987

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08162B-BJ-0	BMARK 2019-B11 AS SUB 3.784% 05/15/52		03/20/2023	BMO CAPITAL MARKETS		2,442,653	2,750,000	6,070
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		11/06/2023	Various		4,785,945	6,298,000	5,473
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C 2.563% 02/15/54		02/27/2023	SG AMERICAS SECURITIES LLC		1,082,151	1,540,000	
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.584% 03/15/54		02/24/2023	CITIGROUP GLOBAL MARKETS INC		3,294,844	4,000,000	7,753
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5 2.390% 07/15/54		03/14/2023	JP MORGAN SECURITIES		4,051,367	5,000,000	4,979
081925-AB-5	BENCHMARK MORTGAGE TRUST SERIES 2023-B39 CLASS A2 6.575% 07/15/55		06/28/2023	CITIGROUP GLOBAL MARKETS INC		25,700,885	25,000,000	80,208
081925-BA-6	BENCHMARK MORTGAGE TRUST SERIES 23-B39 CLASS AS 6.250% 07/15/56		06/28/2023	CITIGROUP GLOBAL MARKETS INC		7,724,998	7,500,000	21,922
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A 4.000% 05/17/51		11/07/2023	BARCLAYS BANK PLC		703,535	996,000	19,035
09031W-AD-5	BIMBO BAKERIES USA INC SERIES 144A 6.400% 01/15/34		10/30/2023	BANK OF AMERICA		22,146,276	22,200,000	
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32		11/17/2023	GOLDMAN SACHS & COMPANY		2,024,736	2,400,000	16,280
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		05/17/2023	JP MORGAN SECURITIES		9,900,400	10,000,000	
09581#-AA-2	BLUE OWL GP STAKES V ISSUER (A 7.110% 08/22/43		08/23/2023	GOLDMAN SACHS CAPITAL MARKETS		24,950,000	24,950,000	
09581@-AA-4	BLUE OWL GP STAKES V ISSUER (B 7.110% 08/22/43		08/23/2023	GOLDMAN SACHS CAPITAL MARKETS		25,050,000	25,050,000	
10806*-AC-9	BRIDGE INV GROUP LLC 5.990% 03/29/30		01/20/2023	DEUTSCHE BANK SECURITIES		71,000,000	71,000,000	
11120V-AA-1	BRIXMOR OPERATING PART SR UNSEC 3.850% 02/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,648,422	1,700,000	19,999
11120V-AH-6	BRIXMOR OPERATING PART 4.125% 05/15/29		11/17/2023	GOLDMAN SACHS & COMPANY		1,801,480	2,000,000	1,375
115637-AU-4	BROWN FORMAN CORP 4.750% 04/15/33		03/28/2023	Various		6,848,324	6,850,000	2,309
12008R-AR-8	BUILDERS FIRSTSOURCE INC SERIES 144A 6.375% 06/15/32		11/16/2023	BARCLAYS BANK PLC		459,373	475,000	13,038
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR UNSEC 5.125% 05/01/27		11/16/2023	JP MORGAN SECURITIES		141,750	150,000	406
1248EP-BX-0	CCO HOLDINGS LLC CAP CORP SERIES 144A 5.000% 02/01/28		11/16/2023	GOLDMAN SACHS & COMPANY		69,431	75,000	1,135
1248EP-CB-7	CCO HOLDINGS LLC CAP CORP SERIES 144A 5.375% 06/01/29		11/16/2023	JP MORGAN SECURITIES		45,455	50,000	1,262
1248EP-CD-3	CCO HLDGS LLC CAP CORP SERIES 144A 4.750% 03/01/30		11/16/2023	GOLDMAN SACHS & COMPANY		150,931	175,000	1,824
1248EP-CK-7	CCO HLDGS LLC CAP CORP SERIES 144A 4.250% 02/01/31		11/16/2023	GOLDMAN SACHS & COMPANY		121,940	150,000	1,930
1248EP-CL-5	CCO HLDGS LLC CAP CORP SERIES 144A 4.500% 06/01/33		11/16/2023	GOLDMAN SACHS & COMPANY		177,127	225,000	4,753
1248EP-CQ-4	CCO HLDGS LLC CAP CORP SERIES 144A 4.750% 02/01/32		11/16/2023	SUSQUEHANA FINANCIAL GROUP LL		102,784	125,000	1,798
1248EP-CS-0	CCO HLDGS LLC CAP CORP SERIES 144A 6.375% 09/01/29		11/29/2023	CITIGROUP GLOBAL MARKETS INC		96,854	100,000	1,594
1248EP-CT-8	CCO HOLDINGS LLC CAP CORP SERIES 144A 7.375% 03/01/31		11/16/2023	Academy Securities		73,895	75,000	1,214
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA		6,505,019	6,682,500	
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A 6.500% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA		30,362,711	31,401,563	
12514M-BE-4	CD 2016-CD1 AM SUB 2.926% 08/10/49		09/22/2023	BREAN MURRAY CARRET & CO. LLC.		8,923,250	10,526,483	21,389
12515D-AT-1	CD 2017-CD4 AM SUB 3.746% 05/10/50		01/19/2023	BREAN MURRAY CARRET & CO. LLC.		1,351,911	1,444,627	3,458
12515D-AU-8	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD4 CLASS B 3.947% 05/10/50		10/17/2023	BAY CREST PARTNERS		2,319,338	2,922,000	5,767
12515G-AF-4	CD 2017-CD3 AS SUB 3.833% 02/10/50		06/06/2023	Various		19,316,717	23,050,000	17,179
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		01/10/2023	DIRECT		33,538,393	33,538,393	
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		01/10/2023	DIRECT		13,273,896	13,273,896	
12543D-BG-4	CHS COMMUNITY HEALTH SYS SERIES 144A 5.625% 03/15/27		11/29/2023	MARKETAXESS HOLDINGS INC		89,420	100,000	1,188
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		03/01/2023	Interest Capitalization		8,930	8,930	
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		03/01/2023	Interest Capitalization		3,247	3,247	
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		02/01/2023	Interest Capitalization		248	248	
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		04/01/2023	Interest Capitalization		795	795	
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		08/10/2023	Interest Capitalization		596,748	596,748	
126117-AX-8	CNA FINANCIAL CORP 5.500% 06/15/33		05/17/2023	WELLS FARGO		9,934,700	10,000,000	
126307-BM-8	CSC HOLDINGS LLC SERIES 144A 11.250% 05/15/28		04/18/2023	GOLDMAN SACHS & COMPANY		5,255,000	5,255,000	
126408-HW-6	CSX CORP 5.200% 11/15/33		11/17/2023	GOLDMAN SACHS & COMPANY		1,180,404	1,200,000	12,827
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A 3.875% 06/30/28		11/16/2023	Various		4,803,357	5,535,000	77,532
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A 2.865% 11/13/39		03/20/2023	Various		1,115,287	1,370,000	1,459
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A 2.997% 11/13/39		03/07/2023	PERFORMANCE TRUST CAP		978,750	1,500,000	1,032
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.285% 11/25/56		01/10/2023	BTIG L.L.C.		(270,632)	(333,856)	16,613
126650-CM-0	CVS HEALTH CORP SR UNSEC 4.875% 07/20/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,910,240	3,200,000	52,433
126650-CN-8	CVS HEALTH CORP 5.125% 07/20/45		09/28/2023	BARCLAYS BANK PLC		4,653,880	5,500,000	56,375
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 6.009% 12/25/34		10/25/2023	Interest Capitalization		1,140	1,140	
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 3.357% 01/25/35		04/01/2023	Interest Capitalization				
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		01/10/2023	Interest Capitalization		7,440	7,440	
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		01/10/2023	GRANDBRIDGE REAL ESTATE CAPITL		40,506,744	40,506,744	
12765#-AA-4	CGA Capital Credit Lease-Backe 6.033% 04/10/53		01/10/2023	CGA CAPITAL		73,918,534	73,918,534	

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12767@-AA-4	CGA CAP CR LEASE-BKD PASS-THRU 6.010% 03/15/55		01/10/2023	CGA CAPITAL		76,850,000	76,850,000	
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		01/10/2023	CB RICHARD ELLIS		17,835,066	17,835,066	
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		01/10/2023	WAVECREST SECURITIES		20,523,639	20,173,488	
12781*-AA-8	KIEWIT CORPROATION 5.645% 06/30/43		05/18/2023	CGA CAPITAL		94,346,127	94,346,127	
12783@-AA-4	SENCO BRANDS-INC. 5.750% 03/17/44		07/05/2023	GANTRY		27,987,341	27,987,341	
12785#-AA-0	UNIV WIS HOSPS & CLINICS AUTH 6.210% 12/31/45		11/22/2023	CB RICHARD ELLIS		34,030,665	33,693,727	
12785@-AA-2	CHRISTIANA CARE 6.030% 02/25/40		11/30/2023	DUMMY BROKER		10,000,000	10,000,000	
14040H-CY-9	CAPITAL ONE FINANCIAL CO 5.817% 02/01/34		11/17/2023	GOLDMAN SACHS & COMPANY		929,390	1,000,000	17,774
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A 4.750% 02/01/28		11/29/2023	MARKETAXESS HOLDINGS INC		88,978	100,000	1,583
14448C-AY-0	CARRIER GLOBAL CORP SERIES 144A 5.900% 03/15/34		11/15/2023	Various		13,568,927	13,550,000	
14448C-BA-1	CARRIER GLOBAL CORP SERIES 144A 6.200% 03/15/54		11/15/2023	Various		17,300,379	17,225,000	
14576A-AF-9	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B2 144A 5.260% 12/15/50		11/29/2023	BANK OF AMERICA		307,938	400,000	935
14688L-AC-7	CARVANA AUTO RECEIVABLES TRUST SERIES 2023-N4 CLASS C 144A 6.590% 02/11/30		11/21/2023	WELLS FARGO		999,841	1,000,000	
147339-L#-0	CASCADE NATURAL GAS CORP 6.390% 11/30/33		11/15/2023	CIBC WORLD MARKETS		25,000,000	25,000,000	
15089Q-AY-0	CELANESE US HOLDINGS LLC 6.700% 11/15/33		11/16/2023	HSBC SECURITIES USA INC		552,921	550,000	512
15189W-AR-1	CENTERPOINT ENERGY RES 6.100% 12/01/35		08/22/2023	Tax Free Exchange		1,997,459	2,000,000	27,450
156943-AA-0	CFS14 2023-2 7.280% 01/15/43		12/08/2023	DIRECT		63,572,000	63,572,000	
156943-AB-8	CFS14 2023-2 8.280% 01/15/43		12/08/2023	DIRECT		22,639,000	22,639,000	
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		10/01/2023	Interest Capitalization		1,953	1,953	
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 4.770% 12/25/35		04/01/2023	Interest Capitalization		152	152	
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		11/01/2023	Interest Capitalization		63,149	63,149	
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		10/01/2023	Interest Capitalization		918	918	
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		10/01/2023	Interest Capitalization		1,258	1,258	
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		10/01/2023	Interest Capitalization		252	252	
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		12/01/2023	Interest Capitalization		17,627	17,627	
171484-AE-8	CHURCHILL DOWNS INC SERIES 144A 4.750% 01/15/28		11/29/2023	JP MORGAN SECURITIES		93,280	100,000	1,794
171484-AJ-7	CHURCHILL DOWNS INC SERIES 144A 6.750% 05/01/31		04/11/2023	JP MORGAN SECURITIES		6,565,000	6,565,000	
172967-ML-2	CITIGROUP INC 2.666% 01/29/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,752,660	2,100,000	17,418
17327C-AR-4	CITIGROUP INC 3.770% 05/25/34		11/17/2023	GOLDMAN SACHS & COMPANY		981,920	1,000,000	30,184
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ 2.869% 08/10/56		03/27/2023	BANK OF AMERICA		1,754,531	2,000,000	4,462
17328H-BG-5	CITIGROUP COMMERCIAL MORTGAGAE SERIES 2019-GC43 CLASS AS 3.300% 11/10/52		01/17/2023	WELLS FARGO		873,750	1,000,000	1,650
17858P-A@-0	City of Hope 5.810% 11/15/27		01/10/2023	RBC CAPITAL MARKETS		60,000,000	60,000,000	
17888H-AA-1	CIVITAS RESOURCES INC SERIES 144A 8.375% 07/01/28		11/16/2023	Academy Securities		76,183	75,000	2,460
17888H-AB-9	CIVITAS RESOURCES INC SERIES 144A 8.750% 07/01/31		11/16/2023	BANK OF AMERICA		206,046	200,000	6,854
17888H-AC-7	CIVITAS RESOURCES INC SERIES 144A 8.625% 11/01/30		11/16/2023	THE TORONTO-DOMINION BANK		205,560	200,000	1,581
18055#-BZ-4	CLARION LION PROP FUND-LP 5.770% 06/01/27		03/01/2023	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000	
18055#-CB-6	CLARION LION PROP FUND-LP 5.710% 06/01/29		03/01/2023	BANK OF AMERICA SECURITIES LLC		17,000,000	17,000,000	
18539U-AC-9	CLEARWAY ENERGY OP LLC SERIES 144A 4.750% 03/15/28		11/16/2023	JEFFERIES & CO. INC.		138,953	150,000	1,286
19521U-AA-1	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS A2 144A 3.300% 12/26/51		11/20/2023	DEUTSCHE BANK SECURITIES INCOR		2,567,145	2,925,000	7,239
19521U-AE-3	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS C 144A 5.990% 12/26/51		03/14/2023	BANK OF AMERICA		1,588,875	1,900,000	6,639
20030N-BM-2	COMCAST CORP CO.GUARNT 4.200% 08/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		1,972,938	2,200,000	24,640
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		01/10/2023	GANTRY		10,004,693	10,004,693	
20369E-AC-6	COMMUNITY HEALTH NETWORK SECURED 4.790% 05/01/53		11/20/2023	BANK OF AMERICA		1,596,180	2,000,000	5,588
204010-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		01/10/2023	Interest Capitalization		(89,433)	(89,433)	
209111-GG-2	CON EDISON CO OF NY INC 5.900% 11/15/53		11/20/2023	MIZUHO SECURITIES USA INC.		19,420,660	19,600,000	
21281@-AA-2	CONWAY SUSTAINABLE ENERGY PART 6.450% 06/25/48		06/02/2023	DIRECT		59,877,860	59,877,860	
22207A-AA-0	COTY HFC PRESTIGE INT US SERIES 144A 6.625% 07/15/30		11/16/2023	Various		4,094,948	4,095,000	4,196
225638-AA-3	CRESCENDO ROYALTY FUNDING LP SERIES 2021-1 CLASS A 144A 3.567% 12/20/51		11/16/2023	JP MORGAN SECURITIES		10,333,762	11,420,000	67,892
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C 6.390% 09/25/38		09/15/2023	DIRECT		42,598,208	42,598,208	
226373-AP-3	CRESTWOOD MID PARTNER LP CO.GUARNT 5.750% 04/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		793,968	800,000	6,389
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A 6.750% 05/15/28		11/29/2023	BANK OF AMERICA		95,562	100,000	300
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS A2 144A 4.300% 04/20/48		04/19/2023	BARCLAYS BANK PLC		18,026,006	20,000,000	
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		05/02/2023	BARCLAYS BANK PLC		8,916,756	10,145,126	
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER SERIES 2023-2A CLASS A2 144A 5.560% 11/20/48		11/21/2023	CITIGROUP GLOBAL MARKETS INC		14,836,408	16,000,000	
23312V-AH-9	DBJPM 2016-C3 AM SUB 3.041% 08/10/49		11/14/2023	Various		4,184,914	4,989,750	11,632

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
23345M-AB-3	DT MIDSTREAM INC SERIES 144A 4.375% 06/15/31		11/16/2023	BANK OF AMERICA		172,980	200,000	3,767
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		06/10/2023	Interest Capitalization		5,776,481	5,776,481	
23521#-AA-6	DALLAS SUSTAINABLE ENERGY PART 5.430% 04/25/38		04/25/2023	DIRECT		29,618,751	29,618,751	
235825-AF-3	DANA INC 5.375% 11/15/27		11/16/2023	JEFFERIES & CO. INC.		118,016	125,000	93
235825-AG-1	DANA INC 5.625% 06/15/28		11/16/2023	Academy Securities		162,803	175,000	4,238
235825-AH-9	DANA INC 4.250% 09/01/30		11/16/2023	JEFFERIES & CO. INC.		144,142	175,000	1,632
235825-AJ-5	DANA INC 4.500% 02/15/32		11/16/2023	GOLDMAN SACHS & COMPANY		60,317	75,000	891
235851-AQ-5	DANAHER CORP 3.350% 09/15/25		11/17/2023	GOLDMAN SACHS & COMPANY		2,027,235	2,100,000	12,898
23802W-AL-5	DATABANK ISSUER LLC SERIES 2023-1A CLASS A2 144A 5.116% 02/25/53		02/23/2023	DEUTSCHE BANK SECURITIES INCOR		22,823,948	24,750,000	
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30		11/29/2023	Academy Securities		64,108	75,000	
24618#-BB-5	DELAWARE NORTH COS-INC 5.700% 07/31/33		03/27/2023	DIRECT		25,000,000	25,000,000	
247109-G#-2	DELMARVA POWER AND LIGHT CO 5.450% 11/08/33		11/03/2023	SCOTIA CAPITAL MARKETS USA INC		45,000,000	45,000,000	
24715@-AW-4	DELOITTE LLP 3.760% 05/07/35		01/10/2023	SEA PORT GROUP THE LLC		8,789,748	10,200,000	60,724
24715@-AX-2	DELOITTE LLP 5.070% 05/30/33		05/11/2023	U.S. BANK		50,000,000	50,000,000	
24765*-AA-3	DELTA EPSILON DEL INC Petershi 5.510% 08/24/29		01/10/2023	BANK OF AMERICA SECURITIES LLC		(24,000,000)	(24,000,000)	
24765*-AB-1	DELTA EPSILON DEL INC Petershi 5.540% 08/24/32		01/10/2023	BANK OF AMERICA SECURITIES LLC		24,000,000	24,000,000	
25161C-AA-3	DEVCO ISSUER 2023-1 LLC 7.691% 05/15/53		09/14/2023	JEFFERIES & CO. INC.		106,000,000	106,000,000	
25259K-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A 9.750% 11/15/28		11/29/2023	BNP PARIBAS		206,750	200,000	3,250
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		05/24/2023	SANTANDER SECURITIES INC.		1,270,612	1,381,100	348
25461L-AA-0	DIRECTV HOLDINGS FING SERIES 144A 5.875% 08/15/27		11/29/2023	BANK OF AMERICA		90,366	100,000	1,730
25466A-AP-6	DISCOVER BANK SR UNSEC 4.650% 09/13/28		11/17/2023	GOLDMAN SACHS & COMPANY		899,680	1,000,000	8,783
254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI 6.200% 12/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		1,984,995	1,850,000	49,703
254709-AM-0	DISCOVER FINANCIAL SERVICES 4.100% 02/09/27		11/17/2023	GOLDMAN SACHS & COMPANY		1,558,730	1,700,000	19,748
26884A-BJ-1	ERP OPERATING LP 3.500% 03/01/28		11/17/2023	GOLDMAN SACHS & COMPANY		647,626	700,000	5,444
26885B-AC-4	EQM MIDSTREAM PARTNERS L SERIES 10Y 5.500% 07/15/28		11/16/2023	GOLDMAN SACHS & COMPANY		47,531	50,000	955
26885B-AH-3	EQT MIDSTREEM PARTNERS L SERIES 144A 6.500% 07/01/27		11/16/2023	MILLENNIUM ADVISORS		198,648	200,000	5,019
26885B-AK-6	EQM MIDSTREAM PARTNERS L SERIES 144A 4.500% 01/15/29		11/16/2023	AON CAPITAL MARKETS INC		44,989	50,000	781
26885B-AN-0	EQM MIDSTREAM PARTNERS L SERIES 144A 7.500% 06/01/30		11/16/2023	JEFFERIES & CO. INC.		254,278	250,000	8,802
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		01/12/2023	BANK OF AMERICA		2,481,892	2,708,750	13,243
26950*-AA-3	EAGLE ENERGY PARTNERS LLC 6.180% 06/22/48		06/21/2023	SOCIETE GENERALE		67,334,747	67,334,747	
277432-AR-1	EASTMAN CHEMICAL CO SR UNSEC 3.800% 03/15/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,944,160	2,000,000	13,933
28368E-AD-8	KINDER MORGAN INC DELAWA SERIES GMTN 7.800% 08/01/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,421,212	1,300,000	30,983
291011-BS-2	EMERSON ELECTRIC CO 2.800% 12/21/51		11/16/2023	BARCLAYS BANK PLC		4,248,230	7,000,000	81,122
29103C-AA-6	EMERALD DEBT MERGER SERIES 144A 6.625% 12/15/30		11/16/2023	BANK OF AMERICA		247,293	250,000	8,327
29273V-AU-4	ENERGY TRANSFER LP 6.550% 12/01/33		10/10/2023	MITSUBISHI UFJ SECURITIES USA		2,771,837	2,775,000	
29336T-AD-2	ENLINK MIDSTREAM LLC SERIES 144A 6.500% 09/01/30		11/16/2023	THE TORONTO-DOMINION BANK		197,560	200,000	2,853
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO.GUARNT 3.125% 07/31/29		11/17/2023	GOLDMAN SACHS & COMPANY		1,338,585	1,500,000	14,453
29444U-BG-0	EQUINIX INC 1.800% 07/15/27		11/17/2023	GOLDMAN SACHS & COMPANY		2,009,142	2,300,000	14,490
29444U-BK-1	EQUINIX INC 1.000% 09/15/25		11/17/2023	GOLDMAN SACHS & COMPANY		917,620	1,000,000	1,833
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		12/01/2023	Interest Capitalization		2,730	2,730	
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.882% 07/25/34		10/01/2023	Interest Capitalization		50,183	50,183	
29667#-AA-7	ESPRESSP SECURITIZATION I LP 8.219% 07/15/31		06/29/2023	KEYBANC CAPITAL MARKETS		40,000,000	40,000,000	
30161N-AX-9	EXELON CORP 4.050% 04/15/30		11/17/2023	GOLDMAN SACHS & COMPANY		2,014,738	2,200,000	8,910
30225V-AL-1	EXTRA SPACE STORAGE LP 3.500% 07/01/26		11/17/2023	GOLDMAN SACHS & COMPANY		942,370	1,000,000	13,611
30225V-AP-2	EXTRA SPACE STORAGE LP 2.200% 10/15/30		07/21/2023	Taxable Exchange		11,843,688	15,000,000	91,667
30225V-AQ-0	EXTRA SPACE STORAGE LP 2.400% 10/15/31		07/21/2023	Taxable Exchange		35,749,182	45,000,000	300,000
30258H-B@-6	FNBM-LLC 6.200% 06/16/28		06/14/2023	DIRECT		100,000,000	100,000,000	
30284@-AT-9	FNBM-LLC SR-UNSEC 4.790% 01/02/24		12/20/2023	Interest Capitalization		50,000,000	50,000,000	
30304@-AB-4	FG INVENTORY LLC 8.710% 10/25/26		03/22/2023	WELLS FARGO		37,500,000	37,500,000	
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		01/10/2023	WATERWAY CAPITAL		(137,290)	(137,290)	
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38		04/11/2023	CANTOR FITZGERALD & CO.		20,255,682	20,255,715	
31556T-AA-7	FERTITTA ENTERTAINMENT SERIES 144A 4.625% 01/15/29		11/29/2023	BANK OF AMERICA		89,559	100,000	1,747
316773-DK-3	FIFTH THIRD BANCORP 6.339% 07/27/29		07/24/2023	RBC DAIN RAUSCHER INC.		4,800,000	4,800,000	
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		03/01/2023	Interest Capitalization		295	295	
337925-CA-7	FPLUS 1997-3 M1 MEZ 7.320% 11/10/24		08/01/2023	Interest Capitalization				

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33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		03/01/2023	CREDIT SUISSE SECURITIES US LL		15,000,000	15,000,000	
33845*-AA-8	BLUE CROSS BLUE SHIELD MICHIGA 6.010% 12/15/39		11/30/2023	MESIROW FINANCIAL		48,299,834	48,138,503	
33938M-A@-8	FLEXENTIAL ISSUER LLC AND FLEX 7.000% 12/26/52		01/10/2023	GUGGENHEIM SECURITIES		24,689,888	25,000,000	
33938M-AJ-8	FLEXENTIAL ISSUER LLC AND FLEX 7.250% 09/25/53		10/19/2023	GUGGENHEIM SECURITIES		80,661,260	85,000,000	
34417R-AC-0	FOCUS BRANDS FUNDING LLC SERIES 2023-2 CLASS A2 144A 8.241% 10/30/53		11/10/2023	BARCLAYS BANK PLC		16,700,000	16,700,000	
34501*-AA-1	NAT FOOTBALL LEAGUE 5.390% 10/05/28		03/21/2023	BANK OF AMERICA SECURITIES LLC		15,000,000	15,000,000	
34501*-AC-7	NAT FOOTBALL LEAGUE 5.470% 10/05/33		03/21/2023	BANK OF AMERICA SECURITIES LLC		29,829,427	29,829,427	
345370-DA-5	FORD MOTOR COMPANY 3.250% 02/12/32		10/05/2023	JP MORGAN SECURITIES		11,231,250	15,000,000	78,542
345397-C6-8	FORD MOTOR CREDIT CO LLC 7.350% 03/06/30		09/05/2023	CITIGROUP GLOBAL MARKETS INC		5,090,000	5,000,000	72,071
35063@-AA-6	FOUNDRY JV HOLDCO LLC 5.720% 01/25/38		04/25/2023	TD BANK		25,000,000	25,000,000	
35063@-AB-4	FOUNDRY JV HOLDCO LLC 5.840% 01/25/39		04/25/2023	BNP PARIBAS		50,000,000	50,000,000	
35908M-AE-0	FRONTIER COMMUNICATIONS SERIES 144A 8.625% 03/15/31		10/19/2023	BARCLAYS BANK PLC		9,562,500	10,000,000	91,042
35910E-AA-2	FRONTIER ISSUER LLC 6.600% 08/20/53		08/01/2023	GOLDMAN SACHS & COMPANY		72,158,301	75,050,000	
35910E-AB-0	FRONTIER ISSUER LLC 8.300% 08/20/53		08/01/2023	GOLDMAN SACHS & COMPANY		32,262,145	33,750,000	
35910E-AC-8	FRONTIER ISSUER LLC 11.500% 08/20/53		12/04/2023	Various		18,861,432	19,350,000	10,222
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		06/30/2023	Interest Capitalization		3,136,291	3,136,291	
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		12/01/2023	Interest Capitalization		40,264	40,264	
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR 0.003% 11/10/49		02/01/2023	GOLDMAN SACHS & COMPANY		1,805,314	2,015,000	431
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		01/10/2023	Interest Capitalization		(626,124)	(626,124)	
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		01/10/2023	Interest Capitalization		(237,604)	(237,604)	
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		01/10/2023	Interest Capitalization		(116,237)	(116,237)	
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS 2.871% 12/15/54		01/31/2023	CITIGROUP GLOBAL MARKETS INC		1,233,809	1,500,000	120
36265X-AA-9	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS A 144A 7.557% 08/15/39		03/21/2023	MORGAN STANLEY & CO. INC.		6,956,250	7,000,000	10,923
36266C-AA-4	GS MORTGAGE SECURITIES TRUST 6.587% 11/15/26		01/26/2023	GOLDMAN SACHS & COMPANY		17,060,200	17,320,000	41,200
36268N-AA-8	GTCR W 2 MERGER SUB LLC SERIES 144A 7.500% 01/15/31		11/16/2023	Various		30,495,150	30,250,000	2,396
370334-CT-9	GENERAL MILLS INC 4.950% 03/29/33		03/27/2023	Various		9,611,095	9,600,000	
37045V-AH-3	GENERAL MOTORS CO 5.000% 04/01/35		11/17/2023	GOLDMAN SACHS & COMPANY		1,403,824	1,600,000	11,111
37045X-DL-7	GENERAL MOTORS FINL CO 2.700% 06/10/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,410,300	1,800,000	21,735
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32		11/17/2023	GOLDMAN SACHS & COMPANY		676,643	850,000	9,442
37185L-AM-4	GENESIS ENERGY LP FIN 8.000% 01/15/27		11/29/2023	BANK OF AMERICA		100,917	100,000	3,022
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		09/30/2023	Interest Capitalization		168,573	168,573	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		03/06/2023	Interest Capitalization		33,333	33,333	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		12/28/2023	No Broker		3,379,167	3,400,000	
37310P-AF-8	GEORGETOWN UNIVERSITY 5.115% 04/01/53		04/04/2023	BARCLAYS BANK PLC		40,300,000	40,300,000	
373334-KN-0	GEORGIA POWER CO SERIES B 3.700% 01/30/50		11/08/2023	BNP PARIBAS		3,537,400	5,000,000	51,389
373334-KR-1	GEORGIA POWER CO 5.125% 05/15/52		11/08/2023	BNP PARIBAS		13,353,750	15,000,000	373,698
375558-BG-7	GILEAD SCIENCES INC SR UNSEC 4.600% 09/01/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,789,400	3,000,000	30,667
375558-CA-9	GILEAD SCIENCES INC 5.550% 10/15/53		11/09/2023	DEUTSCHE BANK SECURITIES INCOR		9,518,800	10,000,000	90,958
378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A 6.500% 10/06/33		09/27/2023	BANK OF AMERICA		33,869,440	34,000,000	
37940X-AP-7	GLOBAL PAYMENTS INC 4.950% 08/15/27		11/17/2023	GOLDMAN SACHS & COMPANY		1,605,450	1,650,000	21,780
37940X-AQ-5	GLOBAL PAYMENTS INC 5.400% 08/15/32		11/17/2023	GOLDMAN SACHS & COMPANY		1,920,740	2,000,000	28,800
38141G-YJ-7	GOLDMAN SACHS GROUP INC 2.383% 07/21/32		11/17/2023	GOLDMAN SACHS & COMPANY		1,952,850	2,500,000	19,858
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT 4.875% 03/15/27		11/29/2023	WELLS FARGO		94,905	100,000	1,029
382550-BK-6	GOODYEAR TIRE & RUBBER 5.625% 04/30/33		11/16/2023	Various		4,666,054	5,400,000	14,531
38410J-AB-8	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS B 144A 9.346% 03/01/27		10/18/2023	CANTOR FITZGERALD & CO.		9,750,000	9,750,000	
38410J-AC-6	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS C 144A 10.746% 03/01/27		10/18/2023	CANTOR FITZGERALD & CO.		2,949,000	2,949,000	
39573#-AA-9	GREENSTATE AUTO RECEIVABLES TR 6.634% 12/15/28		11/29/2023	STIFEL NICOLAUS & CO.		88,600,000	88,600,000	
39573#-AD-3	GREENSTATE AUTO RECEIVABLES TR 9.314% 12/15/31		11/29/2023	STIFEL NICOLAUS & CO.		2,500,000	2,500,000	
416515-BE-3	HARTFORD FINL SVCS GRP 2.800% 08/19/29		11/17/2023	GOLDMAN SACHS & COMPANY		2,001,414	2,300,000	16,458
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A 3.375% 06/15/26		11/29/2023	WELLS FARGO		90,500	100,000	1,556
418751-AL-7	HAT HOLDINGS I LLC HAT SERIES 144A 8.000% 06/15/27		12/04/2023	BANK OF AMERICA		7,990,000	7,990,000	
41975*-AX-3	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/10/2023	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	
419866-K#-4	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/10/2023	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000	
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		12/13/2023	Interest Capitalization		710,069	710,069	
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		12/29/2023	Interest Capitalization		2,026,751	2,026,751	

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000000-00-0	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		01/10/2023	GUGGENHEIM SECURITIES		(8,500,000)	(8,500,000)	
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		01/10/2023	Various		31,435,491	31,435,491	
42709T-AG-7	HERCULES PRIVATE CREDIT FUND 1 7.560% 07/25/31		01/10/2023	DIRECT		7,000,000	7,000,000	
42709T-AI-X	HERCULES PRIVATE CREDIT FUND 1 7.910% 07/15/31		01/10/2023	DIRECT		10,500,000	10,500,000	
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		05/01/2023	Interest Capitalization		359,953	359,953	
427866-BJ-6	HERSHEY COMPANY 4.500% 05/04/33		05/01/2023	JP MORGAN SECURITIES		2,445,125	2,450,000	
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		02/15/2023	Interest Capitalization		12,486	12,486	
431318-AU-8	HILCORP ENERGY I HILCORP SERIES 144A 5.750% 02/01/29		11/29/2023	Various		140,219	150,000	2,699
431318-AV-6	HILCORP ENERGY I HILCORP SERIES 144A 6.000% 02/01/31		11/16/2023	BARCLAYS BANK PLC		113,775	125,000	2,271
431318-AY-0	HILCORP ENERGY I HILCORP SERIES 144A 6.000% 04/15/30		11/16/2023	THE TORONTO-DOMINION BANK		92,030	100,000	583
431318-AZ-7	HILCORP ENERGY I HILCORP SERIES 144A 6.250% 04/15/32		11/16/2023	GOLDMAN SACHS & COMPANY		112,753	125,000	760
431318-BC-7	HILCORP ENERGY I HILCORP SERIES 144A 8.375% 11/01/33		11/16/2023	RBC DAIN RAUSCHER INC.		454,365	450,000	1,256
432833-AN-1	HILTON DOMESTIC OPERATIN SERIES 144A 3.625% 02/15/32		01/30/2023	DEUTSCHE BANK SECURITIES INCOR		10,058,750	12,000,000	200,583
43324@-AD-9	HINES GLOBAL REAL ESTATE 6.370% 06/21/30		06/02/2023	JP MORGAN SECURITIES		15,000,000	15,000,000	
436440-AP-6	HOLOGIC INC SERIES 144A 3.250% 02/15/29		11/16/2023	RBC DAIN RAUSCHER INC.		43,355	50,000	429
43655*-AA-6	HOLT TEXAS LTD 6.630% 11/21/28		11/17/2023	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000	
43655*-AB-4	HOLT TEXAS LTD 6.760% 11/21/30		11/17/2023	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000	
438516-CM-6	HONEYWELL INTERNATIONAL 4.500% 01/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		780,021	825,000	18,975
44107T-AV-8	HOST HOTELS & RESORTS LP SR UNSEC 4.000% 06/15/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,254,240	1,300,000	22,533
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H 3.375% 12/15/29		11/17/2023	GOLDMAN SACHS & COMPANY		2,029,848	2,400,000	35,100
44421G-AL-7	HUDSON YARDS SERIES 2019-30HY CLASS E 144A 3.443% 06/10/37		01/18/2023	WELLS FARGO		3,600,352	4,655,000	8,459
444859-BY-7	HUMANA INC 5.950% 03/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,024,640	2,000,000	3,967
446150-BC-7	HUNTINGTON BANCSHARES 6.208% 08/21/29		08/14/2023	MORGAN STANLEY & CO. INC.		20,325,000	20,325,000	
44691#-AA-6	HUNTRESS ONE LLC 6.130% 07/31/30		09/05/2023	LARGO CAPITAL		68,545,000	68,545,000	
44852#-AA-1	HY AUX TENANT LLC 7.550% 11/22/30		10/27/2023	DIRECT		50,000,000	50,000,000	
44929@-AZ-7	ICRE REIT HLDGS 5.930% 05/10/30		04/20/2023	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000	
45005*-AG-5	INDUSTRIAL REALTY GROUP, LLC 7.750% 03/03/27		12/01/2023	GOLDMAN SACHS CAPITAL MARKETS		5,000,000	5,000,000	
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI 6.250% 05/15/26		11/29/2023	MILLENNIUM ADVISORS		95,010	100,000	278
45111@-AP-4	ICONIC ISSUER LLC 5.000% 11/30/52		01/10/2023	GUGGENHEIM SECURITIES		19,700,000	19,700,000	
45111@-AU-3	ICONIC ISSUER LLC 5.100% 11/30/52		01/10/2023	GUGGENHEIM SECURITIES		39,600,000	39,600,000	
45111@-AV-1	ICONIC ISSUER LLC 5.850% 11/30/51		01/10/2023	GUGGENHEIM SECURITIES		2,000,000	2,000,000	
45111@-AW-9	ICONIC ISSUER LLC 5.100% 11/30/51		01/10/2023	GUGGENHEIM SECURITIES		3,200,000	3,200,000	
45111@-AX-7	ICONIC ISSUER LLC 5.850% 11/30/52		01/10/2023	GUGGENHEIM SECURITIES		200,000	200,000	
45111@-AY-5	ICONIC ISSUER LLC 5.100% 11/30/52		01/10/2023	GUGGENHEIM SECURITIES		15,500,000	15,500,000	
45111@-AZ-2	ICONIC ISSUER LLC 6.000% 11/30/51		01/10/2023	GUGGENHEIM SECURITIES		11,600,000	11,600,000	
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		12/27/2023	Various		31,719,585	31,719,585	
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		01/10/2023	Interest Capitalization		(118,369)	(118,369)	
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		11/29/2023	Various		135,419	150,000	244
458140-AS-9	INTEL CORP SR UNSEC 3.700% 07/29/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,656,463	1,700,000	19,569
458140-BV-1	INTEL CORP 2.800% 08/12/41		11/09/2023	BANK OF AMERICA		6,583,100	10,000,000	70,778
45866F-AJ-3	INTERCONTINENTALEXCHANGE 3.750% 09/21/28		11/17/2023	GOLDMAN SACHS & COMPANY		1,404,270	1,500,000	9,375
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 01/17/24		06/30/2023	Interest Capitalization		2,417,094	2,417,094	
459200-KH-3	IBM CORP 1.700% 05/15/27		11/17/2023	GOLDMAN SACHS & COMPANY		2,803,154	3,150,000	893
46284V-AC-5	IRON MOUNTAIN INC CO.GUARNT 4.875% 09/15/27		11/29/2023	BANK OF AMERICA		95,444	100,000	1,029
46284V-AE-1	IRON MOUNTAIN INC SERIES 144A 5.250% 03/15/28		11/16/2023	CITIGROUP GLOBAL MARKETS INC		117,421	125,000	1,185
46284V-AF-8	IRON MOUNTAIN INC SERIES 144A 4.875% 09/15/29		11/16/2023	BARCLAYS BANK PLC		89,930	100,000	880
46284V-AN-1	IRON MOUNTAIN INC SERIES 144A 4.500% 02/15/31		11/16/2023	Academy Securities		149,098	175,000	2,078
46284V-AP-6	IRON MOUNTAIN INC SERIES 144A 7.000% 02/15/29		11/16/2023	CITIGROUP GLOBAL MARKETS INC		49,811	50,000	1,799
46285M-AA-8	IRON MOUNTAIN INFOO MGMT SERIES 144A 5.000% 07/15/32		11/16/2023	Academy Securities		341,304	400,000	278
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC 3.858% 03/15/50		11/13/2023	Various		7,068,241	8,693,000	24,321
465968-AK-1	JPMCC 2017-JP7 B SUB 4.050% 09/15/50		06/26/2023	GOLDMAN SACHS & COMPANY		2,048,629	2,495,000	7,579
465968-AL-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP7 CLASS C 3.632% 09/15/50		04/04/2023	SANTANDER SECURITIES INC.		4,258,181	6,120,000	3,088
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		08/01/2023	Interest Capitalization		9,831	9,831	
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		09/01/2023	Interest Capitalization		507,383	507,383	
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2023	Interest Capitalization		1,050	1,050	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		04/01/2023	Interest Capitalization		588	588	
466313-AK-9	JABIL INC 3.000% 01/15/31		01/10/2023	JP MORGAN SECURITIES		916,434	900,000	7,200
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		11/17/2023	GOLDMAN SACHS & COMPANY		1,985,109	2,100,000	33,238
46647T-AY-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP5 CLASS B 4.077% 03/15/50		11/07/2023	DEUTSCHE BANK SECURITIES INCOR		3,410,000	4,000,000	3,624
46648K-AY-2	JPMDB 2017-C7 AS SUB 3.713% 10/15/50		09/28/2023	BMO CAPITAL MARKETS		9,290,073	10,648,601	1,098
46648K-AZ-9	JPMDB 2017-C7 B SUB 3.985% 10/15/50		11/07/2023	DEUTSCHE BANK SECURITIES INCOR		1,338,563	1,600,000	1,417
46652J-AW-2	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS A5 2.180% 05/13/53		01/27/2023	JP MORGAN SECURITIES		2,455,781	3,000,000	5,450
46652J-BA-9	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS AS 2.536% 05/13/53		11/06/2023	UCI CAPITAL MARKETS LLC		3,517,500	5,250,000	2,589
46657L-AA-0	JG WENTWORTH XLIV LLC 6.430% 12/31/77		11/21/2023	DIRECT		100,000,000	100,000,000	
46676@-56-7	JG WENTWORTH XLIV LLC 6.720% 12/31/77		03/27/2023	DIRECT		2,455,147	2,455,147	
46676@-AA-2	JG WENTWORTH XLIV LLC 6.150% 12/31/77		03/27/2023	DIRECT		3,298,519	3,298,519	
46676@-JK-L	JG WENTWORTH XLIV LLC 6.250% 12/31/77		03/27/2023	DIRECT		5,000,115	5,000,115	
46676@-YZ-1	JG WENTWORTH XLIV LLC 6.490% 12/31/77		03/27/2023	DIRECT		3,271,510	3,271,510	
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK 14.000% 03/22/27		01/10/2023	Interest Capitalization		733,261	733,261	
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/31/25		12/31/2023	Interest Capitalization		742,256	742,256	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		12/31/2023	Interest Capitalization		326,251	326,251	
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		01/10/2023	GUGGENHEIM SECURITIES		45,176,923	46,031,709	
47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A 7.200% 12/10/37		11/29/2023	GUGGENHEIM CAPITAL MARKETS LLC		2,761,430	2,769,544	11,632
48280#-AA-4	KGK RECEIVABLES 6.970% 03/20/33		04/21/2023	Various		15,834,000	15,834,000	
48280#-AC-0	KGK DIAMONDS FINANCE LP 6.977% 03/20/33		02/22/2023	GUGGENHEIM SECURITIES		3,958,000	3,958,000	
48280#-AD-8	KGK RECEIVABLES 7.455% 03/20/33		04/21/2023	Various		2,093,000	2,093,000	
48280#-AF-3	KGK DIAMONDS FINANCE LP 7.463% 03/20/33		02/22/2023	GUGGENHEIM SECURITIES		523,000	523,000	
48280#-AG-1	KGK RECEIVABLES 8.423% 03/20/33		04/21/2023	Various		2,073,000	2,073,000	
48280#-AJ-5	KGK DIAMONDS FINANCE LP 8.430% 03/20/33		02/22/2023	GUGGENHEIM SECURITIES		519,000	519,000	
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000% 07/15/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,072,004	2,200,000	38,500
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A 5.000% 12/31/26		11/29/2023	Academy Securities		95,709	100,000	2,097
50190E-AC-8	LCM INVESTMENTS HOLDINGS SERIES 144A 8.250% 08/01/31		07/19/2023	BANK OF AMERICA		1,330,000	1,330,000	
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		06/30/2023	Interest Capitalization		2,818,195	2,818,195	
50204P-AB-9	LDG Multifamily LLC 5.350% 12/31/38		01/10/2023	WESTWOOD CAPITAL		23,082,741	23,082,741	
50204P-AB-9	LDG Multifamily LLC 5.350% 12/31/38		12/30/2023	Interest Capitalization		213,759	213,759	
50204P-AC-7	LDG Multifamily LLC 5.500% 12/31/38		01/10/2023	WESTWOOD CAPITAL		11,747,016	11,747,016	
50209L-A*-8	LMRK ISSUER CO III LLC 5.690% 06/30/33		05/02/2023	RBC CAPITAL MARKETS		41,000,000	41,000,000	
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		03/30/2023	BANK OF AMERICA SECURITIES LLC		11,809,094	11,809,094	
502431-AQ-2	L3HARRIS TECH INC 5.400% 07/31/33		11/17/2023	GOLDMAN SACHS & COMPANY		1,863,862	1,900,000	31,635
50547V-AE-6	LAC FUNDING LLC 0.000% 12/31/39		09/21/2023	WESTWOOD CAPITAL		117,419,099	117,419,099	
509915-AB-0	LAKE EOS ISSUER 2023-1 LLC 8.210% 06/15/53		10/19/2023	JEFFERIES & CO. INC.		117,061,000	117,061,000	
513075-BW-0	LAMAR MEDIA CORP SERIES WI 4.875% 01/15/29		11/16/2023	GOLDMAN SACHS & COMPANY		46,706	50,000	440
513272-AD-6	LAMB WESTON HLD SERIES 144A 4.125% 01/31/30		11/16/2023	DEUTSCHE BANK SECURITIES INCOR		109,975	125,000	1,576
513272-AE-4	LAMB WESTON HLD SERIES 144A 4.375% 01/31/32		11/16/2023	Academy Securities		301,441	350,000	4,679
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 8.771% 06/25/37		10/25/2023	Interest Capitalization		32	32	
53117*-AA-7	LIBERTY RESOURCES II,LLC 11.995% 03/26/27		03/28/2023	DIRECT		50,000,000	50,000,000	
531968-AA-3	LIGHT & WONDER INTER SERIES 144A 7.500% 09/01/31		08/09/2023	JP MORGAN SECURITIES		2,620,000	2,620,000	
532457-CG-1	ELI LILLY & CO 4.875% 02/27/53		11/09/2023	DEUTSCHE BANK SECURITIES INCOR		9,147,300	10,000,000	102,917
532716-AK-3	L BRANDS INC 6.950% 03/01/33		11/16/2023	BANK OF AMERICA		385,815	425,000	6,482
53621@-BG-0	LION INDUSTRIAL PROP-L.P. 5.390% 02/02/33		01/19/2023	WELLS FARGO SECURITIES LLC		22,000,000	22,000,000	
53621@-BL-9	LION INDUSTRIAL PROP-L.P. 6.530% 12/15/33		11/03/2023	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000	
536797-AE-3	LITHIA MOTORS INC SERIES 144A 4.625% 12/15/27		11/16/2023	ABN AMRO SECURITIES USA INC.		138,974	150,000	2,987
536797-AF-0	LITHIA MOTORS INC SERIES 144A 4.375% 01/15/31		11/16/2023	MARKETAXESS HOLDINGS INC		170,180	200,000	3,038
536797-AG-8	LITHIA MOTORS INC SERIES 144A 3.875% 06/01/29		11/16/2023	MARKETAXESS HOLDINGS INC		107,350	125,000	2,274
539830-CA-5	LOCKHEED MARTIN CORP 4.750% 02/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		1,926,120	2,000,000	25,333
548661-EQ-6	LOWE S COS INC 5.150% 07/01/33		03/29/2023	Various		9,902,700	9,900,000	
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		01/10/2023	WESTWOOD CAPITAL		18,740,314	18,740,314	
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		12/15/2023	Interest Capitalization		54,951	54,951	
55317X-A#-6	MNR ABS ISSUER I LLC 12.440% 12/15/38		10/16/2023	CANTOR FITZGERALD & CO.		25,000,000	25,000,000	
55317X-A*-0	MNR ABS ISSUER I LLC 8.120% 12/15/38		10/16/2023	CANTOR FITZGERALD & CO.		16,000,000	16,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55317X-A@-8	MNR ABS ISSUER I LLC 8.950% 12/15/38		10/16/2023	CANTOR FITZGERALD & CO.		20,000,000	20,000,000	
55318E-AA-8	RMBS MIRAVET SERIES 2023-MILE CLASS A 144A 6.755% 06/06/28		06/02/2023	GOLDMAN SACHS & COMPANY		15,150,000	15,000,000	56,289
55318E-AE-0	RMBS MIRAVET SERIES 2023-MILE CLASS B 144A 7.203% 06/06/28		06/02/2023	GOLDMAN SACHS & COMPANY		18,000,000	18,000,000	72,026
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63		05/16/2023	SMBC NIKKO SECURITIES AMERICA		14,720,996	14,721,053	
55342U-AH-7	MPT OPER PARTNERSP/FINL CO.GUARNT 5.000% 10/15/27		11/29/2023	JP MORGAN SECURITIES		80,530	100,000	639
55349Y-AA-7	MRK FUNDING LLC 7.630% 12/19/38		12/08/2023	WESTWOOD CAPITAL		39,000,000	39,000,000	
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/26		08/05/2023	Interest Capitalization		6,436,528	6,436,528	
55903V-BB-8	WARNERMEDIA HOLDINGS INC SERIES WI 4.054% 03/15/29		05/01/2023	Tax Free Exchange		15,350,000	15,350,000	79,515
55903V-BC-6	WARNERMEDIA HOLDINGS INC SERIES 4.279% 03/15/32		05/01/2023	Tax Free Exchange		20,125,000	20,125,000	110,036
55903V-BD-4	WARNERMEDIA HOLDINGS INC SERIES WI 5.050% 03/15/42		05/01/2023	Tax Free Exchange		9,100,000	9,100,000	58,720
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		11/30/2023	Interest Capitalization		861,079	861,079	
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 06/30/24		09/30/2023	Interest Capitalization		2,175,840	2,175,840	
571748-BR-2	MARSH & MCLENNAN COS INC 5.750% 11/01/32		11/17/2023	GOLDMAN SACHS & COMPANY		816,824	800,000	2,556
574599-BQ-8	MASCO CORP 2.000% 02/15/31		11/17/2023	GOLDMAN SACHS & COMPANY		1,788,687	2,300,000	12,267
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL 5.630% 06/30/34		01/18/2023	MIHUZO		100,000,000	100,000,000	
57736*-AZ-4	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/10/2023	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
57763#-AA-1	MAURY SUSTAINABLE ENERGY PART 6.460% 08/25/48		08/29/2023	DIRECT		22,303,971	22,303,971	
58013M-FC-3	MCDONALD S CORP SERIES MTN 4.450% 03/01/47		11/21/2023	MORGAN STANLEY & CO. INC.		8,375,500	10,000,000	102,597
581557-BT-1	MCKESSON CORP 4.900% 07/15/28		11/17/2023	GOLDMAN SACHS & COMPANY		1,725,518	1,750,000	37,158
585055-BT-2	MEDTRONIC INC CO.GUARNT 4.375% 03/15/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,034,582	2,200,000	17,646
58933Y-BG-9	MERCK & CO INC 2.900% 12/10/61		11/09/2023	DEUTSCHE BANK SECURITIES INCOR		11,419,500	20,000,000	246,500
58933Y-BM-6	MERCK & CO INC 5.000% 05/17/53		05/08/2023	BNP PARIBAS		8,914,111	8,950,000	
58940B-AR-7	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS A 144A 8.040% 09/20/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		27,871,819	27,875,000	
58940B-AS-5	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS B 144A 9.590% 09/20/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		1,874,997	1,875,000	
59156R-AJ-7	METLIFE INC SR UNSEC 6.375% 06/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		846,944	800,000	22,100
59156R-AM-0	METLIFE INC SR UNSEC 5.700% 06/15/35		11/17/2023	GOLDMAN SACHS & COMPANY		2,009,080	2,000,000	49,400
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS A2 144A 6.560% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		5,899,558	5,900,000	
59170D-AB-7	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS B 144A 8.010% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		4,773,630	4,775,000	
59170D-AC-5	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS C 144A 10.850% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		1,911,844	1,912,000	
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER SERIES 2022-1A CLASS A2 144A 6.350% 10/20/52		06/13/2023	DEUTSCHE BANK SECURITIES INCOR		4,201,570	4,300,000	18,962
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		06/15/2023	Interest Capitalization		7,466	7,466	
59217G-FP-9	MET LIFE GLOB FUNDING I SERIES 144A 5.150% 03/28/33		03/21/2023	JP MORGAN SECURITIES		4,269,058	4,275,000	
592688-E@-0	METTLER TOLEDO INTERNATIONAL I 5.450% 03/01/33		01/10/2023	JP MORGAN SECURITIES		27,000,000	27,000,000	
594918-CG-7	MICROSOFT CORP SERIES 144A 3.400% 09/15/26		10/27/2023	Taxable Exchange		65,504,604	68,950,000	332,109
594918-CH-5	MICROSOFT CORP SERIES 144A 3.400% 06/15/27		10/27/2023	Taxable Exchange		15,092,798	16,070,000	213,999
594918-CJ-1	MICROSOFT CORP SERIES 144A 1.350% 09/15/30		10/27/2023	Taxable Exchange		13,342,874	17,000,000	32,513
594918-CL-6	MICROSOFT CORP SERIES 144A 2.500% 09/15/50		10/27/2023	Taxable Exchange		37,781,237	63,830,000	226,065
60855R-AL-4	MOLINA HEALTHCARE INC SERIES 144A 3.875% 05/15/32		11/16/2023	MARKETAXESS HOLDINGS INC		185,900	225,000	121
60910*-AH-6	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC		5,121,472	5,121,472	
60910*-AJ-2	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC		4,924,368	4,924,368	
60910*-AK-9	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC		6,160,766	6,160,766	
60910*-AL-7	MONARCH SECURITIZATION 4.500% 01/20/34		01/10/2023	HSBC SECURITIES USA INC		12,637,367	12,637,367	
60910*-AM-5	MONARCH SECURITIZATION 8.250% 01/20/34		11/16/2023	DIRECT		2,783,014	2,783,014	
61690Y-BX-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-BNK2 CLASS AS 3.282% 11/15/49		01/31/2023	BTIG L.L.C.		4,903,797	5,400,000	4,476
61747Y-EF-8	MORGAN STANLEY 6.480% 09/16/36		11/17/2023	GOLDMAN SACHS & COMPANY		1,799,904	2,400,000	10,764
61747Y-ET-8	MORGAN STANLEY 4.679% 07/17/26		11/17/2023	GOLDMAN SACHS & COMPANY		1,957,920	2,000,000	32,233
61945W-AC-3	MOSAIC SOLAR LOANS LLC SERIES 2023-2A CLASS C 144A 8.180% 09/22/53		03/23/2023	DEUTSCHE BANK SECURITIES INCOR		2,253,421	2,500,000	
62757@-AE-3	MUSICAPITAL LLC 4.650% 01/31/52		01/10/2023	GUGGENHEIM SECURITIES		37,400,000	37,400,000	
62757@-AF-0	MUSICAPITAL LLC 5.400% 01/31/52		01/10/2023	GUGGENHEIM SECURITIES		7,297,749	7,297,749	
62979*-AN-7	NSA OP, LP 5.610% 07/05/28		04/05/2023	WELLS FARGO SECURITIES LLC		22,000,000	22,000,000	
637432-NW-1	NATIONAL RURAL UTIL COOP 1.350% 03/15/31		11/17/2023	GOLDMAN SACHS & COMPANY		2,015,793	2,700,000	6,683
63910@-AA-3	NAUTILUS COMMUNItY SOLAR 6.890% 03/31/48		09/01/2023	RBC CAPITAL MARKETS		55,000,000	55,000,000	
63938C-AL-2	NAVIENT CORP 4.875% 03/15/28		11/29/2023	JP MORGAN SECURITIES		88,780	100,000	1,029
64116#-AJ-2	NETRALITY PROP-LP 8.160% 12/19/38		10/19/2023	GOLDMAN SACHS CAPITAL MARKETS		45,000,000	45,000,000	
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		06/30/2023	Interest Capitalization		38,178	38,178	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		01/10/2023	BELLWEATHER		12,385,560	12,385,560	
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		01/10/2023	BELLWEATHER		8,767,589	8,733,451	
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		01/10/2023	WELLS FARGO SECURITIES LLC		(402,813)	(402,813)	
65249B-AA-7	NEWS CORP SERIES 144A 3.875% 05/15/29		11/16/2023	MARKETAXESS HOLDINGS INC		43,826	50,000	27
65339K-BS-8	NEXTERA ENERGY CAPITAL 5.749% 09/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,995,240	2,000,000	25,551
65339K-BZ-2	NEXTERA ENERGY CAPITAL 2.440% 01/15/32		11/17/2023	GOLDMAN SACHS & COMPANY		1,576,940	2,000,000	17,080
65342Q-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT 4.500% 09/15/27		11/29/2023	JP MORGAN SECURITIES		92,231	100,000	950
65342Q-AL-6	NEXTERA ENERGY OPERATING SERIES 144A 3.875% 10/15/26		11/16/2023	BARCLAYS BANK PLC		367,992	400,000	1,507
65342R-AE-0	NFP CORP SERIES 144A 4.875% 08/15/28		11/29/2023	Academy Securities		91,849	100,000	1,435
65342R-AG-5	NFP CORP SERIES 144A 8.500% 10/01/31		09/12/2023	BANK OF AMERICA		14,000,000	13,975,000	
655844-CU-0	NORFOLK SOUTHERN CORP 5.950% 03/15/64		11/20/2023	CITIGROUP GLOBAL MARKETS INC		10,271,263	10,300,000	
670346-AX-3	NUCOR CORP 3.950% 05/23/25		11/17/2023	GOLDMAN SACHS & COMPANY		2,729,748	2,800,000	54,686
67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES 5.500% 03/20/60		11/28/2023	DIRECT		89,444,049	89,444,049	
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES 0.000% 03/20/60		11/28/2023	DIRECT		4,707,582	4,707,582	
67117L-AB-8	OAHS ISSUER 2023-1 6.446% 05/15/50		05/02/2023	JEFFERIES & CO. INC.		10,786,500	10,786,500	
67117L-AD-4	OAHS ISSUER 2023-1 7.611% 05/15/50		05/02/2023	JEFFERIES & CO. INC.		15,169,500	15,169,500	
67181@-AG-3	OAK STREET R/E CAPITAL NET LEA 6.780% 01/11/33		01/10/2023	BANK OF AMERICA SECURITIES LLC		40,000,000	40,000,000	
680665-AJ-5	OLIN CORP SR UNSEC 5.125% 09/15/27		11/29/2023	BANK OF AMERICA		96,053	100,000	1,082
68233J-CH-5	ONCOR ELECTRIC DELIVERY SERIES WI 4.600% 06/01/52		01/13/2023	Tax Free Exchange		8,919,707	9,000,000	48,300
68233J-CR-3	ONCOR ELECTRIC DELIVERY SERIES 144A 5.650% 11/15/33		11/08/2023	SMBC NIKKO SECURITIES AMERICA		14,973,900	15,000,000	
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		11/16/2023	BANK OF AMERICA		156,980	200,000	1,444
682691-AB-6	ONEMAIN FINANCE CORP 3.500% 01/15/27		11/29/2023	JP MORGAN SECURITIES		89,405	100,000	1,322
68269J-AG-6	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2023-1A CLASS C 144A 6.380% 06/14/38		05/17/2023	BNP PARIBAS		9,999,723	10,000,000	
68295#-AA-5	METROPOLITAN SQUARE 6.750% 08/15/37		12/13/2023	MESIROW FINANCIAL		31,038,589	31,038,589	
68295*-AA-9	1298 INWOOD AVE CONTRACT-BKD P 5.970% 02/15/56		05/04/2023	LAREW		141,299,445	141,299,445	
68371Y-AP-8	OPEN TEXT CORP TERM B 01/31/30		08/14/2023	Tax Free Exchange		33,078,398	33,917,782	
68389X-AV-7	ORACLE CORP 4.300% 07/08/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,125,992	2,400,000	38,127
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A 4.125% 04/30/28		11/16/2023	MARKETAXESS HOLDINGS INC		194,202	225,000	516
68666*-AA-0	UNIVERSITY OF NEW ORLEANS 5.710% 02/25/48		02/28/2023	DIRECT		39,432,562	39,432,562	
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans 03/27/24		08/31/2023	Interest Capitalization		262,348	262,348	
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC 4.046% 10/15/57		02/15/2023	Interest Capitalization		104,774	104,774	
69073T-AU-7	OWENS BROCKWAY SERIES 144A 7.250% 05/15/31		05/12/2023	WELLS FARGO		4,385,000	4,385,000	
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A 7.875% 09/15/30		08/14/2023	BANK OF AMERICA		7,335,077	7,385,000	
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI		6,719,183	6,723,001	
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI		783,589	790,941	
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		01/10/2023	Interest Capitalization		(3,398,172)	(3,398,172)	
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		01/10/2023	STIFEL NICOLAUS & CO.		33,589,218	33,589,218	
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		01/10/2023	Various		(271,915)	(271,915)	
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC 7.055% 12/15/51		01/10/2023	STIFEL NICOLAUS & CO.		894,562	894,562	
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		01/10/2023	STIFEL NICOLAUS & CO.		14,014,808	14,014,808	
69418*-AM-3	PACE LOAN GROUP 2019-1 LLC 7.557% 12/15/51		07/27/2023	STIFEL NICOLAUS & CO.		40,000,000	40,000,000	
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		01/10/2023	STIFEL NICOLAUS & CO.		24,486,598	24,486,598	
69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53		04/27/2023	STIFEL NICOLAUS & CO.		738,116	738,116	
69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53		01/10/2023	STIFEL NICOLAUS & CO.		14,190,073	14,190,073	
69421*-AJ-5	PACE EQUITY 2020-1 7.984% 06/30/53		08/23/2023	STIFEL NICOLAUS & CO.		537,729	537,729	
69421*-AL-0	PACE EQUITY 2020-1 7.597% 06/30/53		08/23/2023	STIFEL NICOLAUS & CO.		4,676,600	4,676,600	
69436@-10-7	THE 1887 COMPANY LIMITED 11.590% 05/10/55		01/17/2023	DIRECT		6,807,898	6,807,898	
69436@-AA-5	PW 23 HLDGS LLC CLASS A NOTE 10.000% 05/10/55		01/10/2023	Various		6,434,219	6,434,219	
70522#-AB-4	PECO Pallet Holdings Inc. 5.920% 03/02/28		02/16/2023	NATIXIS		17,000,000	17,000,000	
70522#-AC-2	PECO Pallet Holdings Inc. 6.020% 03/02/30		02/16/2023	NATIXIS		12,000,000	12,000,000	
706874-AG-9	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS D 144A 5.850% 06/17/30		06/13/2023	JP MORGAN SECURITIES		530,063	550,000	
70932M-AD-9	PENNYMAC FIN SVCS INC SERIES 144A 7.875% 12/15/29		12/19/2023	GOLDMAN SACHS & COMPANY		20,254,746	20,000,000	23,091
71114#-AA-8	PEOPLES GAS SUSTEM INCORPORATE 5.420% 12/19/28		12/07/2023	JP MORGAN SECURITIES		4,000,000	4,000,000	
71114#-AB-6	PEOPLES GAS SUSTEM INCORPORATE 5.630% 12/19/33		12/14/2023	JP MORGAN SECURITIES		70,000,000	70,000,000	
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7.000% 01/15/32		10/11/2023	Various		15,127,500	15,265,000	30,139

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71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		01/10/2023	Interest Capitalization		(159,888)	(159,888)	
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		01/10/2023	Interest Capitalization		(96,260)	(96,260)	
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		01/10/2023	Interest Capitalization		(67,742)	(67,742)	
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		01/10/2023	Interest Capitalization		(14,438)	(14,438)	
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		01/10/2023	DIRECT		(5,018)	(5,002)	
71680@-CN-4	PETROS PACE FINANCE 2020-2 SUB 5.760% 09/30/54		01/10/2023	DIRECT		22,438,037	21,949,815	
71680@-CP-9	PETROS PACE FINANCE 2020-2 SUB 5.115% 09/30/54		01/10/2023	DIRECT		450,101	447,995	
71680@-CS-3	PETROS PACE FINANCE 2020-2 SUB 5.531% 09/30/54		01/10/2023	DIRECT		36,699,419	35,718,648	
71680@-CT-1	PETROS PACE FINANCE 2020-2 SUB 5.098% 09/30/54		01/10/2023	DIRECT		730,604	728,952	
71680@-CW-4	PETROS PACE FINANCE 2020-2 SUB 5.600% 09/30/54		01/10/2023	DIRECT		57,793,603	56,565,148	
71680@-CX-2	PETROS PACE FINANCE 2020-2 SUB 5.105% 12/31/52		01/10/2023	DIRECT		1,158,152	1,154,391	
71680@-DA-1	PETROS PACE FINANCE 2020-2 SUB 5.543% 09/30/54		01/10/2023	DIRECT		62,715,301	60,554,694	
71680@-DB-9	PETROS PACE FINANCE 2020-2 SUB 5.087% 09/30/54		01/10/2023	DIRECT		1,237,216	1,235,810	
718546-AK-0	PHILLIPS 66 CO.GUARNT 4.650% 11/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,208,504	2,400,000	1,860
718547-AF-9	PHILLIPS 66 CO SERIES WI 3.550% 10/01/26		05/05/2023	Tax Free Exchange		29,372,330	30,000,000	100,583
718547-AM-4	PHILLIPS 66 CO SERIES WI 4.680% 02/15/45		05/05/2023	Tax Free Exchange		4,246,814	4,300,000	44,720
718547-AP-7	PHILLIPS 66 SERIES WI 4.900% 10/01/46		05/05/2023	Tax Free Exchange		19,249,068	18,975,000	87,812
718547-AR-3	PHILLIPS 66 5.300% 06/30/33		03/28/2023	Various		15,937,126	16,000,000	243
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 13.110% 06/30/28		06/30/2023	DIRECT		119,514,113	123,500,000	
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25		10/31/2023	Interest Capitalization		104,871	104,871	
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC 12.000% 12/26/25		10/31/2023	Interest Capitalization		1,799,527	1,799,527	
737679-DB-3	POTOMAC ELECTRIC POWER 1ST MORTG 6.500% 11/15/37		11/15/2023	DEUTSCHE BANK SECURITIES INCOR		19,620,158	18,653,000	6,736
74101#-AD-1	PRESIDIO FINANCE LLC 7.806% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.		3,769,042	3,769,042	
74101#-AE-9	PRESIDIO FINANCE LLC 8.418% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.		33,271,355	33,271,355	
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A 6.250% 01/15/28		11/29/2023	BANK OF AMERICA		97,082	100,000	2,361
74166M-AF-3	PRIME SECSRVC BRW FINANC SERIES 144A 3.375% 08/31/27		11/16/2023	Academy Securities		134,816	150,000	2,180
74166N-AA-2	ADT SEC CORP SR SEC 4.875% 07/15/32		11/16/2023	Academy Securities		389,822	450,000	7,617
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO.GUARNT 3.700% 05/15/29		11/17/2023	GOLDMAN SACHS & COMPANY		911,100	1,000,000	617
743315-AW-3	PROGRESSIVE CORP 3.200% 03/26/30		11/17/2023	GOLDMAN SACHS & COMPANY		1,230,292	1,400,000	6,844
74340X-CH-2	PROLOGIS LP 5.125% 01/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		1,921,540	2,000,000	40,715
74382P-A@-6	PROVIDENCE HEALTH & SERVICES 5.450% 10/01/28		02/08/2023	RBC CAPITAL MARKETS		50,000,000	50,000,000	
744320-BL-5	PRUDENTIAL FINANCIAL INC 6.750% 03/01/53		02/22/2023	JP MORGAN SECURITIES		5,000,000	5,000,000	
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN 1.500% 03/10/26		11/17/2023	GOLDMAN SACHS & COMPANY		548,322	600,000	1,775
74624X-A*-9	PUREWEST FUNDING III LLC 8.781% 06/25/38		05/25/2023	GUGGENHEIM SECURITIES		66,484,315	66,484,315	
74983K-A*-2	RT Fin 2023 LLC 7.851% 10/11/43		09/29/2023	GUGGENHEIM SECURITIES		14,584,702	14,584,702	
74983K-A@-0	RT Fin 2023 LLC 11.710% 10/11/43		09/29/2023	GUGGENHEIM SECURITIES		14,944,362	14,944,362	
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		06/27/2023	CANTOR FITZGERALD & CO.		4,191,465	4,191,465	
75101#-AG-1	RAISA FDG-LLC 11.710% 06/15/38		06/27/2023	CANTOR FITZGERALD & CO.		13,191,101	13,191,101	
75113#-AA-0	UNITED STATES OF AMERICA 4.570% 10/15/44		01/10/2023	GANTRY		160,000,000	160,000,000	
75606D-AS-0	ANYWHERE REAL EST CO ISS SERIES 144A 7.000% 04/15/30		08/24/2023	Tax Free Exchange		14,644,000	11,715,200	
75888@-AA-5	REGED HOLDCO, INC All PIK 13.750% 12/20/26		09/30/2023	Interest Capitalization		4,102,269	4,102,269	
759351-AP-4	REINSURANCE GRP OF AMER 3.150% 06/15/30		11/17/2023	GOLDMAN SACHS & COMPANY		1,475,583	1,750,000	23,888
760759-BB-5	REPUBLIC SERVICES INC 4.875% 04/01/29		12/07/2023	Various		4,581,642	4,600,000	39,677
760759-BC-3	REPUBLIC SERVICES INC 5.000% 04/01/34		11/17/2023	GOLDMAN SACHS & COMPANY		964,160	1,000,000	6,944
760759-BH-2	REPUBLIC SERVICES INC 5.000% 12/15/33		12/07/2023	BANK OF AMERICA		9,943,200	10,000,000	
76169#-AS-2	REYES HLDGS-L.L.C. 4.880% 05/17/31		04/28/2023	BANK OF AMERICA SECURITIES LLC		12,000,000	12,000,000	
76169#-AT-0	REYES HLDGS-L.L.C. 4.910% 05/17/32		04/28/2023	BANK OF AMERICA SECURITIES LLC		27,000,000	27,000,000	
76169#-AU-7	REYES HLDGS-L.L.C. 4.950% 05/17/33		04/28/2023	BANK OF AMERICA SECURITIES LLC		21,000,000	21,000,000	
76169#-AV-5	REYES HLDGS-L.L.C. 5.050% 05/17/35		04/28/2023	BANK OF AMERICA SECURITIES LLC		12,000,000	12,000,000	
77313L-AB-9	ROCKETMTGE CO ISSUER INC SERIES 144A 4.000% 10/15/33		11/16/2023	BANK OF AMERICA		276,766	350,000	1,361
77862U-AC-2	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A1R 144A 8.481% 03/15/30		03/15/2023	Tax Free Exchange		23,250,347	23,250,000	
77862U-AD-0	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2R 144A 9.476% 03/15/30		03/15/2023	Tax Free Exchange		5,751,967	5,750,000	
78163D-A@-9	RUNWAY GROWTH FINANCE CORP. 8.540% 04/13/26		03/27/2023	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000	
78396*-AJ-7	STONEBRIAR COMMERICAL FINANCE 8.200% 01/10/26		01/10/2023	BNP PARIBAS		40,000,000	40,000,000	
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		10/25/2023	StoneX Group Inc		126,400	134,050	39

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78409V-BG-8	S&P GLOBAL INC SERIES WI 4.250% 05/01/29		02/28/2023	Tax Free Exchange		37,655,101	34,700,000	491,583
78409V-BK-9	S&P GLOBAL INC SERIES WI 2.900% 03/01/32		11/17/2023	GOLDMAN SACHS & COMPANY		2,015,112	2,400,000	15,467
78409V-BK-9	S&P GLOBAL INC SERIES WI 2.900% 03/01/32		02/28/2023	Tax Free Exchange		9,885,870	10,000,000	145,000
78410G-AG-9	SBA COMMUNICATIONS CORP SERIES WI 3.125% 02/01/29		11/16/2023	MORGAN STANLEY & CO. INC.		42,750	50,000	473
78454L-AP-5	SM ENERGY CO SR UNSEC 6.625% 01/15/27		11/29/2023	Academy Securities		99,427	100,000	2,503
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		02/14/2023	Various		45,828,225	45,828,225	
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		01/10/2023	DIRECT		18,573,286	18,573,286	
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		06/22/2023	DIRECT		6,347,933	6,347,933	
78486*-AP-4	STONEHILL PACE 2020-1 LLC 7.683% 09/15/53		06/22/2023	DIRECT		10,000,000	10,000,000	
78486*-AQ-2	STONEHILL PACE 2020-1 LLC 7.266% 09/15/53		11/20/2023	DIRECT		50,131,000	50,131,000	
78486*-AR-0	STONEHILL PACE 2020-1 LLC 7.400% 09/15/53		11/20/2023	DIRECT		35,233,000	35,233,000	
78488@-AK-1	SVF HLDG R/E INV TRUST 6.300% 01/17/28		01/10/2023	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		09/30/2023	Interest Capitalization		54,420	54,420	
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		01/10/2023	GANTRY		88,920,363	88,920,363	
80285U-AE-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2022-3 CLASS B 4.130% 08/16/27		06/16/2023	THE TORONTO-DOMINION BANK		2,876,596	2,950,000	2,031
808513-CH-6	CHARLES SCHWAB CORP 6.136% 08/24/34		11/17/2023	Various		20,491,887	20,500,000	20,019
81211K-AK-6	SEALED AIR CORP SERIES 144A 6.875% 07/15/33		11/16/2023	JEFFERIES & CO. INC.		417,112	425,000	10,145
812127-AA-6	SEALED AIR CORP SERIES 144A 6.125% 02/01/28		01/17/2023	GOLDMAN SACHS & COMPANY		6,695,000	6,695,000	
812127-AB-4	SEALED AIR SEALED AIR US SERIES 144A 7.250% 02/15/31		11/08/2023	BANK OF AMERICA		5,995,000	5,995,000	
817565-BT-0	SERVICE CORP INTL SR UNSEC 7.500% 04/01/27		11/29/2023	JP MORGAN SECURITIES		103,000	100,000	1,250
817565-CG-7	SERVICE CORP INTL 4.000% 05/15/31		11/16/2023	SUSQUEHANA FINANCIAL GROUP LL		210,300	250,000	139
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40		07/11/2023	DEUTSCHE BANK SECURITIES INCOR		1,384,377	1,384,721	
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		03/29/2023	BARCLAYS BANK PLC		2,276,915	2,277,400	
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		03/29/2023	BARCLAYS BANK PLC		4,633,497	4,634,243	
828807-CV-7	SIMON PROPERTY GROUP LP SR UNSEC 3.500% 09/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		962,370	1,000,000	7,778
828807-DW-4	SIMON PROPERTY GROUP LP 6.250% 01/15/34		11/06/2023	WELLS FARGO		19,802,800	20,000,000	
82967N-BA-5	SIRIUS XM RADIO INC CO.GUARNT 5.000% 08/01/27		11/16/2023	SUNTRUST CAPITAL MARKETS		141,495	150,000	2,271
82967N-BC-1	SIRIUS XM RADIO INC SERIES 144A 5.500% 07/01/29		11/16/2023	Various		4,541,960	5,100,000	80,040
82967N-BG-2	SIRIUS XM RADIO INC SERIES 144A 4.125% 07/01/30		11/16/2023	BARCLAYS BANK PLC		166,580	200,000	3,185
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28		11/16/2023	GOLDMAN SACHS & COMPANY		44,121	50,000	694
83088G-B#-1	SKywAY CCONCESSION CORP 6.470% 10/19/33		10/11/2023	NATIONAL AUSTRALIA BANK		18,000,000	18,000,000	
832696-AM-0	JM SMUCKER CO SERIES WI 4.250% 03/15/35		11/17/2023	GOLDMAN SACHS & COMPANY		1,504,213	1,750,000	13,635
832696-AP-3	JM SMUCKER CO SERIES WI 4.375% 03/15/45		09/26/2023	BARCLAYS BANK PLC		5,419,190	7,000,000	11,059
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		09/26/2023	BARCLAYS BANK PLC		9,561,150	15,000,000	14,896
832696-AZ-1	JM SMUCKER CO 6.500% 11/15/53		10/11/2023	BANK OF AMERICA		6,751,584	6,800,000	
83417@-AE-1	SOLAREIT ISSUER LLC 4.300% 01/15/52		01/10/2023	GUGGENHEIM SECURITIES		25,000,000	25,000,000	
83417@-AF-8	SOLAREIT ISSUER LLC 4.450% 01/15/52		08/31/2023	DIRECT		11,000,000	11,000,000	
83417@-AG-6	SOLAREIT ISSUER LLC 3.700% 01/15/52		01/10/2023	GUGGENHEIM SECURITIES		8,000,000	8,000,000	
83417@-AH-4	SOLAREIT ISSUER LLC 4.525% 01/15/52		01/10/2023	GUGGENHEIM SECURITIES		18,000,000	18,000,000	
845467-AS-8	SOUTHWESTERN ENERGY CO 5.375% 03/15/30		11/16/2023	BARCLAYS BANK PLC		47,045	50,000	485
84737P-AB-4	FINANCING FOR SPEARMINT RENEWA 13.000% 06/09/27		12/29/2023	DIRECT		62,250,000	62,250,000	
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		04/25/2023	BNP PARIBAS		6,212,414	6,899,089	755
85045*-AA-6	SPRINGFIELD CLINIC LEASE-BKD P 7.520% 12/15/48		09/18/2023	AXIOM CAPITAL		25,790,394	25,790,394	
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		06/07/2023	STIFEL NICOLAUS & CO.		20,690,949	20,690,949	
855030-AN-2	STAPLES INC SR SEC 7.500% 04/15/26		11/29/2023	U.S. BANCORP LIBRA		87,250	100,000	958
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.375% 01/15/27		11/16/2023	JEFFERIES & CO. INC.		343,046	375,000	5,697
857477-AT-0	STATE STREET CORP SR UNSEC 3.550% 08/18/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,694,490	1,750,000	16,049
857477-CG-6	STATE STREET CORP 6.123% 11/21/34		11/16/2023	CITIGROUP GLOBAL MARKETS INC		19,600,000	19,600,000	
86210*-AA-3	STONEHILL PACE HOLDINGS LLC 12.000% 09/15/34		09/22/2023	GUGGENHEIM SECURITIES		23,500,000	23,500,000	
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		05/22/2023	SMBC NIKKO SECURITIES AMERICA		14,954,065	14,956,250	
86613X-AG-0	SUMMIT ISSUER LLC SERIES 2023-1A CLASS A2 144A 5.600% 02/20/53		02/17/2023	MORGAN STANLEY & CO. INC.		3,920,299	4,000,000	
86614R-AP-2	SUMMIT MATERIALS LLC FIN SERIES 144A 7.250% 01/15/31		11/30/2023	MORGAN STANLEY & CO. INC.		5,033,581	5,010,000	
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50		08/18/2023	SMBC NIKKO SECURITIES AMERICA		14,023,533	14,643,030	
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		08/18/2023	SMBC NIKKO SECURITIES AMERICA		4,327,653	4,636,960	
86765L-AZ-0	SUNOCO LP FINANCE CORP SERIES WI 4.500% 04/30/30		11/16/2023	BANK OF AMERICA		66,491	75,000	188

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A 6.600% 01/30/59		09/14/2023	DEUTSCHE BANK SECURITIES INCOR		6,208,951	6,247,732	
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		10/01/2023	Interest Capitalization		365,981	365,981	
86944B-AL-7	SUTTER HEALTH 5.547% 08/15/53		06/02/2023	CITIGROUP GLOBAL MARKETS INC		22,345,000	22,345,000	
871829-AZ-0	SYSCO CORPORATION 3.750% 10/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,688,820	1,750,000	9,115
871829-BT-3	SYSCO CORPORATION 6.000% 01/17/34		11/09/2023	Various		39,830,780	40,000,000	
87264A-AX-3	T MOBILE USA INC SERIES WI 4.375% 04/15/40		11/09/2023	MORGAN STANLEY & CO. INC.		16,110,600	20,000,000	68,056
87264A-CW-3	T MOBILE USA INC 5.650% 01/15/53		11/21/2023	GOLDMAN SACHS & COMPANY		14,275,950	15,000,000	303,688
87264A-DC-6	T MOBILE US INC 5.750% 01/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,001,580	2,000,000	21,403
87264A-DD-4	T MOBILE US INC 6.000% 06/15/54		09/11/2023	MORGAN STANLEY & CO. INC.		4,517,308	4,525,000	
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK 12.000% 09/15/26		11/30/2023	Interest Capitalization		253,614	253,614	
87320*-AH-3	TWAIN FDG I LLC 6.690% 03/31/46		02/06/2023	DIRECT		8,009,263	8,009,263	
87320*-AJ-9	TWAIN FDG I LLC 7.310% 03/31/46		02/06/2023	DIRECT		3,191,359	3,191,359	
87328@-AD-2	TWAIN FUNDING II LLC 4.400% 10/27/51		01/10/2023	DIRECT		(394,420)	(394,420)	
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		01/10/2023	DIRECT		101,986,868	101,986,868	
87422V-AK-4	TALEN ENERGY SUPPLY LLC SERIES 144A 8.625% 06/01/30		11/16/2023	JP MORGAN SECURITIES		260,038	250,000	11,260
88033G-DB-3	TENET HEALTHCARE CORP 5.125% 11/01/27		11/29/2023	Various		238,913	250,000	755
88033G-DB-3	TENET HEALTHCARE CORP 5.125% 11/01/27		01/20/2023	Tax Free Exchange		20,000,000	20,000,000	224,931
88033G-DH-0	TENET HEALTHCARE CORP 4.625% 06/15/28		11/16/2023	Academy Securities		46,200	50,000	996
88033G-DH-0	TENET HEALTHCARE CORP 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,165,000	1,165,000	5,238
88033G-DM-9	TENET HEALTHCARE CORP 4.250% 06/01/29		11/16/2023	Academy Securities		88,627	100,000	1,995
88033G-DQ-0	TENET HEALTHCARE CORP 6.125% 06/15/30		06/15/2023	Tax Free Exchange		34,095,000	34,095,000	1,044,159
88033G-DR-8	TENET HEALTHCARE CORP 4.375% 01/15/30		11/16/2023	Academy Securities		88,149	100,000	1,519
88033G-DR-8	TENET HEALTHCARE CORP 4.375% 01/15/30		01/20/2023	Tax Free Exchange		12,000,000	12,000,000	7,292
88033G-DT-4	TENET HEALTHCARE CORP SERIES 144A 6.750% 05/15/31		11/16/2023	WELLS FARGO		196,480	200,000	188
88104L-AE-3	TERRAFORM POWER OPERATIN CO.GUARNT 5.000% 01/31/28		11/29/2023	GOLDMAN SACHS & COMPANY		95,047	100,000	1,681
88161K-AG-0	TESLA AUTO LEASE TRUST SERIES 2021-B CLASS D 144A 1.320% 09/22/25		02/14/2023	BANK OF AMERICA		4,889,883	5,250,000	5,005
88651C-AB-6	TIERPOINT ISSUER LLC SERIES 2023-2A CLASS A2 144A 6.500% 06/25/53		06/30/2023	GUGGENHEIM SECURITIES		55,185,869	59,500,000	
893647-BS-5	TRANSDIGM INC SERIES 144A 6.875% 12/15/30		08/09/2023	MORGAN STANLEY & CO. INC.		7,865,000	7,865,000	
893647-BT-3	TRANSDIGM INC SERIES 144A 7.125% 12/01/31		11/15/2023	GOLDMAN SACHS & COMPANY		3,051,938	3,075,000	
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		07/31/2023	Various		10,686,652	10,904,747	
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		06/30/2023	Interest Capitalization		255,853	255,853	
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		02/28/2023	DIRECT		3,553,130	3,634,916	
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		03/31/2023	Interest Capitalization		1,016,371	1,016,371	
896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A 7.750% 07/15/28		06/28/2023	BANK OF AMERICA		7,046,250	7,035,000	
897051-AC-2	TRONOX INC SERIES 144A 4.625% 03/15/29		11/29/2023	MORGAN STANLEY & CO. INC.		85,500	100,000	976
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		01/10/2023	GANTRY		(3,332,438)	(3,332,438)	
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/25/2023	WATERWAY CAPITAL		12,516,889	12,112,337	184,538
902691-D#-8	UGI UTILITIES-INC. 6.100% 11/30/33		11/08/2023	Truist		55,000,000	55,000,000	
902691-D@-0	UGI UTILITIES-INC. 6.020% 11/30/30		11/08/2023	Truist		5,000,000	5,000,000	
90276R-BH-0	UBSCM 2017-C4 AS SUB AFC 3.836% 10/15/50		08/22/2023	BANK OF AMERICA		10,093,711	11,375,000	27,878
90290M-AG-6	US FOODS INC SERIES 144A 6.875% 09/15/28		09/11/2023	BANK OF AMERICA		3,915,000	3,915,000	
90290M-AH-4	US FOODS INC SERIES 144A 7.250% 01/15/32		09/11/2023	BANK OF AMERICA		9,520,000	9,520,000	
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		08/15/2023	Interest Capitalization		104,532	104,532	
904764-BT-3	UNILEVER CAPITAL CORP 5.000% 12/08/33		11/17/2023	GOLDMAN SACHS & COMPANY		1,978,100	2,000,000	20,278
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		06/14/2023	MORGAN STANLEY & CO. INC.		6,356,611	6,469,833	64,406
90932L-AH-0	UNITED AIRLINES INC SERIES 144A 4.625% 04/15/29		11/16/2023	RBC DAIN RAUSCHER INC.		65,801	75,000	337
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A 3.750% 09/03/26		04/11/2023	ROBERT W. BAIRD & COMPANY INC		620,842	664,002	2,767
910637-W*-4	THE UNITED ILLUMINATING CO 6.090% 12/13/34		11/17/2023	WELLS FARGO SECURITIES LLC		60,000,000	60,000,000	
911363-AM-1	UNITED RENTALS NORTH AM 3.875% 02/15/31		11/16/2023	Academy Securities		171,648	200,000	2,045
911365-BP-8	UNITED RENTALS NORTH AM 3.750% 01/15/32		11/16/2023	Academy Securities		146,172	175,000	2,279
91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625% 07/15/35		11/17/2023	GOLDMAN SACHS & COMPANY		1,886,800	2,000,000	32,375
91740P-AF-5	USA COM PART USA COM FIN SERIES WI 6.875% 09/01/27		11/29/2023	SUNTRUST CAPITAL MARKETS		99,155	100,000	1,719
92277G-AE-7	VENTAS REALTY LP CO.GUARNT 3.500% 02/01/25		11/17/2023	GOLDMAN SACHS & COMPANY		1,935,500	2,000,000	21,389
92328M-AC-7	VENTURE GLOBAL CALCASIEU SERIES 144A 3.875% 11/01/33		11/16/2023	CITIGROUP GLOBAL MARKETS INC		434,511	550,000	1,125
92328M-AE-3	VENTURE GLOBAL CALCASIEU SERIES 144A 6.250% 01/15/30		11/16/2023	MARKETAXESS HOLDINGS INC		120,763	125,000	2,713

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92332Y-AA-9	VENTURE GLOBAL LNG INC SERIES 144A 8.125% 06/01/28		11/29/2023	U.S. BANCORP LIBRA		99,750	100,000	
92332Y-AB-7	VENTURE GLOBAL LNG INC SERIES 144A 8.375% 06/01/31		05/19/2023	JP MORGAN SECURITIES		10,000,000	10,000,000	
92332Y-AC-5	VENTURE GLOBAL LNG INC SERIES 144A 9.500% 02/01/29		11/16/2023	BANK OF AMERICA		76,680	75,000	515
92332Y-AD-3	VENTURE GLOBAL LNG INC SERIES 144A 9.875% 02/01/32		11/06/2023	JP MORGAN SECURITIES		48,877,799	48,995,000	57,604
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC 3.875% 02/08/29		11/17/2023	GOLDMAN SACHS & COMPANY		1,869,560	2,000,000	22,174
924922-AD-9	VERUS SECURITIZATION TRUST SERIES 2022-8 CLASS M1 144A 6.146% 09/25/67		06/30/2023	WELLS FARGO		7,256,100	7,638,000	5,240
92539F-AE-3	VERUS SECURITIZATION TRUST SERIES 2023-INV1 CLASS B1 144A 7.594% 02/25/68		10/05/2023	Various		14,888,180	15,850,000	39,287
92920A-A#-8	VSTRONG 2023-1 LLC 7.120% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		5,200,000	5,200,000	
92920A-A*-2	VSTRONG 2023-1 LLC 6.679% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		42,363,500	42,363,500	
92920A-A@-0	VSTRONG 2023-1 LLC 6.462% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		12,301,005	12,301,005	
92920A-B*-1	VSTRONG 2023-1 LLC 8.361% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		7,300,000	7,300,000	
92943G-AD-3	WR GRACE HOLDING LLC SERIES 144A 4.875% 06/15/27		11/29/2023	GOLDMAN SACHS & COMPANY		95,349	100,000	2,248
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		01/15/2023	Interest Capitalization		52,019	52,019	
931142-FE-8	WALMART INC 4.500% 04/15/53		04/12/2023	CITIGROUP GLOBAL MARKETS INC		4,238,228	4,250,000	
94106L-BW-8	WASTE MANAGEMENT INC 4.875% 02/15/34		11/17/2023	GOLDMAN SACHS & COMPANY		2,025,072	2,100,000	30,713
94988J-6F-9	WELLS FARGO BANK NA 5.254% 12/11/26		12/04/2023	WELLS FARGO		10,000,000	10,000,000	
95000G-BD-5	WFCM 2016-BNK1 B SUB 2.967% 08/15/49		05/24/2023	BANK OF AMERICA		981,225	1,260,000	2,596
95000U-3B-7	WELLS FARGO & COMPANY 4.897% 07/25/33		11/17/2023	GOLDMAN SACHS & COMPANY		2,552,193	2,750,000	43,393
95001M-AG-5	WFCM 2017-C38 AS SUB AFC 3.665% 07/15/50		10/19/2023	MORGAN STANLEY & CO. INC.		2,726,426	3,100,000	6,943
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.436% 03/25/52		03/03/2023	WELLS FARGO		8,073,108	10,484,556	6,009
95109#-AA-4	THE CITY OF NEW YORK (NYC) 4.000% 01/15/60		01/10/2023	LAREW		25,686,993	25,686,993	
95109#-AA-4	THE CITY OF NEW YORK (NYC) 4.000% 01/15/60		01/02/2023	Tax Free Exchange		25,600,158	25,177,731	47,558
955278-D*-4	WEST PENN POWER CO 5.290% 01/15/33		01/06/2023	MIHUZO		50,000,000	50,000,000	
96042X-AG-0	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2023-1A CLASS D 144A 6.790% 11/15/28		01/10/2023	JP MORGAN SECURITIES		4,499,984	4,500,000	
96145D-AD-7	WRKCO INC CO.GUARNT 3.375% 09/15/27		11/17/2023	GOLDMAN SACHS & COMPANY		599,586	650,000	4,022
970648-AM-3	WILLIS NORTH AMERICA INC 5.350% 05/15/33		11/17/2023	GOLDMAN SACHS & COMPANY		480,395	500,000	446
97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A 8.000% 10/15/48		10/19/2023	BANK OF AMERICA		3,923,972	3,969,697	
97360A-AA-5	WINDSOR HOLDINGS III LLC SERIES 144A 8.500% 06/15/30		06/22/2023	JP MORGAN SECURITIES		7,975,000	7,975,000	
983793-AK-6	XPO INC SERIES 144A 7.125% 02/01/32		12/07/2023	MORGAN STANLEY & CO. INC.		2,925,000	2,925,000	
98877D-AD-7	ZF NA CAPITAL SERIES 144A 6.875% 04/14/28		11/16/2023	BARCLAYS BANK PLC		150,420	150,000	1,031
98877D-AE-5	ZF NA CAPITAL SERIES 144A 7.125% 04/14/30		11/16/2023	Various		4,425,042	4,440,000	1,069
C3000@-AA-7	CRISTAL-782 PORT FINANCEMENT I 6.530% 04/04/33		03/22/2023	CITIGROUP GLOBAL MARKETS INC		60,000,000	60,000,000	
C7077#-AE-6	PG INVENTORY FINANCE LP 4.753% 10/20/31		01/10/2023	GUGGENHEIM SECURITIES		37,500,000	37,500,000	
G1001#-AC-0	Artis LoanCo 1 PLC 8.250% 06/09/26		01/10/2023	HSBC SECURITIES USA INC		35,000,000	35,000,000	
G6750*-AH-5	THE 1887 COMPANY LIMITED 6.170% 12/08/32		01/10/2023	HSBC SECURITIES USA INC		44,060,650	44,060,650	
L3551#-AM-2	FERREO INTERNATIONAL S.A. 4.960% 06/20/30		05/11/2023	BNP PARIBAS		67,000,000	67,000,000	
000000-00-0	COLORCON-INC. 2.430% 06/29/32		01/10/2023	U.S. BANK		(18,563,150)	(18,563,150)	
N2105@-AA-1	COLORCON-INC. 2.430% 06/29/32		01/10/2023	U.S. BANK		18,563,150	18,563,150	
N7334#-AW-3	WERELDHAVE N.V. 6.900% 07/26/28		07/03/2023	ABN AMRO BANK N.V.		25,000,000	25,000,000	
000000-00-0	SMAKRAFT ASSET CO SA 3.250% 05/12/34		01/10/2023	Various		(27,996,473)	(27,996,473)	
R8000*-AA-2	SMAKRAFT ASSET CO SA 3.250% 05/12/34		01/10/2023	Various		27,996,473	27,996,473	
Z00001-B0-8	REP HS ACQUISITION CORP 0.000% 08/31/30		08/31/2023	DIRECT		18,965,199	19,501,490	
Z00017-1F-2	MDC INTERMDEIATE HOLDINGS II L DDTL 02/06/30		12/18/2023	DIRECT		667,628	667,628	
Z00029-8D-5	North Haven Stallone Buyer LLC 0.000% 05/24/28		03/13/2023	DIRECT		6,039,250	6,162,500	
Z00029-8D-5	North Haven Stallone Buyer LLC 0.000% 05/24/28		12/29/2023	Interest Capitalization		729,634	729,634	
Z0003C-E3-2	HASA Acquisition LLC NA-SR-SEC 0.000% 01/04/29		01/10/2023	DIRECT		17,363,000	17,900,000	
Z0003C-E3-2	HASA Acquisition LLC NA-SR-SEC 0.000% 01/04/29		11/30/2023	Interest Capitalization		991,434	991,434	
Z00045-C3-8	PEGASUS TRANSTECH HOLDING LLC 0.000% 09/05/30		09/26/2023	DIRECT		36,375,000	37,500,000	
Z00053-E0-6	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE) 9.000% 03/03/29		05/01/2023	DIRECT		2,931,643	3,006,813	
Z00053-E0-6	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE) 9.000% 03/03/29		10/21/2023	Interest Capitalization		399,450	399,450	
Z00058-2D-0	HOMETOWN SERVICES 0.000% 01/16/28		03/31/2023	DIRECT		5,376,096	5,430,400	
Z00064-98-2	COP EXTERMINATORS ACQUISITIONS SR-UNSEC 0.000% 05/15/34		07/31/2023	DIRECT		2,983,256	3,067,614	
Z00064-98-2	COP EXTERMINATORS ACQUISITIONS SR-UNSEC 0.000% 05/15/34		09/30/2023	Interest Capitalization		21,179	21,179	
Z00065-E7-5	TURBINE ENGINE SPECIALIST INC 0.000% 03/01/29		09/12/2023	DIRECT		9,206,438	9,442,500	
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		09/15/2023	DIRECT		9,700,000	10,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		09/30/2023	Interest Capitalization		662,009	662,009	
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		09/30/2023	Interest Capitalization		55,657	55,657	
Z00074-18-9	Oliver Acquisition LLC 0.000% 01/06/29		02/28/2023	Interest Capitalization		127,181	127,181	
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC 4.250% 06/15/51		01/10/2023	Interest Capitalization		(9,452)	(9,452)	
000000-00-0	QUEBEC INC. 9.500% 03/14/28		01/10/2023	DIRECT		(684,749)		
000000-00-0	QUEBEC INC. 9.500% 03/14/28		09/30/2023	Interest Capitalization		904,866	904,866	
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125% 06/01/26	A	04/19/2023	Taxable Exchange		8,128,263	8,530,000	
13648T-AD-9	CANADIAN PACIFIC RAILWAY 4.300% 05/15/43	A	04/19/2023	Taxable Exchange		49,583,481	58,208,000	
13648T-AE-7	CANADIAN PACIFIC RAILWAY 4.950% 08/15/45	A	04/19/2023	Taxable Exchange		30,171,563	31,125,000	
29250N-BR-5	ENBRIDGE INC 5.700% 03/08/33	A	11/06/2023	MORGAN STANLEY & CO. INC.		9,583,800	10,000,000	95,000
552704-AF-5	MEG ENERGY CORP SERIES 144A 5.875% 02/01/29	A	11/16/2023	BANK OF AMERICA		47,504	50,000	889
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC 5.250% 06/01/27	A	11/29/2023	MILLENNIUM ADVISORS		89,711	100,000	
683715-AC-0	OPEN TEXT CORP SERIES 144A 3.875% 02/15/28	A	11/16/2023	GOLDMAN SACHS & COMPANY		157,334	175,000	1,790
683715-AD-8	OPEN TEXT OPEN TEXT HOLD SERIES 144A 3.875% 12/01/29	A	10/20/2023	CITIGROUP GLOBAL MARKETS INC		4,000,000	5,000,000	76,962
683720-AA-4	OPEN TEXT CORP SERIES 144A 4.125% 02/15/30	A	11/16/2023	BARCLAYS BANK PLC		129,120	150,000	1,633
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A 4.125% 12/01/31	A	11/16/2023	Various		4,152,734	5,200,000	79,498
775109-CH-2	ROGERS COMMUNICATIONS IN 3.800% 03/15/32	A	07/25/2023	Tax Free Exchange		28,834,418	29,000,000	397,944
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A 4.500% 03/15/29	A	11/16/2023	JEFFERIES & CO. INC.		44,332	50,000	406
89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN 1.200% 06/03/26	A	11/17/2023	GOLDMAN SACHS & COMPANY		1,974,148	2,200,000	12,320
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		01/10/2023	DIRECT		(1,289,011)	(1,289,011)	
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		01/10/2023	Interest Capitalization		(2,641,514)	(2,641,514)	
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 07/16/23		01/10/2023	Interest Capitalization		(106,361)	(106,361)	
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2ND AMENDED DDTL 11.250% 07/16/23		01/10/2023	Interest Capitalization		(24,469)	(24,469)	
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		01/10/2023	Interest Capitalization		(53,561)	(53,561)	
00092D-AA-8	AGL CLO LTD SERIES 2023-27A CLASS A 144A 7.142% 10/21/36	D	08/18/2023	BARCLAYS BANK PLC		15,000,000	15,000,000	
00092D-AC-4	AGL CLO LTD SERIES 2023-27A CLASS B 144A 7.912% 10/21/36	D	08/18/2023	BARCLAYS BANK PLC		18,160,000	18,160,000	
001201-C@-9	AGL ENERGY LTD 6.760% 06/08/33	D	06/06/2023	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000	
00120N-AA-2	AGL CLO LTD SERIES 2023-25A CLASS A1 144A 7.262% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MARKETS INC		3,500,000	3,500,000	
00120N-AC-8	AGL CLO LTD SERIES 2023-25A CLASS B 144A 8.012% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MARKETS INC		5,250,000	5,250,000	
001210-AA-1	AGL CLO 19 LTD SERIES 2022-19A CLASS A1 144A 7.012% 07/21/35	D	06/06/2023	BNP PARIBAS		1,766,258	1,785,000	15,840
00135T-AD-6	AIB GROUP PLC SERIES 144A 6.608% 09/13/29	D	09/21/2023	Various		24,231,450	24,250,000	11,013
00217G-AB-9	APTIV PLC APTIV CORP 3.250% 03/01/32	D	11/17/2023	GOLDMAN SACHS & COMPANY		2,002,704	2,400,000	17,333
00687Y-AA-3	ADIENT GLOBAL HOLDINGS CO.GUARNT 4.875% 08/15/26	D	11/29/2023	GOLDMAN SACHS & COMPANY		193,446	200,000	2,871
00774M-BD-6	AERCAP IRELAND CAP GLOBA 6.100% 01/15/27	D	11/17/2023	GOLDMAN SACHS & COMPANY		998,780	1,000,000	9,489
00774M-BE-4	AERCAP IRELAND CAP GLOBA 6.150% 09/30/30	D	12/11/2023	GOLDMAN SACHS & COMPANY		3,555,090	3,500,000	46,638
008511-AN-7	AGL CLO 7 LTD SERIES 2020-7A CLASS BR 144A 7.356% 07/15/34	D	07/26/2023	MITSUBISHI UFJ SECURITIES USA		982,500	1,000,000	2,221
013304-AA-8	ALBION FINANCING 1SARL SERIES 144A 6.125% 10/15/26	D	11/29/2023	Various		583,458	600,000	3,947
018820-AC-4	ALLIANZ SE SERIES 144A 6.350% 09/06/53	D	08/31/2023	Various		27,003,000	27,000,000	
020564-AE-0	ALPEK SA DE CV SERIES 144A 3.250% 02/25/31	D	03/29/2023	JP MORGAN SECURITIES		6,970,875	8,700,000	27,490
03770M-AC-7	APIDOS CLO LTD SERIES 2023-45A CLASS B 144A 7.930% 04/26/36	D	04/13/2023	BANK OF AMERICA		10,000,000	10,000,000	
046353-AZ-1	ASTRAZENECA PLC 3.000% 05/28/51	D	11/09/2023	SANTANDER SECURITIES INC.		6,544,800	10,000,000	137,500
05578D-AX-0	BPCE SA 3.375% 12/02/26	D	11/17/2023	GOLDMAN SACHS & COMPANY		794,895	850,000	13,467
05581K-AG-6	BNP PARIBAS SERIES 144A 5.894% 12/05/34	D	11/28/2023	BNP PARIBAS		7,800,000	7,800,000	
059514-AE-9	BANCO DE BOGOTA SA SR UNSEC 4.375% 08/03/27	D	12/07/2023	SUMRIDGE PARTNERS LLC		1,850,000	2,000,000	31,111
06759U-AA-1	BABSON CLO LTD SERIES 2022-2A CLASS A 144A 7.194% 07/15/35	D	10/04/2023	BARCLAYS BANK PLC		4,150,845	4,155,000	66,451
06762H-AA-5	BABSON CLO LTD SERIES 2023-1A CLASS A 144A 7.166% 04/20/36	D	10/04/2023	BNP PARIBAS		3,531,465	3,535,000	137,987
12575R-AA-8	CIFC FUNDING LTD SERIES 2023-1A CLASS A 144A 7.094% 10/15/36	D	09/14/2023	BANK OF AMERICA		20,000,000	20,000,000	
12575R-AB-6	CIFC FUNDING LTD SERIES 2023-1A CLASS B 144A 7.694% 10/15/37	D	09/14/2023	BANK OF AMERICA		30,000,000	30,000,000	
12803R-AC-8	CAIXABANK SA SERIES 144A 6.840% 09/13/34	D	09/06/2023	BARCLAYS BANK PLC		70,000,000	70,000,000	
151290-CB-7	CEMEX SAB DE CV SERIES 144A 9.125% Perpet.	D	03/09/2023	Various		10,009,625	10,000,000	
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	D	08/14/2023	GOLDMAN SACHS & COMPANY		7,000,560	7,000,000	
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	06/28/2023	BBVA SECURITIES INC.		1,322,498	1,363,400	15,935
21684A-AC-0	COOPERATIEVE RABOBANK UA CO.GUARNT 4.375% 08/04/25	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,933,340	2,000,000	26,007
21987B-BG-2	CODELCO INC SERIES 144A 5.950% 01/08/34	D	09/05/2023	BNP PARIBAS		18,803,728	18,825,000	
251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,490,531	1,900,000	27,711
251526-CT-4	DEUTSCHE BANK NY 7.079% 02/10/34	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,891,940	2,000,000	39,721
251526-CU-1	DEUTSCHE BANK NY 6.819% 11/20/29	D	11/15/2023	DEUTSCHE BANK SECURITIES INCOR		18,750,000	18,750,000	
25160P-AN-7	DEUTSCHE BANK NY 7.146% 07/13/27	D	07/06/2023	DEUTSCHE BANK SECURITIES INCOR		48,800,000	48,800,000	
279158-AS-8	ECOPETROL SA 8.875% 01/13/33	D	01/10/2023	JP MORGAN SECURITIES		6,943,090	7,000,000	
29001Y-AA-1	ELMWOOD CLO 22 LTD SERIES 2023-1A CLASS A 144A 7.195% 04/17/36	D	05/22/2023	Various		24,503,936	24,516,000	53,709
29004J-AL-7	ELMWOOD CLO 19 LTD SERIES 2022-6A CLASS AR 144A 7.103% 10/17/36	D	10/04/2023	JP MORGAN SECURITIES		8,582,800	8,600,000	3,387
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A 7.000% 07/28/30	D	07/25/2023	MORGAN STANLEY & CO. INC.		5,263,960	5,300,000	
29244C-AA-6	EMPOWER CLO LTD SERIES 2023-1A CLASS A 144A 7.478% 04/25/36	D	03/14/2023	GOLDMAN SACHS & COMPANY		25,000,000	25,000,000	

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29244C-AC-2	EMPOWER CLO LTD SERIES 2023-1A CLASS B 144A 7.978% 04/25/36	D	03/14/2023	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000	
29247B-AG-2	EMPOWER CLO LTD SERIES 2023-2A CLASS B 144A 8.144% 07/15/36	D	07/18/2023	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	
29290W-AA-5	ENERGEAN ISRAEL FINANCE SERIES 144A 8.500% 09/30/33	D	06/27/2023	MORGAN STANLEY & CO. INC.		9,675,000	9,675,000	
30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A 6.125% 04/15/32	D	11/16/2023	MARKETAXESS HOLDINGS INC		308,061	325,000	1,935
362943-AA-0	GALAXY CLO LTD SERIES 2023-32A CLASS AN 144A 7.146% 10/20/36	D	09/22/2023	BARCLAYS BANK PLC		5,000,000	5,000,000	
362943-AC-6	GALAXY CLO LTD SERIES 2023-32A CLASS B 144A 7.716% 10/20/36	D	09/22/2023	BARCLAYS BANK PLC		10,600,000	10,600,000	
36320H-AA-7	GALAXY CLO LTD SERIES 2023-31A CLASS A 144A 7.254% 04/15/36	D	02/16/2023	JP MORGAN SECURITIES		4,500,000	4,500,000	
38179M-AA-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2023-66A CLASS A 144A 7.328% 04/25/36	D	07/20/2023	BANK OF AMERICA		39,975,000	40,000,000	392,469
39541E-AA-1	GREENSAIF PIPELINES BIDC SERIES 144A 6.129% 02/23/38	D	02/09/2023	MORGAN J.P. SECURITIES INC.		6,250,000	6,250,000	
44963B-AD-0	IHO VERWALTUNGS GMBH SR SEC 6.375% 05/15/29	D	11/16/2023	STIFEL NICOLAUS & COMPANY INC		180,000	200,000	177
449691-AA-2	ILIAD HOLDING SAS SERIES 144A 6.500% 10/15/26	D	11/29/2023	Academy Securities		196,254	200,000	1,661
45674G-AB-0	INEOS QUATTRO FINANCE 2 SERIES 144A 9.625% 03/15/29	D	11/29/2023	JP MORGAN SECURITIES		208,248	200,000	909
456837-BB-8	ING GROEP NV 4.017% 03/28/28	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,879,900	2,000,000	11,828
456837-BH-5	ING GROEP NV 6.114% 09/11/34	D	11/17/2023	Various		9,792,810	9,800,000	11,888
46091X-AE-0	INVESCO CLO LTD SEREIS 2023-4A CLASS B 144A 7.995% 01/18/37	D	11/08/2023	BARCLAYS BANK PLC		6,750,000	6,750,000	
460988-AC-2	INVESCO CLO 2022 1 LTD SERIES 2022-1A CLASS B 144A 7.216% 04/20/35	D	01/06/2023	DEUTSCHE BANK SECURITIES INCOR		1,920,000	2,000,000	26,255
46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A 6.625% 06/20/33	D	06/12/2023	Various		13,592,450	13,600,000	
46115H-CD-7	INTESA SANPAOLO SPA SERIES 144A 7.200% 11/28/33	D	11/20/2023	JP MORGAN SECURITIES		26,623,617	26,650,000	
46115H-CF-2	INTESA SANPAOLO SPA SERIES 144A 7.800% 11/28/53	D	11/20/2023	JP MORGAN SECURITIES		49,885,000	50,000,000	
46128M-AS-0	INVERSIONES CMPC SA SERIES 144A 6.125% 06/23/33	D	06/26/2023	Various		10,581,305	10,510,000	5,478
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	D	11/16/2023	Various		10,634,535	12,045,000	75,810
481950-AA-1	KKR FINANCIAL CLO LTD SERIES 44A CLASS A1 144A 7.266% 01/20/36	D	11/22/2023	CITIGROUP GLOBAL MARKETS INC		17,500,000	17,500,000	
48255V-AA-0	KKR FINANCIAL CLO LTD SERIES 2023-46A CLASS A1A 144A 7.266% 04/20/35	D	05/23/2023	MORGAN STANLEY & CO. INC.		9,945,000	10,000,000	119,167
530371-AA-1	LIBERTY COSTA RICA SR SF SERIES 144A 10.875% 01/15/31	D	01/11/2023	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
55817H-AN-9	MADISON PARK FUNDING LTD SERIES 2022-62A CLASS AR 144A 7.253% 07/17/36	D	10/11/2023	SG AMERICAS SECURITIES LLC		4,999,500	5,000,000	87,486
55952A-AA-7	MAGNETITE CLO LTD SERIES 2023-37A CLASS A 144A 7.066% 10/20/36	D	08/31/2023	NOMURA SECURITIES INTL INC.		20,000,000	20,000,000	
55952A-AC-3	MAGNETITE CLO LTD SERIES 2023-37A CLASS B 144A 7.716% 10/20/36	D	08/31/2023	NOMURA SECURITIES INTL INC.		26,200,000	26,200,000	
55953Y-AA-4	MAGNETITE CLO LTD SERIES 2022-33A CLASS A 144A 6.916% 07/20/35	D	01/10/2023	BANK OF AMERICA				
55954T-AS-5	MAGNETITE CLO LTD SERIES 2022-35A CLASS BR 144A 7.778% 10/25/36	D	10/10/2023	MORGAN STANLEY & CO. INC.		12,000,000	12,000,000	
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	12/18/2023	BCP SECURITIES LLC		1,385,766	1,572,500	13,841
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC 5.125% 01/15/28	D	12/06/2023	JP MORGAN SECURITIES		3,189,375	3,600,000	49,456
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC 6.250% 03/25/29	D	12/07/2023	BANK OF AMERICA		830,250	900,000	11,875
603051-AA-1	MINERAL RESOURCES LTD SERIES 144A 8.125% 05/01/27	D	11/16/2023	BANK OF AMERICA		372,949	375,000	1,608
603051-AC-7	MINERAL RESOURCES LTD SERIES 144A 8.000% 11/01/27	D	11/29/2023	Various		249,695	250,000	1,300
603051-AD-5	MINERAL RESOURCES LTD SERIES 144A 8.500% 05/01/30	D	11/16/2023	JP MORGAN SECURITIES		98,959	100,000	449
603051-AE-3	MINERAL RESOURCES LTD SERIES 144A 9.250% 10/01/28	D	11/16/2023	Various		13,306,770	13,305,000	906
639057-AF-5	NATWEST GROUP PLC 5.516% 09/30/28	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,367,338	1,400,000	10,940
64135L-AA-5	NEUBERGER BERMAN CLO LTD SERIES 2023-53A CLASS E 144A 13.024% 10/24/32	D	10/20/2023	BANK OF AMERICA		1,000,000	1,000,000	
67117E-AA-6	OI SA SERIES 144A 14.000% 09/07/24	D	06/07/2023	CREDIT SUISSE SECURITIES US LL		677,392	704,074	
69377F-AB-2	FREEPORT INDONESIA PT SERIES 144A 5.315% 04/14/32	D	08/30/2023	Various		2,803,313	3,000,000	60,347
69690A-AA-5	PALMER SQUARE CLO LTD SERIES 2022-3A CLASS A1 144A 7.216% 07/20/35	D	06/12/2023	MORGAN STANLEY & CO. INC.		1,499,250	1,500,000	15,694
69702T-AA-0	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS A 144A 7.316% 01/20/36	D	01/19/2023	BANK OF AMERICA		17,500,000	17,500,000	
69702T-AC-6	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS B 144A 8.016% 01/20/36	D	01/19/2023	BANK OF AMERICA		9,000,000	9,000,000	
69702U-AA-7	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS E 144A 13.496% 01/20/36	D	01/19/2023	BANK OF AMERICA		1,485,000	1,500,000	
716973-AG-7	PFIZER INVESTMENT ENTER 5.300% 05/19/53	D	11/07/2023	Various		31,942,314	33,850,000	625,694
716973-AH-5	PFIZER INVESTMENT ENTER 5.340% 05/19/63	D	06/06/2023	MORGAN STANLEY & CO. INC.		20,000,200	20,000,000	56,367
73730E-AE-3	POSCO SERIES 144A 5.875% 01/17/33	D	01/09/2023	HSBC SECURITIES USA INC		1,779,282	1,800,000	
744330-AA-9	PRUDENTIAL FUNDING ASIA 3.125% 04/14/30	D	03/03/2023	Tax Free Exchange		44,765,302	42,448,000	512,176
74923V-AA-8	RAD CLO LTD SERIES 2023-22A CLASS A1 144A 7.169% 01/20/37	D	10/27/2023	CITIGROUP GLOBAL MARKETS INC		8,000,000	8,000,000	
75888E-AA-6	REGATTA XIX FUNDING LTD SERIES 2022-1A CLASS A1 144A 6.736% 04/20/35	D	03/15/2023	MORGAN STANLEY & CO. INC.		9,735,000	10,000,000	92,696
75888T-AE-5	REGATTA XVI FUNDING LTD SERIES 2019-2A CLASS B 144A 7.705% 01/15/33	D	07/27/2023	MITSUBISHI UFJ SECURITIES USA		14,887,500	15,000,000	44,447
78009P-EH-0	ROYAL BK SCOTLND GRP PLC 5.076% 01/27/30	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,415,970	1,500,000	24,111
80627D-AC-0	IHO VERWALTUNGS GMBH SR SEC 4.750% 09/15/26	D	11/29/2023	GOLDMAN SACHS & COMPANY		377,850	400,000	554
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A 4.000% 04/15/29	D	11/16/2023	CITIGROUP GLOBAL MARKETS INC		175,636	200,000	778
83011L-AC-0	SIXTH STREET CLO LTD SERIES 2023-22A CLASS B 144A 7.912% 04/22/36	D	02/03/2023	JP MORGAN SECURITIES		12,300,000	12,300,000	
833636-AN-3	SOCIEDAD QUIMICA Y MINER SERIES 144A 6.500% 11/07/33	D	12/06/2023	Various		20,171,522	20,200,000	20,042
83368R-BS-0	SOCIETE GENERALE SERIES 144A 6.691% 01/10/34	D	11/21/2023	RBC DAIN RAUSCHER INC.		9,948,100	10,000,000	249,054
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	06/06/2023	BARCLAYS BANK PLC		189,420	219,617	574
86562M-CY-4	SUMITOMO MITSUI FINL GRP 6.184% 07/13/43	D	07/06/2023	CITIGROUP GLOBAL MARKETS INC		24,400,000	24,400,000	
87020P-AX-5	SWEDBANK AB SERIES 144A 6.136% 09/12/26	D	09/05/2023	BARCLAYS BANK PLC		25,000,000	25,000,000	
872373-AA-3	TCW GEM LTD SERIES 2023-1A CLASS A1N 144A 7.460% 04/28/36	D	01/24/2023	JEFFERIES & CO. INC.		20,500,000	20,500,000	
872373-AG-0	TCW GEM LTD SERIES 2023-1A CLASS B1 144A 8.190% 04/28/36	D	01/24/2023	JEFFERIES & CO. INC.		14,500,000	14,500,000	
87250C-AN-7	TICP CLO LTD SERIES 2019-14A CLASS A2R 144A 7.328% 10/20/32	D	03/23/2023	ROBERT W. BAIRD & COMPANY INC		1,473,351	1,520,000	17,995
87251P-AA-5	TCW GEM LTD SERIES 2023-2A CLASS A1 144A 7.266% 10/20/36	D	08/14/2023	JEFFERIES & CO. INC.		13,000,000	13,000,000	
87251P-AE-7	TCW GEM LTD SERIES 2023-2A CLASS B 144A 8.066% 10/20/36	D	08/14/2023	JEFFERIES & CO. INC.		13,000,000	13,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	02/06/2023	JEFFERIES & CO. INC.		3,679,900	5,000,000	12,788
88167A-AR-2	TEVA PHARMACEUTICALS NE 8.125% 09/15/31	D	03/02/2023	Various		8,345,619	8,330,000	
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS A 144A 7.212% 04/20/36	D	04/28/2023	RBC DAIN RAUSCHER INC.		19,992,500	20,000,000	19,313
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS B 144A 7.716% 04/20/36	D	05/11/2023	Various		11,072,250	11,075,000	1,682
892938-AA-9	TRANE TECH FIN LTD 5.250% 03/03/33	D	02/16/2023	JP MORGAN SECURITIES		4,369,269	4,375,000	
89378T-AD-5	TRANSNET SOC LTD SERIES 144A 8.250% 02/06/28	D	01/30/2023	JP MORGAN SECURITIES		13,000,000	13,000,000	
89641U-AC-5	TRINITY ACQUISITION PLC 4.400% 03/15/26	D	11/17/2023	GOLDMAN SACHS & COMPANY		967,980	1,000,000	8,067
902613-AX-6	UBS GROUP AG 3.750% 03/26/25	D	11/17/2023	GOLDMAN SACHS & COMPANY		1,937,200	2,000,000	11,458
902613-AX-6	UBS GROUP AG 3.750% 03/26/25	D	06/12/2023	Tax Free Exchange		14,068,134	14,075,000	111,427
902674-A2-6	UBS AG LONDON SERIES WI 4.500% 06/26/48	D	10/12/2023	Tax Free Exchange		5,703,026	5,725,000	78,719
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A 4.875% 07/15/31	D	11/29/2023	Various		335,668	400,000	7,069
913318-AE-1	UNITY PEACE PARK CLO LTD SERIES 2022-1A CLASS B 144A 7.416% 04/20/35	D	03/23/2023	NOMURA SECURITIES INTL INC.		972,000	1,000,000	12,172
92769X-AP-0	VIRGIN MEDIA SECURED FIN SR SEC 5.500% 05/15/29	D	11/29/2023	Various		373,380	400,000	642
92769X-AR-6	VIRGIN MEDIA SECURED FIN SERIES 144A 4.500% 08/15/30	D	11/16/2023	Various		8,419,980	10,200,000	86,375
92857W-BY-5	VODAFONE GROUP PLC 5.625% 02/10/53	D	02/07/2023	BANK OF AMERICA		1,394,162	1,400,000	
92858R-AA-8	VMED O2 UK FINANCING I SERIES 144A 4.250% 01/31/31	D	11/16/2023	Academy Securities		164,798	200,000	2,951
92858R-AB-6	VMED O2 UK FINAN SERIES 144A 4.750% 07/15/31	D	11/16/2023	BANK OF AMERICA		335,960	400,000	6,597
B1401#-AN-7	BRUSSELS AIRPORT CO NV/SA 4.320% 02/28/30	B	02/09/2023	BNP PARIBAS		75,334,000	75,334,000	
B9550@-AF-8	UMICORE SA/NV 6.260% 01/18/28	D	01/10/2023	MITSUBISHI UFJ SECURITIES USA		40,000,000	40,000,000	
C7077@-AA-6	PG RECEIVABLES FINANCE LP 6.868% 05/20/30	D	09/12/2023	GUGGENHEIM SECURITIES		11,900,000	11,900,000	
C7077@-AC-2	PG RECEIVABLES FINANCE LP 7.353% 05/20/30	D	09/12/2023	GUGGENHEIM SECURITIES		2,350,000	2,350,000	
G2705#-AA-1	DELOITTE UK 6.170% 11/14/33	B	10/24/2023	BARCLAYS CAPITAL INC		60,892,500	60,892,500	
G3663#-AK-7	FORTH PORTS FINANCE PLC 5.610% 08/22/33	B	02/22/2023	NATWEST BANK NA		19,305,600	19,305,600	
G5001@-AA-7	ISAVIA OHF 4.910% 08/21/30	B	06/15/2023	DNB BANK		81,836,250	81,836,250	
G6516#-AC-7	JOHN SWIRE & SONS LIMITED 6.620% 11/14/33	D	10/31/2023	WELLS FARGO SECURITIES LLC		56,000,000	56,000,000	
G6596#-AF-3	NORTH WEST ELECTRICITY NETWORK 6.580% 11/17/33	B	08/17/2023	DIRECT		82,920,500	82,920,500	
G6954#-AF-9	Peabody Trust 2022 5.760% 01/25/33	B	01/26/2023	DIRECT		61,777,500	61,777,500	
G6970*-BA-3	PEEL PORTS GROUP LTD 6.340% 12/12/35	B	10/12/2023	LLOYDS		4,885,800	4,885,800	
L8954#-AA-0	TACHE SECURITIES SARL 7.400% 05/22/30	D	01/10/2023	DUMMY BROKER		55,000,000	55,000,000	
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SR UNSEC 6.375% 05/31/38	D	01/11/2023	HSBC SECURITIES USA INC		2,986,000	3,000,000	22,313
N4281@-CK-9	KONINKLIJKE VOPAK N.V. 5.120% 06/19/28	D	04/05/2023	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000	
N4281@-CL-7	KONINKLIJKE VOPAK N.V. 5.160% 06/19/29	D	04/05/2023	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
N7002#-AB-0	PERFETTI VAN MELLE GROUP B.V. 5.980% 10/26/30	D	09/27/2023	CITIGROUP GLOBAL MARKETS INC		13,000,000	13,000,000	
N7002#-AC-8	PERFETTI VAN MELLE GROUP B.V. 6.010% 10/26/33	D	09/27/2023	CITIGROUP GLOBAL MARKETS INC		13,000,000	13,000,000	
N8438J-AB-4	SUZANO INTL FINANCE BV 5.500% 01/17/27	D	09/05/2023	Tax Free Exchange		8,051,043	8,100,000	59,400
X8000*-AB-3	SATO OYJ 5.960% 12/15/27	B	01/10/2023	CIBC WORLD MARKETS		52,607,500	52,607,500	
Z00075-28-5	DICP EUROPE DICP EUROPE 3.25 07/31/2028 3.250% 07/31/28	B	01/10/2023	Commercial Real Estate Service		(848,068)	(848,068)	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,139,317,033	11,339,820,050	14,493,925
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		03/06/2023	No Broker		753,986	761,602	
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		09/29/2023	Interest Capitalization		868,016	868,016	
000000-00-0	EXTERRO INC Revolver 06/01/24		03/13/2023	No Broker		456,790	462,963	
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		11/22/2023	Interest Capitalization		124,804	124,804	
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		06/22/2023	No Broker		2,495,708	2,516,304	
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		06/30/2023	No Broker				
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		05/05/2023	No Broker				
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC REVOLVER 08/26/24		05/26/2023	No Broker		2,225,313	2,237,500	
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		12/01/2023	Interest Capitalization		40,451	40,451	
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		02/28/2023	DIRECT		3,611,507	3,685,211	
000000-00-0	VPET USA LLC Revolver 12/31/24		08/25/2023	No Broker		1,021,275	1,022,439	
000000-00-0	NONNI'S FOODS-LLC REVOLVER 03/01/25		11/15/2023	No Broker		30,000	30,000	
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		08/29/2023	Interest Capitalization		60,928	60,928	
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 04/21/25		11/06/2023	Interest Capitalization		1,101,908	1,101,908	
000000-00-0	W2O HOLDINGS INC 2023 INCREMENTAL TERM LOAN 06/12/25		03/01/2023	DIRECT		5,531,135	5,644,016	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		06/13/2023	No Broker		1,038,320	1,041,366	
000000-00-0	KSLB HLDGS LLC Revolver 07/30/25		12/27/2023	No Broker		1,147,767	1,147,767	
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		10/25/2023	No Broker		1,146,764	1,158,094	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO 7 TL 08/27/25		08/31/2023	Tax Free Exchange		5,067,685	5,114,005	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO8 DDTL 08/27/25		08/31/2023	Tax Free Exchange		2,112,351	2,117,409	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO6 DDTL 08/27/25		08/31/2023	Tax Free Exchange		14,251,668	14,318,587	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO4 DDTL 08/27/25		08/31/2023	Tax Free Exchange		5,502,064	5,559,351	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		08/03/2023	DIRECT		2,872,500	2,872,500	
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		11/03/2023	No Broker		7,730,101	7,731,653	
000000-00-0	AIM ACQUISITION LLC Revolver 12/02/25		11/14/2023	No Broker		228,571	228,571	
000000-00-0	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN 12/17/25		11/02/2023	DIRECT		8,155,808	8,280,008	
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		05/30/2023	No Broker		6,095,036	6,156,602	
000000-00-0	SUMMIT BUYER LLC INCREMENTAL DDTL TRANCHE A-4 01/14/26		11/01/2023	No Broker		3,067,105	3,105,930	
000000-00-0	XIFIN INC Initial Revolver 02/06/26		12/27/2023	No Broker		9,564,390	9,616,000	
000000-00-0	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		01/30/2023	DIRECT		10,238,550	10,447,500	
000000-00-0	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		02/13/2023	DIRECT		730,706	785,509	
000000-00-0	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		05/08/2023	DIRECT		362,679	362,679	
000000-00-0	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN 02/13/26		08/15/2023	DIRECT		1,026,396	1,026,396	
000000-00-0	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		05/09/2023	Interest Capitalization		27,201	27,201	
000000-00-0	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		02/13/2023	Tax Free Exchange		1,047,346	1,047,346	
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/31/2023	No Broker		1,191,877	1,197,802	
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		05/03/2023	No Broker		19,991,855	20,058,119	
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		10/31/2023	Interest Capitalization		2,391	2,391	
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		10/31/2023	Interest Capitalization		14,636	14,636	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/10/2023	Interest Capitalization		(150,917)	(150,917)	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/10/2023	Tax Free Exchange		148,997	149,369	
000000-00-0	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		05/31/2023	DIRECT		2,741,592	2,741,592	
000000-00-0	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		09/29/2023	Interest Capitalization		142,873	142,873	
000000-00-0	ARGANO LLC Revolver 06/10/26		03/16/2023	No Broker		1,782,000	1,800,000	
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		01/10/2023	Interest Capitalization		42,659	42,659	
000000-00-0	ITS BUYER INC Revolver 06/14/26		04/03/2023	No Broker		1,498,881	1,500,000	
000000-00-0	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN 07/08/26		12/13/2023	No Broker		1,033,778	1,033,778	
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		02/21/2023	DIRECT		1,828,313	1,865,625	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL 08/27/26		08/31/2023	Tax Free Exchange		33,516,700	33,747,291	
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		10/30/2023	No Broker		971,217	972,838	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		03/31/2023	Tax Free Exchange		7,323,915	7,376,538	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		06/28/2023	No Broker		4,093,634	4,115,183	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		04/13/2023	No Broker		34,556	35,137	
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		12/29/2023	No Broker		273,320	273,408	
000000-00-0	W2O HOLDINGS INC Term Loan 10/21/26		03/06/2023	Tax Free Exchange		8,949,754	8,949,754	
000000-00-0	PROSCI INC REVOLVER 10/21/26		12/14/2023	No Broker		2,422,875	2,437,500	
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		03/31/2023	Tax Free Exchange		7,443,260	8,939,398	
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/31/2023	No Broker				
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		07/05/2023	No Broker		268,762	274,247	
000000-00-0	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26		06/30/2023	DIRECT		2,607,883	2,647,597	
000000-00-0	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL 11/02/26		11/17/2023	No Broker		242,540	242,540	
000000-00-0	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN 11/30/26		09/20/2023	DIRECT		3,031,948	3,093,825	
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		11/27/2023	No Broker		5,681,803	5,684,587	
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		01/26/2023	No Broker		604,887	610,997	
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		08/31/2023	No Broker		732,691	740,092	
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		09/19/2023	DIRECT		3,489,090	3,533,256	
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		09/27/2023	No Broker		2,917,625	2,941,364	
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		10/30/2023	No Broker				
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		01/09/2023	DIRECT		4,851,056	4,950,057	
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		12/05/2023	No Broker		6,625,969	6,690,211	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		09/19/2023	DIRECT		3,891,800	3,923,571	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		03/22/2023	Tax Free Exchange		1,621,464	1,629,612	
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		11/22/2023	No Broker		1,839,073	1,846,487	
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		01/24/2023	DIRECT		16,667,550	18,519,500	
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		03/30/2023	Interest Capitalization		4,022,163	4,022,163	
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		11/01/2023	Tax Free Exchange		17,298,432	17,298,432	
000000-00-0	THAYER POWER & COMMUNICATION L 2022 DDTL 03/26/27		12/01/2023	No Broker		538,904	541,612	

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000000-00-0	VENSURE EMPLOYER SERVICES INC 2023 DELAYED DRAW TERM B LOAN 03/26/27		12/15/2023	No Broker		1,551,002	1,551,002	
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		12/08/2023	DIRECT		1,939,107	1,958,694	
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		12/29/2023	No Broker		625,817	631,579	
000000-00-0	AFC-DELL HOLDING CORP TERM LOAN 04/09/27		12/12/2023	DIRECT		1,679,945	1,696,914	
000000-00-0	REVALIZE INC REVOLVER 04/15/27		12/22/2023	No Broker		212,750	212,750	
000000-00-0	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN 04/16/27		08/18/2023	DIRECT		1,546,998	1,578,570	
000000-00-0	MBS HOLDINGS INC 2023 SECOND INCREMENTAL TL 04/16/27		11/20/2023	DIRECT		2,156,922	2,195,341	
000000-00-0	MBS HOLDINGS INC INITIAL REVOLVER 04/16/27		12/27/2023	No Broker		4,958,000	5,000,000	
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		02/27/2023	No Broker		647,708	654,251	
000000-00-0	WATERMILL EXPRESS LLC Revolver 04/20/27		12/26/2023	No Broker		1,484,916	1,496,000	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		03/23/2023	No Broker		658,047	662,247	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL A 05/24/27		12/26/2023	No Broker		1,769,075	1,771,290	
000000-00-0	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN 05/28/27		06/30/2023	DIRECT		3,841,894	3,900,400	
000000-00-0	QUORUM HEALTH RESOURCES LLC Revolver 05/28/27		03/30/2023	No Broker		1,336,500	1,350,000	
000000-00-0	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L 05/28/27		07/06/2023	No Broker		3,841,894	3,900,400	
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		01/04/2023	No Broker		2,448,045	2,448,045	
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		01/10/2023	Tax Free Exchange		1,897,462	1,923,257	
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		12/15/2023	No Broker		1,741,239	1,767,755	
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		06/30/2023	No Broker		135,328	136,695	
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		08/30/2023	No Broker		532,370	535,938	
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		10/16/2023	No Broker		1,383,662	1,397,638	
000000-00-0	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		10/16/2023	No Broker		29,774	30,227	
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		11/01/2023	No Broker		163,057	164,063	
000000-00-0	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		12/11/2023	No Broker		66,018	67,023	
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		12/15/2023	No Broker		248,709	250,000	
000000-00-0	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		12/29/2023	No Broker		1,837,394	1,865,375	
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		11/30/2023	No Broker		4,470,877	4,500,144	
000000-00-0	CVI PARENT INC Revolver 08/12/27		12/28/2023	No Broker		2,058,914	2,070,950	
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		03/16/2023	No Broker		6,750	6,772	
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC DELAYED DRAW TERM 08/13/27		12/04/2023	No Broker		27,709,443	27,848,686	
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		09/29/2023	No Broker		5,880,000	5,880,000	
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		09/19/2023	DIRECT		2,305,749	2,329,039	
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		10/19/2023	Interest Capitalization		387,091	387,091	
000000-00-0	ACP TARA HOLDINGS INC REVOLVER 09/10/27		10/20/2023	No Broker		2,964,603	2,979,500	
000000-00-0	BOARDWALK BUYER LLC REVOLVER 09/28/27		09/27/2023	No Broker		2,970,000	3,000,000	
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		09/25/2023	No Broker		3,505,751	3,541,162	
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		06/16/2023	No Broker		2,647,288	2,674,028	
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		09/22/2023	No Broker		1,649,539	1,674,659	
000000-00-0	BRIGHTSIGN LLC REVOLVER 10/14/27		03/17/2023	No Broker		5,940,000	6,000,000	
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		03/28/2023	No Broker		519,690	524,933	
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		03/28/2023	No Broker		3,730,219	3,767,898	
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		10/06/2023	No Broker		1,048,309	1,051,817	
000000-00-0	CP TURF PARENT LLC THIRD AMENDMENT TERM LOAN 10/25/27		12/05/2023	DIRECT		4,917,810	4,967,485	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		07/31/2023	No Broker				
000000-00-0	BCM ONE INC Revolver 11/17/27		06/29/2023	No Broker		335,526	335,526	
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		06/30/2023	No Broker		153,336	153,336	
000000-00-0	BCM ONE INC Revolver 11/17/27		09/28/2023	No Broker		201,316	201,316	
000000-00-0	NFM & J LLC AMENDMENT NO 2 TERM LOAN 11/30/27		11/10/2023	DIRECT		5,686,465	5,743,904	
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		05/26/2023	No Broker		1,483,417	1,498,401	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		09/28/2023	No Broker		1,677,465	1,690,141	
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		11/10/2023	No Broker		1,620,201	1,620,201	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		12/28/2023	No Broker		3,564,613	3,591,549	
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		10/12/2023	No Broker		2,484,873	2,500,000	
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		05/30/2023	No Broker		2,992,776	3,023,006	
000000-00-0	RESA HOLDINGS COMPANY Revolver 12/15/27		09/29/2023	No Broker		1,431,613	1,440,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		12/15/2023	No Broker		248,354	248,354	
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		01/10/2023	Tax Free Exchange		1,173,685	1,179,583	
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		06/27/2023	No Broker		1,213,735	1,225,000	
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		03/31/2023	No Broker		307,055	310,156	
000000-00-0	ITI INTERMODAL INC Revolver 12/21/27		12/28/2023	No Broker		158,523	160,000	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		03/13/2023	No Broker		17,763	18,125	
000000-00-0	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		12/18/2023	No Broker		5,103,119	5,173,304	
000000-00-0	ECKHART BIDCO LLC REVOLVER 01/10/28		09/29/2023	No Broker		2,077,688	2,100,000	
000000-00-0	NMP HOLDINGS LLC REVOLVER 01/28/28		08/04/2023	No Broker		990,000	1,000,000	
000000-00-0	SPENDMEND HOLDINGS LLC Revolving Credit 03/01/28		03/08/2023	No Broker		1,100,000	1,111,111	
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		05/18/2023	No Broker		129,253	130,559	
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		03/31/2023	No Broker		3,945,761	3,976,716	
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		05/05/2023	No Broker		3,655,087	3,692,007	
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		09/29/2023	No Broker		620,682	625,551	
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		11/09/2023	No Broker		1,884,767	1,884,767	
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		12/27/2023	No Broker		1,088,248	1,092,500	
000000-00-0	JS HOLD KELSO WATCHTOWER SEVENTH AMENDMENT TERM LOAN 03/09/28		10/18/2023	DIRECT		1,538,226	1,553,763	
000000-00-0	ANTERIAD Term Loan B 03/31/28		03/31/2023	DIRECT		3,104,761	3,168,123	
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		12/22/2023	No Broker		1,647,229	1,650,000	
000000-00-0	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		12/22/2023	No Broker		5,839,085	5,889,815	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		08/02/2023	Interest Capitalization		1,549,002	1,549,002	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan 04/14/28		01/17/2023	No Broker		1,540,192	1,553,788	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Revolver 04/14/28		01/17/2023	No Broker		247,813	250,000	
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		09/29/2023	No Broker		1,551,972	1,567,649	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Revolver 04/14/28		11/17/2023	No Broker		450,569	454,546	
000000-00-0	CODING SOLUTIONS ACQUISITION AMENDMENT NO1 TERM LOAN 05/11/28		09/29/2023	DIRECT		3,053,500	3,100,000	
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		03/22/2023	No Broker		226,597	228,333	
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		09/29/2023	No Broker		2,520,690	2,520,690	
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		12/08/2023	No Broker		510,331	513,750	
000000-00-0	OUTPUT SERVICES GROUP INC FIRST OUT TERM LOAN 05/30/28		11/30/2023	DIRECT		785,000	785,000	
000000-00-0	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT TERM LOAN 06/01/28		11/01/2023	DIRECT		4,963,681	5,026,513	
000000-00-0	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T 06/01/28		12/04/2023	No Broker		8,459,087	8,469,674	
000000-00-0	RFI BUYER SECOND AMENDMENT TERM LOAN 08/05/28		11/13/2023	DIRECT		1,485,000	1,500,000	
000000-00-0	RFI BUYER Term A Loan 08/05/28		12/15/2023	DIRECT		11,678,644	12,008,889	
000000-00-0	PAVE AMERICA INTERCO, LLC 0.000% 08/07/28		12/19/2023	DIRECT		66,130,000	68,000,000	
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		12/28/2023	No Broker		4,157,156	4,190,334	
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		11/29/2023	No Broker		6,049,167	6,049,167	
000000-00-0	NUTRITION 101 BUYER LLC REVOLVING CREDIT 08/31/28		10/26/2023	No Broker		1,575,160	1,590,000	
000000-00-0	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN 09/06/28		06/21/2023	DIRECT		2,531,246	2,582,904	
000000-00-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO 09/06/28		09/25/2023	No Broker		3,597,985	3,616,066	
000000-00-0	DIAMOND BC BV TERM B 09/15/28		01/10/2023	BARCLAYS BANK PLC		(2,850,338)	(2,992,481)	
000000-00-0	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28		06/30/2023	DIRECT		6,615,014	6,750,014	
000000-00-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN 09/19/28		08/11/2023	DIRECT		12,950,038	13,214,325	
000000-00-0	STANDARD INDUSTRIES INC/NJ TERM B 09/22/28		01/10/2023	Various		(3,959,643)	(4,000,000)	
000000-00-0	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		10/31/2023	No Broker		1,078,472	1,092,123	
000000-00-0	SCALED AGILE HOLDINGS Delayed Draw Term Loan 12/18/28		04/14/2023	No Broker		1,427,906	1,442,329	
000000-00-0	SCALED AGILE HOLDINGS REVOLVER 12/18/28		12/28/2023	No Broker		1,980,000	2,000,000	
000000-00-0	REFRESH BUYER LLC 2023 INCREMENTAL TERM LOAN 12/23/28		11/06/2023	DIRECT		4,216,976	4,259,571	
000000-00-0	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN 01/09/29		01/09/2023	DIRECT		23,899,400	24,387,143	
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		06/01/2023	No Broker		8,329,221	8,499,205	
000000-00-0	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN 01/09/29		07/21/2023	No Broker		1,535,821	1,567,164	
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		10/06/2023	No Broker		1,017,725	1,038,495	
000000-00-0	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		09/19/2023	DIRECT		14,923,157	15,266,657	
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		09/19/2023	DIRECT		249,467	252,625	
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		12/08/2023	No Broker		2,642,853	2,703,686	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		02/28/2023	No Broker		415,071	416,717	
000000-00-0	IMPACT PARENT CORPORATION 2023-2 INCREMENTAL TERM LOAN 03/23/29		11/27/2023	DIRECT		10,780,000	11,000,000	
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		03/28/2023	DIRECT		2,573,053	2,625,564	
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29		03/31/2023	DIRECT		16,153,843	16,483,513	
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		05/01/2023	No Broker		920,465	939,250	
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		08/24/2023	Tax Free Exchange		1,383,588	1,390,681	
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		12/28/2023	No Broker		1,934,012	1,936,789	
000000-00-0	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		06/13/2023	DIRECT		7,679,359	7,836,081	
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		12/14/2023	No Broker		4,352,903	4,396,871	
000000-00-0	MEI BUYER LLC REVOLVING CREDIT LOAN 07/02/29		10/02/2023	No Broker		236,145	240,964	
000000-00-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN 07/03/29		06/29/2023	DIRECT		5,983,875	6,075,000	
000000-00-0	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29		12/13/2023	No Broker		3,149,408	3,197,368	
000000-00-0	DMC HOLDCO LLC CLOSING DATE TERM LOAN 07/13/29		07/13/2023	DIRECT		5,910,000	6,000,000	
000000-00-0	DMC HOLDCO LLC REVOLVER 07/13/29		07/13/2023	No Broker		493,133	500,642	
000000-00-0	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		08/30/2023	No Broker		1,543,012	1,566,509	
000000-00-0	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		08/14/2023	DIRECT		17,112,528	17,373,125	
000000-00-0	THE TOWNSEND COMPANY LLC REVOLVING LOAN 08/15/29		08/15/2023	No Broker		2,029,607	2,060,515	
000000-00-0	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN 08/15/29		12/22/2023	No Broker		955,281	962,500	
000000-00-0	WSB ENGINEERING INTERMEDIATE TERM LOAN 08/31/29		08/31/2023	DIRECT		7,712,227	7,829,672	
000000-00-0	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29		08/31/2023	No Broker		295,500	300,000	
000000-00-0	PERENNIAL SERVICES TERM LOAN 09/07/29		09/08/2023	DIRECT		7,964,565	8,085,853	
000000-00-0	PERENNIAL SERVICES DELAYED DRAW TERM LOAN 09/07/29		11/22/2023	No Broker		7,201,927	7,231,758	
000000-00-0	PERENNIAL SERVICES REVOLVER CREDIT LOAN 09/07/29		12/18/2023	No Broker		3,869,643	3,928,571	
000000-00-0	PALMETTO ACQUISITIONCO INC TERM LOAN 09/17/29		09/18/2023	DIRECT		15,710,206	15,990,032	
000000-00-0	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29		12/26/2023	No Broker		1,081,314	1,085,384	
000000-00-0	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29		12/27/2023	No Broker		507,291	516,327	
000000-00-0	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29		12/29/2023	No Broker		333,247	339,182	
000000-00-0	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN 09/25/29		09/25/2023	DIRECT		15,209,632	15,520,033	
000000-00-0	GUIDEPOINT SECURITY HOLDINGS L TERM A LOAN 10/02/29		10/02/2023	DIRECT		9,033,457	9,124,705	
000000-00-0	ARCHER ACQUISITION LLC INITIAL TERM LOAN 10/06/29		10/06/2023	DIRECT		13,541,510	13,747,726	
000000-00-0	NATIONAL POWER LLC TERM LOAN 10/20/29		10/20/2023	DIRECT		6,712,712	6,814,936	
000000-00-0	NATIONAL POWER LLC REVOLVER 10/20/29		11/03/2023	No Broker		1,055,357	1,071,429	
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LTD TERM B 10/31/29		01/10/2023	DEUTSCHE BANK SECURITIES INCOR		(1,659,000)	(1,680,000)	
000000-00-0	MGM TRANSFORMER HOLDINGS LLC INITIAL TERM LOAN 10/31/29		10/31/2023	DIRECT		31,010,530	31,482,772	
000000-00-0	VERTEX SERVICE PARTNERS LLC TERM LOAN 11/08/29		11/08/2023	DIRECT		5,559,334	5,643,994	
000000-00-0	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 11/08/29		12/15/2023	No Broker		2,710,685	2,717,478	
000000-00-0	YI LLC TERM LOAN 12/03/29		12/01/2023	DIRECT		27,760,983	28,041,397	
000000-00-0	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN 12/19/29		12/19/2023	DIRECT		23,243,478	23,478,261	
000000-00-0	ONLINE LABELS GROUP LLC INITIAL TERM LOAN 12/19/29		12/19/2023	DIRECT		3,997,421	3,997,421	
000000-00-0	PAG HOLDING CORP INITIAL TERM LOAN 12/21/29		12/21/2023	DIRECT		40,175,715	40,995,627	
000000-00-0	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		08/01/2023	No Broker		77,453	78,235	
000000-00-0	BCTS PARENT LLC INITIAL TERM LOAN 12/26/29		12/26/2023	DIRECT		13,660,917	13,798,906	
000000-00-0	BCTS PARENT LLC REVOLVING CREDIT COMMITMENTS 12/26/29		12/26/2023	No Broker		1,788,387	1,806,452	
000000-00-0	WORLD INSURANCE ASSOCIATES LLC 2028 TERM LOANS 01/01/30		09/15/2023	Tax Free Exchange		35,130,610	35,270,870	
000000-00-0	LJ AVALON HOLDINGS LLC TERM LOAN 02/01/30		02/01/2023	DIRECT		6,920,779	7,062,019	
000000-00-0	HIGH BAR BRANDS OPERATING LLC LOAN-FIRST LIEN-SENIOR SECURED 6.000% 06/19/30		12/19/2023	DIRECT		7,493,850	7,686,000	
000000-00-0	CEDAR SERVICES GROUP TERM LOAN 10/04/30		10/04/2023	DIRECT		25,663,254	26,054,065	
000000-00-0	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN 10/04/30		12/01/2023	No Broker		13,544,495	13,750,757	
000000-00-0	HEALTHSPAN BUYER LLC TERM LOAN 10/16/30		10/16/2023	DIRECT		29,700,000	30,000,000	
000000-00-0	BLACKBIRD PURCHASER INC INITIAL TERM LOAN 12/19/30		12/19/2023	DIRECT		31,875,203	31,875,203	
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		01/25/2023	DIRECT		2,023,919	2,023,919	
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		06/15/2023	Various		6,101,357	6,101,357	
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		06/22/2023	Various		1,399,893	1,399,893	
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		08/04/2023	DIRECT		1,231,568	1,231,568	
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		08/04/2023	DIRECT		242,651	242,651	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		11/16/2023	DIRECT		1,137,956	1,137,956	
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		11/16/2023	DIRECT		568,978	568,978	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		04/27/2023	DIRECT		1,990,000	1,990,000	
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN 01/01/40		09/08/2023	DIRECT		3,341,713	3,409,911	
000000-00-0	COP GNAP HOLLDINGS INC EIGHT AMENDMENT TERM LOAN D 01/01/40		11/06/2023	DIRECT		5,225,000	5,277,778	
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN 01/01/40		12/07/2023	DIRECT		1,584,897	1,614,774	
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCREMENTAL DDTL 01/01/40		12/29/2023	No Broker		2,597,870	2,645,828	
000000-00-0	NUTRA-MED PACKAGING LLC AMENDMENT NO2 INCREMENTAL TL 01/02/40		07/27/2023	DIRECT		2,643,270	2,683,523	
000000-00-0	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN 01/02/40		08/14/2023	DIRECT		2,043,035	2,084,730	
000000-00-0	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN 01/10/40		04/03/2023	DIRECT		3,052,400	3,114,694	
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		11/09/2023	No Broker		4,905,223	4,921,554	
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		01/10/2023	BANK OF AMERICA		6,645,177	6,695,393	
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B2DD 01/31/29		01/10/2023	BANK OF AMERICA		(5,843,677)	(5,887,836)	
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD 01/31/29		01/10/2023	BANK OF AMERICA		(916,655)	(923,582)	
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		01/27/2023	Tax Free Exchange		3,690,886	3,720,513	
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/10/2023	MORGAN STANLEY & CO. INC.		(3,720,037)	(3,748,148)	
00132U-AM-6	AI AQUA MERGER SUB INC TERM 07/03/28		01/10/2023	MORGAN STANLEY & CO. INC.		(808,704)	(814,815)	
00132U-AN-4	AI AQUA MERGER SUB INC TERM B 07/30/28		11/14/2023	MORGAN STANLEY & CO. INC.		2,425,000	2,500,000	
00186X-AJ-2	RH TERM B 10/07/28		01/10/2023	Various		(8,708,153)	(8,914,127)	
00186X-AL-7	API GROUP DE INC TERM B 01/03/29		10/11/2023	Tax Free Exchange		24,028,022	24,393,172	
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		08/01/2023	DIRECT		5,475,356	5,505,868	
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		01/19/2023	Tax Free Exchange		5,295,956	5,309,551	
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/10/2023	WELLS FARGO		(31,223)	(29,911)	
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE TERM B6 11/06/30		12/14/2023	Tax Free Exchange		10,144,110	10,151,767	
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		01/10/2023	MORGAN STANLEY & CO. INC.		(1,122,900)	(1,125,714)	
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		11/09/2023	No Broker		1,207,324	1,207,324	
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/10/2023	WELLS FARGO		(1,985,601)	(1,996,169)	
03765V-AL-4	PRIME SECURITY SERVICE BORROWE TERM B 10/11/30		10/31/2023	Various		13,412,200	13,530,000	
04287K-AB-7	ARSENA AIC PARENT LLC TERM B 07/27/30		07/27/2023	JP MORGAN SECURITIES		2,118,241	2,139,638	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		01/10/2023	Various		(6,754,349)	(6,889,366)	
04621H-AV-5	ASSURED PARTNERS INC TERM B4 02/13/27		10/06/2023	Tax Free Exchange		913,172	940,500	
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		01/10/2023	JP MORGAN SECURITIES		423,239	423,239	
04686R-AC-7	ATHENAHEALTH INC DEALYED DRAW TERM DD 01/27/29		01/10/2023	JP MORGAN SECURITIES		(1,700,688)	(1,710,145)	
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		04/20/2023	Various		9,603,535	9,685,746	
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		05/31/2023	Tax Free Exchange		6,425,907	6,439,794	
08078U-AK-9	BERLON FINANCE US LLC TERM B 04/13/29		12/14/2023	Tax Free Exchange		7,874,882	7,895,213	
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		01/10/2023	DEUTSCHE BANK SECURITIES INCOR		(17,032,347)	(17,032,347)	
08579J-BG-6	BERRY GLOBAL INC 07/01/26		01/10/2023	Various		(4,965,625)	(5,000,000)	
08579J-BH-4	BERRY GLOBAL INC TERM AA 07/01/29		10/10/2023	Tax Free Exchange		24,461,879	24,598,700	
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 0.000% 12/15/29		12/18/2023	DIRECT		12,865,998	12,865,998	
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 0.000% 12/15/29		12/18/2023	DIRECT		3,859,799	3,859,799	
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 0.000% 12/15/29		12/18/2023	DIRECT		6,432,999	6,432,999	
10153K-AD-1	BOULDER SCIENTIFIC CO LLC DELATED DRAW TERM LOAN 12/28/25		12/26/2023	No Broker		1,742,400	1,760,000	
10524M-AN-7	BRAND INDUSTRIAL SERVICES INC TERM 06/21/24		01/10/2023	GOLDMAN SACHS CAPITAL MARKETS		(461,283)	(498,684)	
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		01/10/2023	Various		(53,831)	(55,639)	
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		01/10/2023	RBC DAIN RAUSCHER INC.		635,861	654,683	
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		04/27/2023	RBC DAIN RAUSCHER INC.		4,432,641	4,488,750	
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		04/28/2023	JP MORGAN SECURITIES		2,456,344	2,481,156	
125097-AA-3	CAREER NOW CAREER NOW 0.000% 09/30/27		09/03/2023	Interest Capitalization		288,904	288,904	
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		01/12/2023	No Broker				
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		01/10/2023	JEFFERIES & CO. INC.		(32,889)	(29,370)	
12541H-AU-7	CHG HEALTHCARE SERVICE INC TERM B 09/30/28		08/17/2023	GOLDMAN SACHS & COMPANY		3,960,000	4,000,000	
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		07/19/2023	JP MORGAN SECURITIES		1,987,230	1,989,717	
15132*-AA-7	CenExel Second Intermediate Ho 0.000% 02/24/28		04/04/2023	DIRECT		44,909,816	46,298,780	
15132*-AA-7	CenExel Second Intermediate Ho 0.000% 02/24/28		09/30/2023	Interest Capitalization		3,517,454	3,517,454	

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15643X-AC-2	Centuri Group Inc TERM B 08/18/28		10/03/2023	Various		6,794,021	6,854,967	
16115E-AQ-0	CHART INDUSTRIES TERM B 12/08/29		01/10/2023	JP MORGAN SECURITIES		(5,484,375)	(5,625,000)	
16115E-AS-6	CHART INDUSTRICS INC TERM B 03/17/30		10/02/2023	Tax Free Exchange		5,002,931	5,125,498	
16125T-AJ-1	CHARTER NEXT GENERATION INC TERM B 12/02/27		10/10/2023	JEFFERIES & CO. INC.		4,949,776	4,987,179	
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		11/01/2023	JP MORGAN SECURITIES		6,056,420	6,056,420	
17178H-AM-4	CIENA CORP TERM B 10/24/30		10/20/2023	BANK OF AMERICA		7,471,281	7,490,006	
17178H-AN-2	CIENA CORP TERM B 01/12/30		01/12/2023	BANK OF AMERICA		2,475,063	2,487,500	
17178H-AQ-5	CIENA CORP TERM B 10/24/30		10/20/2023	BANK OF AMERICA		7,471,281	7,490,006	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		12/13/2023	Various		1,979,973	1,995,677	
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		05/22/2023	BARCLAYS BANK PLC		9,800,750	9,950,000	
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		01/10/2023	Interest Capitalization		19,202	19,202	
18972F-AC-6	NOVOLEX TERM 03/30/29		11/15/2023	WELLS FARGO		4,940,643	4,987,342	
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		11/22/2023	Interest Capitalization		123,020	123,020	
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver 06/18/24		06/10/2023	Interest Capitalization		7,447	7,447	
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver 06/18/24		03/02/2023	No Broker		1,489,362	1,489,362	
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		06/10/2023	Interest Capitalization		2,445	2,445	
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		06/10/2023	Interest Capitalization		3,373	3,373	
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		11/09/2023	No Broker		825,000	825,000	
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		10/05/2023	Interest Capitalization		256,064	256,064	
21720@-AA-1	COP Hometown Acquisitions Inc 0.000% 11/02/27		06/30/2023	Interest Capitalization		25,638	25,638	
21720@-AB-9	RACE WINNING BRANDS NA-SUB-SEC 0.000% 11/02/27		06/30/2023	Interest Capitalization		94,669	94,669	
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/10/2023	Various		(160,501)	(161,900)	
22282G-AD-9	COVANTA HOLDING CORP TERM C 11/17/28		01/10/2023	Various				
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 10.750% 02/20/28		12/31/2023	Interest Capitalization		214,073	214,073	
22704N-AE-2	CROCS INC TERM B 02/19/29		08/08/2023	Tax Free Exchange		8,270,197	8,307,262	
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		01/31/2023	Tax Free Exchange		39,704,924	39,794,968	
23340D-AR-3	CUSHMAN & WAKEFELD TERM B 01/31/30		08/11/2023	MORGAN J.P. SECURITIES INC.		9,750,000	10,000,000	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		02/06/2023	DIRECT		1,151,118	1,156,476	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		10/06/2023	No Broker		717,083	720,599	
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		12/14/2023	No Broker		2,897,503	2,951,351	
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		01/10/2023	DIRECT		12,297,007	12,529,650	
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		09/30/2023	Interest Capitalization		208,527	208,527	
24780D-AE-7	DELTA TOPCO INC TERM B 12/01/28		01/10/2023	Morgan Stanley Bank N.A.		253,125	250,000	
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		01/10/2023	Tax Free Exchange		552,271	554,729	
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		01/10/2023	CREDIT SUISSE SECURITIES US LL		(720,460)	(720,460)	
25471Y-AK-8	ZOOMINFO LLC TERM B 02/01/26		01/10/2023	MORGAN STANLEY & CO. INC.		(2,000,000)	(2,000,000)	
25471Y-AL-6	ZMINFO TERM B 02/28/30		05/17/2023	Tax Free Exchange		23,913,285	23,990,328	
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		05/18/2023	RBC DAIN RAUSCHER INC.		16,494,154	16,655,505	
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		01/10/2023	SUNTRUST CAPITAL MARKETS		1,024,761	1,029,910	
27922J-AB-2	PQ CORP 06/03/28		01/10/2023	Various		(164,739)	(152,447)	
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		03/10/2023	Tax Free Exchange		22,208,444	22,340,028	
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		01/10/2023	MITSUBISHI UFJ SECURITIES USA		(7,077)	(7,296)	
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/19/2023	GOLDMAN SACHS & COMPANY		4,528,173	4,573,912	
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/24/2023	Tax Free Exchange		12,390,853	12,461,356	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		07/18/2023	Various		1,932,905	1,931,446	
36249V-AJ-5	GYP HOLDING III CORP TERM B 04/26/30		04/27/2023	JP MORGAN SECURITIES		1,462,650	1,470,000	
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		09/29/2023	Interest Capitalization		29,986	29,986	
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		01/10/2023	DEUTSCHE BANK SECURITIES INCOR		1,612,586	1,633,226	
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		01/10/2023	DIRECT		(30,321,325)	(30,321,325)	
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		01/10/2023	RBC DAIN RAUSCHER INC.		(227,456)	(224,340)	
40409V-AS-3	HB FULLER CO TERM B 02/08/30		02/06/2023	JP MORGAN SECURITIES		3,241,875	3,241,875	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		01/10/2023	JP MORGAN SECURITIES		(7,986)	(8,087)	
410346-AX-8	HANESBRANDS INC TERM B 03/08/30		02/14/2023	JP MORGAN SECURITIES		1,734,245	1,751,763	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		01/10/2023	Various		(94,309)	(93,624)	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		03/03/2023	Tax Free Exchange		4,675,783	4,694,016	

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42804V-BC-4	HERTZ CORP/THE Term C-EXIT 06/30/28		03/03/2023	Tax Free Exchange		892,474	895,955	
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		01/10/2023	JEFFERIES & CO. INC.		(1,574,325)	(1,610,634)	
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		01/10/2023	JEFFERIES & CO. INC.		(381,745)	(389,366)	
43289D-AK-9	HILTON DOMESTIC OPERATIN TERM B4 11/08/30		11/08/2023	Tax Free Exchange		20,132,005	20,078,352	
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		01/10/2023	MORGAN STANLEY CAPITAL SERVICE		(3,625,913)	(3,635,000)	
44332E-AW-6	HUB INTERNATIONAL LTD TERM 06/08/30		06/08/2023	GOLDMAN SACHS & COMPANY		855,360	864,000	
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A 7.250% 06/15/30		06/08/2023	MORGAN STANLEY & CO. INC.		8,270,000	8,270,000	
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		01/10/2023	CITIGROUP GLOBAL MARKETS INC		(2,958,585)	(2,992,248)	
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B 04/25/28		04/26/2023	RBC DAIN RAUSCHER INC.		4,819,531	4,975,000	
45784Q-AB-5	INSULET CORP 05/03/28		01/10/2023	Various		(72,599)	(73,998)	
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		05/23/2023	JP MORGAN SECURITIES		7,952,538	7,960,000	
46269K-AM-6	IRIDIUM SATELLITE INC TERM B 09/15/30		09/21/2023	DEUTSCHE BANK SECURITIES INCOR		8,013,750	8,000,000	
46269K-AQ-7	IRIDIUM SATELLITE LLC TERM B 09/20/30		10/27/2023	Various		13,013,750	13,000,000	
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		01/10/2023	JP MORGAN SECURITIES		(53,918)	(54,189)	
46284N-AV-1	IRON MOUNTAIN INC TERM B 01/31/31		12/13/2023	JP MORGAN SECURITIES		3,000,000	3,000,000	
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		01/10/2023	WELLS FARGO		(34,788)	(29,257)	
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		05/10/2023	KOHLBERG KRAVIS ROBERTS		6,534,124	6,600,125	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		12/29/2023	No Broker		588,235	588,235	
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		04/20/2023	JP MORGAN SECURITIES		4,955,435	4,961,637	
55314N-AW-4	MKS INSTRUMENTS INC TERM B 08/17/29		10/03/2023	Tax Free Exchange		29,181,650	29,700,000	
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		01/10/2023	JP MORGAN SECURITIES		(28,181)	(30,797)	
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		10/16/2023	DIRECT		21,891,348	22,224,718	
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		01/10/2023	DIRECT		(5,017,600)	(5,120,000)	
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		09/30/2023	Interest Capitalization		(3,600,436)	(3,600,436)	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		12/19/2023	No Broker		3,452,353	3,452,353	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		10/23/2023	Interest Capitalization		5,143	5,143	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		09/18/2023	No Broker		513,031	514,286	
62974C-AB-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		02/13/2023	Tax Free Exchange		5,337,722	7,625,317	
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		01/10/2023	Various		(1,382,089)	(1,400,293)	
63736@-AA-5	NATIONAL RENOVATIONS LLC 11.000% 03/18/29		09/18/2023	Interest Capitalization		28,074	28,074	
63773H-AD-7	NATIONAL SPINE AND PAIN CENTER Additional 2022 Incre Term Loa 06/02/24		01/10/2023	DIRECT		(243,569)	(243,569)	
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/25		01/10/2023	DIRECT		2,588,276	2,668,325	
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/25		01/10/2023	DIRECT		(2,865,843)	(2,654,477)	
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		12/28/2023	No Broker		8,709,982	8,711,864	
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		01/25/2023	No Broker		1,621,821	1,621,821	
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		12/29/2023	Interest Capitalization		1,073,153	1,073,153	
65961*-AA-8	North Haven Saints Equity Hold 11.500% 03/01/29		09/29/2023	Interest Capitalization		2,636,629	2,636,629	
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		07/18/2023	MORGAN STANLEY & CO. INC.		1,861,789	1,866,455	
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3 04/10/27		01/31/2023	Tax Free Exchange		1,336,686	1,337,183	
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		03/22/2023	Tax Free Exchange		576,039	581,858	
68248K-AB-0	ONE WORLD FITNESS PFF LLC Revolver 11/26/24		08/29/2023	Interest Capitalization		12,500	12,500	
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		01/10/2023	JP MORGAN SECURITIES		(784,570)	(804,688)	
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		01/10/2023	Tax Free Exchange		(156,944)	(160,938)	
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		01/10/2023	Tax Free Exchange		(5,033,687)	(5,125,055)	
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		01/10/2023	BARCLAYS BANK PLC		(29,160,000)	(30,000,000)	
68621X-AE-3	ORGANON & CO TERM B 04/08/28		11/02/2023	Various		9,477,011	9,500,000	
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		01/10/2023	No Broker		2,257,292	2,303,359	
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B 07/21/25		02/03/2023	No Broker		3,596,690	3,670,092	
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		04/28/2023	No Broker		1,989,100	2,029,694	
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		01/10/2023	No Broker		968,646	978,430	
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 01/31/24		06/01/2023	Interest Capitalization		1,277,664	1,277,664	
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		01/10/2023	MORGAN STANLEY & CO. INC.		(87,391)	(87,500)	
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		11/16/2023	JP MORGAN SECURITIES		7,960,000	8,000,000	
71911K-AC-8	PAREXEL TERM 08/11/28		01/10/2023	MORGAN STANLEY & CO. INC.		(61,913)	(61,836)	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		01/10/2023	JP MORGAN SECURITIES		2,577,400	2,610,025	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
73179Y-AM-9	AVIENT CORPORATION TERM B 08/29/29		08/16/2023	Tax Free Exchange		4,436,908	4,486,397	
73928K-AC-5	POWER GRID HOLDINGS INC TERM B 11/30/24		11/28/2023	Antares Capital LP		8,036,000	8,200,000	
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		01/10/2023	JP MORGAN SECURITIES		(38,290)	(30,422)	
74274N-AJ-2	PROAMPAC PG BORROWER LLC TERM B 09/15/28		10/06/2023	Tax Free Exchange		26,487,075	26,529,865	
74379@-AA-4	PROTOTEK NA-SUB-UNSEC 0.000% 03/18/30		03/20/2023	DIRECT		31,436,871	32,409,146	
74923@-AA-5	R1 Holdings LLC 0.000% 12/28/29		09/29/2023	Interest Capitalization		685,449	685,449	
74955B-AB-1	RFI BUYER Delayed Draw Term Loan 08/05/28		06/07/2023	No Broker		2,211,038	2,211,038	
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL 12.500% 06/01/28		09/30/2023	Interest Capitalization		3,716,099	3,716,099	
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		09/19/2023	DIRECT		1,581,723	1,597,700	
75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		03/03/2023	Tax Free Exchange		1,436,456	1,436,456	
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		01/10/2023	Various		(2,238,176)	(2,272,598)	
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		01/10/2023	Various		(94,099)	(96,425)	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/23/2023	Various		3,987,316	3,987,171	
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		01/10/2023	RBC DAIN RAUSCHER INC.		(223,203)	(226,890)	
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		01/10/2023	RBC DAIN RAUSCHER INC.		(48,993)	(49,802)	
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		01/10/2023	Various		(119,567)	(121,917)	
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/10/2023	WELLS FARGO		(1,972,350)	(2,000,000)	
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		07/18/2023	BANK OF AMERICA		1,989,975	1,989,975	
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		02/24/2023	Tax Free Exchange		21,908,593	21,983,682	
81608@-AA-2	SEKO Syndicated Loan Term 06/30/27		12/29/2023	Interest Capitalization		396,979	396,979	
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/27/2023	JP MORGAN SECURITIES		4,987,438	4,975,000	
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/31/2023	Tax Free Exchange		37,659,578	38,158,408	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		09/29/2023	Interest Capitalization		2,030,244	2,030,244	
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		06/30/2023	Interest Capitalization		184,165	184,165	
82563@-AA-3	263 SHUMAN PROPERTIES LLC 4.095% 03/15/57		01/10/2023	UMB Bank N.A.		(8,019)	(7,862)	
82861@-AA-2	Simeio Group Holdings Inc Revolver 01/31/26		11/20/2023	Interest Capitalization		2,900	2,900	
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		11/30/2023	Interest Capitalization		6,549	6,549	
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 0.000% 10/01/28		12/28/2023	Interest Capitalization		268,140	268,140	
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		06/16/2023	DIRECT		3,412,196	3,481,832	
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		12/28/2023	Interest Capitalization		146,803	146,803	
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		01/10/2023	WELLS FARGO		(28,384)	(29,112)	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		08/03/2023	DIRECT		968,950	968,950	
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		01/10/2023	CITIGROUP GLOBAL MARKETS INC		(874,266)	(873,174)	
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		01/10/2023	Various		3,849,742	3,908,348	
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B 12/09/27		01/10/2023	BANK OF AMERICA		(47,381)	(47,500)	
86614D-AK-4	SUMMIT MATERIALS LLC TERM B 11/30/28		12/20/2023	Various		12,177,075	12,170,000	
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		07/05/2023	Various		2,994,898	3,015,130	
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		07/06/2023	Various		4,919,685	4,957,156	
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		01/10/2023	Tax Free Exchange		(7,935,114)	(7,951,841)	
87834@-AA-5	Techmer BB BidCo. 11.250% 09/01/29		10/21/2023	Interest Capitalization		160,578	160,578	
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		01/10/2023	WELLS FARGO		(1,998,166)	(2,000,000)	
88023H-AG-5	TEMPO ACQUISTION LLC TERM B 08/31/28		09/20/2023	Tax Free Exchange		31,524,654	31,622,882	
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		01/10/2023	DEUTSCHE BANK SECURITIES INCOR		(84,306)	(85,590)	
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/10/2023	WELLS FARGO		(1,975,000)	(2,000,000)	
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		01/10/2023	Tax Free Exchange		6,637,826	6,637,826	
89364M-BV-5	A&E TELEVISION TERM B 05/30/25		01/10/2023	Tax Free Exchange		5,253,202	5,352,208	
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		01/10/2023	Tax Free Exchange		27,685,670	27,860,843	
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		01/10/2023	WELLS FARGO SECURITIES LLC		1,675,757	1,696,969	
89705D-AL-6	TRONOX FINACE LLC TERM B 08/11/28		08/10/2023	GOLDMAN SACHS & COMPANY		3,712,500	3,750,000	
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		01/10/2023	BARCLAYS BANK PLC		(50,025,617)	(20,000,000)	
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B 12/20/29		08/18/2023	Tax Free Exchange		17,695,461	17,857,750	
90351H-AA-6	US FOODS INC 11/22/28		08/22/2023	Tax Free Exchange		29,856,644	30,035,556	
90351H-AD-0	US FOODS INC TERM B 09/13/26		01/10/2023	Various		(844,209)	(850,335)	
90351N-AJ-4	USI INC/NY TERM B 11/22/29		01/10/2023	Various		(3,896,283)	(3,925,726)	
90351N-AM-7	USI INC/ NY TERM B 11/22/29		12/14/2023	Academy Securities		30,357,527	30,357,527	

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90351N-AM-7	USI INC/ NY TERM B 11/22/29		12/20/2023	Tax Free Exchange		29,791,935	30,284,819	
91917*-AA-9	Valkyrie Intermediate LLC 0.000% 12/17/28		09/29/2023	Interest Capitalization		77,235	77,235	
92943E-AB-2	GTCR W MERGER SUB LLC TERM B 09/20/30		10/16/2023	Various		28,089,100	28,180,000	
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B 06/22/30		07/18/2023	Various		27,123,122	27,625,763	
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		06/10/2023	Interest Capitalization		7,018	7,018	
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		02/23/2023	JP MORGAN SECURITIES		4,912,875	4,962,500	
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B 05/25/30		05/25/2023	Tax Free Exchange		4,796,354	4,796,354	
99AAF4-75-7	ACCUPAC Revolver 01/16/26		04/13/2023	No Broker		2,390,808	2,399,050	
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		06/06/2023	Tax Free Exchange		577,850	583,568	
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		12/29/2023	No Broker		5,562,836	5,604,231	
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		03/16/2023	Tax Free Exchange		1,180,638	1,186,589	
99AAL5-74-0	ARGANO LLC FIFTH AMENDMENT INCR TERM LOAN 06/10/26		04/18/2023	DIRECT		1,534,345	1,557,711	
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		12/28/2023	No Broker		1,026,063	1,032,609	
99AAM9-27-9	LIBERTY BUYER INC REVOLVING LOAN 06/15/28		09/14/2023	No Broker		545,600	550,000	
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		05/30/2023	No Broker		1,163,536	1,175,289	
99AAN0-25-1	KL BRONCO ACQUISITION INC Revolver 06/30/28		07/28/2023	No Broker		2,888,889	2,888,889	
99AAN1-56-4	SUMMIT BUYER LLC Incremental DDTL Tranche A-3 07/15/28		10/06/2023	No Broker		2,198,213	2,220,417	
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		12/28/2023	No Broker		4,247,733	4,250,000	
99AAN2-62-0	MDI BUYER INC Initial Revolving Loan 07/25/28		05/09/2023	No Broker		899,486	908,571	
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		08/29/2023	No Broker		28,455,392	28,742,820	
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		01/31/2023	No Broker		908,892	918,073	
99AAN5-06-0	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan 08/22/28		04/03/2023	No Broker		3,849,079	3,927,632	
99AAN5-08-6	WELLSPRING PHARMACEUTICAL CORP REVOLVER 08/22/28		07/07/2023	No Broker		2,940,000	3,000,000	
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		01/10/2023	DIRECT		16,419,206	16,899,456	
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		04/05/2023	Tax Free Exchange		1,550,915	1,567,055	
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		12/20/2023	No Broker		2,397,892	2,442,857	
99AAN6-90-2	SURGENT CONSOLIDATED Revolving Loan 09/20/27		09/20/2023	No Broker		4,287,500	4,375,000	
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		12/18/2023	No Broker		1,565,563	1,574,033	
99AAN8-32-0	SCP EYE CARE HOLDCO LLC Revolving Credit Loan 10/05/29		12/27/2023	No Broker		5,766,923	5,884,615	
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		11/01/2023	No Broker		1,332,134	1,357,759	
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		12/29/2023	No Broker		4,974,862	5,050,000	
99AAP2-08-1	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		10/31/2023	No Broker		16,815,825	16,985,682	
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		10/27/2023	No Broker		987,850	1,000,000	
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan 01/19/29		01/20/2023	DIRECT		7,801,731	7,960,950	
99AAP4-75-6	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		10/31/2023	No Broker		1,108,933	1,125,319	
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN 01/31/29		09/19/2023	DIRECT		11,367,847	11,599,844	
99AAP6-29-8	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		10/31/2023	No Broker		2,212,656	2,257,813	
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		10/17/2023	Interest Capitalization		106,655	106,655	
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		01/17/2023	Tax Free Exchange		390,972	1,228,050	
99AAP8-08-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN 04/08/24		02/23/2023	DIRECT		2,381,303	2,429,901	
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		10/17/2023	Interest Capitalization		122,871	122,871	
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		01/17/2023	Tax Free Exchange		1,276,659	4,010,013	
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		03/23/2023	DIRECT		10,375,276	10,587,017	
99AAP9-55-7	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		08/31/2023	No Broker		4,264,052	4,351,073	
99AAQ0-35-7	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN 12/29/26		03/15/2023	DIRECT		3,820,634	3,898,606	
99AAQ0-60-5	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30		04/03/2023	DIRECT		10,450,833	10,664,115	
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		11/29/2023	No Broker		3,109,895	3,157,895	
99AAQ0-65-4	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/18/2023	DIRECT		15,192,554	15,502,606	
99AAQ0-66-2	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		10/11/2023	No Broker		1,819,414	1,856,545	
99AAQ1-53-8	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS 12/23/26		04/14/2023	DIRECT		20,467,349	20,885,050	
99AAQ1-81-9	NORTH HAVEN STACK BUYER LLC DDTL 3 01/01/30		04/10/2023	Tax Free Exchange		833,881	841,956	
99AAQ1-87-6	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		04/21/2023	DIRECT		8,375,575	8,546,506	
99AAQ4-21-9	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN 06/03/24		06/02/2023	DIRECT		454,306	463,578	
99AAQ4-22-7	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN 08/27/27		06/02/2023	DIRECT		1,123,146	1,146,068	
99AAQ4-41-7	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN 09/07/28		06/09/2023	DIRECT		7,352,783	7,502,840	

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99AAQ4-84-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		05/31/2023	DIRECT		2,741,592	2,741,592	
99AAQ4-84-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		09/29/2023	Interest Capitalization		117,089	117,089	
99AAQ5-18-2	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		05/31/2023	DIRECT		7,750,270	7,750,270	
99AAQ5-18-2	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		09/29/2023	Interest Capitalization		331,001	331,001	
99AAQ5-71-1	MEI BUYER LLC INITIAL TERM LOAN 07/02/29		06/30/2023	DIRECT		11,212,914	11,441,749	
99AAQ6-75-0	COMPEX LEGAL SERVICES INC 5TH AMENDMENT INC TERM LOAN 02/07/26		07/24/2023	DIRECT		2,956,007	2,985,866	
99AAQ7-27-9	KENG ACQUISITION INC INITIAL TERM LOAN 08/01/29		08/01/2023	DIRECT		12,419,363	12,608,491	
99AAQ7-29-5	KENG ACQUISITION INC REVOLVING LOAN 08/01/29		08/01/2023	No Broker		2,216,250	2,250,000	
99AAQ9-21-8	NORTH HAVEN STACK BUYER LLC DDTL-4 07/16/27		08/03/2023	Tax Free Exchange		60,832	61,443	
99AAR1-91-7	ROYAL HOLDCO CORPORATION INCREMENTAL TRANCHE I 12/30/27		09/28/2023	DIRECT		3,697,912	3,754,225	
99AAR3-62-4	NORTH HAVEN STACK BUYER LLC DDTL - 5 07/16/27		08/17/2023	Tax Free Exchange		121,965	123,194	
99AAR5-35-5	GOOD2GROW LLC 2023 NEW TERM LOAN 10/31/29		10/31/2023	DIRECT		7,525,749	7,640,354	
99AAR7-90-6	SHF HOLDINGS INC REVOLVING LOAN 11/29/29		11/29/2023	No Broker		7,678,183	7,795,110	
99AAR8-80-5	SHF HOLDINGS INC TERM LOAN 11/29/29		11/29/2023	DIRECT		15,511,481	15,747,697	
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		01/10/2023	Various		(4,148,445)	(4,214,534)	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		01/10/2023	JP MORGAN SECURITIES		(2,992,481)	(2,992,481)	
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		01/10/2023	Tax Free Exchange		(3,270,980)	(3,316,688)	
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		01/10/2023	Various		(1,114,572)	(1,133,153)	
BL3793-18-1	FLEETCOR TECHNOLOGIES OPERATIN TERM B 04/30/28		01/10/2023	BANK OF AMERICA		(5,504,982)	(5,585,979)	
BL3799-11-3	EAGLE BROADBAND INVESTMENTS LL TERM B 11/12/27		01/10/2023	SUNTRUST CAPITAL MARKETS		(1,035,205)	(1,040,407)	
BL4117-08-3	AMERICAN ELECTRIC TERM B 01/25/30		01/25/2023	JP MORGAN SECURITIES		7,860,600	7,940,000	
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		04/20/2023	Various		6,893,062	6,945,100	
BL4207-21-5	INEOS US PETROCHEM LLC TERM B 03/01/30		03/03/2023	JP MORGAN SECURITIES		3,408,273	3,442,700	
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B 04/17/30		04/14/2023	JP MORGAN SECURITIES		4,196,981	4,239,375	
BL4265-57-7	CLARIOS GLOBAL LP TERM B 04/20/30		05/22/2023	JP MORGAN SECURITIES		19,246,089	19,336,538	
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		05/19/2023	JP MORGAN SECURITIES		4,623,812	4,718,175	
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		06/16/2023	Tax Free Exchange		29,692,079	29,838,789	
BL4369-78-3	VT TOPCO INC VT TOPCO INC 08/03/30		08/03/2023	GOLDMAN SACHS & COMPANY		1,123,650	1,135,000	
BL4372-26-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 05/17/30		08/03/2023	CIT POWER ENERGY & INFRA GRP		17,342,850	17,430,000	
BL4373-22-3	CARNIVAL CORP TERM B 08/08/27		08/01/2023	JP MORGAN SECURITIES		8,316,210	8,358,000	
BL4376-21-8	ASGN INC TERM B 08/15/30		08/15/2023	WELLS FARGO		9,950,063	9,975,000	
BL4420-22-2	GFL ENVIRNMENT INC TERM B 05/31/27		09/22/2023	Tax Free Exchange		22,578,121	22,673,420	
BL4426-85-6	INGRAM MICRO INC TERM B 07/02/28		09/27/2023	Tax Free Exchange		18,657,005	18,845,033	
BL4429-17-3	DELTA 2 LUX SARL TERM B 01/15/30		09/27/2023	GOLDMAN SACHS & COMPANY		13,105,000	13,105,000	
BL4429-17-3	DELTA 2 LUX SARL TERM B 01/15/30		10/04/2023	Tax Free Exchange		11,029,785	11,110,000	
BL4437-75-4	EVERTEC GROUP LLC TERM B 10/12/30		10/12/2023	SUNTRUST CAPITAL MARKETS		3,692,273	3,748,500	
BL4440-69-1	DERBY BUYER LLC TERM B 10/12/30		10/12/2023	GOLDMAN SACHS & COMPANY		4,905,300	4,980,000	
BL4454-12-2	MARCEL BIDCO LLC TERM B 10/26/30		10/26/2023	GOLDMAN SACHS & COMPANY		2,629,950	2,670,000	
BL4472-01-7	PERRIGO INVESTMENTS LLC TERM B 04/20/29		11/16/2023	JP MORGAN SECURITIES		7,960,000	8,000,000	
BL4473-00-7	FLUTTER FINANCING INC TERM B 11/08/30		11/17/2023	JP MORGAN SECURITIES		27,231,750	27,300,000	
BL4473-32-0	TRANSDIGM INC TERM B 02/28/31		11/15/2023	GOLDMAN SACHS & COMPANY		3,990,000	4,000,000	
BL4473-37-9	INSTRUCTURE HOLDINGS INC TERM B 10/30/28		11/17/2023	JP MORGAN SECURITIES		11,140,875	11,250,000	
BL4483-74-1	SURGERY CENTER HOLDINGS INC TERM B 12/05/30		12/19/2023	JEFFERIES & CO. INC.		4,158,063	4,150,000	
BL4483-74-1	SURGERY CENTER HOLDINGS INC TERM B 12/05/30		12/19/2023	Tax Free Exchange		19,531,327	19,537,062	
BL4488-29-4	VISTRA OPERATIONS CO LLC TERM B 12/06/30		12/19/2023	Various		5,002,500	5,000,000	
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		01/10/2023	BARCLAYS BANK PLC		(112,500)	(117,433)	
C6901L-AJ-6	1011778 BC ULC TERM B 09/21/30		09/21/2023	Tax Free Exchange		48,287,111	48,318,789	
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		01/10/2023	RBC DAIN RAUSCHER INC.		(1,995,389)	(1,990,597)	
EX9030-42-3	NJEYE LLC THIRD AMENDMENT TERM LOAN 09/14/24		03/16/2023	Tax Free Exchange		770,441	770,441	
G2530#-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		10/09/2023	DIRECT		22,051,734	22,051,734	
G2530#-AB-0	HPS CSL II JUNIOR NOTE 0.000% 01/27/33		10/09/2023	DIRECT		11,025,867	11,025,867	
G4770M-AL-8	INEOS QUATTRO TERM 03/31/29		11/09/2023	JP MORGAN SECURITIES		4,365,000	4,500,000	
LX2230-53-Z	MICRONICS FILTRATION HOLDINGS LOAN FIRST LIEN-SENIOR SECURED 5.540% 02/17/27		12/20/2023	DIRECT		8,846,877	9,027,425	
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		01/10/2023	DEUTSCHE BANK SECURITIES INCOR		(516,656)	(529,225)	
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		01/10/2023	Various		(3,971,653)	(4,000,000)	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z00003-9D-9	JS HOLD KELSO WATCHTOWER 14.000% 07/01/28		06/23/2023	DIRECT		18,187,500	18,750,000	
Z00003-9D-9	JS HOLD KELSO WATCHTOWER 14.000% 07/01/28		09/30/2023	Interest Capitalization		729,167	729,167	
Z00005-01-9	Daytona Midco LLC 13.500% 10/01/26		12/31/2023	Interest Capitalization		2,832,570	2,832,570	
Z00008-9C-0	Ultima Health Holdings Inc. 0.000% 03/12/29		09/29/2023	Interest Capitalization		77,713	77,713	
Z0000B-37-0	EFC Investment Holdings LLC 0.000% 05/01/28		03/01/2023	DIRECT		11,645,820	12,006,000	
Z0000B-37-0	EFC Investment Holdings LLC 0.000% 05/01/28		11/30/2023	Interest Capitalization		180,919	180,919	
Z00012-E9-3	SOLV E INDUSTRIAL DDTL NA-SUB-SEC 0.000% 06/30/28		10/02/2023	Interest Capitalization		158,766	158,766	
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		06/30/2023	Interest Capitalization		66,135	66,135	
Z00013-5F-7	Arrow Management Acquisition L NA-SUB-UNSEC 0.000% 10/14/28		07/11/2023	DIRECT		5,189,189	5,189,189	
Z00016-E0-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		06/30/2023	Interest Capitalization		122,974	122,974	
Z00023-24-4	MR. GREENS INTERMEDIATE LLC NA NA-SUB-SEC 0.000% 11/01/30		05/01/2023	DIRECT		4,852,984	5,003,076	
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC 10.750% 06/30/28		01/31/2023	DIRECT		4,263,000	4,350,000	
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC 10.750% 06/30/28		10/02/2023	Interest Capitalization		212,639	212,639	
Z0002A-D1-2	Beacon Oral Specialists Interm NA-SUB-UNSEC 0.000% 10/07/28		11/30/2023	Interest Capitalization		1,978,347	1,978,347	
Z0002C-88-9	Metz Culinary Management LLC 10.750% 06/23/28		12/29/2023	Interest Capitalization		128,373	128,373	
Z0002C-8D-8	CHOICE FINANCIAL GROUP HOLDING 0.000% 01/17/29		09/30/2023	Interest Capitalization		1,750,862	1,750,862	
Z0002E-B7-3	QAS MIDCO LLC 0.000% 07/20/28		07/20/2023	DIRECT		24,251,301	25,001,341	
Z0002E-B7-3	QAS MIDCO LLC 0.000% 07/20/28		09/30/2023	Interest Capitalization		712,538	712,538	
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		09/29/2023	Interest Capitalization		78,243	78,243	
Z00030-07-4	ATHLETE BUYER TERM LOAN NA-SUB-UNSEC 0.000% 04/26/30		04/26/2023	DIRECT		7,727,816	7,966,821	
Z00030-07-4	ATHLETE BUYER TERM LOAN NA-SUB-UNSEC 0.000% 04/26/30		09/30/2023	Interest Capitalization		104,233	104,233	
Z00030-11-6	TRANS SYSTEM 12.500% 09/30/27		06/12/2023	DIRECT		6,026,933	6,213,333	
Z00032-E8-3	REGED HOLDCO, INC NA-SUB-UNSEC 14.500% 12/20/26		03/28/2023	DIRECT		2,925,000	3,000,000	
Z00032-E8-3	REGED HOLDCO, INC NA-SUB-UNSEC 14.500% 12/20/26		11/30/2023	Interest Capitalization		227,180	227,180	
Z00033-F9-8	ATHLETE BUYER DDTL 0.000% 04/26/30		12/27/2023	DIRECT		10,843,287	10,932,250	
Z00033-F9-8	ATHLETE BUYER DDTL 0.000% 04/26/30		09/30/2023	Interest Capitalization		19,194	19,194	
Z00034-CA-6	ATHLETE BUYER TERM LOAN 0.000% 06/30/29		08/28/2023	DIRECT		2,850,663	2,850,663	
Z00035-E5-2	HP SCF VetCor Aggregator LP 0.000% 02/29/24		01/11/2023	DIRECT		6,566,104	6,632,708	
Z00036-0E-6	Thrive SuperHoldCo Inc. 0.000% 09/01/27		03/31/2023	DIRECT		17,615,615	18,160,428	
Z00036-0E-6	Thrive SuperHoldCo Inc. 0.000% 09/01/27		09/30/2023	Interest Capitalization		1,332,898	1,332,898	
Z00037-BD-4	DISA Holdings Corp. 0.000% 12/09/28		12/13/2023	Interest Capitalization		108,643	108,643	
Z0003A-4B-9	FRESH EDGE 0.000% 03/03/29		11/01/2023	DIRECT		3,560,613	3,651,911	
Z00042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC 09/30/26		06/30/2023	DIRECT		16,509,343	17,019,941	
Z00043-5D-9	AGAPE CARE GROUP HOLDCO 0.000% 10/14/28		10/21/2023	Interest Capitalization		1,577,148	1,577,148	
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		03/30/2023	DIRECT		5,684,580	5,742,000	
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		11/07/2023	Interest Capitalization		186,230	186,230	
Z00044-67-9	MDI PARENT INC NA-SUB-UNSEC 12.500% 07/25/29		01/01/2023	Interest Capitalization		1,447,374	1,447,374	
Z00049-0E-9	MDC INTERMDEIATE HOLDINGS II L 02/06/30		02/06/2023	DIRECT		6,733,836	6,906,498	
Z00049-0E-9	MDC INTERMDEIATE HOLDINGS II L 02/06/30		09/30/2023	Interest Capitalization		39,712	39,712	
Z0004A-36-0	BEACON 0.000% 10/07/28		12/08/2023	DIRECT		6,711,133	6,813,333	
Z0004A-36-0	BEACON 0.000% 10/07/28		12/08/2023	Interest Capitalization		98,126	98,126	
Z0004B-C6-8	REP TEC TRAINING NA-SUB-UNSEC 0.000% 06/30/28		12/20/2023	DIRECT		29,770,622	30,764,110	
Z0004D-D8-9	CITY LINE DISTRIBUTORS LLC 0.000% 02/28/29		08/31/2023	DIRECT		9,847,712	10,152,280	
Z0004D-D8-9	CITY LINE DISTRIBUTORS LLC 0.000% 02/28/29		09/29/2023	Interest Capitalization		32,713	32,713	
Z00050-F1-9	North Haven Fairway Buyer LLC 05/17/29		09/30/2023	Interest Capitalization		407,530	407,530	
Z00056-17-8	HEARTLAND VETERINARY PARTNERS NA-SR-SEC 0.000% 02/28/29		03/01/2023	DIRECT		13,586,790	14,007,000	
Z00057-9C-7	CHOICE FINANCIAL GROUP HOLDING DDTL 0.000% 01/24/29		05/29/2023	DIRECT		839,910	1,005,880	
Z00057-9C-7	CHOICE FINANCIAL GROUP HOLDING DDTL 0.000% 01/24/29		09/30/2023	Interest Capitalization		52,399	52,399	
Z00058-93-5	Heartland Veterinary Partners NA-SR-SEC 0.000% 12/10/27		12/18/2023	DIRECT		21,070,000	21,492,260	
Z00063-3E-7	Thrive SuperHoldCo Inc. 0.000% 09/01/27		09/30/2023	Interest Capitalization		5,119,958	5,119,958	
Z00064-B6-3	ZM INTERMEDIATE HOLDINGS INC. 0.000% 11/22/29		12/05/2023	DIRECT		28,741,103	29,466,103	
Z00065-42-7	Thrive Superholdco Inc. 0.000% 11/30/28		09/30/2023	Interest Capitalization		2,558,998	2,558,998	
Z0006A-4F-7	BLADES BUYER INC 5.656% 09/30/28		12/29/2023	Interest Capitalization		263,000	263,000	
Z0006A-96-2	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC 0.000% 06/21/28		05/19/2023	DIRECT		42,512,803	43,827,632	
Z0006A-96-2	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC 0.000% 06/21/28		11/30/2023	Interest Capitalization		2,267,828	2,267,828	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z0006B-1A-9	Familia Intermediate Holdings NA-SUB-UNSEC 16.250% 12/03/27		11/30/2023	Interest Capitalization		8,975,436	8,975,436	
Z0006E-16-2	Apex Companies Holdings LLC NA-SUB-UNSEC 0.000% 01/31/29		03/01/2023	DIRECT		316,301	320,305	
Z0006E-16-2	Apex Companies Holdings LLC NA-SUB-UNSEC 0.000% 01/31/29		12/29/2023	Interest Capitalization		6,832	6,832	
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		03/31/2023	DIRECT		3,715,084	3,762,110	
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		10/02/2023	Interest Capitalization		71,459	71,459	
Z0070-87-2	NH Kronos Intermediate II Inc. 0.000% 05/01/29		11/01/2023	Interest Capitalization		4,616,568	4,616,568	
Z0070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		11/09/2023	Interest Capitalization		4,521	4,521	
Z0070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		06/30/2023	No Broker		1,732,718	1,732,718	
Z0071-DF-6	HP SCF VECTOR AGGREGATOR LP 0.000% 08/31/30		08/18/2023	DIRECT		8,045,121	8,293,939	
Z0072-05-0	Leaf Home Solutions LLC 0.000% 02/26/27		11/01/2023	DIRECT		7,407,800	9,259,750	
Z0072-25-8	TranSystems Corporation 09/30/27		01/10/2023	DIRECT			124,000	
Z0074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		11/30/2023	Interest Capitalization		5,667,408	5,667,408	
Z0074-BA-3	Vision Innovation Partners Bor 0.000% 03/03/29		09/30/2023	Interest Capitalization		755,931	755,931	
Z0075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		12/20/2023	DIRECT		26,730,015	27,415,340	
Z0079-5C-5	VISION INNOVATION PARTNERS BOR VIPBL 0.000% 03/03/29		05/02/2023	DIRECT		678,261	695,652	
Z0079-5C-5	VISION INNOVATION PARTNERS BOR VIPBL 0.000% 03/03/29		10/21/2023	Interest Capitalization		1,459	1,459	
Z0007C-39-7	AMERICAN STUDENT TRANSPORTATIO 0.000% 09/07/29		09/11/2023	DIRECT		7,458,137	7,669,036	
Z0090-1A-0	AES CORP NA-SUB-UNSEC 0.000% 04/25/28		01/10/2023	DILLON READ & CO. INC.		(268,000)	268,000	
Z0090-C1-8	Apex Companies Holdings, LLC 12.500% 01/31/29		01/31/2023	DIRECT		15,083,959	15,470,727	
Z0090-C1-8	Apex Companies Holdings, LLC 12.500% 01/31/29		12/29/2023	Interest Capitalization		361,531	361,531	
Z0092-4B-1	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		02/28/2023	DIRECT		5,131,408	5,311,214	
Z0092-4B-1	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		10/03/2023	Interest Capitalization		118,118	118,118	
Z0092-B6-4	REVISION BUYER 11.000% 12/01/28		09/30/2023	Interest Capitalization		74,036	74,036	
Z0009B-E8-7	SEKO 15.402% 06/30/27		07/24/2023	DIRECT		6,124,219	6,124,219	
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 13.000% 05/17/29		09/12/2023	DIRECT		22,284,138	22,973,338	
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 13.000% 05/17/29		10/24/2023	Interest Capitalization		462,572	462,572	
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	01/10/2023	U.S. BANCORP LIBRA		(1,498,125)	(1,500,000)	
08969#-AA-6	BIG TRUCK SECOND LIENTERM LOAN NA-SR-SEC 0.000% 09/28/27	D	01/10/2023	Various		(657,600)	657,600	
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B 08/04/29	C	06/01/2023	DIRECT		377,100	397,995	
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	12/19/2023	No Broker		5,891,963	6,012,207	
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/10/2023	Various		(76,488)	(74,997)	
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA 10/30/26	D	01/10/2023	WELLS FARGO		(240,274)	(240,230)	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,098,108,916	3,180,062,580	
2509999997. Total - Bonds - Part 3						16,790,860,671	17,086,300,606	22,101,786
2509999998. Total - Bonds - Part 5						6,477,976,908	6,464,216,053	5,474,758
2509999999. Total - Bonds						23,268,837,579	23,550,516,659	27,576,544
87293#-11-7	TIAA FSB HOLDINGS INC		07/31/2023	DIRECT	675,000.000	550,806,750	0.00	
Z0000C-03-0	BILT TECHNOLOGIES INC		11/09/2023	DIRECT	12,475.000	999,989	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						551,806,739	XXX	
4509999997. Total - Preferred Stocks - Part 3						551,806,739	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						551,806,739	XXX	
000000-00-0	LEGACY PARENT HOLDINGS LLC CLASS B UNITS		01/09/2023	DIRECT	5,000.000	500,000		
000000-00-0	LJ AVALON HOLDINGS LLC CLASS A UNITS		02/01/2023	DIRECT	750,000.000	750,000		
000000-00-0	HELIOS AGGREGATOR HOLDINGS I L PARTNERSHIP UNITS		04/03/2023	DIRECT	500,000.000	500,000		
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS		03/31/2023	DIRECT	500,000.000	500,000		
000000-00-0	LUMINATOR TECHNOLOGY GROUP-INC		10/22/2023	Tax Free Exchange	103,359.000			
30250#-FM-7	TIAA FSB HOLDINGS INC CLASS B COMMON STOCK		07/31/2023	DIRECT	966,683.000	96,769,873		
35744#-SW-4	TIAA FSB HOLDINGS INC CLASS A COMMON STOCK		07/31/2023	DIRECT	1,033,307.000	103,439,270		
67073H-50-9	NUVEEN EMRG MRKT DB ACC		06/30/2023	BFDS BROKER	105,000.000	1,097,901		
67073H-60-8	NUVEEN HI YLD MGD ACC		07/31/2023	BFDS BROKER	73,267.000	740,282		
67073H-80-6	NUVEEN SEC CRDT MGD ACC		07/31/2023	BFDS BROKER	64,138.000	664,653		
687793-10-9	OSCAR HEALTH INC		11/30/2023	DISTRIBUTION	16,997.000	142,404		
729139-10-5	PLIANT THERAPEUTICS INC		05/05/2023	DISTRIBUTION	9,886.000	265,251		
75382E-10-9	RAPT THERAPEUTICS INC		01/25/2023	DISTRIBUTION	1,199.000	33,524		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z00071-90-4	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.		11/03/2023	CHURCHILL CLO I	606,518.000	11,032,556		
Z00074-E0-2	LUMINATOR TECHNOLOGY GROUP-INC		10/22/2023	Tax Free Exchange	73,678.000			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/29/2023	FEDERAL HOME LOAN BANK	1,919,700.000	191,970,000		
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY	C	01/10/2023	DIRECT	(11,479.000)			
M70700-10-5	NANO X IMAGING LTD	D	08/08/2023	DISTRIBUTION	2,741.000	29,368		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						408,435,082	XXX	
87293#-10-9	TIAA FSB HOLDINGS, INC.		09/30/2023	Teachers Insurance and Annuity Association of America	0.000	571,263,175		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						571,263,175	XXX	
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		07/31/2023	BFDS BROKER	31,350.000	246,679		
87245M-27-7	EMERGING MARKETS FUND PREMIER FUND # 2437 / 10560 / 745015		01/10/2023	CONVERSION	0.000	1		
87245M-28-5	EMERGING MARKETS EQUITY FUND R FUND # 1635 / 10560 / 745020		01/10/2023	CONVERSION	0.000	1		
87245R-65-6	TIAA CREF INTL OPPORTUNITIES R FUND # 1755		01/10/2023	CONVERSION	0.000	5		
87245R-66-4	TIAA CREF INTL OPPORTUNITIES R FUND # 49		01/10/2023	CONVERSION	0.000	1		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						246,687	XXX	
87226@-10-3	T-C Europe Holding, Inc.		12/31/2023	Issuer	1.000	4,594,982		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						4,594,982	XXX	
	TIAA CREF TUITION FINANCING, LLC		06/30/2023	CAPITAL CONTRIBUTION	0.000	15,000,000		
	TIAA CREF TUITION FINANCING, LLC		09/30/2023	CAPITAL CONTRIBUTION	0.000	10,000,000		
	TIAA CREF TUITION FINANCING, LLC		12/31/2023	CAPITAL CONTRIBUTION	0.000	4,000,000		
	TIAA CREF TUITION FINANCING, LLC		05/23/2023	CAPITAL CONTRIBUTION	0.000	127,999,995		
	TIAA TRUST N.A.		07/31/2023	CAPITAL CONTRIBUTION	0.000	5,951,822		
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		12/15/2023	CAPITAL CONTRIBUTION	0.000	2,548		
62869#-10-6	MYVEST CORPORATION		12/31/2023	CAPITAL CONTRIBUTION	0.000	5,417,250		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						168,371,615	XXX	
5989999997. Total - Common Stocks - Part 3						1,152,911,541	XXX	
5989999998. Total - Common Stocks - Part 5						2,430,577,678	XXX	
5989999999. Total - Common Stocks						3,583,489,219	XXX	
5999999999. Total - Preferred and Common Stocks						4,135,295,958	XXX	
6009999999 - Totals						27,404,133,537	XXX	27,576,544

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2023	Call 100.0000		179,000	179,000	179,000	179,000						179,000				4,599	08/15/2036
36177N-5L-0	GN 794450 2.710% 12/15/29		12/01/2023	Paydown		4,648,058	4,648,058	4,648,058	4,648,058						4,648,058				68,538	12/15/2029
36179A-SR-8	GN AC1428 2.690% 06/15/33		12/01/2023	Paydown		4,114,636	4,114,636	3,965,802	4,020,587		94,049		94,049		4,114,636				60,223	06/15/2033
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		12/01/2023	Paydown		1,747,354	1,747,354	1,973,344	1,948,006		(200,652)		(200,652)		1,747,354				38,201	03/15/2044
3617BU-DK-2	GN BE1006 3.625% 01/15/43		12/01/2023	Paydown		536,283	536,283	549,690	547,238		(10,955)		(10,955)		536,283				10,593	01/15/2043
3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35		12/01/2023	Paydown		2,409,341	2,409,341	2,456,528	2,453,408		(44,067)		(44,067)		2,409,341				96,920	05/15/2035
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		12/01/2023	Paydown		2,706,922	2,706,922	2,935,115	2,914,903		(207,981)		(207,981)		2,706,922				44,209	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		12/01/2023	Paydown		275,161	275,161	275,247	275,223		(62)		(62)		275,161				2,466	07/15/2042
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		12/01/2023	Paydown		10,360,095	10,360,095	10,580,247	10,567,740		(207,645)		(207,645)		10,360,095				158,992	06/15/2046
3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40		12/01/2023	Paydown		2,046,505	2,046,505	2,060,815	2,060,194		(13,688)		(13,688)		2,046,505				28,723	06/15/2040
36180K-2K-6	GN AD7978 3.920% 05/15/33		12/01/2023	Paydown		647,403	647,403	646,062	646,195		1,208		1,208		647,403				13,834	05/15/2033
36180U-Q4-4	GN AE2275 3.500% 01/15/32		12/01/2023	Paydown		1,177,849	1,177,849	1,135,980	1,154,503		23,346		23,346		1,177,849				22,458	01/15/2032
36180W-E6-8	GN AE3757 4.250% 01/15/39		12/01/2023	Paydown		702,923	702,923	705,120	704,092		(1,169)		(1,169)		702,923				16,293	01/15/2039
36180W-EZ-4	GN AE3752 4.400% 09/15/50		12/01/2023	Paydown		155,907	155,907	162,201	161,339		(5,432)		(5,432)		155,907				3,743	09/15/2050
36181R-5Z-4	GN AF9864 4.250% 09/15/38		11/01/2023	Paydown		190,910,411	190,910,411	191,188,626	191,152,523		(242,112)		(242,112)		190,910,411				7,300,459	09/15/2038
36181R-6A-8	GN AF9865 4.000% 03/15/34		12/01/2023	Paydown		2,362,743	2,362,743	2,409,998	2,389,269		(26,526)		(26,526)		2,362,743				51,525	03/15/2034
36194T-4T-0	GN AU6234 4.000% 04/15/37		12/01/2023	Paydown		2,135,114	2,135,114	2,298,920	2,252,624		(117,510)		(117,510)		2,135,114				46,568	04/15/2037
36195W-XJ-2	GN AW7881 3.970% 02/15/37		12/01/2023	Paydown		3,619,166	3,619,166	3,854,412	3,787,509		(168,343)		(168,343)		3,619,166				78,330	02/15/2037
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		12/01/2023	Paydown		9,000,255	9,000,255	9,000,255	9,000,255						9,000,255				163,722	07/15/2044
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2023	Paydown		2,257	2,257	2,383	2,316		(59)		(59)		2,257				36	09/20/2026
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2023	Paydown		16,370	16,370	17,148	16,740		(370)		(370)		16,370				256	09/15/2026
3620C1-JZ-0	GN 745580 3.280% 06/15/39		12/01/2023	Paydown		926,816	926,816	849,610	870,548		56,268		56,268		926,816				16,556	06/15/2039
36230M-ER-4	GN 752844 4.310% 05/15/29		12/01/2023	Paydown		588,404	588,404	588,404	588,404						588,404				13,834	05/15/2029
36230M-ET-0	GN 752846 5.850% 07/15/38		12/01/2023	Paydown		8,153,647	8,153,647	8,153,647	8,151,009		2,639		2,639		8,153,647				251,207	07/15/2038
36241K-WE-4	G2 782445 4.500% 10/20/38		12/01/2023	Paydown		178,874	178,874	169,595	170,368		8,507		8,507		178,874				3,863	10/20/2038
36290W-J6-0	GN 619585 4.500% 09/15/33		12/01/2023	Paydown		53,864	53,864	52,459	52,720		1,144		1,144		53,864				1,630	09/15/2033
36290Y-U3-0	GN 621702 4.500% 10/15/33		12/01/2023	Paydown		15,932	15,932	15,516	15,589		343		343		15,932				434	10/15/2033
36296K-DL-3	GN 693207 4.300% 01/15/37		12/01/2023	Paydown		29,920,024	29,920,024	29,920,024	29,920,024						29,920,024				677,261	01/15/2037
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.779% 09/16/46		12/01/2023	Paydown		374,781	374,781	364,300	369,814		4,967		4,967		374,781				19,366	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		12/01/2023	Paydown		19,114	19,114	18,541	18,561		554		554		19,114				509	12/16/2044
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		12/01/2023	Paydown		98,390	98,390	95,408	97,449		942		942		98,390				2,742	05/16/2046
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.742% 12/16/47		12/01/2023	Paydown		82,397	82,397	60,417	72,180		10,217		10,217		82,397				1,685	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		12/01/2023	Paydown		1,725,866	1,725,866	1,518,763	1,662,970		62,897		62,897		1,725,866				9,457	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.478% 11/16/45		12/01/2023	Paydown		97,975	97,975	94,438	95,347		2,628		2,628		97,975				2,936	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		12/01/2023	Paydown		274,088	274,088	177,386	234,684		39,404		39,404		274,088				2,751	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		12/01/2023	Paydown		1,090,166	1,090,166	1,007,274	1,064,548		25,619		25,619		1,090,166				43,467	04/16/2046
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		12/01/2023	Paydown		347,609	347,609	304,536	323,166		24,443		24,443		347,609				8,818	08/16/2046
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		12/01/2023	Paydown		1,414,027	1,414,027	1,255,119	1,300,466		113,561		113,561		1,414,027				15,751	02/16/2047
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		08/01/2023	Paydown		1,139,928	1,139,928	1,130,666	1,134,330		5,598		5,598		1,139,928				47,000	06/20/2032
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		12/01/2023	Paydown		707,897	707,897	689,093	703,157		4,739		4,739		707,897				20,872	09/16/2033
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		12/01/2023	Paydown		847,523	847,523	884,073	853,228		(5,705)		(5,705)		847,523				28,152	04/20/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		12/01/2023	Paydown		176,904	176,904	181,520	177,837		(933)		(933)		176,904				5,440	04/20/2038
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		03/15/2023	Various		(107,527)	(108,068)	(108,878)	(108,359)						(108,359)		831	831	(324)	12/16/2033
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		01/01/2023	Paydown		108,068	108,068	108,878	108,359		(291)		(291)		108,068				31,373	12/16/2033
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		12/01/2023	Paydown		843,886	843,886	843,886	843,886						843,886				15,501	03/16/2046
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		03/08/2023	BANK OF AMERICA		15,398,651	15,398,651	14,373,530	15,195,314		67		67		15,195,382		203,269	203,269	218,148	07/20/2034
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		03/01/2023	Paydown		617,082	617,082	576,002	608,934		8,148		8,148		617,082				5,023	07/20/2034
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/08/2023	BANK OF AMERICA		2,584,379	2,584,379	2,518,112	2,527,393		1		1		2,527,394		56,985	56,985	36,612	10/20/2034
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/01/2023	Paydown		81,763	81,763	79,666	79,960		1,803		1,803		81,763				677	10/20/2034
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		12/01/2023	Paydown		444,144	444,144	450,442	444,948		(804)		(804)		444,144				13,074	05/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		12/01/2023	Paydown		333,452	333,452	334,560	333,452						333,452				9,365	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 5.144% 12/16/47		12/01/2023	Paydown		87,207	87,207	87,207	87,207						87,207				2,447	12/16/2047
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		12/01/2023	Paydown		244,945	244,945	217,980	230,303		14,643		14,643		244,945				5,620	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		12/01/2023	Paydown		6,021,914	6,021,914	5,978,536	5,982,896		39,018		39,018		6,021,914				182,534	11/16/2046
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		12/01/2023	Paydown		711,406	711,406	642,800	677,947		33,458		33,458		711,406				15,926	10/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		12/01/2023	Paydown		124,622	124,622	123,921	124,152		469		469		124,622				2,391	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		12/01/2023	Paydown		764,153	764,153	788,988	772,168		(8,015)		(8,015)		764,153				22,897	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		12/01/2023	Paydown		272,533	272,533	277,941	272,979		(446)		(446)		272,533				7,929	02/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		12/01/2023	Paydown		995,952	995,952	1,014,003	1,003,718		(7,767)		(7,767)		995,952				23,541	03/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		12/01/2023	Paydown		1,081,785	1,081,785	1,088,546	1,081,763		22		22		1,081,785				26,399	03/20/2039
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		12/01/2023	Paydown		453,505	453,505	472,495	459,823		(6,318)		(6,318)		453,505				12,758	07/20/2040
38374Y-GZ-0	GNR 2010-86 PC EXCH PAC-1-11 4.500% 07/20/40		03/02/2023	CANTOR FITZGERALD & CO.		18,577,118	19,004,724	19,663,951	19,128,190		1,724		1,724		19,129,914		(552,796)	(552,796)	228,057	07/20/2040
38374Y-GZ-0	GNR 2010-86 PC EXCH PAC-1-11 4.500% 07/20/40		03/01/2023	Paydown		485,679	485,679	502,526	488,834		(3,155)		(3,155)		485,679				3,383	07/20/2040
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		01/10/2023	JP MORGAN SECURITIES		2,852,851	3,043,041	3,190,082	3,102,966		885		885		3,103,851		(251,000)	(251,000)	12,426	04/20/2042
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		01/01/2023	Paydown		13,480	13,480	14,131	13,745		(265)		(265)		13,480				39	04/20/2042
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		01/10/2023	JP MORGAN SECURITIES		5,268,735	5,619,984	5,502,236	5,571,501		(506)		(506)		5,570,995		(302,260)	(302,260)	22,948	04/20/2042
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		01/01/2023	Paydown		25,113	25,113	24,586	24,896		217		217		25,113				73	04/20/2042
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 08/16/23		07/01/2023	Paydown		131,617	131,617	134,743	131,480		137		137		131,617				1,595	08/16/2023
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		12/01/2023	Paydown		337,850	337,850	337,006	336,967		883		883		337,850				9,156	10/20/2038
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		12/01/2023	Paydown		277,133	277,133	285,966	278,829		(1,697)		(1,697)		277,133				8,002	07/20/2038
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/10/2023	JP MORGAN SECURITIES		4,930,841	5,259,563	5,371,913	5,293,090		618		618		5,293,708		(362,867)	(362,867)	21,477	06/20/2042
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/01/2023	Paydown		23,705	23,705	24,211	23,856		(151)		(151)		23,705				69	06/20/2042
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		12/01/2023	Paydown		2,908,689	2,908,689	3,023,975	2,947,004		(38,315)		(38,315)		2,908,689				75,075	07/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		12/01/2023	Paydown		222,122	222,122	213,255	217,107		5,015		5,015		222,122				6,623	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		12/01/2023	Paydown		501,485	501,485	432,185	466,592		34,894		34,894		501,485				11,885	01/16/2047
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		10/01/2023	Paydown		79,866	79,866	79,117	79,615		251		251		79,866				1,524	12/20/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		12/01/2023	Paydown		462,805	462,805	483,559	466,921		(4,115)		(4,115)		462,805				14,705	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		12/01/2023	Paydown		230,863	230,863	229,708	229,803		1,060		1,060		230,863				6,350	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		12/01/2023	Paydown		225,867	225,867	224,738	224,794		1,073		1,073		225,867				5,968	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		12/01/2023	Paydown		677,857	677,857	699,040	678,756		(900)		(900)		677,857				17,906	08/20/2038
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		12/01/2023	Paydown		366,954	366,954	366,394	366,186		768		768		366,954				13,410	09/16/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		12/01/2023	Paydown		863,314	863,314	867,071	862,667		647		647		863,314				29,337	10/16/2039
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(107,398)	(110,720)	(106,702)	(109,319)						(109,319)		1,920	1,920	(295)	06/16/2041
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		01/01/2023	Paydown		110,720	110,720	106,702	109,319		1,401		1,401		110,720				26,358	06/16/2041
38376M-CA-3	GNR 2014-5 CB EXCH SEQ 3.000% 01/16/44		01/10/2023	BANK OF AMERICA		27,805,447	30,639,611	26,283,042	29,182,032		(9,563)		(9,563)		29,172,469		(1,367,022)	(1,367,022)	107,239	01/16/2044
38376M-CA-3	GNR 2014-5 CB EXCH SEQ 3.000% 01/16/44		01/01/2023	Paydown		129,410	129,410	111,009	123,253		6,156		6,156		129,410				324	01/16/2044
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		12/01/2023	Paydown		1,386,892	1,386,892	1,385,239	1,384,456		2,436		2,436		1,386,892				32,833	09/16/2040
38377J-PT-1	GNR 2010-98 ME AD PAC-11 4.500% 08/20/40		03/08/2023	CANTOR FITZGERALD & CO.		15,182,191	15,442,788	15,682,876	15,484,459		(3,314)		(3,314)		15,481,145		(298,954)	(298,954)	196,896	08/20/2040
38377J-PT-4	GNR 2010-98 ME AD PAC-11 4.500% 08/20/40		03/01/2023	Paydown		254,212	254,212	258,164	254,898		(686)		(686)		254,212				2,860	08/20/2040
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(183,732)	(184,655)	(187,358)	(185,124)						(185,124)		1,392	1,392	(554)	09/16/2040
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		01/01/2023	Paydown		184,655	184,655	187,358	185,124		(468)		(468)		184,655				84,343	09/16/2040
38377L-UP-1	GNR 2010-131 CL EXCH AD PAC-1-11 4.000% 10/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(48,921)	(50,435)	(42,932)	(48,627)						(48,627)		(295)	(295)	(135)	10/16/2040
38377L-UP-1	GNR 2010-131 CL EXCH AD PAC-1-11 4.000% 10/16/40		01/01/2023	Paydown		50,435	50,435	42,932	48,627		1,808		1,808		50,435				53,419	10/16/2040
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		12/01/2023	Paydown		2,121,811	2,121,811	2,341,154	2,193,496		(71,685)		(71,685)		2,121,811				51,014	06/20/2040
38377M-QL-3	GNR 2010-154 PG AD PAC-11 4.250% 11/20/40		01/11/2023	JP MORGAN SECURITIES		8,299,268	8,455,160	8,299,268	8,399,331		(353)		(353)		8,398,978		(99,710)	(99,710)	41,924	11/20/2040
38377M-QL-3	GNR 2010-154 PG AD PAC-11 4.250% 11/20/40		01/01/2023	Paydown		84,983	84,983	83,417	84,422		561		561		84,983				301	11/20/2040
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(71,876)	(73,719)	(75,884)	(74,275)						(74,275)		2,399	2,399	(209)	09/16/2040
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		01/01/2023	Paydown		73,719	73,719	75,884	74,275		(556)		(556)		73,719				27,631	09/16/2040
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		01/31/2023	Various		19,455,385	19,820,831	18,637,775	19,437,882		(3,537)		(3,537)		19,434,345		21,040	21,040	98,278	12/20/2040
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		01/01/2023	Paydown		193,375	193,375	181,833	189,639		3,736		3,736		193,375				685	12/20/2040
38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.250% 11/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(288,382)	(295,776)	(301,784)	(296,937)						(296,937)		8,556	8,556	(838)	11/16/2040
38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.250% 11/16/40		01/01/2023	Paydown		295,776	295,776	301,784	296,937		(1,161)		(1,161)		295,776				89,903	11/16/2040
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(37,653)	(38,818)	(35,221)	(37,802)						(37,802)		149	149	(104)	12/16/2040
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		01/01/2023	Paydown		38,818	38,818	35,221	37,802		1,016		1,016		38,818				22,605	12/16/2040
38377R-AZ-8	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40		01/31/2023	Various		17,392,564	17,719,263	17,315,042	17,578,541		(1,020)		(1,020)		17,577,521		(184,957)	(184,957)	87,858	12/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377R-AZ-8	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40		01/01/2023	Paydown		176,410	176,410	172,385	175,009		1,401		1,401		176,410				625	12/20/2040
38377R-UY-9	GNR 2010-166 DB AD PAC-11 4.250% 12/20/40		12/01/2023	Paydown		288,598	288,598	316,555	295,995		(7,398)		(7,398)		288,598				10,563	12/20/2040
38377R-Z2-4	GNR 2010-165 PG AD PAC-11 4.500% 12/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(325,170)	(326,804)	(319,502)	(324,385)						(324,385)		(785)	(785)	(980)	12/16/2040
38377R-Z2-4	GNR 2010-165 PG AD PAC-11 4.500% 12/16/40		01/01/2023	Paydown		326,804	326,804	319,502	324,385		2,419		2,419		326,804				58,233	12/16/2040
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40		01/11/2023	JP MORGAN SECURITIES		11,452,174	11,667,289	11,120,385	11,497,505		(1,395)		(1,395)		11,496,109		(43,936)	(43,936)	57,850	12/20/2040
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40		01/01/2023	Paydown		118,411	118,411	112,860	116,688		1,723		1,723		118,411				419	12/20/2040
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11 4.500% 02/16/41		12/01/2023	Paydown		842,655	842,655	859,509	846,087		(3,432)		(3,432)		842,655				24,005	02/16/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		12/01/2023	Paydown		280,998	280,998	271,163	277,282		3,716		3,716		280,998				6,956	02/20/2041
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11 4.000% 01/20/41		12/01/2023	Paydown		153,082	153,082	138,395	148,676		4,406		4,406		153,082				5,479	01/20/2041
38377T-QJ-3	GNR 2011-5 LW PAC-1-11 4.000% 01/20/41		12/01/2023	Paydown		586,881	586,881	626,220	597,517		(10,636)		(10,636)		586,881				20,137	01/20/2041
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		01/11/2023	CANTOR FITZGERALD & CO.		15,144,515	15,592,808	15,417,389	15,529,105		(285)		(285)		15,528,820		(384,305)	(384,305)	72,766	02/20/2041
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		01/01/2023	Paydown		172,303	172,303	170,365	171,599		704		704		172,303				574	02/20/2041
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		8,233,268	8,476,981	7,833,260	8,276,608		(1,924)		(1,924)		8,274,684		(41,416)	(41,416)	39,559	04/20/2041
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		01/01/2023	Paydown		104,537	104,537	96,599	102,066		2,471		2,471		104,537				348	04/20/2041
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		12/01/2023	Paydown		20,763	20,763	20,088	20,172		591		591		20,763				517	04/20/2041
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(35,802)	(36,909)	(34,966)	(36,285)						(36,285)		483	483	(98)	03/16/2041
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		01/01/2023	Paydown		36,909	36,909	34,966	36,285		624		624		36,909				9,329	03/16/2041
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		11,337,914	11,673,528	10,574,685	11,321,876		(3,377)		(3,377)		11,318,499		19,415	19,415	54,476	04/20/2041
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		01/01/2023	Paydown		108,382	108,382	98,179	105,117		3,265		3,265		108,382				361	04/20/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		12/01/2023	Paydown		333,558	333,558	315,655	326,835		6,722		6,722		333,558				10,111	05/16/2041
38377W-BA-1	GNR 2011-73 LB PAC-11 4.000% 05/20/41		12/01/2023	Paydown		2,920,188	2,920,188	2,807,943	2,884,566		35,622		35,622		2,920,188				97,194	05/20/2041
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		01/13/2023	Various		(44,109)	(45,473)	(43,995)	(44,905)						(44,905)		797	797	(121)	08/16/2041
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		01/01/2023	Paydown		45,473	45,473	43,995	44,905		568		568		45,473				19,493	08/16/2041
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(35,736)	(35,915)	(37,680)	(36,349)						(36,349)		613	613	(108)	04/16/2041
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		01/01/2023	Paydown		35,915	35,915	37,680	36,349		(433)		(433)		35,915				68,811	04/16/2041
38377Y-AP-5	GNR 2011-128 PE PAC-1-11 3.500% 09/20/41		12/01/2023	Paydown		553,860	553,860	553,470	553,101		758		758		553,860				15,767	09/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2023	Paydown		17,262	17,262	17,756	17,464		(202)		(202)		17,262				218	09/16/2026
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41		12/01/2023	Paydown		1,695,422	1,695,422	1,695,289	1,693,903		1,519		1,519		1,695,422				33,530	10/16/2041
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		01/31/2023	Various		21,139,889	21,765,652	23,160,014	22,241,140		5,286		5,286		22,246,426		(1,106,536)	(1,106,536)	101,573	07/20/2040
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		01/01/2023	Paydown		57,493	57,493	61,177	58,749		(1,256)		(1,256)		57,493				192	07/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		12/01/2023	Paydown		1,066,209	1,066,209	1,122,185	1,079,351		(13,142)		(13,142)		1,066,209				25,219	07/20/2041
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(81,075)	(83,583)	(86,534)	(84,389)						(84,389)		3,314	3,314	(223)	04/16/2041
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		01/01/2023	Paydown		83,583	83,583	86,534	84,389		(806)		(806)		83,583				54,830	04/16/2041
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		01/10/2023	JP MORGAN SECURITIES		2,688,589	2,867,828	2,825,707	2,849,648		(126)		(126)		2,849,521		(160,933)	(160,933)	11,710	02/20/2042
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		01/01/2023	Paydown		10,503	10,503	10,349	10,437		67		67		10,503				31	02/20/2042
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		01/31/2023	Various		4,938,417	5,267,645	5,001,918	5,174,407		(1,432)		(1,432)		5,172,976		(234,558)	(234,558)	21,510	01/20/2042
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		01/01/2023	Paydown		19,343	19,343	18,367	19,000		342		342		19,343				56	01/20/2042
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		12/01/2023	Paydown		276,529	276,529	291,231	280,442		(3,913)		(3,913)		276,529				6,249	01/20/2042
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11 3.500% 01/20/42		12/01/2023	Paydown		652,088	652,088	657,386	652,409		(321)		(321)		652,088				17,392	01/20/2042
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		4,568,377	4,872,935	5,004,430	4,909,304		456		456		4,909,760		(341,384)	(341,384)	19,898	03/20/2042
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		01/01/2023	Paydown		20,247	20,247	20,793	20,398		(151)		(151)		20,247				59	03/20/2042
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		5,760,210	6,144,224	5,970,234	6,081,069		(595)		(595)		6,080,474		(320,264)	(320,264)	25,089	03/20/2042
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		01/01/2023	Paydown		23,326	23,326	22,666	23,087		240		240		23,326				68	03/20/2042
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		12/01/2023	Paydown		1,471,673	1,471,673	1,559,973	1,494,708		(23,035)		(23,035)		1,471,673				26,726	03/20/2042
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39		12/01/2023	Paydown		1,101,799	1,101,799	1,112,817	1,103,448		(1,649)		(1,649)		1,101,799				20,423	11/20/2039
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		3,657,088	3,900,894	4,082,224	3,963,227		577		577		3,963,804		(306,716)	(306,716)	15,929	03/20/2042
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		01/01/2023	Paydown		15,302	15,302	16,013	15,546		(245)		(245)		15,302				45	03/20/2042
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		12/01/2023	Paydown		3,070,449	3,070,449	3,010,985	3,045,653		24,796		24,796		3,070,449				49,093	02/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2023	Paydown		3,282	3,282	3,266	3,268		14		14		3,282				26	08/16/2042
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		01/10/2023	BANK OF AMERICA		6,975,974	7,687,023	7,391,882	7,584,340		(1,214)		(1,214)		7,583,126		(607,153)	(607,153)	26,905	03/20/2043
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		01/01/2023	Paydown		80,585	80,585	77,491	79,509		1,076		1,076		80,585				201	03/20/2043
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		01/10/2023	BANK OF AMERICA		9,502,700	10,471,295	8,888,330	9,842,085		(6,989)		(6,989)		9,835,095		(332,395)	(332,395)	36,650	04/20/2043
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		01/01/2023	Paydown		64,407	64,407	54,671	60,537		3,870		3,870		64,407				161	04/20/2043
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		12/01/2023	Paydown		414,895	414,895	355,447	388,961		25,934		25,934		414,895				13,210	06/20/2043
38378T-ZB-9	GNR 2013-90 HE PAC-1-11 3.500% 06/20/43		01/10/2023	JP MORGAN SECURITIES		8,425,560	8,987,264	8,363,773	8,766,183		(2,179)		(2,179)		8,764,005		(338,445)	(338,445)	36,698	06/20/2043
38378T-ZB-9	GNR 2013-90 HE PAC-1-11 3.500% 06/20/43		01/01/2023	Paydown		195,362	195,362	181,808	190,556		4,806		4,806		195,362				570	06/20/2043
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		12/01/2023	Paydown		1,344,879	1,344,879	1,314,620	1,330,665		14,215		14,215		1,344,879				35,731	07/20/2040
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11 3.500% 07/20/43		01/10/2023	JP MORGAN SECURITIES		8,097,959	8,637,823	7,925,202	8,388,295		(2,574)		(2,574)		8,385,721		(287,762)	(287,762)	35,271	07/20/2043
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11 3.500% 07/20/43		01/01/2023	Paydown		118,558	118,558	108,777	115,133		3,425		3,425		118,558				346	07/20/2043
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		12/01/2023	Paydown		824,417	824,417	708,016	778,574		45,843		45,843		824,417				25,232	08/20/2043
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		12/01/2023	Paydown		702,915	702,915	676,913	693,971		8,944		8,944		702,915				12,845	07/16/2043
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		01/31/2023	Various		9,843,715	10,847,069	8,840,361	10,043,868		(7,175)		(7,175)		10,036,693		(192,978)	(192,978)	37,965	09/20/2043
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		01/01/2023	Paydown		44,229	44,229	36,047	40,954		3,275		3,275		44,229				111	09/20/2043
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		01/10/2023	BANK OF AMERICA		3,305,292	3,642,195	3,132,288	3,433,977		(2,228)		(2,228)		3,431,749		(126,457)	(126,457)	12,748	08/20/2043
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		01/01/2023	Paydown		13,145	13,145	11,305	12,394		752		752		13,145				33	08/20/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		12/01/2023	Paydown		1,388,219	1,388,219	1,343,102	1,370,239		17,980		17,980		1,388,219				25,162	08/20/2043
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		12/01/2023	Paydown		3,148,271	3,148,271	2,816,879	3,013,618		134,652		134,652		3,148,271				84,047	08/20/2043
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		12/01/2023	Paydown		124,562	124,562	113,750	122,771		1,791		1,791		124,562				4,500	08/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2023	Paydown		11,355	11,355	10,410	10,878		478		478		11,355				142	02/20/2047
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT 3.000% 07/20/47		12/01/2023	Paydown		509,355	509,355	536,255	529,595		(20,240)		(20,240)		509,355				12,541	07/20/2047
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 0.778% 03/20/41		12/20/2023	Paydown				241,774	196,908		(196,908)		(196,908)						12,308	03/20/2041
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42		12/01/2023	Paydown				1,840,288	1,899,589		(48,546)		(48,546)		1,851,043		(1,851,043)	(1,851,043)	212,165	05/20/2042
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		12/01/2023	Paydown				1,928,729	1,468,269		(1,468,269)		(1,468,269)						270,486	12/20/2040
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		12/01/2023	Paydown				1,634,600	1,747,133		(48,112)		(48,112)		1,699,022		(1,699,022)	(1,699,022)	216,620	12/20/2040
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		12/01/2023	Paydown				1,221,614	923,946		(923,946)		(923,946)						177,269	04/20/2042
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		12/01/2023	Paydown				1,337,503	1,063,240		(1,063,240)		(1,063,240)						199,644	06/20/2041
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		12/01/2023	Paydown				419,465	336,800		(336,800)		(336,800)						66,785	01/20/2044
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		12/19/2023	Paydown				2,011,651	1,861,452		(99,805)		(99,805)		1,761,647		(1,761,647)	(1,761,647)	356,579	02/20/2030
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI 5.500% 06/20/38		12/01/2023	Paydown				2,986,282	2,786,433		(2,786,433)		(2,786,433)						369,640	06/20/2038
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI 4.500% 12/20/40		12/01/2023	Paydown				1,657,478	1,391,824		(55,488)		(55,488)		1,336,336		(1,336,336)	(1,336,336)	271,054	12/20/2040
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		12/01/2023	Paydown				1,987,330	1,665,677		(1,665,677)		(1,665,677)						319,353	05/20/2041
38383L-HT-0	GOVERNMENT NATIONAL MORTGAGE 4.000% 06/20/41		05/11/2023	GOLDMAN SACHS & COMPANY		82,067,278	85,347,835	77,773,215	77,849,346		190,667		190,667		78,040,013		4,027,265	4,027,265	1,564,710	06/20/2041
38383L-HV-5	GOVERNMENT NATIONAL MORTGAGE 4.000% 08/20/41		03/24/2023	GOLDMAN SACHS & COMPANY		99,661,380	103,443,534	94,909,442	94,942,925		147,419		147,419		95,090,344		4,571,036	4,571,036	1,356,260	08/20/2041
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		12/01/2023	Paydown				1,828,093	1,699,465		(1,699,465)		(1,699,465)						321,685	03/20/2040
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ 4.500% 04/20/41		12/01/2023	Paydown				718,722	669,011		(669,011)		(669,011)						126,227	04/20/2041
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		12/01/2023	Paydown				1,268,746	1,174,131		(1,174,131)		(1,174,131)						249,185	09/20/2035
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 0.000% 04/20/40		04/28/2023	Various		5,852,520		9,336,969	8,744,612		(622,734)		(622,734)		8,121,878		(2,269,358)	(2,269,358)	151,479	04/20/2040
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 0.000% 04/20/40		04/20/2023	Paydown				378,932	354,892		(18,600)		(18,600)		336,292		(336,292)	(336,292)	4,898	04/20/2040
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 11.388% 04/20/41		12/20/2023	Paydown				797,723	802,276		(24,621)		(24,621)		777,656		(777,656)	(777,656)	55,169	04/20/2041
38383Y-TR-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS A 4.000% 05/16/41		01/31/2023	Various		252,559,318	261,043,222	256,311,814	256,417,939		(9,277)		(9,277)		256,408,662		(3,849,345)	(3,849,345)	1,015,603	05/16/2041
38383Y-TR-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS A 4.000% 05/16/41		01/01/2023	Paydown		2,400,470	2,400,470	2,356,961	2,357,937		42,533		42,533		2,400,470				8,006	05/16/2041
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 0.712% 05/16/41		12/15/2023	Paydown				707,765	692,835		(46,127)		(46,127)		646,708		(646,708)	(646,708)	53,791	05/16/2041
38383Y-XN-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MK 4.000% 03/20/41		01/09/2023	GOLDMAN SACHS & COMPANY		252,954,133	259,440,136	254,312,140	254,423,589		1,616		1,616		254,425,205		(1,471,072)	(1,471,072)	1,153,067	03/20/2041
38383Y-XN-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MK 4.000% 03/20/41		01/01/2023	Paydown		2,505,896	2,505,896	2,456,365	2,457,442		48,454		48,454		2,505,896				8,353	03/20/2041
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 0.712% 03/20/41		12/20/2023	Paydown				766,679	751,751		(57,348)		(57,348)		694,403		(694,403)	(694,403)	56,400	03/20/2041
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 01/01/24		07/01/2023	Redemption 100.0000		1,805,505	1,805,505	1,778,208	1,804,876		628		628		1,805,505				65,088	01/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		11/15/2023	Redemption 100.0000		139,200	139,200	139,200	139,200						139,200				3,581	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		11/15/2023	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				6,373	05/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		12/15/2023	Redemption 100.0000		114,286	114,286	114,286	114,286						114,286				2,564	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		12/15/2023	Redemption 100.0000		588,222	588,222	588,222	588,222						588,222				13,014	06/15/2030
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		08/01/2023	Redemption 100.0000		363,256	363,256	363,256	363,256						363,256				4,978	08/01/2023
91282C-FF-3	US TREASURY NB 2.750% 08/15/32		02/10/2023	Various		416,864,578	449,741,000	448,430,319	448,473,461		13,443		13,443		448,486,904		(31,622,326)	(31,622,326)	6,116,722	08/15/2032
91282C-FY-2	US TREASURY N B 3.875% 11/30/29		12/28/2023	Various		308,567,688	303,800,000	308,574,484	308,527,948		(230,770)		(230,770)		308,297,178		270,510	270,510	5,341,369	11/30/2029
91282C-GB-1	US TREASURY N B 3.875% 12/31/29		02/01/2023	WELLS FARGO		204,109,375	200,000,000	198,859,375	198,859,375		9,521		9,521		198,868,896		5,240,479	5,240,479	706,492	12/31/2029
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 03/25/24		01/01/2023	Paydown		36,247	36,247	36,247	36,247						36,247				133	03/25/2024
0109999999. Subtotal - Bonds - U.S. Governments						2,241,940,034	2,294,767,374	2,291,114,656	2,297,387,030		(13,316,360)		(13,316,360)		2,284,070,669		(42,130,639)	(42,130,639)	33,688,682	XXX
11070T-AK-4	BRITISH COLUMBIA PROV OF SR UNSEC 2.250% 06/02/26	A	04/25/2023	GOLDMAN SACHS & COMPANY		16,192,500	17,000,000	16,916,870	16,969,426		2,752		2,752		16,972,178		(779,678)	(779,678)	154,063	06/02/2026
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES 7.125% 02/09/24	A	05/24/2023	Various		69,881,050	69,000,000	72,521,079	69,276,245		(102,026)		(102,026)		69,174,219		706,831	706,831	3,887,083	02/09/2024
748148-RZ-8	PROVINCE OF QUEBEC SERIES QX 1.500% 02/11/25	A	04/26/2023	GOLDMAN SACHS & COMPANY		35,775,000	37,500,000	37,297,125	37,412,352		13,157		13,157		37,425,509		(1,650,509)	(1,650,509)	401,563	02/11/2025
748148-SB-0	PROVINCE OF QUEBEC 1.350% 05/28/30	A	04/19/2023	NATIONAL BANC FINANCIAL		27,952,735	33,500,000	33,474,875	33,482,211		695		695		33,482,906		(5,530,171)	(5,530,171)	179,644	05/28/2030
748149-AG-6	PROVINCE OF QUEBEC UNSEC 2.625% 02/13/23	A	02/13/2023	Maturity		23,000,000	23,000,000	22,119,100	22,987,275		12,725		12,725		23,000,000				301,875	02/13/2023
748149-AR-2	PROVINCE OF QUEBEC 1.900% 04/21/31	A	04/19/2023	NATIONAL BANC FINANCIAL		25,695,300	30,000,000	29,940,300	29,949,652		1,693		1,693		29,951,344		(4,256,044)	(4,256,044)	285,000	04/21/2031
105756-BU-3	FED REPUBLIC OF BRAZIL SR UNSEC 2.625% 01/05/23	D	01/05/2023	Maturity		4,140,000	4,140,000	3,864,630	4,139,603		397		397		4,140,000				54,338	01/05/2023
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28	D	02/15/2023	Redemption 100.0000		3,920,000	3,920,000	4,003,107	3,942,730		(22,730)		(22,730)		3,920,000					02/15/2028
12802D-AK-2	CAISSE D'AMORT DETTE SOC SR UNSEC 3.375% 03/20/24	D	04/26/2023	DEUTSCHE BANK SECURITIES INCOR		39,484,400	40,000,000	39,858,800	39,980,194		5,158		5,158		39,985,352		(500,952)	(500,952)	817,742	03/20/2024
195325-BQ-7	REPUBLIC OF COLOMBIA SR UNSEC 4.000% 02/26/24	D	10/20/2023	Call 100.0000		4,000,000	4,000,000	4,100,160	4,011,667		(10,297)		(10,297)		4,001,370		(1,370)	(1,370)	184,000	02/26/2024
221597-BR-7	COSTA RICA GOVERNMENT SR UNSEC 4.250% 01/26/23	D	01/26/2023	Maturity		14,975,000	14,975,000	14,973,353	14,975,000						14,975,000				318,219	01/26/2023
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	12/31/2023	Redemption 100.0000		715,607	715,607	639,884	648,395		67,212		67,212		715,607				19,174	12/31/2032
226775-AF-1	CROATIA SR UNSEC 5.500% 04/04/23	D	04/04/2023	Maturity		12,525,000	12,525,000	12,411,044	12,521,416		3,584		3,584		12,525,000				344,438	04/04/2023
298785-DV-5	EUROPEAN INVESTMENT BANK SR UNSEC 4.875% 02/15/36	D	05/12/2023	THE TORONTO-DOMINION BANK		167,398	150,000	163,470	158,409		(179)		(179)		158,231		9,167	9,167	5,505	02/15/2036
31808L-AA-0	FINNVERA PLC GOVT GTD. 2.375% 06/04/25	D	04/24/2023	JP MORGAN SECURITIES		14,407,200	15,000,000	14,887,650	14,970,209		3,787		3,787		14,973,996		(566,796)	(566,796)	140,521	06/04/2025
39530M-AA-6	GREENKO POWER II LTD SERIES 144A 4.300% 12/13/28	D	12/13/2023	Redemption 100.0000		550,000	550,000	550,000	550,000						550,000				17,738	12/13/2028
445545-AL-0	HUNGARY SR UNSEC 5.375% 03/25/24	D	01/10/2023	TENDER SALE		5,867,487	5,834,000	6,406,564	5,930,550		(2,541)		(2,541)		5,928,008		(60,521)	(60,521)	94,073	03/25/2024
455780-BL-9	REPUBLIC OF INDONESIA SR UNSEC 3.375% 04/15/23	D	03/28/2023	Various		42,128,200	42,200,000	38,790,698	42,072,265		114,271		114,271		42,186,536		(58,336)	(58,336)	590,625	04/15/2023
4581X0-CE-6	INTER-AMERICAN DEVEL BK SR UNSEC 4.375% 01/24/44	D	05/15/2023	DEUTSCHE BANK SECURITIES INCOR		20,094,000	19,700,000	19,511,471	19,544,651		1,698		1,698		19,546,349		547,651	547,651	701,470	01/24/2044
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC 3.000% 03/12/24	D	04/24/2023	DEUTSCHE BANK SECURITIES INCOR		7,266,874	7,400,000	7,376,468	7,394,058		1,551		1,551		7,395,609		(128,735)	(128,735)	138,133	03/12/2024
50046P-BY-0	KOMMUNINVEST I SVERIGE SERIES 144A 2.875% 07/03/24	D	04/24/2023	BANK OF AMERICA		1,958,700	2,000,000	1,995,680	1,996,792		667		667		1,997,458		(38,758)	(38,758)	46,799	07/03/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC 2.125% 02/11/25	D	04/25/2023	BNP PARIBAS		34,498,670	35,800,000	35,783,890	35,796,309		547		547		35,796,856		(1,298,186)	(1,298,186)	540,978	02/11/2025
50048M-BZ-2	KOMMUNALBANKEN AS SR UNSEC 2.125% 04/23/25	D	04/25/2023	BANK OF AMERICA		9,603,700	10,000,000	9,936,600	9,984,121		2,142		2,142		9,986,263		(382,563)	(382,563)	108,611	04/23/2025
50064F-AK-0	REPUBLIC OF KOREA SR UNSEC 3.875% 09/11/23	D	09/07/2023	JP MORGAN SECURITIES		19,973,010	20,000,000	19,758,200	19,980,065		14,541		14,541		19,994,606		(21,596)	(21,596)	629,418	09/11/2023
63983T-BB-0	NEDER WATERSCHAPSBANK SR UNSEC 2.375% 03/24/26	D	04/24/2023	THE TORONTO-DOMINION BANK		4,772,910	5,000,000	5,215,550	5,076,655		(7,305)		(7,305)		5,069,350		(296,440)	(296,440)	69,931	03/24/2026
65412A-CD-2	REPUBLIC OF NIGERIA SR UNSEC 6.375% 07/12/23	D	07/12/2023	Maturity		5,900,000	5,900,000	5,707,259	5,884,994		15,006		15,006		5,900,000				376,125	07/12/2023
699149-AA-8	REPUBLIC OF PARAGUAY SR UNSEC 4.625% 01/25/23	D	01/25/2023	Maturity		10,675,000	10,675,000	10,538,500	10,673,787		1,213		1,213		10,675,000				246,859	01/25/2023
718286-BC-0	REPUBLIC OF PHILIPPINES SR UNSEC 7.500% 09/25/24	D	09/25/2023	Redemption 100.0000		8,730,000	8,730,000	8,583,802	8,710,380		19,620		19,620		8,730,000				654,750	09/25/2024
731011-AT-9	REPUBLIC OF POLAND SR UNSEC 3.000% 03/17/23	D	01/11/2023	MORGAN J.P. SECURITIES INC.		5,484,600	5,500,000	4,975,938	5,486,459		2,167		2,167		5,488,625		(4,025)	(4,025)	53,167	03/17/2023
760942-AZ-5	REPUBLICA ORIENT URUGUAY SR UNSEC 4.500% 08/14/24	D	08/14/2023	Redemption 100.0000		11,742,109	11,742,109	11,722,500	11,738,926		3,183		3,183		11,742,109				528,395	08/14/2024
77586R-AB-6	ROMANIA SR UNSEC 4.375% 08/22/23	D	01/05/2023	HSBC SECURITIES USA INC		1,696,090	1,700,000	1,682,371	1,698,674		50		50		1,698,723		(2,633)	(2,633)	28,510	08/22/2023
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC 5.625% 04/04/42	D	07/11/2023	JP MORGAN SECURITIES		2,144,000	3,200,000										2,144,000	2,144,000		04/04/2042
78307A-DG-5	RUSSIAN FEDERATION SR UNSEC 4.875% 09/16/23	D	09/05/2023	VTB CAPITAL INC		2,282,000	2,800,000										2,282,000	2,282,000		09/16/2023
896292-AH-2	TRINIDAD & TOBAGO UNSEC 4.375% 01/16/24	D	09/14/2023	Call 99.6500		6,975,500	7,000,000	7,000,000	7,000,000						7,000,000				331,090	01/16/2024
900123-CF-5	REPUBLIC OF TURKEY SR UNSEC 5.750% 03/22/24	D	04/06/2023	HSBC Bank Plc		1,485,000	1,500,000	1,488,765	1,498,259		381		381		1,498,640		(13,640)	(13,640)	47,677	03/22/2024
AR7898-94-3	RUSSIAN FEDERATION SR UNSEC 4.375% 03/21/29	D	07/20/2023	BARCLAYS BANK PLC		4,200,000	10,000,000										4,200,000	4,200,000		03/21/2029
LW2131-24-8	RUSSIAN FEDERATION SR UNSEC 4.750% 05/27/26	D	07/12/2023	Various		6,016,000	12,400,000										6,016,000	6,016,000		05/27/2026
0309999999. Subtotal - Bonds - All Other Governments						506,875,040	535,056,716	504,195,703	506,441,729		143,119		143,119		506,584,844		314,696	314,696	12,297,514	XXX
20772J-AC-6	CONNECTICUT ST State of Connecticut 5.09 10/0 5.090% 10/01/30		04/10/2023	BARCLAYS BANK PLC		30,620,260	29,945,000	29,884,657	29,910,821		937		937		29,911,758		708,501	708,501	808,673	10/01/2030
20772K-EY-1	CONNECTICUT ST State of Connecticut 3.85 09/1 3.850% 09/15/27		04/04/2023	COMMERCE BANK N.A.		5,954,700	6,000,000	6,000,000	6,000,000						6,000,000		(45,300)	(45,300)	128,975	09/15/2027
419791-YX-0	HAWAII ST State of Hawaii 5.53 02/01/203 5.530% 02/01/30		05/22/2023	BANK OF AMERICA		10,593,600	10,000,000	10,055,000	10,026,369		(1,217)		(1,217)		10,025,151		568,449	568,449	450,081	02/01/2030
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/ 5.245% 11/01/34		04/04/2023	SUNTRUST CAPITAL MARKETS		27,316,640	26,000,000	26,056,630	26,038,400		(637)		(637)		26,037,763		1,278,877	1,278,877	587,149	11/01/2034
677521-CX-2	OHIO ST State of Ohio 5.462 09/01/2030 5.462% 09/01/30		05/22/2023	BANK OF AMERICA		10,590,100	10,000,000	10,000,000	10,000,000						10,000,000		590,100	590,100	399,029	09/01/2030
686053-DR-7	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.52 5.528% 06/30/28		05/23/2023	BARCLAYS BANK PLC		29,632,406	29,185,000	29,179,750	29,183,234		110		110		29,183,345		449,061	449,061	649,820	06/30/2028
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		06/30/2023	Redemption 100.0000		3,130,222	3,130,222	3,058,681	3,102,025		28,198		28,198		3,130,222				87,912	06/30/2028
882722-VP-3	TEXAS ST State of Texas 4.631 04/01/203 4.631% 04/01/33		04/04/2023	JP MORGAN SECURITIES		12,239,040	12,000,000	12,000,000	12,000,000						12,000,000		239,040	239,040	285,578	04/01/2033
882723-PX-1	TEXAS ST State of Texas 3.693 10/01/202 3.693% 10/01/29		05/22/2023	STIFEL NICOLAUS & COMPANY INC		2,952,480	3,000,000	3,000,000	3,000,000						3,000,000		(47,520)	(47,520)	71,706	10/01/2029
882723-PY-9	TEXAS ST State of Texas 3.858 10/01/203 3.858% 10/01/30		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,160,683	7,260,000	7,260,000	7,260,000						7,260,000		(99,317)	(99,317)	181,281	10/01/2030
882723-PZ-6	TEXAS ST State of Texas 3.908 10/01/203 3.908% 10/01/31		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,362,796	7,460,000	7,460,000	7,460,000						7,460,000		(97,204)	(97,204)	188,689	10/01/2031
882723-QA-0	TEXAS ST State of Texas 3.958 10/01/203 3.958% 10/01/32		04/10/2023	PIPER JAFFRAY & CO		12,355,336	12,460,000	12,460,000	12,460,000						12,460,000		(104,664)	(104,664)	261,652	10/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
882723-QB-8	TEXAS ST State of Texas 4.008 10/01/203 4.008% 10/01/33		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,021,374	7,105,000	7,105,000	7,105,000						7,105,000		(83,626)	(83,626)	184,308	10/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						166,929,637	163,545,222	163,519,718	163,545,849		27,391		27,391		163,573,239		3,356,397	3,356,397	4,284,853	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX 7.760% 09/01/23		09/01/2023	Maturity		3,365,000	3,365,000	3,365,000	3,365,000						3,365,000				261,124	09/01/2023
167486-M6-3	CHICAGO IL SERIES E 6.050% 01/01/29		01/01/2023	Call 100.0000		130,000	130,000	135,985	135,283						135,283		(5,283)	(5,283)	3,933	01/01/2029
167486-M7-1	CHICAGO IL SERIES E 6.050% 01/01/29		01/01/2023	Redemption 100.0000		520,000	520,000	567,419	561,710		(41,710)		(41,710)		520,000				15,730	01/01/2029
172217-WS-6	CINCINNATI OH City of Cincinnati OH 4.29 12/ 4.290% 12/01/35		04/10/2023	U.S. BANCORP LIBRA		2,662,965	2,655,000	2,655,000	2,655,000						2,655,000		7,965	7,965	41,447	12/01/2035
172217-WX-5	CINCINNATI OH City of Cincinnati OH 4.39 12/ 4.390% 12/01/40		04/10/2023	U.S. BANCORP LIBRA		5,027,500	5,000,000	5,000,000	5,000,000						5,000,000		27,500	27,500	79,874	12/01/2040
234667-JL-8	DALLAS CNTY TX HOSP DIST Dallas County Hospital Di 5.62 5.621% 08/15/44		04/05/2023	RAYMOND JAMES		22,051,000	20,000,000	24,332,100	23,612,611		(27,736)		(27,736)		23,584,876		(1,533,876)	(1,533,876)	733,853	08/15/2044
554885-K3-6	MACOMB CNTY MI County of Macomb MI 4.416 11/0 4.416% 11/01/35		04/10/2023	SUNTRUST CAPITAL MARKETS		35,192,500	35,000,000	35,000,000	35,000,000						35,000,000		192,500	192,500	691,227	11/01/2035
64966H-MV-9	NEW YORK NY City of New York NY 5.206 10/0 5.206% 10/01/31		04/11/2023	CITIGROUP GLOBAL MARKETS INC		28,862,120	28,000,000	28,000,000	28,000,000						28,000,000		862,120	862,120	777,429	10/01/2031
655867-SF-7	NORFOLK VA City of Norfolk VA 4.955 08/01 4.955% 08/01/37		04/11/2023	JP MORGAN SECURITIES		21,993,840	22,000,000	22,000,000	22,000,000						22,000,000		(6,160)	(6,160)	763,070	08/01/2037
73723R-SQ-7	PORTSMOUTH VA City of Portsmouth VA 4.541 02 4.541% 02/01/37		02/01/2023	Call 100.0000		20,325,000	20,325,000	20,123,579	20,181,009		610		610		20,181,618		143,382	143,382	461,479	02/01/2037
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		12/26/2023	Redemption 100.0000		90,117	90,117	91,017	90,908		(791)		(791)		90,117				1,890	08/25/2045
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						140,220,042	137,085,117	141,270,100	140,601,521		(69,627)		(69,627)		140,531,894		(311,852)	(311,852)	3,831,056	XXX
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC 3.710% 10/01/49		10/02/2023	Redemption 100.0000		683,274	683,274	683,274	683,274						683,274				25,349	10/01/2049
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1 3.552% 04/01/54		04/14/2023	CONVERSION		41,934,225	51,710,000	51,710,000	51,710,000						51,710,000		(9,775,776)	(9,775,776)	1,076,533	04/01/2054
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH SERIES A 5.603% 07/01/27		05/24/2023	STIFEL NICOLAUS & COMPANY INC		8,061,280	8,000,000	8,000,000	8,000,000						8,000,000		61,280	61,280	277,660	07/01/2027
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		10/01/2023	Call 100.0000		10,000	10,000	7,301	7,310		103		103		7,413		2,587	2,587	252	10/01/2035
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		07/01/2023	Redemption 100.0000		20,000	20,000	14,602	14,620		5,380		5,380		20,000				315	10/01/2035
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		10/01/2023	Call 100.0000		40,000	40,000	34,209	34,386		452		452		34,838		5,162	5,162	1,455	07/01/2030
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		07/01/2023	Redemption 100.0000		125,000	125,000	105,939	106,494		18,506		18,506		125,000				2,273	07/01/2030
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89 6.899% 12/01/40		12/01/2023	Call 100.0000		722,498	722,498	722,498	722,498						722,498				49,845	12/01/2040
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.2 6.200% 12/01/40		04/10/2023	U.S. BANCORP LIBRA		4,735,253	4,225,000	4,819,646	4,691,843		(4,428)		(4,428)		4,687,415		47,838	47,838	95,321	12/01/2040
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2023	Call 100.0000		1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				29,131	06/01/2027
25483V-PZ-1	DIST OF COLUMBIA REVENUE District of Columbia 4.332 06/ 4.332% 06/01/28		04/10/2023	RAMIREZ CO. INC.		1,990,020	2,000,000	2,000,000	2,000,000						2,000,000		(9,980)	(9,980)	31,527	06/01/2028
29270C-YW-9	ENERGY N W WA ELEC REVENUE Energy Northwest 4.144 07/01/2 4.144% 07/01/37		05/31/2023	Call 104.1170		520,585	500,000	500,000	500,000						500,000				30,945	07/01/2037
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		12/11/2023	Redemption 100.0000		6,512,340	6,512,340	6,503,368	6,503,467		8,873		8,873		6,512,340				85,226	12/10/2031
3128JD-AA-5	FH 138788 7.078% 11/01/31		12/01/2023	Paydown		8,447	8,447	8,650	8,544		(97)		(97)		8,447				328	11/01/2031
3128JR-RX-6	FH 847702 5.895% 09/01/36		12/01/2023	Paydown		2,272	2,315	2,333	2,315						2,315		(44)	(44)	33	09/01/2036
3128JR-SP-2	FH 847726 4.262% 03/01/37		12/01/2023	Paydown		2,239	2,239	2,301	2,284		(45)		(45)		2,239				56	03/01/2037
31280G-KU-5	FH 1N0307 4.061% 09/01/36		12/01/2023	Paydown		261	261	266	261						261				4	09/01/2036
31280L-RD-5	FH 1H2584 2.380% 02/01/36		12/01/2023	Paydown		1,633	1,633	1,621	1,622		11		11		1,633				25	02/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128QL-SL-6	FH 1H2623 5.966% 07/01/36		12/01/2023	Paydown		2,769	2,873	2,901	2,873						2,873		(103)	(103)	89	07/01/2036
3128S4-ER-4	FH 1Q0144 2.099% 09/01/36		12/01/2023	Paydown		782	1,417	1,433	1,417						1,417		(635)	(635)	66	09/01/2036
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 02/15/23		01/01/2023	Paydown			942	924	942						942		(942)	(942)		02/15/2023
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		03/01/2023	Paydown		7,307	7,307	6,581	7,280		28		28		7,307				80	03/15/2023
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		01/01/2023	Paydown		559	559	552	557		2		2		559				3	01/15/2023
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		03/01/2023	Paydown		7,212	7,212	5,878	7,182		30		30		7,212				60	03/15/2023
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		01/01/2023	Paydown		73	73	73	73						73					02/25/2023
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		03/01/2023	Paydown		1,514	1,514	1,493	1,509		5		5		1,514				14	03/15/2023
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		04/01/2023	Paydown		13,203	13,203	12,386	13,149		54		54		13,203				157	04/15/2023
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		04/01/2023	Paydown		2,536	2,536	2,498	2,528		8		8		2,536				30	04/15/2023
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		04/01/2023	Paydown		17,256	17,256	17,256	17,256						17,256				182	04/15/2023
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		05/01/2023	Paydown															127	05/15/2023
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		05/01/2023	Paydown		11,277	11,277	11,277	11,277						11,277				157	05/15/2023
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		07/01/2023	Paydown		38,436	38,436	37,891	38,275		162		162		38,436				714	07/15/2023
31292H-YA-6	FG C01605 4.500% 07/01/33		12/01/2023	Paydown		491	491	469	473		18		18		491				11	07/01/2033
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		12/01/2023	Paydown		71,403	71,403	79,408	79,308		(7,904)		(7,904)		71,403				2,065	01/01/2052
3132LV-U3-8	FHLMC POOL U69902 4.000% 07/01/43		01/11/2023	BANK OF AMERICA		274,761,320	280,502,862	266,127,091	266,280,388		(94,739)		(94,739)		266,185,648		8,575,671	8,575,671	1,277,846	07/01/2043
3132LV-U3-8	FHLMC POOL U69902 4.000% 07/01/43		01/01/2023	Paydown		2,717,640	2,717,640	2,578,361	2,579,846		137,794		137,794		2,717,640				9,059	07/01/2043
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		12/01/2023	Paydown		62,514	62,514	58,587	61,667		847		847		62,514				2,106	07/15/2031
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		12/01/2023	Paydown		115,757	115,757	110,398	114,491		1,266		1,266		115,757				4,034	07/15/2031
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		12/01/2023	Paydown		111,328	111,328	109,101	110,674		653		653		111,328				4,581	02/15/2031
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		12/01/2023	Paydown		91,747	91,747	91,059	91,381		365		365		91,747				3,266	10/15/2031
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		12/01/2023	Paydown		44,709	44,709	44,576	44,579		130		130		44,709				1,725	01/15/2032
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		07/01/2023	Paydown		23,052	23,052	22,819	22,968		84		84		23,052				425	07/15/2023
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		08/01/2023	Paydown		85,355	85,355	84,746	85,067		287		287		85,355				1,865	08/15/2023
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		08/01/2023	Paydown		59,132	59,132	58,415	58,828		304		304		59,132				1,073	08/25/2023
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		08/01/2023	Paydown		186,644	186,644	185,293	186,012		632		632		186,644				3,939	08/15/2023
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		10/01/2023	Paydown		34,639	34,639	33,394	34,512		126		126		34,639				987	10/15/2023
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		12/01/2023	Paydown		224,533	224,533	195,380	222,559		1,973		1,973		224,533				5,771	12/25/2023
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		12/01/2023	Paydown		54,372	54,372	54,131	54,203		169		169		54,372				1,852	02/15/2024
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		12/01/2023	Paydown		130,653	130,653	123,815	130,075		578		578		130,653				4,166	01/15/2024
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		12/01/2023	Paydown		83,924	83,924	83,307	83,657		267		267		83,924				2,612	02/15/2024
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		12/01/2023	Paydown		20,919	20,919	20,494	20,778		141		141		20,919				687	03/15/2024
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		12/01/2023	Paydown		95,610	95,610	93,009	94,780		830		830		95,610				2,844	03/15/2024
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		12/01/2023	Paydown		194,785	194,785	179,598	190,304		4,481		4,481		194,785				5,330	07/17/2024
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		12/01/2023	Paydown		117,703	117,703	116,049	117,034		669		669		117,703				3,793	04/15/2024
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		12/01/2023	Paydown		189,278	189,278	185,783	187,662		1,616		1,616		189,278				6,064	04/25/2024
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		12/01/2023	Paydown		40,698	40,698	40,736	40,698						40,698				1,746	11/15/2024
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		12/01/2023	Paydown		51,528	51,528	51,238	51,318		210		210		51,528				2,505	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		12/01/2023	Paydown		69,656	69,656	68,570	69,116		540		540		69,656				2,510	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		12/01/2023	Paydown		52,309	52,309	51,614	51,919		390		390		52,309				1,932	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		12/01/2023	Paydown		13,779	13,779	13,697	13,720		59		59		13,779				617	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		12/01/2023	Paydown		29,391	29,391	29,391	29,391						29,391				1,207	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		12/01/2023	Paydown		29,564	29,564	29,301	29,400		164		164		29,564				1,211	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		12/01/2023	Paydown		42,015	42,015	38,050	41,550		465		465		42,015				1,444	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		12/01/2023	Paydown		15,613	15,613	15,565	15,565		49		49		15,613				682	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		12/01/2023	Paydown		27,273	27,273	27,163	27,175		98		98		27,273				1,173	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		12/25/2023	Paydown		319,355	319,355	313,567	318,734		621		621		319,355				14,285	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		12/01/2023	Paydown		23,200	23,200	22,811	22,990		211		211		23,200				859	10/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		12/01/2023	Paydown		48,508	48,508	47,153	48,234		274		274		48,508				1,839	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		12/01/2023	Paydown		5,446	5,446	5,252	5,402		44		44		5,446				203	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		12/01/2023	Paydown		84,262	84,262	82,089	83,831		431		431		84,262				3,406	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		12/01/2023	Paydown		32,388	32,388	32,025	32,158		230		230		32,388				1,156	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		12/01/2023	Paydown		70,469	70,469	65,509	69,832		637		637		70,469				2,837	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		12/01/2023	Paydown		51,669	51,669	45,985	51,052		617		617		51,669				2,348	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		12/01/2023	Paydown		56,960	56,960	51,273	56,338		622		622		56,960				2,234	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		12/01/2023	Paydown		48,698	48,698	46,096	48,335		363		363		48,698				1,945	02/15/2027
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		12/01/2023	Paydown		104,483	104,483	100,859	103,853		630		630		104,483				4,289	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		12/01/2023	Paydown		41,327	41,327	38,008	40,932		395		395		41,327				1,200	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		12/01/2023	Paydown		23,181	23,181	21,475	22,928		253		253		23,181				781	03/15/2027
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		12/01/2023	Paydown		19,651	19,651	19,342	19,452		199		199		19,651				711	12/15/2026
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		12/01/2023	Paydown		98,684	98,684	92,543	97,794		890		890		98,684				4,034	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		12/01/2023	Paydown		98,445	98,445	97,841	98,010		435		435		98,445				4,128	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		12/01/2023	Paydown		17,482	17,482	17,358	17,385		97		97		17,482				734	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		12/01/2023	Paydown		42,860	42,860	42,474	42,604		255		255		42,860				1,640	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		12/01/2023	Paydown		36,783	36,783	36,047	36,591		192		192		36,783				1,309	08/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		12/01/2023	Paydown		135,873	135,873	135,846	135,621		252		252		135,873				5,148	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 6.132% 01/15/28		12/01/2023	Paydown		44,335	44,335	44,342	44,335						44,335				1,265	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ 0.866% 01/15/28		12/01/2023	Paydown		2,804	2,804	1,717	2,294		511		511		2,804				181	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 8.476% 01/15/28		12/01/2023	Paydown		10,837	10,837	11,210	10,976		(139)		(139)		10,837				504	01/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		12/01/2023	Paydown		91,858	91,858	91,786	91,705		153		153		91,858				2,912	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		12/01/2023	Paydown		431,604	431,604	420,421	431,604						431,604				14,449	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		12/01/2023	Paydown		31,268	31,268	31,845	31,282		(15)		(15)		31,268				1,179	05/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		12/01/2023	Paydown		73,184	73,184	72,452	72,875		309		309		73,184				2,831	08/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		12/01/2023	Paydown		63,528	63,528	56,242	61,868		1,660		1,660		63,528				2,078	02/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		12/01/2023	Paydown		106,200	106,200	102,206	105,409		791		791		106,200				3,849	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		12/01/2023	Paydown		29,601	29,601	26,618	29,039		562		562		29,601				884	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		12/01/2023	Paydown		86,687	86,687	78,217	85,160		1,527		1,527		86,687				3,094	08/15/2029
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		12/01/2023	Paydown		174,948	174,948	173,321	174,201		747		747		174,948				7,220	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		12/01/2023	Paydown		437,618	437,618	425,115	434,684		2,934		2,934		437,618				18,790	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		12/01/2023	Paydown		231,596	231,596	234,871	231,596						231,596				9,078	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		12/01/2023	Paydown		135,281	135,281	129,838	134,120		1,161		1,161		135,281				4,939	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		12/01/2023	Paydown		146,600	146,600	147,379	146,600						146,600				5,658	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		12/01/2023	Paydown		194,638	194,638	176,086	191,426		3,211		3,211		194,638				5,931	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		12/01/2023	Paydown		117,682	117,682	118,887	117,682						117,682				4,688	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		12/01/2023	Paydown		117,767	117,767	113,553	116,900		867		867		117,767				6,810	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		12/01/2023	Paydown		42,687	42,687	40,853	42,286		401		401		42,687				1,842	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		12/01/2023	Paydown		61,505	61,505	59,708	61,092		413		413		61,505				2,987	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		12/01/2023	Paydown		25,819	25,819	25,944	25,819						25,819				1,052	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		12/01/2023	Paydown		16,588	16,588	15,964	16,459		129		129		16,588				611	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		12/01/2023	Paydown		30,413	30,413	30,394	30,367		46		46		30,413				1,281	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		12/01/2023	Paydown		27,483	27,483	26,341	27,259		225		225		27,483				1,193	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		12/01/2023	Paydown		56,503	56,503	54,384	56,112		391		391		56,503				2,268	09/15/2030
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		12/01/2023	Paydown		22,250	22,250	21,426	22,075		175		175		22,250				846	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		12/01/2023	Paydown		24,380	24,380	24,502	24,380						24,380				983	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		12/01/2023	Paydown		50,141	50,141	50,627	50,141						50,141				2,067	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		12/01/2023	Paydown		104,018	104,018	100,865	103,311		707		707		104,018				4,259	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		12/01/2023	Paydown		77,773	77,773	74,868	77,121		652		652		77,773				3,037	10/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		12/01/2023	Paydown		42,731	42,731	41,015	42,338		393		393		42,731				1,526	02/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		12/01/2023	Paydown		18,888	18,888	17,412	18,647		241		241		18,888				649	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		12/01/2023	Paydown		42,728	42,728	40,377	42,225		503		503		42,728				1,611	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		12/01/2023	Paydown		37,066	37,066	34,541	36,453		613		613		37,066				915	05/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		12/01/2023	Paydown		63,972	63,972	61,213	63,331		641		641		63,972				2,453	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		12/01/2023	Paydown		26,765	26,765	26,790	26,765						26,765				981	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		12/01/2023	Paydown		65,389	65,389	64,531	65,065		324		324		65,389				1,898	06/15/2031
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		12/01/2023	Paydown		20,069	20,069	18,903	19,823		246		246		20,069				695	06/15/2031
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		12/01/2023	Paydown		82,023	82,023	77,101	80,905		1,117		1,117		82,023				2,952	03/15/2031
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52		12/01/2023	Paydown		112,644	112,644	124,027	123,879		(11,235)		(11,235)		112,644				3,071	01/01/2052
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		01/01/2023	Paydown		427	427	421	424		2		2		427				3	01/25/2023
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		01/01/2023	Paydown		87	87	85	86						87				1	01/25/2023
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		03/01/2023	Paydown		1,952	1,952	1,818	1,941		11		11		1,952				18	03/25/2023
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		02/01/2023	Paydown		257	257	252	255		1		1		257				2	02/25/2023
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		02/01/2023	Paydown		1,888	1,888	1,625	1,878		11		11		1,888				13	02/25/2023
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		03/01/2023	Paydown		5,280	5,280	5,135	5,248		32		32		5,280				49	03/25/2023
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		03/01/2023	Paydown		758	758	633	753		5		5		758				6	03/25/2023
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		03/01/2023	Paydown		8,678	8,678	8,620	8,634		44		44		8,678				93	03/25/2023
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		05/01/2023	Paydown		4,068	4,068	4,007	4,045		24		24		4,068				58	05/25/2023
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		03/01/2023	Paydown		14,353	14,353	14,057	14,272		81		81		14,353				131	03/25/2023
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		04/01/2023	Paydown		3,062	3,062	2,833	3,031		31		31		3,062				19	04/25/2023
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		01/18/2023	DIRECT			2												1	05/25/2023
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		01/01/2023	Paydown		2	2				2		2		2				1	05/25/2023
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		05/01/2023	Paydown		8,430	8,430	8,459	8,430						8,430				124	05/25/2023
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		06/01/2023	Paydown		29,842	29,842	29,399	29,690		152		152		29,842				462	06/25/2023
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		06/01/2023	Paydown		16,068	16,068	15,832	15,984		83		83		16,068				252	06/25/2023
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		22,483	22,483	22,067	22,335		148		148		22,483				427	07/25/2023
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		37,965	37,965	37,404	37,734		231		231		37,965				607	07/25/2023
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		37,512	37,512	37,021	37,294		219		219		37,512				685	07/25/2023
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		07/01/2023	Paydown		40,164	40,164	36,869	39,901		263		263		40,164				644	07/25/2023
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		07/01/2023	Paydown															18	07/25/2023
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		08/01/2023	Paydown		32,764	32,764	32,185	32,591		173		173		32,764				734	08/25/2023
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		09/01/2023	Paydown		87,203	87,203	83,251	86,691		512		512		87,203				2,062	09/25/2023
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		09/01/2023	Paydown		89,112	89,112	82,860	88,540		572		572		89,112				1,890	09/25/2023
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		09/01/2023	Paydown		26,329	26,329	26,329	26,329						26,329				562	09/25/2023
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		12/01/2023	Paydown		99,352	99,352	93,438	98,784		568		568		99,352				2,707	12/25/2023
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		12/01/2023	Paydown		131,184	131,184	131,061	130,664		520		520		131,184				3,779	01/25/2024
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		12/01/2023	Paydown		318,910	318,910	316,751	317,253		1,657		1,657		318,910				9,924	03/25/2024
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		12/01/2023	Paydown		120,352	120,352	117,195	119,159		1,193		1,193		120,352				3,805	03/25/2024
31359H-JN-5	FNR 1994-55 N W CPT 7.000% 12/25/23		12/01/2023	Paydown		4,539	4,540	4,511	4,540						4,540		(1)	(1)	137	12/25/2023
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		12/01/2023	Paydown		57,985	57,985	56,990	57,538		446		446		57,985				1,788	03/25/2024
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		12/01/2023	Paydown		114,241	114,241	111,198	113,132		1,109		1,109		114,241				4,073	06/17/2024
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		12/01/2023	Paydown		62,278	62,278	58,903	61,703		574		574		62,278				2,511	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		12/01/2023	Paydown		18,010	18,010	17,582	17,881		129		129		18,010				679	12/25/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		12/01/2023	Paydown		50,908	50,908	49,945	50,600		307		307		50,908				2,108	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		12/01/2023	Paydown		74,120	74,120	71,419	73,632		489		489		74,120				3,349	12/18/2026
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		12/01/2023	Paydown		45,792	45,792	45,056	45,577		215		215		45,792				1,673	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		12/01/2023	Paydown		28,907	28,907	28,853	28,832		75		75		28,907				1,047	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		12/01/2023	Paydown		36,491	36,491	33,418	36,051		441		441		36,491				1,506	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		12/01/2023	Paydown		100,932	100,932	87,065	99,328		1,603		1,603		100,932				4,106	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		12/01/2023	Paydown		27,878	27,878	27,529	27,654		224		224		27,878				959	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		12/01/2023	Paydown		46,833	46,833	43,101	46,324		509		509		46,833				1,895	03/18/2027
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		12/01/2023	Paydown		309,058	309,058	292,229	305,719		3,339		3,339		309,058				12,140	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		12/01/2023	Paydown		17,799	17,799	16,829	17,606		192		192		17,799				699	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		12/01/2023	Paydown		54,569	54,569	53,734	54,053		515		515		54,569				1,850	09/18/2027
31359P-7M-2	FNGT 1998-T3 B PT 8.984% 09/25/23		09/01/2023	Paydown		15,696	15,696	16,812	15,629		68		68		15,696				471	09/25/2023
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		12/01/2023	Paydown		31,374	31,374	29,407	31,109		265		265		31,374				1,105	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		12/01/2023	Paydown		86,749	86,749	83,214	86,137		611		611		86,749				3,155	05/18/2027
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		12/01/2023	Paydown		106,676	106,676	95,838	105,561		1,115		1,115		106,676				3,618	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		12/01/2023	Paydown		40,230	40,230	39,450	40,012		218		218		40,230				1,699	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		12/01/2023	Paydown		36,435	36,435	34,460	36,102		333		333		36,435				1,528	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		12/01/2023	Paydown		35,008	35,008	34,735	34,829		178		178		35,008				1,176	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		12/01/2023	Paydown		39,187	39,187	36,639	38,809		378		378		39,187				1,444	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		12/01/2023	Paydown		58,826	58,826	52,959	58,069		757		757		58,826				2,253	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		12/01/2023	Paydown		52,259	52,259	52,055	52,048		211		211		52,259				2,360	07/20/2027
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		12/01/2023	Paydown		65,354	65,354	64,837	65,001		352		352		65,354				2,621	09/18/2027
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		12/01/2023	Paydown		107,023	107,023	104,862	105,956		1,067		1,067		107,023				3,714	11/18/2027
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		12/01/2023	Paydown		34,493	34,493	33,596	33,952		541		541		34,493				1,172	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		12/01/2023	Paydown		23,287	23,287	23,067	23,182		105		105		23,287				813	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		12/01/2023	Paydown		67,787	67,787	66,835	67,215		572		572		67,787				2,382	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		12/01/2023	Paydown		31,142	31,142	30,106	30,881		261		261		31,142				693	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		12/01/2023	Paydown		57,079	57,079	56,232	56,795		283		283		57,079				2,087	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		12/01/2023	Paydown		89,552	89,552	89,558	89,552						89,552				3,386	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		12/01/2023	Paydown		89,690	89,690	89,018	89,172		518		518		89,690				3,284	05/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		12/01/2023	Paydown		10,876	10,876	10,624	10,772		104		104		10,876				416	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		12/01/2023	Paydown		122,903	122,903	122,649	122,553		350		350		122,903				4,329	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB 13.000% 06/25/28		12/01/2023	Paydown		251,070	251,070	242,511	245,764		5,306		5,306		251,070				7,367	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB 12.020% 06/25/28		09/01/2023	Paydown		167,884	167,884	160,195	163,244		4,640		4,640		167,884				4,693	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		12/01/2023	Paydown		30,663	417,169	379,964	393,522		3,801		3,801		397,323		(366,660)	(366,660)	7,441	06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		12/01/2023	Paydown		104,407	104,407	95,842	102,653		1,754		1,754		104,407				3,477	08/25/2029
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		12/01/2023	Paydown		5,890	5,890	5,733	5,850		41		41		5,890				171	10/25/2029
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		12/01/2023	Paydown		21,909	21,909	21,361	21,695		214		214		21,909				838	10/25/2029
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ 6.700% 11/17/39		12/01/2023	Paydown		54,866	54,866	54,959	54,850		16		16		54,866				2,015	11/17/2039
313637-FB-1	FNMA 109162 6.640% 03/01/28		12/01/2023	Paydown		6,607	6,607	6,607	6,607						6,607				240	03/01/2028
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		12/01/2023	Paydown		519,596	519,596	502,185	512,621		6,975		6,975		519,596				13,402	09/25/2041
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		12/01/2023	Paydown		2,085,667	2,085,667	2,286,861	2,185,942		(100,275)		(100,275)		2,085,667				49,796	10/25/2041
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		12/01/2023	Paydown		742,596	742,596	802,468	761,357		(18,760)		(18,760)		742,596				15,156	02/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		12/01/2023	Paydown		588,188	588,188	592,350	588,676		(488)		(488)		588,188				10,660	04/25/2042
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		12/01/2023	Paydown		1,414,613	1,414,613	1,386,119	1,398,218		16,395		16,395		1,414,613				25,356	04/25/2042
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42		12/01/2023	Paydown		2,941,162	2,941,162	2,924,847	2,931,600		9,561		9,561		2,941,162				51,710	04/25/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42 FNR 2012-30 HE AD PAC-11 4.000% 04/25/42		12/01/2023	Paydown		1,236,570	1,236,570	1,238,889	1,236,350		220		220		1,236,570				25,256	04/25/2042
3136A5-UK-0			12/01/2023	Paydown		2,950,645	2,950,645	3,297,346	3,055,899		(105,253)		(105,253)		2,950,645				71,527	04/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		12/01/2023	Paydown		566,266	566,266	556,677	562,061		4,205		4,205		566,266				9,435	05/25/2042
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		12/01/2023	Paydown		704,156	704,156	683,471	695,476		8,680		8,680		704,156				8,072	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		12/01/2023	Paydown		1,239,843	1,239,843	1,331,148	1,269,385		(29,542)		(29,542)		1,239,843				28,869	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		12/01/2023	Paydown		1,042,643	1,042,643	1,071,316	1,050,443		(7,800)		(7,800)		1,042,643				19,768	07/25/2042
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42		12/01/2023	Paydown		3,584,661	3,584,661	3,489,443	3,551,649		33,012		33,012		3,584,661				61,325	07/25/2042
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		12/01/2023	Paydown		1,480,317	1,480,317	1,458,637	1,468,967		11,350		11,350		1,480,317				29,611	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		12/01/2023	Paydown		2,943,511	2,943,511	3,153,646	3,018,419		(74,909)		(74,909)		2,943,511				70,039	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		12/01/2023	Paydown		2,436,527	2,436,527	2,551,158	2,471,240		(34,713)		(34,713)		2,436,527				46,028	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		12/01/2023	Paydown		1,310,851	1,310,851	1,365,002	1,328,904		(18,053)		(18,053)		1,310,851				22,211	07/25/2042
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42		12/01/2023	Paydown		1,367,347	1,367,347	1,366,920	1,365,644		1,703		1,703		1,367,347				21,629	07/25/2042
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		12/01/2023	Paydown		2,675,171	2,675,171	2,574,296	2,632,601		42,571		42,571		2,675,171				46,043	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		12/01/2023	Paydown		899,800	899,800	886,045	892,840		6,959		6,959		899,800				14,241	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		12/01/2023	Paydown		1,111,465	1,111,465	1,090,153	1,098,631		12,834		12,834		1,111,465				20,774	08/25/2042
3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11 3.000% 10/25/42		12/01/2023	Paydown		280,838	280,838	279,785	280,101		738		738		280,838				7,355	10/25/2042
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		12/01/2023	Paydown		3,233,433	3,233,433	3,240,111	3,230,753		2,680		2,680		3,233,433				62,095	09/25/2042
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		12/01/2023	Paydown		3,356,599	3,356,599	3,239,351	3,306,644		49,955		49,955		3,356,599				68,776	11/25/2042
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		12/01/2023	Paydown		715,422	715,422	704,280	709,894		5,528		5,528		715,422				19,506	11/25/2042
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		12/01/2023	Paydown		8,011,614	8,011,614	8,007,762	7,997,841		13,773		13,773		8,011,614				146,093	10/25/2042
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		12/01/2023	Paydown		2,044,577	2,044,577	2,109,964	2,065,934		(21,358)		(21,358)		2,044,577				51,038	11/25/2042
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		12/01/2023	Paydown		1,536,005	1,536,005	1,524,725	1,529,591		6,414		6,414		1,536,005				24,911	12/25/2042
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		12/01/2023	Paydown		3,235,314	3,235,314	3,050,447	3,154,476		80,838		80,838		3,235,314				58,104	02/25/2043
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		12/01/2023	Paydown		1,623,748	1,623,748	1,643,392	1,628,939		(5,191)		(5,191)		1,623,748				38,111	01/25/2043
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		03/03/2023	BANK OF AMERICA		11,632,269	13,015,126	12,003,458	12,586,741		3,078		3,078		12,589,819		(957,550)	(957,550)	105,206	03/25/2043
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		03/01/2023	Paydown		193,404	193,404	178,371	187,038		6,366		6,366		193,404				1,049	03/25/2043
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		12/01/2023	Paydown		2,608,502	2,608,502	2,496,307	2,557,400		51,102		51,102		2,608,502				38,583	03/25/2043
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		12/01/2023	Paydown		138,652	138,652	141,602	139,784		(1,132)		(1,132)		138,652				4,853	03/25/2043
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		12/01/2023	Paydown		1,896,591	1,896,591	1,883,900	1,888,565		8,026		8,026		1,896,591				43,295	04/25/2043
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		12/01/2023	Paydown		1,512,748	1,512,748	1,350,557	1,431,074		81,674		81,674		1,512,748				37,789	06/25/2043
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		03/03/2023	BANK OF AMERICA		28,093,890	31,433,723	28,267,432	30,037,188		8,568		8,568		30,045,756		(1,951,867)	(1,951,867)	254,089	07/25/2043
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		03/01/2023	Paydown		1,042,644	1,042,644	937,619	996,322		46,322		46,322		1,042,644				5,421	07/25/2043
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		12/01/2023	Paydown		1,515,337	1,515,337	1,556,348	1,533,577		(18,240)		(18,240)		1,515,337				53,086	08/25/2043
3136AG-CW-0	FNR 2013-95 EM EXCH SEQ 3.000% 09/25/43		03/03/2023	BANK OF AMERICA		24,482,668	27,393,194	23,125,848	25,330,113		(11,792)		(11,792)		25,318,321		(835,653)	(835,653)	221,428	09/25/2043
3136AG-CW-0	FNR 2013-95 EM EXCH SEQ 3.000% 09/25/43		03/01/2023	Paydown		785,104	785,104	662,799	725,975		59,129		59,129		785,104				2,787	09/25/2043
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		12/01/2023	Paydown		2,782,162	2,782,162	2,400,977	2,607,891		174,271		174,271		2,782,162				47,802	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		12/01/2023	Paydown		569,979	569,979	555,729	563,499		6,480		6,480		569,979				13,459	11/25/2043
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		12/01/2023	Paydown		2,935,593	2,935,593	2,988,209	2,955,048		(19,455)		(19,455)		2,935,593				77,103	10/25/2043
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		12/01/2023	Paydown		3,148,817	3,148,817	2,951,025	3,049,909		98,908		98,908		3,148,817				83,582	02/25/2044
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		12/01/2023	Paydown		332,369	332,369	340,709	335,462		(3,094)		(3,094)		332,369				10,610	01/25/2042
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		12/01/2023	Paydown		832,364	832,364	751,317	794,335		38,029		38,029		832,364				23,442	12/25/2043
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		12/01/2023	Paydown		1,238,156	1,238,156	1,284,918	1,262,296		(24,140)		(24,140)		1,238,156				21,990	01/25/2044
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44		03/03/2023	BANK OF AMERICA		11,200,674	12,532,223	10,701,344	11,606,406		(10,282)		(10,282)		11,596,124		(395,450)	(395,450)	101,302	01/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44		03/01/2023	Paydown		304,129	304,129	259,698	281,662		22,468		22,468		304,129				1,207	01/25/2044
3136AH-UK-4	FNR 2013-134 B EXCH SEQ 3.000% 01/25/44		12/01/2023	Paydown		798,634	798,634	710,784	760,637		37,997		37,997		798,634				18,158	01/25/2044
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		12/01/2023	Paydown		4,473,749	4,473,749	4,728,984	4,572,926		(99,176)		(99,176)		4,473,749				100,518	04/25/2044
3136AK-6N-8	FNR 2014-65 CB SEQ 3.000% 10/25/44		06/09/2023	GOLDMAN SACHS & COMPANY		45,040,294	49,802,675	47,374,794	48,627,299		74,446		74,446		48,701,745		(3,661,451)	(3,661,451)	800,993	10/25/2044
3136AK-6N-8	FNR 2014-65 CB SEQ 3.000% 10/25/44		06/01/2023	Paydown		197,326	197,326	187,706	192,668		4,657		4,657		197,326				2,960	10/25/2044
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		12/01/2023	Paydown		962,823	962,823	943,266	950,416		12,407		12,407		962,823				19,504	07/25/2045
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		12/01/2023	Paydown		139,952	139,952	148,218	142,051		(2,099)		(2,099)		139,952				2,509	08/25/2043
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		12/01/2023	Paydown		835,880	835,880	844,300	838,627		(2,747)		(2,747)		835,880				15,689	01/25/2047
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		40,613,893	46,045,866	41,566,310	43,720,975		89,943		89,943		43,810,918		(3,197,026)	(3,197,026)	318,484	03/25/2047
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		501,443	501,443	452,661	476,125		25,318		25,318		501,443				1,911	03/25/2047
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		12/01/2023	Paydown		5,858,260	5,858,260	5,923,147	5,883,454		(25,194)		(25,194)		5,858,260				105,083	02/25/2047
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		21,971,527	24,910,146	22,535,611	23,801,121		(3,289)		(3,289)		23,797,832		(1,826,305)	(1,826,305)	172,295	03/25/2047
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		280,289	280,289	253,571	267,810		12,479		12,479		280,289				1,023	03/25/2047
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		10,000,500	11,338,034	10,045,532	10,732,970		(1,347)		(1,347)		10,731,623		(731,123)	(731,123)	78,421	03/25/2047
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		94,039	94,039	83,319	89,021		5,018		5,018		94,039				317	03/25/2047
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		12/01/2023	Paydown		695,720	695,720	632,452	661,449		34,272		34,272		695,720				19,796	06/25/2047
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47		12/01/2023	Paydown		13,974	13,974	12,867	13,354		620		620		13,974				267	12/25/2047
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.233% 06/25/48		12/25/2023	Paydown		2,435,690	2,435,690	2,425,795	2,426,938		8,751		8,751		2,435,690				20,776	06/25/2048
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		12/01/2023	Paydown		1,359,534	1,359,534	1,277,263	1,319,535		39,999		39,999		1,359,534				27,362	06/25/2048
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		12/01/2023	Paydown		3,380,743	3,380,743	3,293,664	3,332,567		48,175		48,175		3,380,743				74,274	12/25/2048
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		12/01/2023	Redemption 99.9998		88,152	88,152	91,237	90,845		(2,693)		(2,693)		88,152				1,676	11/01/2049
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50		12/25/2023	Paydown				908,594	899,000		(31,387)		(31,387)		867,613		(867,613)	(867,613)	113,810	05/25/2050
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		12/01/2023	Paydown				1,293,939	1,131,737		(1,131,737)		(1,131,737)						218,165	07/25/2035
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		12/01/2023	Paydown				1,205,492	1,057,015		(1,057,015)		(1,057,015)						207,341	07/25/2035
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		12/01/2023	Paydown				2,070,040	1,924,716		(1,924,716)		(1,924,716)						362,196	08/25/2038
3136BM-MM-7	FANNI MAE 6.500% 08/25/36		12/01/2023	Paydown				1,005,971	977,795		(17,062)		(17,062)		960,733		(960,733)	(960,733)	204,566	08/25/2036
31371L-JL-4	FNMA 255067 5.000% 01/01/24		12/01/2023	Paydown		2,075	2,075	2,051	2,065		10		10		2,075				46	01/01/2024
31374C-R6-5	FNMA POOL 310209 3.500% 08/01/43		01/11/2023	GOLDMAN SACHS & COMPANY		195,324,226	205,132,105	187,727,928	188,224,207		(430,191)		(430,191)		187,794,016		7,530,210	7,530,210	1,427,950	08/01/2043
31374C-R6-5	FNMA POOL 310209 3.500% 08/01/43		03/10/2023	Paydown		1,919,734	1,919,734	1,756,856	1,416,644		503,089		503,089		1,919,734				11,433	08/01/2043
31374C-R7-3	FNMA POOL 310210 4.000% 05/01/44		01/18/2023	GOLDMAN SACHS & COMPANY		651,670,997	662,120,079	624,875,825	625,224,006		(80,219)		(80,219)		625,143,787		26,527,210	26,527,210	3,604,876	05/01/2044
31374C-R7-3	FNMA POOL 310210 4.000% 05/01/44		01/01/2023	Paydown		6,541,650	6,541,650	6,173,682	6,177,122		364,528		364,528		6,541,650				21,806	05/01/2044
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		12/01/2023	Paydown		1,566,956	1,566,956	1,681,784	1,600,329		(33,373)		(33,373)		1,566,956				38,782	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		12/01/2023	Paydown		795,730	795,730	846,458	807,486		(11,755)		(11,755)		795,730				18,904	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		12/01/2023	Paydown		639,033	639,033	602,488	629,776		9,257		9,257		639,033				11,089	08/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		12/01/2023	Paydown		653,956	653,956	712,404	675,622		(21,665)		(21,665)		653,956				16,506	09/15/2041
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41		12/01/2023	Paydown		266,896	266,896	294,086	279,388		(12,492)		(12,492)		266,896				5,520	11/15/2041
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		12/01/2023	Paydown		175,012	175,012	167,057	172,277		2,735		2,735		175,012				3,344	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		12/01/2023	Paydown		1,116,016	1,116,016	1,206,012	1,146,746		(30,731)		(30,731)		1,116,016				22,201	02/15/2042
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42		12/01/2023	Paydown		997,969	997,969	993,447	995,565		2,404		2,404		997,969				19,274	03/15/2042
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42		12/01/2023	Paydown		1,767,325	1,767,325	1,759,317	1,763,143		4,182		4,182		1,767,325				33,003	03/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		12/01/2023	Paydown		1,206,074	1,206,074	1,185,109	1,196,921		9,154		9,154		1,206,074				21,601	04/15/2042
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		12/01/2023	Paydown		945,666	945,666	926,884	938,134		7,532		7,532		945,666				31,321	05/15/2042
3137AR-5Z-5	FHR 4060 JY PAC-1-11 3.000% 06/15/42		12/01/2023	Paydown		132,250	132,250	129,605	131,249		1,001		1,001		132,250				3,967	06/15/2042
3137AR-CZ-7	FHR 4061 BP PAC-1-11 3.500% 06/15/42		12/01/2023	Paydown		682,276	682,276	702,745	688,631		(6,354)		(6,354)		682,276				18,511	06/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		12/01/2023	Paydown		301,523	301,523	285,578	289,617		11,906		11,906		301,523				5,912	06/15/2042
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		12/01/2023	Paydown		3,677,241	3,677,241	3,728,105	3,696,479		(19,238)		(19,238)		3,677,241				68,654	06/15/2042
3137AR-MM-5	FHR 4068 CE PAC-1-11 3.000% 06/15/42		12/01/2023	Paydown		2,353,033	2,353,033	2,345,312	2,348,661		4,372		4,372		2,353,033				43,484	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		12/01/2023	Paydown		2,108,269	2,108,269	2,152,944	2,124,520		(16,251)		(16,251)		2,108,269				38,711	07/15/2042
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		06/01/2023	Paydown		33,228	33,228	35,859	34,254		(1,026)		(1,026)		33,228				665	07/15/2042
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		12/01/2023	Paydown		1,742,780	1,742,780	1,742,388	1,741,120		1,660		1,660		1,742,780				32,995	09/15/2042
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11 3.000% 02/15/43		12/01/2023	Paydown		590,666	590,666	530,861	564,197		26,469		26,469		590,666				15,153	02/15/2043
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		12/01/2023	Paydown		3,551,244	3,551,244	3,217,592	3,250,003		333,691	32,410	301,281		3,551,284		(40)	(40)	89,186	03/15/2043
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		12/01/2023	Paydown		2,013,453	2,013,453	1,910,187	1,965,047		48,405		48,405		2,013,453				44,551	07/15/2043
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		12/01/2023	Paydown		3,350,515	3,350,515	3,436,507	3,386,276		(35,761)		(35,761)		3,350,515				73,661	07/15/2043
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		12/01/2023	Paydown		1,214,689	1,214,689	1,121,500	1,190,693		23,996		23,996		1,214,689				20,500	10/15/2033
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		12/01/2023	Paydown		3,582,384	3,582,384	3,785,450	3,665,485		(83,101)		(83,101)		3,582,384				89,715	03/15/2041
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		12/01/2023	Paydown		4,265,772	4,265,772	4,534,142	4,383,917		(118,144)		(118,144)		4,265,772				91,712	11/15/2043
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		12/01/2023	Paydown		1,502,694	1,502,694	1,450,214	1,458,561		52,480	8,347	44,133		1,502,694				38,011	07/15/2041
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		12/01/2023	Paydown		2,606,140	2,606,140	2,574,942	2,590,398		15,742		15,742		2,606,140				59,060	04/15/2044
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		12/01/2023	Paydown		437,387	437,387	421,142	429,026		8,361		8,361		437,387				16,945	04/15/2044
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		12/01/2023	Paydown		2,214,566	2,214,566	2,381,897	2,295,662		(81,096)		(81,096)		2,214,566				53,750	05/15/2044
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44		12/01/2023	Paydown		2,660,637	2,660,637	2,553,380	2,619,248		41,389		41,389		2,660,637				52,202	06/15/2044
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		10/01/2023	Paydown		63,138	63,138	54,386	60,477		2,661		2,661		63,138				1,247	08/15/2044
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		12/01/2023	Paydown		187,817	187,817	196,548	192,539		(4,723)		(4,723)		187,817				7,309	01/15/2045
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		12/01/2023	Paydown		919,343	919,343	942,774	928,767		(9,423)		(9,423)		919,343				15,941	02/15/2046
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		12/01/2023	Paydown		719,504	719,504	718,043	718,217		1,287		1,287		719,504				13,385	09/15/2041
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		12/01/2023	Paydown		377,472	377,472	378,958	377,951		(479)		(479)		377,472				11,313	12/15/2046
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		12/01/2023	Paydown		1,020,773	1,020,773	1,035,844	1,027,354		(6,581)		(6,581)		1,020,773				18,634	01/15/2047
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		12/01/2023	Paydown		326,985	326,985	317,764	322,180		4,804		4,804		326,985				10,093	01/15/2047
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		12/01/2023	Paydown		3,308,390	3,308,390	3,320,473	3,310,901		(2,512)		(2,512)		3,308,390				72,837	02/15/2047
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		01/11/2023	GOLDMAN SACHS & COMPANY		23,174,011	24,522,763	24,694,487	24,579,358		(828)		(828)		24,578,530		(1,404,519)	(1,404,519)	100,135	02/15/2047
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		12/01/2023	Paydown		1,666,680	1,666,680	1,533,842	1,593,876		72,804		72,804		1,666,680				42,056	03/15/2047
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		12/01/2023	Paydown		806,556	806,556	782,435	793,916		12,640		12,640		806,556				23,805	03/15/2046
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		01/11/2023	GOLDMAN SACHS & COMPANY		77,558,514	82,072,501	77,674,703	79,964,801		18,009		18,009		79,982,811		(2,424,297)	(2,424,297)	335,129	06/15/2046
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45		12/01/2023	Paydown		567,293	567,293	530,862	551,128		16,165		16,165		567,293				9,045	07/15/2045
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		01/11/2023	GOLDMAN SACHS & COMPANY		18,328,247	19,394,970	19,013,784	19,204,032		1,935		1,935		19,205,968		(877,721)	(877,721)	79,196	02/15/2047
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		01/01/2023	Paydown		109,299	109,299	107,151	108,223		1,076		1,076		109,299				319	02/15/2047
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		12/01/2023	Paydown		1,292,258	1,292,258	1,290,259	1,290,264		1,994		1,994		1,292,258				33,374	04/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 0.798% 09/15/38		12/15/2023	Paydown				539,065	421,235		(17,614)		(17,614)		403,622		(403,622)	(403,622)	27,685	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 0.798% 03/15/37		12/15/2023	Paydown				607,328	471,585		(23,765)		(23,765)		447,820		(447,820)	(447,820)	30,374	03/15/2037
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		12/01/2023	Paydown		1,403,390	1,403,390	1,470,193	1,433,404		(30,014)		(30,014)		1,403,390				33,309	04/15/2048
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		12/01/2023	Paydown		1,075,607	1,075,607	1,135,513	1,100,045		(24,438)		(24,438)		1,075,607				25,845	06/15/2048
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		12/01/2023	Paydown		509,964	509,964	534,587	522,370		(12,405)		(12,405)		509,964				20,917	06/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		11/01/2023	Paydown		1,271,915	1,271,915	1,338,361	1,304,967		(33,052)		(33,052)		1,271,915				30,356	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 0.798% 10/15/34		12/15/2023	Paydown				584,134	474,544		(29,390)		(29,390)		445,154		(445,154)	(445,154)	32,828	10/15/2034
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		12/01/2023	Paydown		1,801,646	1,801,646	1,861,978	1,828,348		(26,702)		(26,702)		1,801,646				43,290	06/15/2048
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		12/01/2023	Paydown		1,524,073	1,524,073	1,528,242	1,525,172		(1,099)		(1,099)		1,524,073				32,059	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		12/01/2023	Paydown		1,063,506	1,063,506	1,121,168	1,095,272		(31,766)		(31,766)		1,063,506				23,193	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		12/01/2023	Paydown		239,161	239,161	247,233	244,098		(4,936)		(4,936)		239,161				5,603	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 0.798% 05/15/35		12/15/2023	Paydown				660,431	532,384		(28,236)		(28,236)		504,148		(504,148)	(504,148)	35,632	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 0.298% 07/15/37		09/15/2023	Paydown				476,480	386,977		(13,620)		(13,620)		373,357		(373,357)	(373,357)	16,627	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT 1.115% 10/15/48		12/15/2023	Paydown		2,072,247	2,072,247	2,283,039	2,252,623		(180,376)		(180,376)		2,072,247				24,211	10/15/2048
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		05/11/2023	JP MORGAN SECURITIES		20,974,865	21,679,447	20,977,825	21,330,915		13,158		13,158		21,344,073		(369,208)	(369,208)	397,457	03/15/2048
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		05/01/2023	Paydown		915,527	915,527	885,898	900,809		14,719		14,719		915,527				8,995	03/15/2048
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		12/15/2023	Paydown				1,031,826	915,037						915,037		(915,037)	(915,037)		01/15/2052
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		12/25/2023	Paydown				652,392	599,177		(462)		(462)		598,715		(598,715)	(598,715)		02/25/2052
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		12/01/2023	Paydown				609,022	532,115		(532,115)		(532,115)						107,611	07/25/2038
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		12/01/2023	Paydown				1,694,562	1,489,314		(1,489,314)		(1,489,314)						313,479	06/15/2035
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		01/19/2023	WELLS FARGO					(41,594)		41,594		41,594						142,918	12/25/2033
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		12/01/2023	Paydown				1,906,787	1,648,773		(8,525)		(8,525)		1,640,248		(1,640,248)	(1,640,248)	30,395	12/25/2033
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		12/01/2023	Paydown				1,034,734	958,181		(958,181)		(958,181)						184,136	06/15/2036
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		12/01/2023	Paydown				1,262,939	1,178,206		(1,178,206)		(1,178,206)						231,681	07/25/2037
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		12/01/2023	Paydown				3,418,206	3,186,068		(150,594)		(150,594)		3,035,473		(3,035,473)	(3,035,473)	627,039	01/15/2038
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		12/01/2023	Paydown		1,629,049	1,629,049	1,742,065	1,732,566		(103,516)		(103,516)		1,629,049				31,508	02/01/2045
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		12/01/2023	Paydown		2,918,861	2,918,861	3,121,357	3,104,882		(186,020)		(186,020)		2,918,861				63,941	12/01/2046
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		12/01/2023	Paydown		5,720	5,720	6,003	5,867		(147)		(147)		5,720				74	09/01/2027
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		12/01/2023	Paydown		449,654	449,654	480,849	478,058		(28,404)		(28,404)		449,654				8,509	02/01/2045
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		12/01/2023	Paydown		36,007	36,007	34,628	35,617		390		390		36,007				1,323	08/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		12/01/2023	Paydown		448,344	448,344	445,122	444,891		3,454		3,454		448,344				18,885	11/25/2031
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		12/01/2023	Paydown		221,898	221,898	217,042	217,804		4,095		4,095		221,898				6,584	03/25/2033
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		12/01/2023	Paydown		631,416	631,416	519,932	598,704		32,712		32,712		631,416				21,938	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		12/01/2023	Paydown		594,417	594,417	589,212	590,029		4,388		4,388		594,417				18,736	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		12/01/2023	Paydown		384,964	384,964	384,603	384,352		612		612		384,964				9,822	04/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		12/01/2023	Paydown		1,272,955	1,272,955	1,272,860	1,272,081		874		874		1,272,955				28,325	06/25/2043
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		12/01/2023	Paydown		162,602	162,602	136,383	155,357		7,245		7,245		162,602				4,555	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		12/01/2023	Paydown		947,275	947,275	846,331	924,452		22,824		22,824		947,275				24,684	09/25/2033
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		12/01/2023	Paydown		542,429	542,429	514,460	537,207		5,222		5,222		542,429				12,941	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		12/01/2023	Paydown		923,987	923,987	888,363	911,485		12,503		12,503		923,987				26,433	06/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		12/01/2023	Paydown		100,105	100,105	112,493	102,284		(2,179)		(2,179)		100,105				4,288	07/25/2034
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.501% 07/25/34		12/01/2023	Paydown		245,102	517,159	183,385	183,385		158,189		158,189		341,574		(96,471)	(96,471)	19,186	07/25/2034
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		12/01/2023	Paydown		1,170,706	1,170,706	1,121,619	1,131,352		39,354		39,354		1,170,706				23,938	08/25/2034
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		04/26/2023	Paydown															(147,015)	10/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		12/01/2023	Paydown		139,047	139,047	136,851	137,033		2,014		2,014		139,047				3,943	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		12/01/2023	Paydown		205,023	205,023	202,388	202,592		2,431		2,431		205,023				5,813	01/25/2036
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		12/01/2023	Paydown		31,370	31,370	30,704	30,846		524		524		31,370				955	05/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		12/01/2023	Paydown		474,056	474,056	522,720	481,186		(7,130)		(7,130)		474,056				19,739	11/15/2033
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		12/01/2023	Paydown		123,480	123,480	135,828	125,340		(1,861)		(1,861)		123,480				5,142	11/15/2033
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		12/01/2023	Paydown		114,318	114,318	111,692	113,093		1,225		1,225		114,318				3,549	04/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		12/01/2023	Paydown		101,286	101,286	100,409	100,447		839		839		101,286				3,378	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		12/01/2023	Paydown		100,879	100,879	101,509	100,967		(89)		(89)		100,879				3,737	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		12/01/2023	Paydown		81,122	81,122	79,954	80,025		1,097		1,097		81,122				2,307	05/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		12/01/2023	Paydown		16,089	16,089	14,873	15,541		549		549		16,089				528	06/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		12/01/2023	Paydown		146,051	146,051	123,413	139,622		6,429		6,429		146,051				3,933	08/15/2034
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		12/01/2023	Paydown		106,757	106,757	105,723	106,083		674		674		106,757				4,449	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		12/01/2023	Paydown		72,046	72,046	72,068	72,046						72,046				2,221	06/25/2036
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		12/01/2023	Paydown		234,284	234,284	232,014	232,931		1,353		1,353		234,284				7,481	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		12/01/2023	Paydown		96,998	96,998	95,713	96,300		697		697		96,998				4,193	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		12/01/2023	Paydown		348,302	348,302	340,833	341,896		6,406		6,406		348,302				11,293	07/25/2036
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		12/01/2023	Paydown		538,393	538,393	530,726	531,806		6,587		6,587		538,393				22,041	08/15/2035
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		12/01/2023	Paydown		615,748	615,748	591,094	610,243		5,505		5,505		615,748				21,109	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		12/01/2023	Paydown		86,709	86,709	84,989	85,806		903		903		86,709				1,542	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		12/01/2023	Paydown		24,851	24,851	24,020	24,366		485		485		24,851				647	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		12/01/2023	Paydown		17,885	17,885	17,525	17,687		198		198		17,885				581	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		12/01/2023	Paydown		78,481	78,481	78,776	78,481						78,481				2,177	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		12/01/2023	Paydown		101,582	101,582	103,424	101,696		(113)		(113)		101,582				3,606	08/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		12/01/2023	Paydown		623,659	623,659	617,959	618,838		4,821		4,821		623,659				19,227	10/25/2033
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		12/01/2023	Paydown		34,873	34,873	34,242	34,287		586		586		34,873				857	11/25/2036
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		12/01/2023	Paydown		13,554	13,554	13,599	13,554						13,554				307	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		12/01/2023	Paydown		32,193	32,193	31,545	31,585		608		608		32,193				635	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		12/01/2023	Paydown		148,445	148,445	148,166	148,138		307		307		148,445				3,863	02/25/2037
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		12/01/2023	Paydown		272,206	272,206	267,719	269,709		2,497		2,497		272,206				6,014	02/25/2037
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		12/01/2023	Paydown		51,367	51,367	51,247	51,237		130		130		51,367				1,438	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		12/01/2023	Paydown		58,991	58,991	59,982	59,299		(308)		(308)		58,991				1,586	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		12/01/2023	Paydown		135,425	135,425	136,081	135,425						135,425				3,538	03/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		12/01/2023	Paydown		106,274	106,274	105,569	105,591		683		683		106,274				3,215	06/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		12/01/2023	Paydown		253,436	253,436	256,961	253,940		(503)		(503)		253,436				10,060	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		12/01/2023	Paydown		40,248	40,248	39,940	39,949		299		299		40,248				1,356	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		12/01/2023	Paydown		36,838	36,838	36,722	36,720		118		118		36,838				1,156	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		12/01/2023	Paydown		82,595	82,595	84,247	82,844		(248)		(248)		82,595				2,388	08/25/2037
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		12/01/2023	Paydown		49,778	49,778	50,334	49,796		(18)		(18)		49,778				1,585	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		12/01/2023	Paydown		65,414	65,414	63,399	63,467		1,948		1,948		65,414				675	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		12/01/2023	Paydown		106,635	106,635	103,686	103,926		2,709		2,709		106,635				4,655	07/25/2037
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		12/01/2023	Paydown		28,068	28,068	27,205	27,280		788		788		28,068				916	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		12/01/2023	Paydown		112,921	112,921	110,081	110,238		2,682		2,682		112,921				3,379	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		12/01/2023	Paydown		113,936	113,936	111,226	111,406		2,529		2,529		113,936				2,622	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		12/01/2023	Paydown		154,331	154,331	150,098	150,344		3,986		3,986		154,331				5,170	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		12/01/2023	Paydown		67,891	67,891	66,348	66,470		1,421		1,421		67,891				3,438	08/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		12/01/2023	Paydown		66,860	66,860	62,496	64,745		2,115		2,115		66,860				2,456	05/25/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		12/01/2023	Paydown		160,266	160,266	158,544	158,631		1,635		1,635		160,266				5,201	03/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		12/01/2023	Paydown		53,641	53,641	53,055	53,149		492		492		53,641				1,499	03/25/2048
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		12/01/2023	Paydown		2,489	2,489	2,495	2,489						2,489				82	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		12/01/2023	Paydown		253,602	253,602	251,098	251,355		2,246		2,246		253,602				6,011	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		12/01/2023	Paydown		46,451	46,451	46,589	46,456		(4)		(4)		46,451				1,570	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		12/01/2023	Paydown		201,164	201,164	201,086	201,040		124		124		201,164				6,291	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		12/01/2023	Paydown		59,996	59,996	59,912	59,906		91		91		59,996				1,989	12/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		12/01/2023	Paydown		102,905	102,905	101,570	102,416		489		489		102,905				2,940	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT 5.752% 02/15/37		12/15/2023	Paydown		14,251	14,251	14,256	14,251						14,251				414	02/15/2037
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		12/01/2023	Paydown		24,271	24,271	23,341	23,410		861		861		24,271				1,066	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		12/01/2023	Paydown		35,553	35,553	34,440	34,535		1,018		1,018		35,553				1,248	07/15/2037
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		12/01/2023	Paydown		85,196	85,196	82,768	82,973		2,223		2,223		85,196				2,788	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		12/01/2023	Paydown		24,176	24,176	23,582	23,640		536		536		24,176				793	07/15/2037
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		12/01/2023	Paydown		736,768	736,768	697,921	725,234		11,535		11,535		736,768				18,181	05/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		12/01/2023	Paydown		213,651	213,651	204,437	209,789		3,862		3,862		213,651				5,076	12/15/2037
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		12/01/2023	Paydown		11,903	11,903	11,966	11,905		(2)		(2)		11,903				389	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		12/01/2023	Paydown		254,603	254,603	257,149	255,275		(672)		(672)		254,603				5,681	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		12/01/2023	Paydown		52,110	52,110	51,752	51,921		189		189		52,110				1,117	02/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		12/01/2023	Paydown		208,861	208,861	202,352	206,120		2,741		2,741		208,861				4,501	03/25/2041
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		12/01/2023	Paydown		140,493	140,493	139,295	139,888		605		605		140,493				2,569	07/25/2041
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40		12/01/2023	Paydown		1,195,194	1,195,194	1,263,918	1,217,151		(21,956)		(21,956)		1,195,194				29,610	09/25/2040
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40		12/01/2023	Paydown		756,028	756,028	788,867	767,780		(11,752)		(11,752)		756,028				16,043	12/25/2040
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40		12/01/2023	Paydown		2,777,408	2,777,408	3,147,150	2,888,657		(111,249)		(111,249)		2,777,408				66,429	12/25/2040
31403J-5L-6	FNMA 750651 4.500% 09/01/33		12/01/2023	Paydown		5,669	5,669	5,433	5,504		165		165		5,669				140	09/01/2033
31406K-GM-6	FNMA 812104 4.500% 02/01/35		12/01/2023	Paydown		6,136	6,136	5,871	5,912		224		224		6,136				157	02/01/2035
31407E-VL-4	FNMA 828719 7.500% 07/01/35		12/01/2023	Paydown		819	819	861	848		(29)		(29)		819				34	07/01/2035
31409A-PF-0	FNMA 865422 6.992% 02/01/36		12/01/2023	Paydown		133	133	135	134		(1)		(1)		133				4	02/01/2036
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		12/01/2023	Paydown		2,670,830	2,670,830	2,731,759	2,726,955		(56,125)		(56,125)		2,670,830				62,734	02/01/2048
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		12/01/2023	Paydown		2,242,714	2,242,714	2,306,491	2,301,410		(58,697)		(58,697)		2,242,714				49,567	03/01/2048
31410D-U7-3	FNMA 886306 7.636% 07/01/36		12/01/2023	Paydown		339	339	345	343		(3)		(3)		339				10	07/01/2036
31410G-7C-1	FNMA 889291 5.000% 04/01/23		03/01/2023	Paydown		90	90	90	90						90				1	04/01/2023
31410G-CT-8	FNMA 888482 4.500% 05/01/35		12/01/2023	Paydown		913	913	874	879		34		34		913				22	05/01/2035
31412T-B9-3	FNMA 933964 5.000% 07/01/23		06/01/2023	Paydown		15	15	15	15						15					07/01/2023
31414R-B5-3	FNMA 973560 4.500% 04/01/23		04/01/2023	Paydown		18	18	18	18						18					04/01/2023
31414T-JR-3	FNMA 975572 4.500% 06/01/23		05/01/2023	Paydown		71	71	70	71						71				1	06/01/2023
31415L-LF-2	FNMA 983326 5.000% 08/01/23		07/01/2023	Paydown		249	249	249	249		1		1		249				4	08/01/2023
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		12/01/2023	Paydown		822,287	822,287	879,333	873,975		(51,688)		(51,688)		822,287				19,200	01/01/2045
35563K-BD-1	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS B1 144A 10.101% 01/25/49		09/06/2023	BANK OF AMERICA		19,767,858	17,677,000	18,392,714	18,002,789		(22,984)		(22,984)		17,979,805		1,788,052	1,788,052	1,125,183	01/25/2049
35563T-AV-3	FREDDIE MAC STACR 2018-DNA2 B1 SUB FLT 5.700% 12/25/30		05/08/2023	BANK OF AMERICA		37,679,688	35,000,000	35,672,538	35,316,706		(14,277)		(14,277)		35,302,428		2,377,259	2,377,259	1,085,838	12/25/2030
35563W-BD-5	STACR SERIES 2018-DNA3 CLASS B1 144A 9.484% 09/25/48		09/06/2023	BANK OF AMERICA		22,868,220	20,971,000	22,344,871	21,473,180		(32,141)		(32,141)		21,441,039		1,427,181	1,427,181	1,305,424	09/25/2048
35564A-AE-1	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3B 144 7.851% 02/25/47		09/07/2023	BANK OF AMERICA		41,605,436	40,330,000	40,939,676	40,551,411		(48,691)		(48,691)		40,502,720		1,102,716	1,102,716	2,073,255	02/25/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 9.651% 02/25/47		01/25/2023	BANK OF AMERICA		2,067,500	2,000,000	1,890,000	1,942,569		780		780		1,943,349		124,151	124,151	14,805	02/25/2047
35564R-BF-0	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS M3 144A 7.701% 02/25/49		09/06/2023	BANK OF AMERICA		4,817,123	4,735,000	4,763,091	4,744,791		(1,294)		(1,294)		4,743,496		73,627	73,627	239,409	02/25/2049
35564T-BD-1	STACR 2019-DNA3 B1 8.702% 07/25/49		09/06/2023	WELLS FARGO		27,182,075	25,765,000	26,052,434	25,860,049		(8,621)		(8,621)		25,851,428		1,330,647	1,330,647	1,485,219	07/25/2049
35564W-AH-6	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS M2 144A 7.601% 11/25/48		11/03/2023	BANK OF AMERICA		12,270,167	12,007,503	11,929,527	11,991,627		3,154		3,154		11,994,781		275,386	275,386	750,159	11/25/2048
35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A 7.951% 02/25/50		11/03/2023	BANK OF AMERICA		23,963,980	23,266,000	23,061,398	23,205,151		6,577		6,577		23,211,727		752,253	752,253	1,524,778	02/25/2050
387883-KN-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5 5.500% 01/01/33		07/26/2023	Call 107.2954		11,325,030	10,555,000	10,102,296	10,297,697		10,802		10,802		10,308,499		246,501	246,501	1,384,600	01/01/2033
387883-RV-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.16 4.164% 01/01/35		06/28/2023	Call 101.3080		1,519,620	1,500,000	1,500,000	1,500,000						1,500,000				81,386	01/01/2035
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		07/26/2023	Call 107.3482		15,957,310	14,865,000	13,543,056	13,964,027		22,569		22,569		13,986,596		878,404	878,404	1,913,332	01/01/2037
387892-UZ-3	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.42 5.420% 01/01/43		07/26/2023	Call 113.6754		11,418,697	10,045,000	8,708,211	8,968,990		15,374		15,374		8,984,363		1,060,637	1,060,637	1,951,644	01/01/2043
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 5.671% 10/01/32		10/01/2023	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				45,368	10/01/2032
40179P-AA-3	GUILFORD CNTY PUBLIC FACS CORP Guilford County Public Fa 4.56 4.564% 04/01/32		05/22/2023	BENCHMARK SECURITIES LLC		971,800	1,000,000	1,016,380	1,000,000						1,000,000		(28,200)	(28,200)	29,539	04/01/2032
432275-AP-0	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.17 5.170% 10/01/35		05/23/2023	JP MORGAN SECURITIES		16,734,460	17,000,000	17,000,000	17,000,000						17,000,000		(265,540)	(265,540)	571,285	10/01/2035
438701-XB-5	HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.11 4.118% 07/01/30		05/22/2023	FIRST SOUTHWEST COMPANY		4,788,459	4,845,000	4,845,000	4,845,000						4,845,000		(56,541)	(56,541)	179,011	07/01/2030
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU Idaho State Building Auth 3.87 3.870% 09/01/43		05/22/2023	U.S. BANCORP LIBRA		5,888,100	6,000,000	6,000,000	6,000,000						6,000,000		(111,900)	(111,900)	169,635	09/01/2043
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59 4.596% 09/01/35		05/22/2023	JP MORGAN SECURITIES		22,050,675	22,500,000	22,500,000	22,500,000						22,500,000		(449,325)	(449,325)	755,468	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2023	Call 100.0000		1,130,000	1,130,000	1,130,000	1,130,000						1,130,000				30,346	05/01/2026
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38		05/01/2023	Call 100.0000		330,000	330,000	330,000	330,000						330,000				10,971	05/01/2038
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM 5.197% 09/01/39		09/01/2023	Redemption 100.0000		1,207,242	1,207,242	1,207,242	1,207,242						1,207,242				44,441	09/01/2039
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		10/01/2023	Call 100.0000		215,000	215,000	216,090	216,022		(54)		(54)		215,968		(968)	(968)	8,594	04/01/2034
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		07/01/2023	Redemption 100.0000		395,000	395,000	352,602	353,155		41,845		41,845		395,000				7,894	04/01/2034
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 4.110% 12/01/30		10/05/2023	Call 100.0000		55,000	55,000	55,000	55,000						55,000				1,909	12/01/2030
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31 4.314% 12/01/35		10/05/2023	Call 100.0000		110,000	110,000	110,000	110,000						110,000				4,007	12/01/2035
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51 4.514% 12/01/40		10/05/2023	Call 100.0000		65,000	65,000	65,000	65,000						65,000				2,478	12/01/2040
57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226 5.562% 12/01/52		12/29/2023	Redemption 100.0000		455,000	455,000	455,000	455,000						455,000				25,869	12/01/2052
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 5.192% 08/01/40		08/01/2023	Call 100.0000		3,340,000	3,340,000	3,343,474	3,342,655		(55)		(55)		3,342,600		(2,600)	(2,600)	173,413	08/01/2040
60636W-PE-9	MISSOURI ST HIGHWAYS & TRANSIT Missouri Highway & Transp 5.63 5.633% 05/01/29		04/04/2023	CITIGROUP GLOBAL MARKETS INC		10,479,600	10,000,000	10,000,000	10,000,000						10,000,000		479,600	479,600	242,532	05/01/2029
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		10/01/2023	Call 100.0000		45,000	45,000	45,000	45,000						45,000				969	07/01/2035
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		07/01/2023	Redemption 100.0000		140,000	140,000	140,000	140,000						140,000				2,010	07/01/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		10/01/2023	Call 100.0000		70,000	70,000	70,000	70,000						70,000				2,295	10/01/2037
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		07/01/2023	Redemption 100.0000		205,000	205,000	197,703	197,730		7,270		7,270		205,000				3,401	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		10/01/2023	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				2,345	01/01/2036
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2023	Call 100.0000		4,015,000	4,015,000	3,995,166	4,011,638		347		347		4,011,984		3,016	3,016	116,435	04/01/2025
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		11/01/2023	Various		310,000	310,000	306,996	309,060		117		117		309,177		823	823	12,991	05/01/2027
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		09/01/2023	Redemption 100.0000		5,510,000	5,510,000	5,510,000	5,510,000						5,510,000				234,065	09/01/2035
67756A-2T-8	OHIO ST HGR EDUCTNL FAC COMMIS Ohio Higher Educational F 4.72 4.723% 01/01/32		05/22/2023	BANK OF AMERICA		9,973,000	10,000,000	10,000,000	10,000,000						10,000,000		(27,000)	(27,000)	423,758	01/01/2032
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87 4.879% 12/01/34		04/05/2023	CITIGROUP GLOBAL MARKETS INC		44,707,309	43,875,000	43,930,360	43,907,929		(599)		(599)		43,907,329		799,979	799,979	767,070	12/01/2034
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87 4.879% 12/01/34		06/02/2023	Call 101.7410		2,492,655	2,450,000	2,450,000	2,450,000						2,450,000				102,754	12/01/2034
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2023	Redemption 100.0000		995,001	995,001	1,013,124	1,011,019		(16,018)		(16,018)		995,001				29,835	07/15/2048
73358W-CX-0	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.64 5.647% 11/01/40		05/23/2023	CITIGROUP GLOBAL MARKETS INC		15,989,692	15,100,000	18,421,094	17,650,451		(38,246)		(38,246)		17,612,204		(1,622,512)	(1,622,512)	483,195	11/01/2040
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24		05/05/2023	Call 103.4180		5,972,390	5,775,000	5,775,000	5,775,000						5,775,000				197,390	06/15/2024
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/01/2023	Call 100.0000		760,000	760,000	760,000	760,000						760,000				47,591	09/01/2031
79560T-AX-0	SALT LAKE CITY UT SALES & EXCI Salt Lake City Corp 5.142 04/0 5.142% 04/01/38		10/01/2023	Call 100.0000		45,270,000	45,270,000	45,270,000	45,270,000						45,270,000				2,327,783	04/01/2038
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59 5.594% 07/01/43		07/01/2023	Call 100.0000		705,000	705,000	705,000	705,000						705,000				39,438	07/01/2043
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75 5.750% 08/01/37		08/01/2023	Call 100.0000		485,000	485,000	485,606	485,385		(10)		(10)		485,375		(375)	(375)	27,888	08/01/2037
882135-7J-9	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.772 05/ 4.772% 05/15/33		05/15/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				119,300	05/15/2033
882135-7K-6	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.972 05/ 4.972% 05/15/43		05/15/2023	Call 100.0000		110,000,000	110,000,000	110,000,000	110,000,000						110,000,000				2,734,600	05/15/2043
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/ 3.993% 05/15/37		04/10/2023	Various		13,520,090	14,500,000	14,500,000	14,500,000						14,500,000		(979,910)	(979,910)	236,419	05/15/2037
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2023	Call 100.0000		635,000	635,000	635,000	635,000						635,000				19,269	04/01/2027
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053 4.053% 05/15/41		05/15/2023	Call 100.0000		110,000	110,000	110,127	110,096		(1)		(1)		110,095		(95)	(95)	2,229	05/15/2041
91412G-QL-2	UNIV OF CALIFORNIA CA REVENUES University of California 4.062 4.062% 05/15/33		05/15/2023	Call 100.0000		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				913,950	05/15/2033
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES University of California 4.601 4.601% 05/15/31		02/22/2023	Call 102.6460		51,322,979	50,000,000	50,000,000	50,000,000						50,000,000				1,942,835	05/15/2031
914440-SZ-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		05/22/2023	U.S. BANCORP LIBRA		7,669,713	7,715,000	8,589,727	7,968,148		(119,882)		(119,882)		7,848,266		(178,553)	(178,553)	183,239	11/01/2038
914440-TA-0	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.262% 11/01/43		11/01/2023	Call 100.0000		8,315,000	8,315,000	9,270,560	8,590,767		(275,767)		(275,767)		8,315,000				354,385	11/01/2043
914440-TF-9	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021 4.212% 11/01/38		05/22/2023	U.S. BANCORP LIBRA		4,080,904	4,105,000	4,309,446	4,173,878		(32,482)		(32,482)		4,141,396		(60,493)	(60,493)	97,498	11/01/2038
914716-ZK-4	UNIV OF NORTH CAROLINA NC AT C University of North Carol 3.92 3.923% 04/01/33		04/01/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,230	04/01/2033
914716-ZL-2	UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.12 4.123% 04/01/43		04/01/2023	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				154,613	04/01/2043

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91476P-FX-1	UNIV OK REVENUES University of Oklahoma/Th 5.62 5.625% 07/01/43		07/01/2023	Call 100.0000		1,100,000	1,100,000	1,179,167	1,105,230		(5,230)		(5,230)		1,100,000				61,875	07/01/2043
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2023	Call 100.0000		4,595,000	4,595,000	4,595,000	4,595,000						4,595,000				132,119	02/01/2043
928120-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		12/01/2023	Call 100.0000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				90,065	06/01/2043
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 6.070% 07/01/26		07/01/2023	Call 100.0000		2,710,000	2,710,000	2,731,234	2,715,382		(704)		(704)		2,714,678		(4,678)	(4,678)	164,497	07/01/2026
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2023	Call 100.0000		22,975,000	22,975,000	22,975,000	22,975,000						22,975,000				531,412	06/01/2038
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2023	Call 100.0000		930,000	930,000	927,126	929,296		64		64		929,360		640	640	26,505	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,480,055,008	2,531,473,727	2,462,564,698	2,470,868,210		(8,219,108)	40,757	(8,259,865)		2,462,608,337		12,607,398	12,607,398	48,486,728	XXX
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		06/30/2023	Redemption 100.0000		4,500,000	4,500,000	4,455,000	4,461,490		38,510		38,510		4,500,000				258,023	12/17/2025
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		11/30/2023	Redemption 100.0000		1,036,728	1,036,728	1,036,728	1,036,728						1,036,728				18,941	12/31/2024
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		12/01/2023	Paydown		55,269	55,269	56,443	55,400		(130)		(130)		55,269				1,707	12/25/2032
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		12/01/2023	Paydown		11,531	11,531	11,767	11,619		(87)		(87)		11,531				363	02/25/2033
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		12/01/2023	Paydown		223,104	223,104	221,265	221,487		1,617		1,617		223,104				7,299	05/25/2033
00101J-AH-9	ADT SEC CORP SR SEC 4.125% 06/15/23		03/15/2023	Call 100.0000		6,020,000	6,020,000	6,019,157	6,019,959		18		18		6,019,977		23	23	62,081	06/15/2023
00101J-AH-9	ADT SEC CORP SR SEC 4.125% 06/15/23		06/15/2023	Maturity		1,005,000	1,005,000	1,004,859	1,004,993		7		7		1,005,000				20,728	06/15/2023
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		10/13/2023	Various		13,855,165	14,162,904	14,162,830	14,162,904						14,162,904		(307,739)	(307,739)	246,017	03/01/2026
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		06/01/2023	Paydown		1,770,757	1,770,757	1,770,747	1,770,757						1,770,757				25,188	03/01/2026
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		01/15/2023	Redemption 100.000		72,639,186	72,639,186	72,639,186	72,639,186						72,639,186				862,590	12/29/2034
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		11/30/2023	Redemption 100.000		1,916,636	1,916,636	1,916,636	1,916,636						1,916,636				36,572	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		12/31/2023	Redemption 100.0000		2,232,347	2,232,347	2,232,347	2,232,347						2,232,347				43,544	03/31/2039
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		11/30/2023	Redemption 100.0000		726,076	726,076	726,076	726,076						726,076				14,614	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		11/30/2023	Redemption 100.0000		795,785	795,785	795,785	795,785						795,785				16,486	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		12/31/2023	Redemption 100.0000		2,160,616	2,160,616	2,160,616	2,160,616						2,160,616				61,174	09/30/2039
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		11/30/2023	Redemption 100.0000		2,076,941	2,076,941	2,076,941	2,076,941						2,076,941				48,142	09/30/2039
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		12/31/2023	Redemption 100.0000		878,385	878,385	878,385	878,385						878,385				20,773	09/30/2039
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		06/30/2023	Redemption 100.0000		2,440,326	2,440,326	2,440,326	2,440,326						2,440,326				94,920	06/30/2043
00230@-AA-8	AT&T INC. 4.003% 05/15/46		12/15/2023	Redemption 100.0000		321,823	321,823	325,042	324,872		(3,049)		(3,049)		321,823				7,265	05/15/2046
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		12/01/2023	Paydown		173,156	212,364	151,177	204,604		6,389		6,389		210,993		(37,837)	(37,837)	7,137	01/25/2032
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		12/16/2023	Paydown		1,538,111	1,538,111	1,510,222	1,511,828		26,283		26,283		1,538,111				49,742	05/16/2047
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		03/16/2023	Paydown			56,343	305	909		(2)	602	(604)		305		(305)	(305)	903	01/16/2040
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		12/01/2023	Redemption 100.0000		1,030,696	1,030,696	1,030,696	1,030,696						1,030,696				21,056	08/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47		12/15/2023	Paydown		1,097,562	1,097,562	1,092,990	1,093,328		4,234		4,234		1,097,562				9,055	01/15/2047
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		12/15/2023	Paydown		3,172,267	3,172,267	3,172,267	3,172,267						3,172,267				105,160	08/15/2039
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		05/15/2023	Redemption 100.0000		1,733,626	1,733,626	1,733,626	1,733,626						1,733,626				26,156	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		12/02/2023	Paydown		2,293,517	2,293,517	2,292,938	2,293,195		323		323		2,293,517				47,634	12/02/2033
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		12/15/2023	Paydown		2,102,100	2,102,100	2,101,523	2,101,590		509		509		2,102,100				13,341	10/20/2040
00440E-AP-2	CHUBB INA HOLDINGS INC CO.GUARNT 2.700% 03/13/23		03/13/2023	Maturity		25,100,000	25,100,000	24,903,884	25,092,096		7,904		7,904		25,100,000				338,850	03/13/2023
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 7.044% 04/25/34		12/25/2023	Paydown		54,325	54,325	49,119	52,865		1,460		1,460		54,325				1,012	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		12/01/2023	Paydown		563,134	563,134	522,109	538,682		24,453		24,453		563,134				19,883	11/25/2039
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC 3.400% 09/15/26		10/27/2023	Taxable Exchange		65,573,554	68,950,000	68,612,109	68,786,816		34,932		34,932		68,821,748		(3,248,194)	(3,248,194)	2,676,409	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC 3.400% 06/15/27		10/27/2023	Taxable Exchange		15,108,868	16,070,000	15,670,584	15,843,322		39,823		39,823		15,883,145		(774,277)	(774,277)	487,189	06/15/2027
00507V-AP-4	ACTIVISION BLIZZARD 1.350% 09/15/30		10/27/2023	Taxable Exchange		13,359,874	17,000,000	15,791,740	15,949,089		106,580		106,580		16,055,669		(2,695,795)	(2,695,795)	262,013	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD 2.500% 09/15/50		10/27/2023	Taxable Exchange		37,845,067	63,830,000	60,448,316	60,565,795		63,988		63,988		60,629,783		(22,784,715)	(22,784,715)	1,821,815	09/15/2050
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		07/15/2023	Paydown		25,005,109	25,005,109	25,004,356	25,004,715		394		394		25,005,109				742,928	11/15/2048
006346-AV-2	ADMSO 2018-1 C SUB 7.356% 11/15/48		07/15/2023	Paydown		15,150,000	15,150,000	15,067,961	15,099,443		50,557		50,557		15,150,000				699,617	11/15/2048
006ESC-BF-3	ADELPHIA COMMUNICATIONS CORP SR 0.000% 09/19/23		09/19/2023	DIRECT			2,000,000													09/19/2023
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		12/15/2023	Redemption 100.0000		321,373	321,373	321,373	321,373						321,373				8,211	10/15/2047
00834D-AD-5	AFFIRM INC SERIES 2021-B CLASS D 144A 2.540% 08/17/26		08/15/2023	Paydown		2,500,000	2,500,000	2,343,750	2,384,055		115,945		115,945		2,500,000				42,333	08/17/2026
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		12/11/2023	Redemption 100.0034		221,397	221,389	221,389	221,389		8		8		221,397				5,448	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		12/10/2023	Redemption 100.0000		607,728	607,728	607,728	607,728						607,728				15,195	03/10/2041
00912X-AT-1	AIR LEASE CORP SR UNSEC 3.000% 09/15/23		09/15/2023	Maturity		12,750,000	12,750,000	12,578,895	12,731,333		18,667		18,667		12,750,000				382,500	09/15/2023
009158-AT-3	AIR PRODUCTS & CHEMICALS SR UNSEC 2.750% 02/03/23		02/03/2023	Maturity		6,899,000	6,899,000	6,659,812	6,896,175		2,825		2,825		6,899,000				94,861	02/03/2023
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		12/15/2023	Redemption 100.0000		118,363	118,363	118,363	118,363						118,363				4,416	10/15/2032
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		10/02/2023	Redemption 100.0000		954,120	954,120	954,120	954,120						954,120				33,207	03/31/2042
013817-AW-1	ARCONIC INC SR UNSEC 5.125% 10/01/24		04/19/2023	WELLS FARGO		11,826,228	11,903,000	12,171,086	11,953,248		(9,800)		(9,800)		11,943,448		(117,220)	(117,220)	294,843	10/01/2024
013817-AW-1	ARCONIC INC SR UNSEC 5.125% 10/01/24		03/29/2023	Call 100.7846		1,987,471	1,972,000	2,016,414	1,980,325		(1,280)		(1,280)		1,979,044		(7,044)	(7,044)	65,442	10/01/2024
015271-AH-2	ALEXANDRIA REAL ESTATE E CO.GUARNT 4.300% 01/15/26		10/30/2023	FIFTH THIRD SECURITIES INC		4,708,016	4,885,000	4,866,632	4,878,809		1,622		1,622		4,880,432		(172,415)	(172,415)	271,905	01/15/2026
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		12/15/2023	Redemption 100.0000		118,668	118,668	118,668	118,668						118,668				4,511	03/15/2034
020002-AZ-4	ALLSTATE CORP SR UNSEC 3.150% 06/15/23		06/15/2023	Maturity		9,800,000	9,800,000	9,780,694	9,798,993		1,007		1,007		9,800,000				154,350	06/15/2023
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		04/20/2023	BTIG L.L.C.		5,083,342	8,312,057	3,506,536	2,665,494		(59,922)		(59,922)		2,605,572		2,477,771	2,477,771	198,093	08/25/2036
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		04/01/2023	Paydown		110,170	108,775	45,888	34,882		74,839		74,839		109,721		449	449	1,721	08/25/2036
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		12/01/2023	Paydown		302,125	330,738	129,190	107,899		203,473		203,473		311,373		(9,247)	(9,247)	10,290	04/25/2037
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/16/2023	BTIG L.L.C.		3,498,606	6,071,334	1,378,275	807,600		(28,722)		(28,722)		778,877		2,719,729	2,719,729	209,338	01/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/01/2023	Paydown		35,258	34,788	7,897	4,627		30,566		30,566		35,194		64	64	755	01/25/2047
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 5.920% 02/25/37		12/25/2023	Paydown		137,955	138,601	51,624	33,121		105,111		105,111		138,231		(276)	(276)	4,577	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		12/01/2023	Paydown		233,426	293,094	64,527	38,823		202,136		202,136		240,959		(7,533)	(7,533)	9,654	03/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		12/01/2023	Paydown		439,456	490,402	286,665	245,960		218,633		218,633		464,592		(25,136)	(25,136)	22,341	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		12/01/2023	Paydown		115,370	146,402	31,953	25,108		95,510		95,510		120,618		(5,248)	(5,248)	5,567	08/25/2037
02311#-AA-4	AMAROK HOLDINGS LLC 5.950% 09/30/37		09/30/2023	Redemption 100.0000		2,374,506	2,374,506	2,374,506	2,374,506						2,374,506				64,635	09/30/2037
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		04/22/2023	Redemption 100.0000		1,333,365	1,333,365	1,333,365	1,333,365						1,333,365				32,467	10/22/2023
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		10/22/2023	Maturity		3,000,070	3,000,070	3,000,070	3,000,070						3,000,070				73,052	10/22/2023
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 01/11/36		07/11/2023	Redemption 100.0000		946,449	946,449	946,449	946,449						946,449				20,408	01/11/2036
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		08/01/2023	Paydown		691,530	691,530	587,801	661,069		30,461		30,461		691,530				13,149	12/25/2035
026874-DH-7	AMERICAN INTL GROUP SR UNSEC 3.900% 04/01/26		11/20/2023	TENDER SALE		27,095,659	28,794,231	29,883,318	29,189,512		(112,879)		(112,879)		29,076,632		(1,980,973)	(1,980,973)	1,609,470	04/01/2026
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 07/18/23		05/01/2023	Paydown		9,444	9,444				9,444		9,444		9,444				165	07/18/2023
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 6.500% 12/18/23		12/18/2023	DIRECT WITH COUNTERPARTY FIXED			71,582													12/18/2023
03027X-AB-6	AMERICAN TOWER CORP SR UNSEC 3.500% 01/31/23		01/31/2023	Maturity		36,200,000	36,200,000	35,750,800	36,195,589		4,411		4,411		36,200,000				633,500	01/31/2023
03040#-AJ-1	AMERICAN WATER CAPITAL CORP H-SR 6.550% 05/15/23		05/15/2023	Maturity		1,902,667	1,902,667	1,902,667	1,902,667						1,902,667				62,312	05/15/2023
03040W-BA-2	AMERICAN WATER CAPITAL C 4.450% 06/01/32		05/09/2023	MITSUBISHI UFJ SECURITIES USA		12,229,991	12,475,000	12,435,454	12,438,006		1,139		1,139		12,439,145		(209,154)	(209,154)	246,728	06/01/2032
03076C-AF-3	AMERIPRISE FINANCIAL INC SR UNSEC 4.000% 10/15/23		10/15/2023	Maturity		50,000,000	50,000,000	49,759,000	49,977,839		22,161		22,161		50,000,000				2,000,000	10/15/2023
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC 5.625% 05/20/24		05/26/2023	TENDER SALE		9,729,913	9,625,000	9,625,000	9,625,000						9,625,000		104,913	104,913	287,246	05/20/2024
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		03/28/2023	TENDER SALE					2		(2)		(2)							12/05/2023
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		03/14/2023	Call 0.0000					(2)		2		2							12/05/2023
032654-AZ-8	ANALOG DEVICES INC SERIES 144A 3.450% 06/15/27		09/18/2023	Tax Free Exchange		29,657,808	31,200,000	29,307,034	29,393,874		263,934		263,934		29,657,808				816,270	06/15/2027
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26		08/31/2023	DAIWA SECURITIES AMERICA INC		27,046,880	28,000,000	26,462,179	27,235,612		159,329		159,329		27,394,941		(348,061)	(348,061)	1,118,522	02/01/2026
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		05/17/2023	BANK OF AMERICA		19,008,970	19,598,455	19,596,425	19,597,807		(341)		(341)		19,597,466		(588,496)	(588,496)	591,434	08/01/2031
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		08/01/2023	Paydown		2,622,057	2,622,057	2,636,536	2,627,469		(5,412)		(5,412)		2,622,057				83,094	08/01/2031
037833-AK-6	APPLE INC SR UNSEC 2.400% 05/03/23		05/03/2023	Maturity		11,050,000	11,050,000	11,035,304	11,049,446		554		554		11,050,000				132,600	05/03/2023
037833-BW-9	APPLE INC SR UNSEC 4.500% 02/23/36		09/06/2023	HSBC SECURITIES USA INC		14,284,384	14,625,000	14,556,263	14,573,305		2,014		2,014		14,575,319		(290,935)	(290,935)	685,547	02/23/2036
037833-DK-3	APPLE INC SR UNSEC 3.000% 11/13/27		09/06/2023	CITIGROUP GLOBAL MARKETS INC		18,617,800	20,000,000	19,477,200	19,689,160		40,825		40,825		19,729,985		(1,112,185)	(1,112,185)	491,667	11/13/2027
03789X-AD-0	DIN 2019-1A A2I SEQ 4.194% 06/07/49		04/17/2023	Paydown		26,140,950	26,140,950	25,364,143	25,329,588		811,362		811,362		26,140,950				401,996	06/07/2049
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		10/30/2023	Paydown		75,000	75,000	75,000	75,000						75,000				1,517	07/30/2050
038923-B*-8	ARBOR REALTY TRUST-INC. SR-UNSEC 8.000% 05/30/23		05/05/2023	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				777,778	05/30/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		09/28/2023	CITIGROUP GLOBAL MARKETS INC		6,626,625	7,500,000	7,363,650	7,374,635		11,542		11,542		7,386,177		(759,552)	(759,552)	247,135	03/27/2030
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		06/30/2023	Redemption 100.0000		6,618,628	6,618,628	6,618,628	6,618,628						6,618,628				137,469	09/30/2023
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		09/30/2023	Maturity		2,294,827	2,294,827	2,294,827	2,294,827						2,294,827				141,132	09/30/2023
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 7.570% 03/25/32		09/25/2023	Paydown		12,198	12,198	3,797	6,019		6,179		6,179		12,198				277	03/25/2032
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		11/30/2023	Redemption 100.0000		1,153,641	1,153,641	1,153,641	1,153,641						1,153,641				25,928	05/31/2047
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2023	Redemption 100.0000		1,026,045	1,026,045	1,026,045	1,026,045						1,026,045				27,708	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2023	Redemption 100.0000		724,267	724,267	724,267	724,267						724,267				19,559	09/01/2042
049560-AN-5	ATMOS ENERGY CORP SR UNSEC 3.000% 06/15/27		09/07/2023	BANK OF AMERICA		13,946,100	15,000,000	14,957,900	14,979,743		2,982		2,982		14,982,725		(1,036,625)	(1,036,625)	332,500	06/15/2027
053332-AP-7	AUTOZONE INC SR UNSEC 3.125% 08/15/23		07/15/2023	Maturity		40,350,000	40,350,000	40,044,815	40,330,578		17,178		17,178		40,347,755		2,245	2,245	1,260,938	08/15/2023
05348E-AR-0	AVALONBAY COMMUNITIES SR UNSEC 2.850% 03/15/23		03/15/2023	Maturity		25,000,000	25,000,000	24,805,000	24,995,580		4,420		4,420		25,000,000				356,250	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES SR UNSEC 4.200% 12/15/23		12/15/2023	Maturity		10,000,000	10,000,000	9,980,600	9,997,781		2,219		2,219		10,000,000				420,000	12/15/2023
05377R-CY-8	AESOP 2018-1A A SEQ 3.700% 09/20/24		06/09/2023	Various		19,925,000	20,000,000	19,995,052	19,999,444		363		363		19,999,807		(74,807)	(74,807)	302,167	09/20/2024
05377R-CY-8	AESOP 2018-1A A SEQ 3.700% 09/20/24		04/20/2023	Paydown		4,000,000	4,000,000	3,999,010	3,999,889		111		111		4,000,000				49,333	09/20/2024
05377R-DC-5	AESOP 2018-2A A SEQ 4.000% 03/20/25		08/23/2023	Various		19,835,938	20,000,000	19,994,934	19,998,754		674		674		19,999,428		(163,491)	(163,491)	467,778	03/20/2025
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 5.952% 05/26/46		12/01/2023	Paydown		886,882	886,882	776,021	840,864		46,017		46,017		886,882				15,286	05/26/2046
05490V-AJ-6	BBCMS 2015-MSQ E SUB CSTR 3.990% 09/15/32		01/08/2023	Paydown		37,842,000	37,842,000	35,593,901	37,842,000						37,842,000				104,849	09/15/2032
05490V-AL-1	BBCMS 2015-MSQ F SUB CSTR 3.990% 09/15/32		01/09/2023	Paydown		19,074,000	19,074,000	17,423,363	19,074,000						19,074,000				52,848	09/15/2032
05493R-AA-1	BC FDG LLC 4.625% 12/01/38		07/17/2023	Paydown		1,014,558	1,014,558	1,014,558	1,014,558						1,014,558				33,289	12/01/2038
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		12/17/2023	Paydown		6,769,271	6,769,271	6,768,742	6,768,871		400		400		6,769,271				62,560	02/20/2035
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 5.680% 04/25/37		12/25/2023	Paydown		60,066	60,066	53,459	56,202		3,864		3,864		60,066				1,437	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 5.749% 04/25/37		12/26/2023	Paydown		165,482	165,482	147,279	151,778		13,705		13,705		165,482				5,223	04/25/2037
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC 3.500% 01/07/30		10/07/2023	Paydown		4,860,905	4,860,905	4,737,607	4,789,629		71,276		71,276		4,860,905				168,668	01/07/2030
05566S-AA-1	BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 02/15/23		01/15/2023	Redemption 100.0000		51,907	51,907	52,456	51,909		(2)		(2)		51,907				1,254	02/15/2023
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 06/01/23		04/01/2023	Redemption 100.0000		25,401	25,401	25,401	25,401						25,401				624	06/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		10/02/2023	Redemption 100.0000		922,325	922,325	927,821	922,938		(613)		(613)		922,325				27,685	04/01/2024
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		12/25/2023	Paydown		604,822	604,822	604,669	604,768		54		54		604,822				9,548	05/25/2029
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		12/25/2023	Paydown		199,860	199,860	199,831	199,850		10		10		199,860				3,477	05/25/2029
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		12/15/2023	Redemption 100.0000		1,034,776	1,034,776	1,034,776	1,034,776						1,034,776				24,033	03/15/2037
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		12/30/2023	Paydown		846,449	846,449	846,449	846,449						846,449				35,248	02/28/2034
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		06/27/2023	Redemption 100.0000		816,749	816,749	816,749	816,749						816,749				12,485	02/28/2034
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		12/29/2023	Redemption 100.0000		272,207	272,207	272,207	272,207						272,207				7,758	07/31/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		11/30/2023	Redemption 100.0000		708,710	708,710	681,871	690,922		17,788		17,788		708,710				16,106	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		11/30/2023	Redemption 100.0000		214,047	214,047	214,047	214,047						214,047				5,398	01/31/2036
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		12/02/2023	Paydown		910,349	910,349	910,327	910,339		10		10		910,349				13,748	10/04/2032
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		12/02/2023	Paydown		227,570	227,570	227,557	227,564		6		6		227,570				4,182	10/04/2032
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		12/02/2023	Paydown		751,229	751,229	751,077	751,141		88		88		751,229				16,739	02/02/2034
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 01/15/56		12/15/2023	Redemption 100.0000		47,751	47,751	48,706	48,659		(908)		(908)		47,751				1,121	01/15/2056
058498-AS-5	BALL CORP CO.GUARNT 4.000% 11/15/23		11/15/2023	Maturity		22,600,000	22,600,000	22,095,000	22,547,578		52,422		52,422		22,600,000				904,000	11/15/2023
058498-AT-3	BALL CORP CO.GUARNT 5.250% 07/01/25		04/20/2023	BANK OF AMERICA		19,850,000	20,000,000	20,000,000	20,000,000						20,000,000		(150,000)	(150,000)	849,479	07/01/2025
059165-EF-3	BALTIMORE GAS & ELECTRIC SR UNSEC 3.350% 07/01/23		05/20/2023	Call 100.0000		2,554,000	2,554,000	2,419,455	2,545,800		6,297		6,297		2,552,097		1,903	1,903	75,815	07/01/2023
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		12/01/2023	Paydown		45,058	45,058	42,228	43,030		2,028		2,028		45,058				1,662	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		12/01/2023	Paydown		95,231	95,231	96,581	96,217		(986)		(986)		95,231				3,512	11/25/2032
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		12/01/2023	Paydown		255,451	255,451	249,875	250,647		4,804		4,804		255,451				11,599	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		12/01/2023	Paydown		9,663	133,682	119,216	122,309		938		938		123,247		(113,584)	(113,584)	5,819	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 5.420% 11/25/33		12/01/2023	Paydown		323,251	323,251	300,219	304,843		18,409		18,409		323,251				10,469	11/25/2033
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.971% 08/25/34		04/25/2023	BREAN MURRAY CARRET & CO. LLC.		3,189,140	4,983,031	4,116,646	3,000,513		(49,209)		(49,209)		2,951,304		237,835	237,835	80,465	08/25/2034
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.971% 08/25/34		04/01/2023	Paydown		350,272	350,272	289,372	210,915		139,357		139,357		350,272				3,588	08/25/2034
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 5.218% 12/25/34		12/01/2023	Paydown		141,452	141,452	138,269	138,863		2,589		2,589		141,452				3,347	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		12/01/2023	Paydown		91,089	100,918	92,892	101,656		(669)		(669)		100,987		(9,898)	(9,898)	3,342	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		12/01/2023	Paydown		101,730	118,218	81,194	67,071		44,073		44,073		111,144		(9,414)	(9,414)	2,162	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		12/01/2023	Paydown		12,012	20,120	12,965	9,932		6,018		6,018		15,949		(3,937)	(3,937)	605	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		12/01/2023	Paydown		186,141	249,019	172,053	179,166		52,367		52,367		231,533		(45,392)	(45,392)	7,847	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		12/01/2023	Paydown		233,248	317,011	156,983	153,367		120,623		120,623		273,990		(40,741)	(40,741)	9,874	05/25/2036
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		12/01/2023	Paydown		74,861	216,196	214,702	214,779		490		490		215,268		(140,407)	(140,407)	7,310	09/25/2036
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		12/01/2023	Paydown		60,709	62,481	58,811	60,509		1,921		1,921		62,430		(1,721)	(1,721)	2,838	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		12/01/2023	Paydown		100,797	113,594	30,805	9,446		92,427		92,427		101,873		(1,076)	(1,076)	1,990	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 5.286% 12/20/36		12/01/2023	Paydown		291,196	291,196	278,356	280,282		10,914		10,914		291,196				6,164	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		12/01/2023	Paydown		686	686	704	686						686				26	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		12/01/2023	Paydown		34,190	34,190	32,908	33,225		965		965		34,190				1,216	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		12/01/2023	Paydown		65,585	65,585	63,539	63,878		1,707		1,707		65,585				1,960	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 4.772% 05/25/35		12/01/2023	Paydown		198,468	198,468	187,619	188,521		9,947		9,947		198,468				4,573	05/25/2035
06051G-EU-9	BANK OF AMERICA CORP SR UNSEC 3.300% 01/11/23		01/11/2023	Maturity		24,600,000	24,600,000	24,463,224	24,599,566		434		434		24,600,000				405,900	01/11/2023
065403-BC-0	BANK 2019-BN17 A4 3.714% 04/15/52		05/22/2023	WELLS FARGO		6,456,680	7,000,000	7,209,427	7,135,248		(8,429)		(8,429)		7,126,819		(670,140)	(670,140)	124,935	04/15/2052
065404-BB-0	BANK 2018-BN10 A5 SEQ 3.688% 02/15/61		05/17/2023	BANK OF AMERICA		67,045,938	71,000,000	73,129,574	72,121,416		(84,677)		(84,677)		72,036,740		(4,990,802)	(4,990,802)	1,206,591	02/15/2061
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4 2.600% 10/17/52		12/01/2023	Paydown		42,088	42,088	43,567	43,112		(1,025)		(1,025)		42,088				903	10/17/2052

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06540R-AE-4	BANK 2017-BNK9 A4 SEQ 3.538% 11/15/54		05/24/2023	WELLS FARGO		55,920,313	60,000,000	61,799,700	60,920,466		(74,561)		(74,561)		60,845,905		(4,925,592)	(4,925,592)	1,010,787	11/15/2054
06541F-AZ-2	BANK 2017-BNK4 A3 SEQ 3.362% 05/15/50		06/09/2023	Various		46,508,008	49,732,749	50,226,347	49,873,616		(10,295)		(10,295)		49,863,322		(3,355,314)	(3,355,314)	643,475	05/15/2050
06541F-AZ-2	BANK 2017-BNK4 A3 SEQ 3.362% 05/15/50		05/01/2023	Paydown																05/15/2050
06541W-AW-2	BANK 2017-BNK5 A4 SEQ 3.131% 06/15/60		09/22/2023	Various		22,841,168	25,000,000	25,249,198	25,083,125		(24,411)		(24,411)		25,058,714		(2,217,546)	(2,217,546)	575,008	06/15/2060
06650A-AD-9	BANK 2017-BNK8 A3 SEQ 3.229% 11/15/50		12/01/2023	Paydown		3,297	3,297	3,330	3,312		(14)		(14)		3,297				106	11/15/2050
06887#-AB-7	BARRY-WEHMILLER COS-INC. SR 3.680% 10/03/23		10/03/2023	Maturity		32,000,000	32,000,000	32,000,000	32,000,000						32,000,000				1,177,600	10/03/2023
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 5.287% 04/25/34		12/01/2023	Paydown		49,349	49,349	49,180	49,195		154		154		49,349				1,047	04/25/2034
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		09/30/2023	Redemption 100.0000		2,064,989	2,064,989	2,064,989	2,064,989						2,064,989				42,604	10/08/2025
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		12/01/2023	Paydown		252,161	252,161	203,349	179,381		72,780		72,780		252,161				4,651	04/25/2035
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 7.510% 02/25/36		12/01/2023	Paydown		97,684	97,684	93,651	95,531		2,153		2,153		97,684				2,078	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 5.639% 06/25/47		12/26/2023	Paydown		129,696	129,696	107,810	111,567		18,129		18,129		129,696				1,686	06/25/2047
07402L-AD-4	BSSP 2007-EMX1 M2 MEZ FLT STEP IRC 7.470% 03/25/37		03/04/2023	BTIG L.L.C.															(112)	03/25/2037
08163J-AE-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS A5 2.388% 09/15/54		05/25/2023	CITIGROUP GLOBAL MARKETS INC		32,173,438	40,000,000	41,199,920	41,066,232		(48,648)		(48,648)		41,017,584		(8,844,146)	(8,844,146)	474,927	09/15/2054
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		12/15/2023	Redemption 100.0000		175,453	175,453	175,453	175,453						175,453				5,467	12/15/2031
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		12/17/2023	Paydown		2,360,298	2,360,298	2,313,327	2,314,846		45,452		45,452		2,360,298				16,944	11/17/2033
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		12/15/2023	Redemption 100.0000		247,739	247,739	249,055	248,256		(517)		(517)		247,739				8,320	09/15/2030
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		12/15/2023	Redemption 100.0000		156,768	156,768	156,768	156,768						156,768				5,418	10/15/2033
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		12/15/2023	Redemption 100.0000		186,894	186,894	186,894	186,894						186,894				6,886	12/15/2033
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		12/15/2023	Redemption 100.0000		170,558	170,558	170,558	170,558						170,558				6,134	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		12/15/2023	Redemption 100.0000		229,046	229,046	229,046	229,046						229,046				8,488	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		12/15/2023	Redemption 100.0000		282,646	282,646	282,646	282,646						282,646				10,607	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		12/15/2023	Redemption 100.0000		1,417,596	1,417,596	1,417,596	1,417,596						1,417,596				50,429	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		12/15/2023	Redemption 100.0000		169,474	169,474	169,474	169,474						169,474				6,343	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		12/15/2023	Redemption 100.0000		126,411	126,411	126,411	126,411						126,411				4,132	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		12/15/2023	Redemption 100.0000		280,680	280,680	280,680	280,680						280,680				6,093	06/15/2032
092113-AH-2	BLACK HILLS CORP SR UNSEC 4.250% 11/30/23		11/30/2023	Maturity		16,575,000	16,575,000	16,497,098	16,566,499		8,501		8,501		16,575,000				704,438	11/30/2023
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		12/15/2023	Paydown		858,431	858,431	858,407	858,409		22		22		858,431				10,300	07/15/2046
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		12/15/2023	Paydown		1,203,425	1,203,425	1,203,413	1,203,415		10		10		1,203,425				29,097	07/15/2046
09257W-AD-2	BLACKSTONE MORTGAGE TR SERIES 144A 3.750% 01/15/27		12/06/2023	JP MORGAN SECURITIES		13,720,000	16,000,000	13,792,500	13,858,085		440,584		440,584		14,298,669		(578,669)	(578,669)	838,333	01/15/2027
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		12/15/2023	Redemption 100.0000		2,937,000	2,937,000	2,937,000	2,937,000						2,937,000				57,865	09/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		12/15/2023	Redemption 100.0000		754,538	754,538	754,538	754,538						754,538				17,195	03/15/2043
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		12/15/2023	Redemption 100.0000		326,179	326,179	326,179	326,179						326,179				6,564	06/15/2040
099724-AJ-5	BORGWARNER INC SR UNSEC 3.375% 03/15/25		09/14/2023	Call 91.7590		10,827,562	11,800,000	11,776,164	11,794,041		1,842		1,842		11,795,883				(571,177)	03/15/2025
100991-9A-8	59th STREET WOMAN SHELTER 4.000% 01/15/60		01/02/2023	Tax Free Exchange		25,177,731	25,177,731	25,177,731	25,177,731						25,177,731				469,984	01/15/2060
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC 3.125% 09/01/23		09/01/2023	Maturity		17,075,000	17,075,000	16,542,814	17,032,551		42,449		42,449		17,075,000				533,594	09/01/2023
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		12/31/2023	Redemption 100.0000		3,842,385	3,842,385	3,842,385	3,842,385						3,842,385				111,404	09/30/2038
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29		09/14/2023	WELLS FARGO		26,742,890	34,396,000	34,585,512	34,560,689		(17,422)		(17,422)		34,543,268		(7,800,378)	(7,800,378)	1,508,503	10/01/2029
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27		09/14/2023	WELLS FARGO		14,099,500	17,300,000	16,973,170	17,117,531		24,300		24,300		17,141,831		(3,042,331)	(3,042,331)	575,153	11/15/2027
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2023	Redemption 100.0000		1,644,147	1,644,147	1,644,147	1,644,147						1,644,147				46,633	09/30/2041
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		12/15/2023	Redemption 100.0000		57,678	57,678	58,832	58,820		(1,141)		(1,141)		57,678				1,343	03/15/2057
110122-CP-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.400% 07/26/29		09/28/2023	CITIGROUP GLOBAL MARKETS INC		7,047,163	7,797,000	7,747,764	7,759,758		3,855		3,855		7,763,613		(716,450)	(716,450)	313,699	07/26/2029
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28		08/15/2023	BARCLAYS BANK PLC		9,576,000	10,000,000	10,861,465	10,592,355		(72,039)		(72,039)		10,520,317		(944,317)	(944,317)	386,750	02/20/2028
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		12/15/2023	Redemption 100.0000		1,479,098	1,479,098	1,481,317	1,481,044		(1,946)		(1,946)		1,479,098				26,954	09/15/2036
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		12/20/2023	Redemption 100.0000		767,421	767,421	767,421	767,421						767,421				18,312	09/20/2031
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		11/15/2023	Redemption 100.0000		117,803	117,803	117,803	117,803						117,803				3,129	11/15/2032
11120V-AF-0	BRIXMOR OPERATING PART SR UNSEC 3.650% 06/15/24		04/21/2023	TENDER SALE		9,729,800	10,000,000	9,957,600	9,990,334		2,044		2,044		9,992,378		(262,578)	(262,578)	131,806	06/15/2024
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		12/01/2023	Redemption 100.0000		728,004	728,004	728,004	728,004						728,004				31,700	01/01/2030
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		12/29/2023	Redemption 100.0000		650,898	650,898	650,898	650,898						650,898				25,842	06/30/2039
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL 4.398% 07/10/32		12/28/2023	Redemption 100.0000		116,545	116,545	116,545	116,545						116,545				5,126	07/10/2032
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		12/01/2023	Redemption 100.0000		1,155,035	1,155,035	1,155,035	1,155,035						1,155,035				26,472	07/10/2035
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		10/13/2023	DIRECT WITH COUNTERPARTY FIXED																04/15/2047
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		09/25/2023	Paydown		40,274,568	40,274,568	40,268,951	40,272,611		1,957		1,957		40,274,568				1,304,562	04/15/2047
124857-AQ-6	CBS CORP CO.GUARNT 4.000% 01/15/26		11/16/2023	TENDER SALE		14,907,551	15,975,000	15,670,033	15,869,871		29,405		29,405		15,899,276		(991,725)	(991,725)	862,650	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT 2.900% 01/15/27		11/16/2023	Various		12,684,328	14,006,000	13,149,341	13,619,141		30,955		30,955		13,650,096		(965,768)	(965,768)	372,724	01/15/2027
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 5.591% 07/25/37		12/25/2023	Paydown		85,141	85,141	43,524	37,613		47,528		47,528		85,141				1,089	07/25/2037
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		12/15/2023	Redemption 100.0000		444,698	444,698	448,869	447,197		(2,499)		(2,499)		444,698				16,203	01/15/2036
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		12/15/2023	Redemption 100.0000		376,153	376,153	376,153	376,153						376,153				10,504	05/15/2044
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		12/15/2023	Redemption 100.0000		108,710	108,710	108,710	108,710						108,710				2,746	01/15/2044
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		12/15/2023	Redemption 100.0000		293,332	293,332	293,332	293,332						293,332				7,041	08/15/2043
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.072% 12/25/36		12/01/2023	Paydown		184,502	184,502	157,906	166,015		18,487		18,487		184,502				3,303	12/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		09/27/2023	Redemption 100.0000		182,439	182,439	182,439	182,439						182,439				2,726	06/30/2023
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		06/30/2023	Maturity		2,550,838	2,550,838	2,550,838	2,550,838						2,550,838				79,982	06/30/2023
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		09/15/2023	Redemption 100.0000		232,617	232,617	232,617	232,617						232,617				4,237	06/15/2042
12508G-AU-0	CCUBS 2017-C1 A4 SEQ 3.544% 11/15/50		02/06/2023	BANK OF AMERICA		6,029,094	6,400,000	6,591,545	6,496,993		(1,830)		(1,830)		6,495,162		(466,069)	(466,069)	39,752	11/15/2050
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		12/15/2023	Paydown		57,500	57,500	57,465	57,476		24		24		57,500				1,190	02/15/2050
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		12/15/2023	Paydown		304,949	304,949	304,815	304,850		99		99		304,949				1,909	08/15/2051
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		12/15/2023	Paydown		178,896	178,896	178,790	178,804		92		92		178,896				1,773	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		12/15/2023	Paydown		800,000	800,000	799,930	799,933		67		67		800,000				14,524	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		12/15/2023	Paydown		125,000	125,000	124,983	124,983		17		17		125,000				2,161	03/15/2052
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		06/30/2023	Redemption 100.0000		880,985	880,985	880,985	880,985						880,985				29,808	06/30/2037
12515H-AY-1	CD 2017-CD5 A3 SEQ 3.171% 08/15/50		05/17/2023	BREAN MURRAY CARRET & CO. LLC.		32,533,594	35,000,000	35,347,792	35,124,282		(14,551)		(14,551)		35,109,731		(2,576,137)	(2,576,137)	517,930	08/15/2050
12515H-AZ-8	CD 2017-CD5 A4 SEQ 3.431% 08/15/50		05/16/2023	MORGAN STANLEY & CO. INC.		13,255,922	14,200,000	14,701,438	14,442,963		(20,612)		(20,612)		14,422,351		(1,166,429)	(1,166,429)	226,008	08/15/2050
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		06/30/2023	Redemption 100.0000		2,877,897	2,877,897	2,877,897	2,877,897						2,877,897				96,973	12/31/2028
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		12/01/2023	Paydown		5,695	5,695	5,904	5,789		(95)		(95)		5,695				94	04/15/2052
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		09/29/2023	BREAN MURRAY CARRET & CO. LLC.		28,708,337	30,791,895	31,099,630	30,875,207		(14,772)		(14,772)		30,860,435		(2,152,098)	(2,152,098)	761,547	12/10/2054
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		07/01/2023	Paydown		1,089,002	1,089,002	1,099,885	1,091,948		(2,946)		(2,946)		1,089,002				26,783	12/10/2054
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		06/06/2023	BARCLAYS BANK PLC		38,001,026	40,835,410	41,243,551	40,954,707		(14,422)		(14,422)		40,940,285		(2,939,259)	(2,939,259)	686,910	06/15/2050
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		06/01/2023	Paydown																06/15/2050
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		12/01/2023	Redemption 100.0000		1,401,108	1,401,108	1,401,108	1,401,108						1,401,108				50,589	11/01/2032
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		12/10/2023	Redemption 100.0000		26,557,554	26,557,554	26,557,554	26,557,554						26,557,554				1,333,515	12/10/2023
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		12/10/2023	Redemption 100.0000		4,397,851	4,397,851	4,397,851	4,397,851						4,397,851				104,185	01/31/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		12/11/2023	Redemption 100.0000		3,012,211	3,012,211	3,012,211	3,012,211						3,012,211				53,563	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 5.223% 04/10/41		12/11/2023	Redemption 100.0000		3,322,127	3,322,127	3,322,127	3,322,127						3,322,127				72,106	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		12/05/2023	Redemption 100.0000		1,911,059	1,911,059	1,911,059	1,911,059						1,911,059				36,829	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		12/11/2023	Redemption 100.0000		545,842	545,842	545,842	545,842						545,842				14,126	12/10/2033
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		12/10/2023	Redemption 100.0000		2,310,222	2,310,222	2,310,222	2,310,222						2,310,222				58,555	07/10/2040
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		12/01/2023	Paydown		23,464	23,464	15,241	15,295		8,169		8,169		23,464				704	05/25/2036
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		06/01/2023	Paydown			1,528	785	535		(21)		(21)		515		(515)	(515)	28	09/25/2036
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		11/01/2023	Paydown		192,650	175,473	96,322	80,263		104,565		104,565		184,828		7,821	7,821	7,450	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		11/01/2023	Paydown		96,436	96,949	55,875	46,360		50,313		50,313		96,674		(237)	(237)	3,645	10/25/2036
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		12/01/2023	Paydown		21,052	16,647	8,353	5,470		14,252		14,252		19,722		1,330	1,330	1,209	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		11/17/2023	BTIG L.L.C.		2,924,721	6,014,850	3,781,285	2,835,356		(217,164)		(217,164)		2,618,192		306,528	306,528	366,688	02/25/2037
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		11/01/2023	Paydown		40,931	119,502	75,126	56,332		21,123		21,123		77,455		(36,524)	(36,524)	2,773	02/25/2037
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		11/20/2023	BTIG L.L.C.		1,242,224	2,554,703	1,053,213	408,093		(35,411)		(35,411)		372,682		869,542	869,542	155,543	02/25/2037
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		11/01/2023	Paydown		17,385	50,756	20,925	8,108		14,532		14,532		22,640		(5,255)	(5,255)	1,805	02/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		12/01/2023	Paydown		111,196	108,423	67,207	50,617		59,338		59,338		109,955		1,241	1,241	4,518	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		10/01/2023	Paydown		79,840	77,849	51,986	40,312		38,538		38,538		78,849		990	990	3,514	09/25/2037
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		10/01/2023	Paydown		39,719	24,114	16,389	12,016		20,149		20,149		32,165		7,554	7,554	1,611	08/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		11/01/2023	Paydown		2,040	4,848	1,607	1,208		1,533		1,533		2,742		(701)	(701)	44	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		10/01/2023	Paydown		8,502	10,963	5,062	3,872		5,491		5,491		9,363		(861)	(861)	376	07/25/2037
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		12/15/2023	Redemption 100.0000		593,297	593,297	593,297	593,297						593,297				18,125	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		12/10/2023	Redemption 100.0000		560,158	560,158	560,158	560,158						560,158				14,489	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		12/15/2023	Redemption 100.0000		564,938	564,938	564,938	564,938						564,938				12,732	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		12/15/2023	Redemption 100.0000		1,120,332	1,120,332	1,120,332	1,120,332						1,120,332				26,546	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		12/15/2023	Redemption 100.0000		4,406,259	4,406,259	4,406,259	4,406,259						4,406,259				99,035	10/15/2029
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		12/10/2023	Redemption 100.0000		6,026,452	6,026,452	6,026,452	6,026,452						6,026,452				123,453	09/10/2035
12558M-BN-1	CITHE 2003-1 M2 MEZ STEP AFC 5.560% 09/20/32		12/12/2023	Various		13,264,046	13,693,122	13,143,615	13,529,645		6,693	270,078	(263,385)		13,266,260		(2,214)	(2,214)	628,608	09/20/2032
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		12/17/2023	Paydown		990,000	990,000	989,544	989,628		372		372		990,000				11,154	09/18/2045
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		12/18/2023	Paydown		1,303,657	1,303,657	1,303,633	1,303,634		23		23		1,303,657				11,581	02/18/2046
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		12/01/2023	Paydown		332,512	394,434	244,550	250,347		121,530		121,530		371,877		(39,365)	(39,365)	16,035	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		12/01/2023	Paydown		160,480	(155,696)	(94,072)	(183,744)		128,831		128,831		(54,912)		215,392	215,392	(18,853)	07/25/2037
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		12/10/2023	Redemption 100.0000		746,561	746,561	746,561	746,561						746,561				17,200	10/10/2041
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		12/01/2023	Paydown		228	(154)		(9)		237		237		228				2	11/25/2027
12592B-AK-0	CNH INDUSTRIAL CAP LLC 1.950% 07/02/23		07/02/2023	Maturity		7,375,000	7,375,000	7,328,538	7,367,003		7,997		7,997		7,375,000				143,813	07/02/2023
12592B-AM-6	CNH INDUSTRIAL CAP LLC 1.450% 07/15/26		04/12/2023	THE TORONTO-DOMINION BANK		15,417,116	17,153,000	15,682,816	15,919,983		93,523		93,523		16,013,506		(596,389)	(596,389)	185,848	07/15/2026
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		12/10/2023	Redemption 100.0000		1,347,784	1,347,784	1,347,784	1,347,784						1,347,784				22,228	08/10/2032
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		12/05/2023	Redemption 100.0000		67,090	67,090	67,090	67,090						67,090				1,282	04/05/2050
12595B-AC-5	CSAIL 2017-C8 A3 SEQ 3.127% 06/15/50		12/01/2023	Paydown		1,830,793	1,830,793	1,849,100	1,835,082		(4,289)		(4,289)		1,830,793				46,450	06/15/2050
12595E-AC-9	COMM 2017-COR2 A2 SEQ 3.239% 09/10/50		06/09/2023	Various		7,908,134	8,509,804	8,594,534	8,546,538		(3,452)		(3,452)		8,543,086		(634,952)	(634,952)	130,925	09/10/2050
12595V-AC-1	COMM 2018-COR3 A2 SEQ 3.961% 05/10/51		12/01/2023	Paydown		1,403	1,403	1,417	1,408		(5)		(5)		1,403				24	05/10/2051
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.350% 08/10/38		12/10/2023	Redemption 100.0000		7,319,813	7,319,813	7,356,412	7,348,000		(28,188)		(28,188)		7,319,813				185,623	08/10/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		12/11/2023	Redemption 100.0000		2,616,779	2,616,779	2,616,779	2,616,779						2,616,779				56,593	02/10/2029
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		12/11/2023	Redemption 100.0000		255,696	255,696	255,696	255,696						255,696				5,709	11/30/2043
12624Q-AR-4	COMM 2012-CR4 A3 SEQ 2.853% 10/15/45		06/01/2023	Paydown		173,191	173,191	168,171	173,191						173,191				1,771	10/15/2045
12624X-AM-0	COMM 2013-CR6 AM SEQ 3.147% 03/10/46		02/01/2023	Paydown		50,000,000	50,000,000	50,999,616	49,973,390		26,610		26,610		50,000,000				214,763	03/10/2046
12624X-AP-3	COMM 2013-CR6 B SUB 3.397% 03/10/46		12/01/2023	Paydown		4,451,565	4,451,565	4,349,318	4,445,278		6,287		6,287		4,451,565				30,785	03/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.586% 07/10/45		04/01/2023	Paydown		1,397,273	1,397,273	1,441,811	1,402,203		(4,930)		(4,930)		1,397,273				15,037	07/10/2045
12626B-AQ-7	COMM 2013-CR10 B SUB CSTR 4.845% 08/10/46		07/01/2023	Paydown		2,949,705	2,949,705	3,078,985	2,963,219		(13,514)		(13,514)		2,949,705				84,084	08/10/2046
12626L-BN-1	COMM 2013-CR11 AM SUB AFC 4.715% 08/10/50		08/01/2023	Paydown		47,211,000	47,211,000	52,042,333	47,581,652		(370,652)		(370,652)		47,211,000				1,351,976	08/10/2050
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		12/01/2023	Paydown		226,272	226,272	84,855	66,104		160,169		160,169		226,272				1,506	02/25/2037
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		12/01/2023	Paydown		27,745	27,837	19,009	10,475		17,304		17,304		27,780		(34)	(34)	632	03/25/2037
126410-LM-9	CSX TRANSPORTATION INC SR SEC 6.251% 02/15/23		01/15/2023	Redemption 100.0000		1,819,324	1,819,324	1,819,324	1,819,324						1,819,324				56,863	02/15/2023
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		12/01/2023	Paydown		314,513	314,513	283,455	295,222		19,291		19,291		314,513				4,573	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		12/01/2023	Paydown		87,132	85,925	85,388	85,498		433		433		85,931		1,201	1,201	1,798	03/25/2044
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		12/15/2023	Redemption 100.0000		167,151	167,151	167,151	167,151						167,151				3,646	01/15/2034
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		12/15/2023	Redemption 100.0000		784,765	784,765	784,765	784,765						784,765				16,530	08/15/2037
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/27		12/15/2023	Redemption 100.0000		8,858,431	8,858,431	8,858,431	8,858,431						8,858,431				239,493	03/15/2027
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		12/15/2023	Redemption 100.0000		536,825	536,825	536,825	536,825						536,825				12,713	05/15/2025
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		12/15/2023	Redemption 100.0000		616,118	616,118	622,279	619,339		(3,221)		(3,221)		616,118				13,814	10/15/2032
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.285% 11/25/56		01/11/2023	Paydown		(65,405)	(65,405)	(53,019)	(65,405)						(65,405)				(119)	11/25/2056
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		12/11/2023	Redemption 100.0000		545,890	545,890	545,890	545,890						545,890				16,884	12/10/2027
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		12/10/2023	Redemption 100.0000		1,150,039	1,150,039	1,150,557	1,150,123		(83)		(83)		1,150,039				36,147	01/10/2026
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		12/10/2023	Redemption 100.0000		393,060	393,060	378,541	388,316		4,744		4,744		393,060				11,583	10/10/2027
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		12/10/2023	Redemption 100.0000		1,728,377	1,728,377	1,725,540	1,727,337		1,040		1,040		1,728,377				57,040	12/10/2028
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		12/11/2023	Redemption 100.0000		3,668,289	3,668,289	3,668,289	3,668,289						3,668,289				127,952	01/10/2029
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		12/11/2023	Redemption 100.0000		425,689	425,689	425,689	425,689						425,689				14,411	03/10/2028
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		12/01/2023	Paydown		41,502	41,502				41,502		41,502		41,502				830	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		12/01/2023	Paydown		616,879	628,329	401,675	559,767		67,494		67,494		627,262		(10,383)	(10,383)	13,175	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		12/01/2023	Paydown		174,646	174,646	41,390	55,270		119,376		119,376		174,646				4,053	05/25/2036
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36		11/01/2023	Paydown		108,367	108,367	27,002	39,731		68,636		68,636		108,367				2,998	05/25/2036
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 6.221% 03/25/34		12/25/2023	Paydown		42,987	42,987	32,992	39,818		3,168		3,168		42,987				1,129	03/25/2034
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 6.009% 12/25/34		12/25/2023	Paydown		189,423	189,423	179,005	185,127		4,297		4,297		189,423				5,530	12/25/2034
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.165% 10/25/35		11/01/2023	Paydown		1,753	1,753	1,480	1,716		37		37		1,753				26	10/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		12/01/2023	Paydown		2,685	2,685	2,450	2,642		43		43		2,685				52	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		12/01/2023	Paydown		1,178,353	1,178,353	1,031,653	1,066,022		112,331		112,331		1,178,353				32,535	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		12/01/2023	Paydown		136,343	156,957	126,976	136,819		17,573		17,573		154,392		(18,049)	(18,049)	6,027	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		12/01/2023	Paydown		262,458	289,833	276,942	292,995		(2,687)		(2,687)		290,308		(27,850)	(27,850)	8,747	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		12/01/2023	Paydown		302,489	302,489	262,239	256,485		46,003		46,003		302,489				7,299	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		12/01/2023	Paydown		382,477	327,560	264,971	252,742		88,042		88,042		340,784		41,693	41,693	12,025	04/25/2035
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		02/17/2023	CITIGROUP GLOBAL MARKETS INC		19,560,935	20,139,959	18,264,319	19,573,862		954		954		19,574,816		(13,881)	(13,881)	260,561	03/25/2034
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		02/01/2023	Paydown		473,784	473,784	429,660	460,466		13,317		13,317		473,784				3,647	03/25/2034
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		02/28/2023	BTIG L.L.C.		9,335,769	9,885,659	9,498,955	9,783,865		163		163		9,784,028		(448,259)	(448,259)	125,356	04/25/2034
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		02/01/2023	Paydown		146,048	146,048	140,335	144,545		1,504		1,504		146,048				1,000	04/25/2034
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		08/17/2023	BREAN MURRAY CARRET & CO. LLC.		2,435,824	2,537,317	1,740,969	1,567,786		17,105		17,105		1,584,891		850,933	850,933	100,788	01/25/2035
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		08/01/2023	Paydown		221,812	221,812	152,196	137,056		84,756		84,756		221,812				5,453	01/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		12/01/2023	Paydown		86,948	86,948	85,507	85,692		1,256		1,256		86,948				2,611	07/25/2034
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		02/28/2023	BTIG L.L.C.		7,031,390	7,286,415	7,534,608	7,349,286		1,821		1,821		7,351,107		(319,717)	(319,717)	105,653	07/25/2034
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		02/01/2023	Paydown		177,094	177,094	183,126	178,622		(1,528)		(1,528)		177,094				1,296	07/25/2034
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		12/01/2023	Paydown		112,643	112,643	106,864	108,739		3,904		3,904		112,643				3,715	08/25/2034
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		12/01/2023	Paydown		138,457	211,235	212,390	211,198		23		23		211,221		(72,764)	(72,764)	4,934	02/25/2035
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		02/17/2023	BTIG L.L.C.		9,653,128	9,850,131	9,693,038	9,776,304		459		459		9,776,763		(123,635)	(123,635)	132,977	09/25/2034
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		02/01/2023	Paydown		242,667	242,667	238,797	240,848		1,819		1,819		242,667				1,554	09/25/2034
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		12/01/2023	Paydown		102,216	102,216	82,902	86,299		15,917		15,917		102,216				3,572	10/25/2034
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		12/01/2023	Paydown		22,473	24,437	7,201	7,219		15,835		15,835		23,053		(580)	(580)	712	03/25/2035
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		12/01/2023	Paydown		3,199	3,469	1,374	505		2,734		2,734		3,239		(40)	(40)	100	03/25/2035
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 3.357% 01/25/35		07/01/2023	Paydown			300,452												(1,826)	01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		01/13/2023	BTIG L.L.C.																01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		02/22/2023	Paydown			(122,858)	(117,390)	(122,046)						(122,046)		122,046	122,046		01/25/2035
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		12/01/2023	Paydown		74,138	74,223	34,885	19,838		54,323		54,323		74,161		(23)	(23)	2,466	05/25/2035
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 5.500% 05/25/35		12/25/2023	Paydown		220,056	220,446	166,316	162,781		57,564		57,564		220,345		(289)	(289)	7,057	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 5.362% 05/25/35		12/25/2023	Paydown		109,083	109,144	78,957	80,949		28,180		28,180		109,128		(45)	(45)	3,491	05/25/2035
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		12/01/2023	Paydown		806,892	811,169	735,431	740,282		70,518		70,518		810,800		(3,909)	(3,909)	24,198	05/25/2035
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		12/01/2023	Paydown		400,500	400,729	291,606	304,617		96,053		96,053		400,670		(170)	(170)	13,352	05/25/2035
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		12/01/2023	Paydown		68,048	68,048	43,334	34,470		33,578		33,578		68,048				2,090	06/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		12/01/2023	Paydown		198,665	198,665	184,561	197,567		1,098		1,098		198,665				6,102	06/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		11/21/2023	SG AMERICAS SECURITIES LLC		2,003,775	2,619,314	1,316,179	932,891		(185)		(185)		932,707		1,071,069	1,071,069	141,261	06/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		11/01/2023	Paydown		203,660	253,800	127,532	90,393		131,173		131,173		221,566		(17,907)	(17,907)	7,667	06/25/2035
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		04/13/2023	BTIG L.L.C.		8,253,003	10,446,839	9,194,135	8,779,148		(72,431)		(72,431)		8,706,717		(453,714)	(453,714)	217,062	06/25/2035
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		04/01/2023	Paydown		214,621	214,621	188,886	180,360		34,261		34,261		214,621				2,439	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		12/01/2023	Paydown		199,093	199,000	145,465	144,759		54,271		54,271		199,030		63	63	5,482	06/25/2035
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		12/01/2023	Paydown		400,525	402,265	367,976	401,218		1,058		1,058		402,276		(1,751)	(1,751)	13,052	07/25/2035
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		12/01/2023	Paydown		70,316	89,624	38,548	19,517		55,014		55,014		74,531		(4,215)	(4,215)	1,905	07/25/2035
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		12/01/2023	Paydown		187,657	189,376	137,793	120,787		67,967		67,967		188,753		(1,097)	(1,097)	5,351	07/25/2035
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 5.500% 07/25/35		12/25/2023	Paydown		156,928	153,000	74,412	66,780		88,431		88,431		155,210		1,718	1,718	4,271	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		12/01/2023	Paydown		111,280	108,495	55,133	40,186		70,056		70,056		110,241		1,038	1,038	3,170	07/25/2035
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		12/01/2023	Paydown		40,616	58,447	23,063	17,527		28,381		28,381		45,908		(5,292)	(5,292)	1,531	07/25/2035
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		12/01/2023	Paydown		219,902	219,902	201,035	179,592		40,310		40,310		219,902				6,234	09/25/2035
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 6.090% 08/25/35		12/25/2023	Paydown		87,087	120,402	44,718	34,283		62,565		62,565		96,848		(9,761)	(9,761)	1,823	08/25/2035
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 6.019% 08/25/35		12/26/2023	Paydown		179,589	180,754	124,535	113,379		66,935		66,935		180,314		(724)	(724)	4,614	08/25/2035
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		12/15/2023	Redemption 100.0000		323,029	323,029	323,029	323,029						323,029				14,590	01/15/2034
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		12/01/2023	Paydown		121,853	165,445	82,680	67,446		72,103		72,103		139,550		(17,697)	(17,697)	4,490	10/25/2035
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/13/2023	BTIG L.L.C.		3,579,139	5,113,055	978,060	860,343		(27,595)		(27,595)		832,748		2,746,391	2,746,391	158,342	10/25/2035
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/01/2023	Paydown		329,985	376,307	71,983	63,319		274,424		274,424		337,743		(7,758)	(7,758)	5,569	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		12/01/2023	Paydown		275,157	275,157	246,747	223,620		51,537		51,537		275,157				7,962	11/25/2035
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.265% 11/25/35		06/15/2023	SG AMERICAS SECURITIES LLC		2,006,880	3,777,656	2,207,041	2,057,865		(8,079)		(8,079)		2,049,786		(42,906)	(42,906)	75,099	11/25/2035
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.265% 11/25/35		06/01/2023	Paydown		210,521	210,521	122,994	114,681		95,840		95,840		210,521				2,208	11/25/2035
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		06/15/2023	SG AMERICAS SECURITIES LLC		1,040,970	1,959,472	1,084,017	832,940		(14,521)		(14,521)		818,418		222,551	222,551	38,906	11/25/2035
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		06/01/2023	Paydown		109,197	109,197	60,410	46,418		62,779		62,779		109,197				1,145	11/25/2035
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		12/11/2023	Redemption 100.0000		3,842,543	3,842,543	3,842,543	3,842,543						3,842,543				140,651	10/10/2032
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		12/01/2023	Paydown		182,013	306,826	222,604	219,123		50,320		50,320		269,443		(87,430)	(87,430)	9,540	08/25/2035
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		12/01/2023	Paydown		64,020	107,890	91,726	85,121		12,528		12,528		97,648		(33,628)	(33,628)	3,356	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		12/01/2023	Paydown		178,958	203,501	103,201	80,713		107,774		107,774		188,487		(9,529)	(9,529)	6,359	10/25/2035
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		10/01/2023	Paydown			205	112	112						112		(111)	(111)	6	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		12/01/2023	Paydown		128,398	118,980	82,599	71,206		51,786		51,786		122,992		5,406	5,406	4,620	11/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		12/01/2023	Paydown		272,837	278,816	235,287	225,472		52,172		52,172		277,644		(4,807)	(4,807)	3,950	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		12/01/2023	Paydown		26,562	26,635	21,466	16,185		10,420		10,420		26,605		(43)	(43)	934	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SNR AS 5.500% 01/25/36		12/01/2023	Paydown		89,538	89,792	71,466	65,339		24,379		24,379		89,719		(181)	(181)	3,150	01/25/2036
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		10/01/2023	Paydown		115,699	114,203	69,054	58,019		56,957		56,957		114,976		723	723	5,499	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		10/01/2023	Paydown			58	16	9		(1)		(1)		9		(9)	(9)	3	02/25/2036
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		12/01/2023	Paydown		14,749	14,749	14,749	14,749						14,749				509	11/25/2032
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		12/01/2023	Paydown		241,112	241,112	229,976	231,514		9,598		9,598		241,112				5,447	10/25/2033
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		12/01/2023	Paydown		117,483	117,483	116,130	116,243		1,240		1,240		117,483				2,545	08/25/2034
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		12/01/2023	Paydown		120,753	120,753	120,399	120,380		373		373		120,753				2,730	08/25/2034
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		12/01/2023	Paydown		99,753	99,753	97,157	97,466		2,287		2,287		99,753				3,780	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		12/01/2023	Paydown		135,665	135,665	125,703	126,901		8,764		8,764		135,665				2,826	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		12/01/2023	Paydown		7,829	7,867				7,829		7,829		7,829				202	09/25/2035
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		12/01/2023	Paydown		19,566	19,566	10,247	5,277		14,290		14,290		19,566				626	09/25/2035
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		12/01/2023	Paydown		25,069	25,069	15,595	17,660		7,409		7,409		25,069				679	09/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 5.279% 11/20/34		12/01/2023	Paydown		162,519	162,519	142,930	138,573		23,946		23,946		162,519				4,375	11/20/2034
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		12/07/2023	SG AMERICAS SECURITIES LLC		3,100,891	3,370,534	2,953,775	3,097,687		12,583		12,583		3,110,269		(9,378)	(9,378)	190,529	12/25/2034
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		12/01/2023	Paydown		173,479	173,479	152,029	159,436		14,043		14,043		173,479				5,317	12/25/2034
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		12/01/2023	Paydown		582,464	582,464	575,300	576,633		5,831		5,831		582,464				16,834	01/25/2035
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 5.870% 08/25/35		10/25/2023	Paydown		10,784	27,236	19,559	17,001		4,043		4,043		21,044		(10,260)	(10,260)	728	08/25/2035
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		12/01/2023	Paydown		90,074	83,913	59,495	42,611		44,439		44,439		87,050		3,023	3,023	3,508	08/25/2035
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.183% 05/20/35		12/01/2023	Paydown		704,234	704,234	683,545	691,525		12,708		12,708		704,234				20,880	05/20/2035
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		12/01/2023	Paydown		80,115	80,115	57,088	48,304		31,811		31,811		80,115				2,297	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		12/01/2023	Paydown		121,136	123,703	86,365	72,641		49,991		49,991		122,632		(1,496)	(1,496)	5,406	05/25/2035
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		192,371	485,480	220,788	61,294		(1,824)		(1,824)		59,469		132,902	132,902	6,244	09/25/2036
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		695,762	1,755,865										695,762	695,762	22,583	09/25/2036
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		979,965	2,574,621	689,201	303,452		(8,161)		(8,161)		295,291		684,674	684,674	31,789	09/25/2036
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		776,380	1,884,990	409,875	161,810		(4,920)		(4,920)		156,890		619,490	619,490	25,214	09/25/2036
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		02/28/2023	SG AMERICAS SECURITIES LLC		718,351	1,812,874	406,296	162,044		(4,901)		(4,901)		157,144		561,208	561,208	23,316	09/25/2036
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		12/01/2023	Paydown		118,347	115,600	58,785	45,500		71,833		71,833		117,332		1,015	1,015	5,613	09/25/2036
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		12/11/2023	Redemption 100.0000		3,616,908	3,616,908	3,616,908	3,616,908						3,616,908				108,735	12/10/2033
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		12/15/2023	Redemption 100.0000		715,286	715,286	715,286	715,286						715,286				15,219	09/15/2043
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		10/02/2023	Redemption 100.0000		3,205,499	3,205,499	3,205,499	3,205,499						3,205,499				48,333	06/30/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		12/31/2023	Redemption 100.0000		1,876,338	1,876,338	1,876,338	1,876,338						1,876,338				26,805	06/30/2032
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		12/20/2023	Redemption 99.9999		759,412	759,413	767,007	765,705		(6,293)		(6,293)		759,412				15,597	07/20/2047
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		12/15/2023	Redemption 100.0000		404,013	404,013	407,988	407,273		(3,260)		(3,260)		404,013				9,274	09/15/2047
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		12/15/2023	Redemption 100.0000		1,030,393	1,030,393	1,061,305	1,056,557		(26,164)		(26,164)		1,030,393				22,840	12/15/2041
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		11/30/2023	Redemption 100.0000		739,308	739,308	739,308	739,308						739,308				18,575	08/31/2037
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		12/15/2023	Redemption 100.0000		527,218	527,218	527,218	527,218						527,218				11,791	07/15/2043
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		12/15/2023	Redemption 100.0000		589,775	589,775	595,672	594,853		(5,078)		(5,078)		589,775				15,965	05/15/2048
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		07/17/2023	Redemption 100.0000		3,496,815	3,496,815	3,496,815	3,496,815						3,496,815				200,239	01/15/2042
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		12/11/2023	Redemption 100.0000		1,400,952	1,400,952	1,400,952	1,400,952						1,400,952				29,779	10/10/2039
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		12/15/2023	Redemption 100.0000		2,032,975	2,032,975	2,032,975	2,032,975						2,032,975				47,430	07/15/2045
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		12/15/2023	Redemption 100.0000		541,691	541,691	541,691	541,691						541,691				12,170	05/15/2045
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		12/11/2023	Redemption 100.0000		494,447	494,447	494,447	494,447						494,447				11,999	07/10/2056
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		12/15/2023	Redemption 100.0000		261,434	261,434	261,434	261,434						261,434				6,757	04/15/2049
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		12/15/2023	Redemption 100.0000		192,939	192,939	195,163	194,946		(2,007)		(2,007)		192,939				5,669	07/15/2054
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		12/15/2023	Redemption 100.0000		1,294,147	1,294,147	1,294,147	1,294,147						1,294,147				39,897	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		12/06/2023	Redemption 100.0000		2,633,063	2,633,063	2,633,063	2,633,063						2,633,063				66,126	12/28/2026
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		12/15/2023	Redemption 100.0000		878,509	878,509	878,509	878,509						878,509				20,983	05/15/2043
12710*-AA-4	CTL PT TRUST SER 2018-NVU MORG SR-SEC 4.484% 11/15/48		12/15/2023	Redemption 100.0000		514,300	514,300	514,300	514,300						514,300				12,574	11/15/2048
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40		12/15/2023	Redemption 100.0000		563,601	563,601	563,601	563,601						563,601				8,958	10/15/2040
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		12/15/2023	Redemption 100.0000		996,053	996,053	996,053	996,053						996,053				22,226	04/30/2040
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		12/15/2023	Redemption 100.0000		2,098,566	2,098,566	2,098,566	2,098,566						2,098,566				42,357	09/30/2040
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		12/20/2023	Redemption 100.0000		841,826	841,826	841,826	841,826						841,826				18,078	11/20/2029
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		12/15/2023	Redemption 100.0000		2,237,484	2,237,484	2,237,484	2,237,484						2,237,484				43,672	05/15/2034
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		12/10/2023	Redemption 100.0000		1,009,964	1,009,964	1,009,964	1,009,964						1,009,964				21,241	11/10/2041
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		12/15/2023	Redemption 100.0000		302,995	302,995	302,995	302,995						302,995				4,710	08/21/2039
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		12/15/2023	Redemption 100.0000		308,528	308,528	308,528	308,528						308,528				5,454	03/31/2044
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		12/11/2023	Redemption 100.0000		776,494	776,494	776,494	776,494						776,494				16,414	06/10/2034
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52		12/10/2023	Redemption 100.0000		1,109,601	1,109,601	1,115,149	1,114,630		(5,029)		(5,029)		1,109,601				19,482	08/10/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		12/15/2023	Redemption 100.0000		403,047	403,047	403,047	403,047						403,047				8,941	04/15/2046
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR 3.330% 03/15/47		12/15/2023	Redemption 100.0000		2,481,578	2,481,578	2,481,578	2,481,578						2,481,578				45,410	03/15/2047
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 05/25/42		12/26/2023	Redemption 100.0000		1,725,584	1,725,584	1,725,584	1,725,584						1,725,584				26,975	05/25/2042
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41		12/15/2023	Redemption 100.0000		1,290,890	1,290,890	1,290,890	1,290,890						1,290,890				20,150	09/15/2041
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		12/15/2023	Redemption 100.0000		245,356	245,356	245,356	245,356						245,356				5,686	04/15/2065
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		12/15/2023	Redemption 100.0000		412,270	412,270	412,270	412,270						412,270				7,858	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		12/15/2023	Redemption 100.0000		431,223	431,223	431,223	431,223						431,223				8,741	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		12/11/2023	Redemption 100.0000		495,222	495,222	495,222	495,222						495,222				10,507	06/10/2040
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		12/26/2023	Redemption 100.0000		119,937	119,937	119,937	119,937						119,937				2,289	04/25/2055
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 12/15/42		12/15/2023	Redemption 100.0000		1,403,208	1,403,208	1,403,208	1,403,208						1,403,208				28,827	12/15/2042
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		12/11/2023	Redemption 100.0000		318,227	318,227	318,227	318,227						318,227				6,208	10/31/2030
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		12/15/2023	Redemption 100.0000		604,289	604,289	610,292	609,138		(4,849)		(4,849)		604,289				10,526	07/15/2028
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		12/11/2023	Redemption 100.0000		364,940	364,940	364,940	364,940						364,940				5,176	04/10/2046
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.150% 05/25/27		05/25/2023	Redemption 100.0000		4,562,414	4,562,414	4,595,215	4,562,414						4,562,414				182,312	05/25/2027
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		12/20/2023	Redemption 99.9874		92,555	92,567	95,247	92,567		(12)		(12)		92,555				1,777	02/20/2053
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER 3.349% 04/10/48		12/11/2023	Redemption 100.0000		437,977	437,977	437,977	437,977						437,977				10,408	04/10/2048
12755*-AA-0	CTL 2022-04 Trust (Kemper Lake 4.016% 05/15/57		12/15/2023	Redemption 100.0000		12,122	12,122	12,122	12,122						12,122				386	05/15/2057
12762*-AA-1	Carlyle Acquisition SPV Co. 5.870% 06/30/40		10/02/2023	Redemption 100.0000		954,821	954,821	954,821	954,821						954,821				36,410	06/30/2040
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A 3.931% 11/20/51		11/20/2023	Paydown		130,500	130,500	130,500	130,500						130,500				3,206	11/20/2051
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		12/25/2023	Paydown		510,000	510,000	509,885	509,916		84		84		510,000				6,133	09/25/2045
13008*-AA-3	Century City Ground Lease 3.180% 10/15/41		12/15/2023	Redemption 100.0000		749,200	749,200	749,200	749,200						749,200				12,857	10/15/2041
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		12/15/2023	Redemption 100.0000		409,070	409,070	409,070	409,070						409,070				9,216	01/15/2052
14040H-BD-6	CAPITAL ONE FINANCIAL CO SR UNSEC 3.500% 06/15/23		06/15/2023	Maturity		10,000,000	10,000,000	9,453,160	9,969,943		30,057		30,057		10,000,000				175,000	06/15/2023
14040H-CD-5	CAPITAL ONE FINANCIAL CO 2.600% 05/11/23		04/11/2023	Call 100.0000		24,750,000	24,750,000	24,739,358	24,748,684		1,012		1,012		24,749,696		304	304	268,125	05/11/2023
14040H-CG-8	CAPITAL ONE FINANCIAL CO 2.359% 07/29/32		04/12/2023	BANK OF AMERICA		7,208,000	10,000,000	9,575,200	9,636,668		23,320		23,320		9,659,988		(2,451,988)	(2,451,988)	167,096	07/29/2032
14040H-CS-2	CAPITAL ONE FINANCIAL CO 4.927% 05/10/28		05/18/2023	JP MORGAN SECURITIES		10,051,450	10,600,000	10,600,000	10,600,000						10,600,000		(548,550)	(548,550)	278,540	05/10/2028
140420-NB-2	CAPITAL ONE BANK USA NA SUBORD 3.375% 02/15/23		02/15/2023	Maturity		15,000,000	15,000,000	14,982,000	14,999,621		379		379		15,000,000				253,125	02/15/2023
14149Y-AY-4	CARDINAL HEALTH INC SR UNSEC 3.200% 03/15/23		03/15/2023	Maturity		25,000,000	25,000,000	24,770,950	24,993,912		6,088		6,088		25,000,000				400,000	03/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
141781-G#-5	CARGILL-INC SR-SEC 7.280% 07/30/23		06/30/2023	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,740	07/30/2023
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		12/11/2023	Redemption 100.0000		1,046,810	1,046,810	1,046,810	1,046,810						1,046,810				21,890	08/10/2038
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		12/15/2023	Paydown		30,150	30,150	30,132	30,137		13		13		30,150				507	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50		12/15/2023	Paydown		7,792	8,500	8,095	8,116		352		352		8,469		(677)	(677)	182	12/15/2050
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		12/11/2023	Redemption 100.0000		2,225,171	2,225,171	2,225,171	2,225,171						2,225,171				69,638	10/10/2028
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		12/10/2023	Redemption 100.0000		2,529,141	2,529,141	2,529,141	2,529,141						2,529,141				78,417	07/10/2028
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		03/15/2023	Paydown		454,599	454,599	454,466	454,599						454,599				2,081	08/15/2041
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		10/02/2023	Redemption 100.0000		8,905,464	8,905,464	8,905,464	8,905,464						8,905,464				140,894	11/30/2029
150190-AF-3	CEDAR FAIR CAN MAGNUM MI SERIES 144A 5.500% 05/01/25		04/12/2023	JP MORGAN SECURITIES		5,354,844	5,375,000	5,375,000	5,375,000						5,375,000		(20,156)	(20,156)	133,852	05/01/2025
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		12/01/2023	Paydown		114,390	114,390	111,530	113,462		928		928		114,390				3,386	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		12/01/2023	Paydown		41,467	41,467	42,802	42,073		(606)		(606)		41,467				1,260	07/25/2033
15189W-AQ-3	CENTERPOINT ENERGY RES SERIES 144A 6.100% 12/01/35		08/22/2023	Tax Free Exchange		1,997,459	2,000,000	1,997,142	1,997,371		88		88		1,997,459				88,450	12/01/2035
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		10/15/2023	Paydown		1,719,191	1,719,191	1,719,179	1,719,191						1,719,191				39,205	10/15/2025
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		12/15/2023	Paydown		27,634	27,634	28,435	28,413		(779)		(779)		27,634				674	08/15/2056
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		12/01/2023	Paydown		393	393	373	383		10		10		393				11	01/25/2032
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 6.115% 03/25/34		11/25/2023	Paydown		25,859	25,859	23,723	25,127		732		732		25,859				698	03/25/2034
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 4.940% 06/25/34		01/26/2023	BTIG L.L.C.		5,915,139	6,100,047	6,099,529	6,089,987		(64)		(64)		6,089,922		(174,783)	(174,783)	49,582	06/25/2034
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 4.940% 06/25/34		01/01/2023	Paydown		35,021	35,021	35,018	34,963		58		58		35,021				145	06/25/2034
156ESC-AN-5	CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORSS 0.000% 09/15/23		09/15/2023	DIRECT			52,325,000													09/15/2023
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		12/11/2023	Redemption 100.0000		38,215	38,215	38,215	38,215						38,215				908	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		12/10/2023	Redemption 100.0000		651,285	651,285	651,285	651,285						651,285				17,183	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		12/11/2023	Redemption 100.0000		2,726,712	2,726,712	2,726,712	2,726,712						2,726,712				65,008	03/10/2045
160044-A*-4	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43		10/31/2023	Redemption 100.0000		49,385,000	49,385,000	49,385,000	49,385,000						49,385,000				2,465,044	03/15/2043
160044-A@-2	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38		10/31/2023	Redemption 100.0000		14,990,000	14,990,000	14,990,000	14,990,000						14,990,000				662,309	03/15/2038
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		12/01/2023	Paydown		18,042	18,042	14,315	16,715		1,327		1,327		18,042				515	08/25/2034
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		12/01/2023	Paydown		9,366	9,366	9,366	9,366						9,366				269	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		12/01/2023	Paydown		13,001	13,001	10,868	12,133		868		868		13,001				389	08/25/2034
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		12/01/2023	Paydown		18,465	18,465	18,465	18,465						18,465				555	08/25/2034
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		12/01/2023	Paydown		217,550	217,550	217,536	217,104		447		447		217,550				6,305	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		10/01/2023	Paydown		685,653	685,653	685,625	683,654		1,999		1,999		685,653				42,900	07/25/2032
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		06/01/2023	Paydown			11,063	6,804	6,806						6,806		(6,806)	(6,806)	77	05/25/2032
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		12/01/2023	Paydown		13,843	13,843	2,544			13,842		13,842		13,843				361	09/25/2032
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.820% 11/25/34		12/01/2023	Paydown		640,297	640,297	638,783	639,533		764		764		640,297				19,847	11/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		06/01/2023	Paydown			19,313	3,997	4,482						4,482		(4,482)	(4,482)		01/25/2033
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		12/01/2023	Paydown			813	421	238		(5)		(5)		233		(233)	(233)	11	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		12/01/2023	Paydown		13,441	13,441	13,412	13,408		33		33		13,441				385	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		12/01/2023	Paydown		91,404	91,404	82,807	88,313		3,091		3,091		91,404				2,552	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 4.770% 12/25/35		12/01/2023	Paydown		53,960	44,641	14,966	5,800		46,892		46,892		52,692		1,269	1,269	1,530	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 4.876% 12/25/35		12/01/2023	Paydown		292,093	292,093	217,449	176,515		115,579		115,579		292,093				7,188	12/25/2035
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		06/01/2023	Paydown			5,021	2,019	1,271		(42)		(42)		1,229		(1,229)	(1,229)	137	12/25/2036
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		06/01/2023	Paydown			4,189	1,969	993		(39)		(39)		954		(954)	(954)	114	12/25/2036
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 5.342% 02/25/37		12/01/2023	Paydown		51,880	51,880	51,458	51,546		333		333		51,880				1,289	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 4.726% 02/25/37		12/01/2023	Paydown		115,496	115,496	114,989	115,011		485		485		115,496				2,441	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		05/01/2023	Paydown		13,672	(5,762)	(3,515)	(2,795)		7,332		7,332		4,536		9,136	9,136	884	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		12/01/2023	Paydown		109,406	269,964	150,848	150,848		48,273		48,273		199,121		(89,715)	(89,715)	8,536	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		12/01/2023	Paydown		120,847	170,980	95,654	96,976		54,751	1,323	53,428		150,405		(29,558)	(29,558)	3,518	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 5.155% 07/25/37		12/01/2023	Paydown		245,417	245,417	244,227	246,789		(1,372)		(1,372)		245,417				3,006	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 4.523% 07/25/37		12/01/2023	Paydown		29,455	29,455	2,383	482		28,973		28,973		29,455				698	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		12/01/2023	Paydown		53,716	50,650	43,020	45,011		5,976		5,976		50,987		2,729	2,729	1,061	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		12/01/2023	Paydown		69,223	61,238	34,222	31,017		34,183		34,183		65,200		4,023	4,023	1,567	06/25/2035
16678R-DL-8	COMFC 2005-2A A2 FLT STEP AS 9.220% 05/25/36		12/25/2023	Paydown		650,162	650,162	574,107	579,922		70,240		70,240		650,162				13,541	05/25/2036
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		12/05/2023	Redemption 100.0000		2,440,990	2,440,990	2,440,990	2,440,990						2,440,990				48,374	01/05/2036
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		11/01/2023	Paydown			57,416	35,401	27,306		(252)		(252)		27,054		(27,054)	(27,054)	308	03/25/2037
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		06/01/2023	Paydown			56,327	4,609	509						509		(509)	(509)	835	12/25/2036
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		10/01/2023	Paydown		54,318	55,473	33,596	27,695		27,172		27,172		54,867		(549)	(549)	2,195	09/25/2037
171265-B#-7	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37		03/15/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	03/15/2037
171265-B@-9	CHUGACH ELECTRIC ASSN-INC. C-SR-SEC 4.780% 03/15/42		03/15/2023	Redemption 100.0000		450,000	450,000	450,000	450,000						450,000				10,755	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSN-INC. 2.910% 10/30/50		10/30/2023	Redemption 100.0000		1,676,190	1,676,190	1,676,190	1,676,190						1,676,190				36,583	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC 3.860% 05/15/49		11/15/2023	Redemption 100.0000		5,121,690	5,121,690	5,121,690	5,121,690						5,121,690				122,427	05/15/2049
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		12/15/2023	Redemption 100.0000		550,993	550,993	550,993	550,993						550,993				11,053	10/15/2033
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		12/01/2023	Paydown		216,222	216,222	202,990	212,359		3,863		3,863		216,222				5,973	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		12/01/2023	Paydown		5,606	5,606	5,079	5,296		310		310		5,606				134	07/25/2035
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		01/11/2023	ROBERT W. BAIRD & COMPANY INC					1,138		(1,138)		(1,138)						76	05/25/2034
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		01/11/2023	Paydown					(1,138)		1,138		1,138						(76)	05/25/2034
17305E-FH-3	CCCIT 2013-A9 A9 SEQ SB 3.720% 09/08/25		05/24/2023	Various		66,045,707	66,500,000	66,719,935	66,518,381		(11,021)		(11,021)		66,507,361		(461,654)	(461,654)	1,488,021	09/08/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.573% 03/25/36		12/01/2023	Paydown		37,360	37,360	14,632	12,289		25,071		25,071		37,360				391	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 12.070% 02/25/35		12/25/2023	Paydown		26,165	26,165	23,417	25,107		1,058		1,058		26,165				290	02/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS 5.891% 08/25/35		12/01/2023	Paydown		106,621	106,621	94,959	100,942		5,679		5,679		106,621				2,561	08/25/2035
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		02/28/2023	PERFORMANCE TRUST CAP		1,074,675	1,149,385	986,038	966,861		(432)		(432)		966,430		108,245	108,245	12,643	07/25/2035
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		02/01/2023	Paydown		24,604	25,911	22,229	21,796		3,907		3,907		25,704		(1,100)	(1,100)	155	07/25/2035
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		12/01/2023	Paydown		197,105	182,086	94,553	83,678		106,470		106,470		190,149		6,956	6,956	7,314	04/25/2036
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		12/01/2023	Paydown		171,576	171,576	124,577	141,311		30,266		30,266		171,576				4,109	11/25/2036
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		12/01/2023	Paydown		813,611	802,478	636,343	627,898		177,359		177,359		805,257		8,354	8,354	27,534	01/25/2037
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		12/01/2023	Paydown		643,019	765,965	727,390	762,464		2,942		2,942		765,406		(122,388)	(122,388)	27,285	04/25/2036
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 4.868% 09/25/36		07/01/2023	Paydown		2,167,491	2,167,491	1,795,170	2,135,074		32,417		32,417		2,167,491				27,551	09/25/2036
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.436% 12/10/49		05/25/2023	PERFORMANCE TRUST CAP		1,151,903	1,725,697	931,877	931,877						931,877		220,026	220,026	(115)	12/10/2049
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.436% 12/10/49		05/25/2023	PERFORMANCE TRUST CAP		6,185,143	9,266,132	3,982,165	3,982,165						3,982,165		2,202,979	2,202,979	(616)	12/10/2049
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		12/01/2023	Paydown		48,075	48,075				48,075		48,075		48,075				2,193	09/25/2037
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		12/01/2023	Paydown		82,275	92,653	84,107	87,810		4,335		4,335		92,145		(9,870)	(9,870)	2,881	04/25/2037
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		12/01/2023	Paydown		4,320	4,994				4,320		4,320		4,320				91	06/25/2037
17320D-AQ-1	CGCMT 2013-GC11 B SUB AFC 3.732% 04/10/46		04/01/2023	Paydown		3,000,000	3,000,000	2,990,859	2,996,924		3,076		3,076		3,000,000				34,463	04/10/2046
17325H-BN-3	CGCMT 2017-P7 A3 SEQ 3.442% 04/14/50		11/17/2023	WELLS FARGO		9,958,746	10,690,817	10,797,269	10,728,250		(10,294)		(10,294)		10,717,957		(759,211)	(759,211)	357,756	04/14/2050
17325H-BN-3	CGCMT 2017-P7 A3 SEQ 3.442% 04/14/50		09/01/2023	Paydown		1,496,245	1,496,245	1,511,144	1,501,484		(5,239)		(5,239)		1,496,245				28,658	04/14/2050
17326F-AC-1	CGCMT 2017-C4 A3 SEQ 3.209% 10/12/50		11/06/2023	MORGAN STANLEY & CO. INC.		26,043,929	28,465,308	28,749,264	28,551,569		(24,145)		(24,145)		28,527,424		(2,483,496)	(2,483,496)	612,946	10/12/2050
17326F-AC-1	CGCMT 2017-C4 A3 SEQ 3.209% 10/12/50		10/01/2023	Paydown		1,534,692	1,534,692	1,550,001	1,539,343		(4,651)		(4,651)		1,534,692				49,587	10/12/2050
17857@-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41		12/15/2023	Redemption 100.0000		385,259	385,259	388,341	388,267		(3,009)		(3,009)		385,259				7,366	12/15/2041
178693-A*-8	CITY TOWER PROPERTIES LLC 4.385% 07/15/56		12/15/2023	Redemption 100.0000		4,298	4,298	4,384	4,382		(84)		(84)		4,298				156	07/15/2056
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		06/30/2023	CREDIT SUISSE SECURITIES US LL		11,849	11,849	3,368	4,991		865		865		5,857		5,992	5,992	964	05/01/2025
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		05/01/2023	Various		98,822	98,822	28,841	42,334		4,213		4,213		46,547		52,275	52,275	5,929	05/01/2025
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		12/01/2023	Redemption 100.0000		18,328	18,328	18,328	18,328						18,328				603	06/01/2053
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		12/15/2023	Redemption 100.0000		397,617	397,617	397,617	397,617						397,617				7,627	10/15/2042
20271*-AA-8	CommonSpirit Elkhorn 4.206% 06/15/43		12/15/2023	Redemption 100.0000		116,723	116,723	116,723	116,723						116,723				3,891	06/15/2043
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		10/01/2023	Paydown		793,136	793,136	569,807	732,837		60,299		60,299		793,136				22,832	04/01/2029
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		10/01/2023	Paydown		28,975	36,136	22,605	31,581		3,617		3,617		35,198		(6,224)	(6,224)	1,039	10/01/2029
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		12/01/2023	Paydown		206	206				206		206		206				2	09/01/2037
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		12/01/2023	Paydown		291	291				291		291		291				9	11/01/2037
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		12/01/2023	Paydown		1,092	1,092	1,092	1,047	45			45		1,092				21	03/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		12/01/2023	Paydown		1,636	1,636	1,636	1,385	250			250		1,636				19	02/01/2037
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		12/01/2023	Paydown		1,547	1,547	1,547	1,522	25			25		1,547				42	06/01/2037
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		12/01/2023	Paydown		7,456	7,456	7,456	7,200	256			256		7,456				159	01/01/2036
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		12/01/2023	Paydown		979	979	979	917	62			62		979				27	06/01/2038
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		12/01/2023	Paydown		4,111	4,111	4,111	4,095	16			16		4,111				(19)	12/01/2038
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		12/01/2023	Paydown		839	839	839	839						839				25	04/01/2039
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		12/01/2023	Paydown		3,677	3,677	3,677	3,596	81			81		3,677				120	08/01/2039
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		12/01/2023	Paydown		11,474	11,474	11,474	10,453	1,021			1,021		11,474				362	10/01/2039
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		12/01/2023	Paydown		4,739	4,739	4,739	4,669	70			70		4,739				121	12/01/2039
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		12/01/2023	Paydown		1,409	1,409	1,409	1,392	17			17		1,409				25	03/01/2040
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		12/01/2023	Paydown		1,405	1,405	1,405	1,367	38			38		1,405				36	06/01/2040
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		12/01/2023	Paydown		12,491	12,491	12,491	11,746	746			746		12,491				225	09/01/2040
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		12/01/2023	Paydown		4,203	4,203	4,203	4,098	106			106		4,203				125	01/01/2041
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		12/01/2023	Paydown		1,639	1,639	1,639	1,639						1,639				50	04/01/2041
205887-BR-2	CONAGRA BRANDS INC SR UNSEC 3.200% 01/25/23		01/25/2023	Maturity		10,625,000	10,625,000	10,595,785	10,624,779		221		221		10,625,000				170,000	01/25/2023
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 7.536% 05/15/32		12/15/2023	Paydown		57,331	57,331	51,774	56,083		1,248		1,248		57,331				2,347	05/15/2032
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		12/01/2023	Paydown		92,663	92,663				92,663		92,663		92,663				1,389	06/15/2025
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.276% 03/15/27		12/01/2023	Paydown		7,982	7,982	2,310	2,241		5,741		5,741		7,982				154	03/15/2027
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/05/2023	Redemption 100.0000		4,685,708	4,685,708	4,685,708	4,685,708						4,685,708				157,440	03/02/2032
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		12/15/2023	Redemption 100.0000		36,001	36,001	36,721	36,700		(699)		(699)		36,001				773	11/15/2056
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/03/2023	Redemption 100.0000		242,869	242,869	242,869	242,869						242,869				9,696	07/01/2050
22112#-AA-3	COSERV GAS-LTD A-SR-SEC 3.720% 11/01/34		11/01/2023	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				74,400	11/01/2034
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/01/40		12/01/2023	Redemption 100.0000		1,563,544	1,563,544	1,563,544	1,563,544						1,563,544				46,187	01/01/2040
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		10/02/2023	Redemption 100.0000		2,566,209	2,566,209	2,566,209	2,566,209						2,566,209				76,272	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		10/02/2023	Redemption 100.0000		1,326,246	1,326,246	1,326,246	1,326,246						1,326,246				34,497	03/31/2034
224044-CA-3	COX COMMUNICATIONS INC SR UNSEC 2.950% 07/30/23		06/30/2023	Maturity		49,000,000	49,000,000	48,784,400	48,988,062		11,712		11,712		48,999,774		226	226	722,750	07/30/2023
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		12/01/2023	Redemption 100.0000		3,533,362	3,533,362	3,533,362	3,533,362						3,533,362				70,152	12/10/2035
22540A-LG-1	CSFB 1999-1R B SC CSTR 0.000% 11/30/27		11/07/2023	Paydown		201	201		(1)		202		202		201				5	11/30/2027
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.076% 12/25/33		12/01/2023	Paydown		437,271	437,271	448,288	437,271						437,271				14,308	12/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.242% 04/25/34		03/03/2023	CREDIT SUISSE SECURITIES US LL					623		(623)		(623)						(19,934)	04/25/2034
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.242% 04/25/34		03/03/2023	Paydown					(623)		623		623						(195)	04/25/2034
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 4.821% 06/25/34		11/01/2023	Paydown		202,777	202,777	192,924	194,682		8,095		8,095		202,777				4,015	06/25/2034
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.147% 10/15/39		12/01/2023	Paydown															32	10/15/2039
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		12/01/2023	Paydown		47,637	47,637	46,629	46,733		905		905		47,637				1,357	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		12/01/2023	Paydown		19,376	19,376	19,300	19,301		76		76		19,376				650	12/25/2034
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		12/11/2023	Redemption 100.0000		836,318	836,318	836,318	836,318						836,318				23,259	10/10/2033
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		12/01/2023	Paydown		95,555	95,555	93,868	94,346		1,210		1,210		95,555				3,414	02/25/2035
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		01/01/2023	Paydown		404	404	381	401		3		3		404				2	02/25/2035
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		12/11/2023	Redemption 100.0000		415,218	415,218	415,218	415,218						415,218				7,917	10/31/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		12/11/2023	Redemption 100.0000		326,774	326,774	326,774	326,774						326,774				5,304	12/10/2029
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		12/01/2023	Paydown		288,259	288,259	281,107	281,760		6,500		6,500		288,259				7,200	10/25/2034
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		12/01/2023	Paydown		66,988	66,988	65,033	65,314		1,674		1,674		66,988				2,204	11/25/2034
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		12/01/2023	Paydown		39,975	39,975	39,457	39,586		389		389		39,975				1,315	11/25/2034
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2023	Redemption 100.0000		2,454,267	2,454,267	2,454,267	2,454,267						2,454,267				41,828	03/15/2036
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2023	Redemption 100.0000		2,269,533	2,269,533	2,269,533	2,269,533						2,269,533				39,593	03/15/2036
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		12/15/2023	Redemption 100.0000		257,664	257,664	257,664	257,664						257,664				4,508	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2023	Redemption 100.0000		2,894,052	2,894,052	2,894,052	2,894,052						2,894,052				48,941	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2023	Redemption 100.0000		479,515	479,515	479,515	479,515						479,515				8,439	03/15/2036
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2023	Redemption 100.0000		23,020	23,020	23,020	23,020						23,020				387	03/15/2036
22576C-E#-4	CRESCENT POINT ENERGY CORP. O-SR 3.780% 06/12/23		06/12/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				189,000	06/12/2023
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3.000% 02/15/29		04/13/2023	BANK OF AMERICA		6,578,375	7,450,000	7,450,000	7,450,000						7,450,000		(871,625)	(871,625)	149,492	02/15/2029
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		12/20/2023	Redemption 100.0000		304,042	304,042	304,042	304,042						304,042				10,090	06/20/2035
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		12/29/2023	Redemption 100.0000		37,268,851	37,268,851	37,268,851	37,268,851						37,268,851				3,258,942	06/15/2032
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		04/15/2023	Redemption 100.0000		545,255	545,255	545,255	545,255						545,255				6,134	04/15/2023
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		12/17/2023	Redemption 100.0000		992,126	992,126	992,126	992,126						992,126				22,775	06/15/2031
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		12/14/2023	Redemption 100.0000		7,172,554	7,172,554	7,172,554	7,172,554						7,172,554				160,790	12/14/2023
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		12/15/2023	Redemption 100.0000		784,811	784,811	784,811	784,811						784,811				17,591	06/15/2043
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		12/20/2023	Redemption 100.0000		1,349,998	1,349,998	1,349,998	1,349,998						1,349,998				33,132	04/20/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		10/02/2023	Redemption 100.0000		2,058,202	2,058,202	2,058,202	2,058,202						2,058,202				78,855	09/30/2038
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		12/15/2023	Redemption 100.0000		275,507	275,507	275,507	275,507						275,507				6,004	01/15/2034
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		12/15/2023	Redemption 100.0000		408,813	408,813	408,824	408,812		1		1		408,813				10,191	11/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		12/15/2023	Redemption 100.0000		214,924	214,924	214,925	214,924						214,924				5,138	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		12/15/2023	Redemption 100.0000		172,283	172,283	172,283	172,283						172,283				3,998	11/15/2034
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		12/15/2023	Redemption 100.0000		911,996	911,996	939,344	933,392		(21,396)		(21,396)		911,996				23,068	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 10/15/45		12/15/2023	Redemption 100.0000		23,487	23,487	23,487	23,487						23,487				470	10/15/2045
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		12/20/2023	Redemption 100.0000		405,461	405,461	405,461	405,461						405,461				8,261	03/20/2035
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		12/15/2023	Redemption 100.0000		1,309,879	1,309,879	1,309,879	1,309,879						1,309,879				27,456	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		12/11/2023	Redemption 100.0000		620,715	620,715	638,781	634,034		(13,319)		(13,319)		620,715				14,583	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 3.900% 02/15/38		12/15/2023	Redemption 100.0000		951,861	951,861	951,861	951,861						951,861				21,134	02/15/2038
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		12/20/2023	Redemption 100.0000		661,003	661,003	669,197	666,151		(5,148)		(5,148)		661,003				11,198	09/20/2031
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		12/15/2023	Redemption 100.0000		1,047,525	1,047,525	1,047,525	1,047,525						1,047,525				26,829	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		12/15/2023	Redemption 100.0000		1,045,333	1,045,333	1,076,693	1,065,131		(19,799)		(19,799)		1,045,333				23,034	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		12/15/2023	Redemption 100.0000		828,598	828,598	828,598	828,598						828,598				24,092	12/15/2036
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		12/15/2023	Redemption 100.0000		2,660,778	2,660,778	2,685,894	2,678,464		(17,686)		(17,686)		2,660,778				56,918	07/15/2036
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		12/15/2023	Redemption 100.0000		469,622	469,622	469,622	469,622						469,622				9,099	09/15/2028
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		11/20/2023	Paydown		150,000	150,000	150,000	150,000						150,000				3,778	11/20/2047
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		11/20/2023	Paydown		385,700	385,700	385,700	385,700						385,700				9,693	05/20/2049
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		11/20/2023	Paydown		622,550	622,550	622,453	622,453		97		97		622,550				16,933	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51		11/22/2023	Paydown		30,300	30,300	25,792	26,017		4,283		4,283		30,300				377	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		11/22/2023	Paydown		354,980	354,980	334,831	334,841		20,139		20,139		354,980				6,192	11/20/2051
23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43		11/30/2023	Redemption 100.0000		1,200,763	1,200,763	1,200,763	1,200,763						1,200,763				38,499	05/30/2043
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		12/20/2023	Redemption 100.0000		1,388,336	1,388,336	1,388,336	1,388,336						1,388,336				27,145	07/20/2034
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		12/05/2023	Redemption 100.0000		785,347	785,347	785,347	785,347						785,347				15,183	09/05/2033
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC 3.510% 09/30/40		10/02/2023	Redemption 100.0000		6,864,949	6,864,949	6,864,949	6,864,949						6,864,949				210,850	09/30/2040
23331A-BG-3	D.R. HORTON INC CO.GUARNT 4.750% 02/15/23		02/15/2023	Maturity		30,000,000	30,000,000	29,996,875	29,999,957		43		43		30,000,000				712,500	02/15/2023
23331A-BH-1	D.R. HORTON INC CO.GUARNT 5.750% 08/15/23		07/06/2023	Call 100.0000		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				1,486,854	08/15/2023
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		03/18/2023	Redemption 100.0000		(350,849)	(350,849)	(350,849)	(350,849)						(350,849)					01/10/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24422E-UY-3	JOHN DEERE CAPITAL CORP SERIES MTN 2.800% 07/18/29		09/19/2023	Various		9,005,816	10,155,000	9,763,017	9,797,779		35,659		35,659		9,833,438		(827,622)	(827,622)	333,788	07/18/2029
24618#-AS-9	DELAWARE NORTH COS-INC SR-UNSEC 3.930% 07/31/23		07/31/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				589,500	07/31/2023
247109-BS-9	DELMARVA PWR & LIGHT CO 1ST MORTG 3.500% 11/15/23		11/15/2023	Maturity		22,000,000	22,000,000	21,933,010	21,993,184		6,816		6,816		22,000,000				770,000	11/15/2023
247156-AA-2	DELOITTE LLP A-SR 6.730% 11/01/23		11/01/2023	DIRECT			27	27	27						27		(27)	(27)	2	11/01/2023
24715@-AA-2	DELOITTE LLP A-SR 6.730% 11/01/23		08/21/2023	Redemption 100.0000		3,636,364	3,636,364	3,636,364	3,636,364						3,636,364				244,727	11/01/2023
247361-ZX-9	DELTA AIR LINES INC SERIES 144A 7.000% 05/01/25		04/12/2023	BANK OF AMERICA		7,338,750	7,125,000	7,125,000	7,125,000						7,125,000		213,750	213,750	225,823	05/01/2025
24736@-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		12/10/2023	Paydown		3,554,843	3,554,843	3,554,843	3,554,843						3,554,843				213,291	06/10/2027
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 12/05/23		12/05/2023	Redemption 3.2322		1,169,292	36,176,898				1,169,292		1,169,292		1,169,292				(260,593)	12/05/2023
24879@-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC 3.750% 10/01/40		10/02/2023	Redemption 100.0000		3,560,909	3,560,909	3,560,909	3,560,909						3,560,909				137,069	10/01/2040
24879@-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.570% 11/20/45		02/08/2023	Redemption 100.0000		(2,200,000)	(2,200,000)	(2,200,000)	(2,200,000)						(2,200,000)					11/20/2045
24879@-AC-0	DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.150% 12/01/48		12/01/2023	Redemption 100.0000		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				95,450	12/01/2048
250847-G*-5	DETROIT EDISON CO INC-THE SR 5.190% 10/01/23		10/02/2023	Maturity		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,401,300	10/01/2023
251510-CV-3	DBALT 2005-1 1A1 FLT AS 10.470% 02/25/35		12/25/2023	Paydown		108,379	108,379	75,319	71,574		36,805		36,805		108,379				3,203	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.684% 06/25/35		12/01/2023	Paydown			258,450												794	06/25/2035
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.811% 06/25/36		03/18/2023	SG AMERICAS SECURITIES LLC															(1,628)	06/25/2036
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		12/01/2023	Paydown		513,159	513,159	514,055	513,159						513,159				13,841	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		12/01/2023	Paydown		1,176	1,176	1,175	1,174		2		2		1,176				35	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		12/01/2023	Paydown		15,033	15,033	14,940	14,960		73		73		15,033				452	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		12/01/2023	Paydown		6,851	6,851	6,715	6,791		60		60		6,851				206	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		12/01/2023	Paydown		4,429	4,429	4,167	4,340		89		89		4,429				133	04/25/2033
25248*-AA-7	DHL GUARANTEED BY DEUTSCHE POS SR-SEC 5.605% 01/29/23		01/11/2023	Redemption 100.0000		325,937	325,937	354,978	325,937						325,937				8,322	01/29/2023
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		12/20/2023	Paydown		1,686,879	1,686,879	1,686,814	1,686,822		57		57		1,686,879				12,258	11/21/2033
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		12/20/2023	Paydown		351,433	351,433	351,379	351,387		47		47		351,433				6,477	11/21/2033
25277L-AF-3	DIAMOND SPORTS GR DIAMON SERIES 144A 5.375% 08/15/26		06/22/2023	BARCLAYS BANK PLC		419,063	11,175,000	1,313,063	1,313,063						1,313,063		(894,000)	(894,000)		08/15/2026
25466A-AD-3	DISCOVER BANK SR UNSEC 4.200% 08/08/23		08/08/2023	Maturity		41,625,000	41,625,000	41,437,623	41,611,108		13,892		13,892		41,625,000				1,748,250	08/08/2023
25470M-AG-4	DISH NETWORK CORP SERIES 144A 11.750% 11/15/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		15,562,500	15,000,000	14,725,650	14,731,023		3,620		3,620		14,734,643		827,857	827,857	375,347	11/15/2027
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		12/01/2023	Redemption 100.0000		9,661,581	9,661,581	9,661,581	9,661,581						9,661,581				217,540	08/01/2024
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		12/28/2023	Redemption 100.0000		15,074,772	15,074,772	14,656,447	14,788,089		286,683		286,683		15,074,772				427,117	07/28/2037
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC 4.875% 04/28/39		12/28/2023	Paydown		13,605,653	13,605,653	13,605,653	13,605,653						13,605,653				326,780	04/28/2039
257375-AE-5	DOMINION ENERGY GAS HLDG SR UNSEC 3.550% 11/01/23		11/01/2023	Maturity		14,900,000	14,900,000	14,884,273	14,898,427		1,573		1,573		14,900,000				528,950	11/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		10/25/2023	Paydown		270,000	270,000	270,000	270,000						270,000				7,550	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		10/25/2023	Paydown		500,000	500,000	500,000	500,000						500,000				12,869	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		10/25/2023	Paydown		64,250	64,250	64,250	64,250						64,250				1,653	07/25/2048
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A 4.328% 07/25/48		10/25/2023	Paydown		195,630	195,630	187,751	188,478		7,152		7,152		195,630				5,292	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		10/25/2023	Paydown		132,400	132,400	130,544	130,683		1,717		1,717		132,400				3,035	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		10/25/2023	Paydown		45,720	45,720	40,203	40,579		5,141		5,141		45,720				761	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		10/25/2023	Paydown		347,200	347,200	338,155	338,475		8,725		8,725		347,200				6,838	04/25/2051
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		12/04/2023	Redemption 100.0000		3,265,632	3,265,632	3,265,632	3,265,632						3,265,632				77,426	12/15/2039
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		12/02/2023	Redemption 100.0000		1,147,753	1,147,753	1,147,753	1,147,753						1,147,753				29,314	12/15/2039
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		12/02/2023	Paydown		168,256	168,256	168,256	168,256						168,256				7,053	12/15/2039
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/01/2023	Paydown		1,463,727	1,463,727	1,463,727	1,463,727						1,463,727				38,615	04/17/2043
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/01/2023	Paydown		3,336,394	3,336,394	3,336,394	3,336,394						3,336,394				73,571	04/17/2043
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		12/01/2023	Paydown		2,429,954	2,429,954	2,429,954	2,429,954						2,429,954				61,034	04/17/2043
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		12/01/2023	Paydown		999,825	999,825	999,825	999,825						999,825				32,325	04/17/2043
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		12/15/2023	Redemption 100.0000		1,534,674	1,534,674	1,534,674	1,534,674						1,534,674				41,622	12/15/2041
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		12/15/2023	Redemption 100.0000		721,156	721,156	721,156	721,156						721,156				19,438	05/15/2042
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		10/20/2023	Paydown		167,500	167,500	167,500	167,500						167,500				4,859	04/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		10/20/2023	Paydown		70,000	70,000	70,000	70,000						70,000				1,742	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		10/20/2023	Paydown		98,700	98,700	98,700	98,700						98,700				2,336	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		10/20/2023	Paydown		250,000	250,000	250,000	250,000						250,000				5,058	01/20/2051
26875P-AK-7	EOG RESOURCES INC SR UNSEC 2.625% 03/15/23		03/15/2023	Maturity		29,387,000	29,387,000	28,972,008	29,376,607		10,393		10,393		29,387,000				385,704	03/15/2023
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		12/08/2023	Redemption 100.0000		862,683	862,683	876,420	872,843		(10,160)		(10,160)		862,683				25,076	11/08/2044
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		12/15/2023	Paydown		208,500	208,500	200,331	200,910		7,590		7,590		208,500				7,167	03/15/2052
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		07/17/2023	Redemption 100.0000		1,216,515	1,216,515	1,216,515	1,216,515						1,216,515				41,945	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		07/17/2023	Redemption 100.0000		387,073	387,073	387,073	387,073						387,073				13,346	01/15/2039
278865-BF-6	ECOLAB INC 1.300% 01/30/31		04/11/2023	CITIGROUP GLOBAL MARKETS INC		8,476,078	10,600,000	8,812,628	8,938,550		50,207		50,207		8,988,757		(512,679)	(512,679)	96,843	01/30/2031
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		08/31/2023	Redemption 100.0000		2,006,258	2,006,258	2,006,258	2,006,258						2,006,258				75,714	11/30/2035
28258#-AC-0	SOLAR INVESTCO 4.680% 11/30/35		08/31/2023	Redemption 100.0000		236,287	236,287	253,857	252,593		(16,306)		(16,306)		236,287				7,714	11/30/2035
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		12/25/2023	Paydown		3,250,937	3,250,937	3,250,228	3,250,326		611		611		3,250,937				22,353	08/27/2035
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		12/31/2023	Redemption 100.0000		2,171,832	2,171,832	2,171,832	2,171,832						2,171,832				46,602	12/31/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
286857-A#-4	ELIZABETHTOWN GAS CO SR-SEC 4.220% 12/20/33		04/07/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				98,467	12/20/2033
286857-A@-6	ELIZABETHTOWN GAS CO SR-SEC 4.020% 12/20/28		04/07/2023	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				105,525	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS CO SR-SEC 4.290% 12/20/38		04/07/2023	Redemption 100.0000		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				225,225	12/20/2038
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2023	Redemption 100.0000		863,706	863,706	863,706	863,706						863,706				33,888	02/11/2030
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		11/28/2023	Various		7,495,006	17,480,000	9,242,908	17,242,491		25,381	8,023,431	(7,998,050)		9,244,441		(1,749,435)	(1,749,435)	784,124	08/15/2028
29379V-AZ-6	ENTERPRISE PRODUCTS OPER CO.GUARNT 3.350% 03/15/23		03/15/2023	Maturity		32,000,000	32,000,000	31,873,260	31,996,965		3,035		3,035		32,000,000				536,000	03/15/2023
29455J-BH-9	EQT CORP SR UNSEC 7.420% 03/02/23		03/02/2023	Maturity		7,000,000	7,000,000	6,738,970	6,996,640		3,360		3,360		7,000,000				217,859	03/02/2023
294751-AW-2	EQABS 2002-3 M2 MEZ AFC 6.460% 11/25/32		12/01/2023	Paydown			67,871	65,551	68,042						68,042		(68,042)	(68,042)	1,298	11/25/2032
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		07/01/2023	Paydown			3,458	1,387	2,251		30		30		2,281		(2,281)	(2,281)	45	08/25/2033
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 3.974% 07/25/34		01/01/2023	Paydown		1	1	1	1						1					07/25/2034
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.882% 07/25/34		11/01/2023	Paydown			(471)	1	(8)		9		9		1		(1)	(1)	2	07/25/2034
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35		02/15/2023	Redemption 100.0000		1,812,412	1,812,412	1,812,412	1,812,412						1,812,412				36,158	02/15/2035
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40		02/15/2023	Redemption 100.0000		552,000	552,000	552,000	552,000						552,000				10,764	02/15/2040
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		12/15/2023	Redemption 100.0000		491,519	491,519	491,519	491,519						491,519				9,919	02/15/2035
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		12/15/2023	Paydown		4,757,179	4,757,179	4,757,179	4,757,179						4,757,179				146,734	12/01/2037
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		06/15/2023	Redemption 100.0000		714,627	714,627	714,627	714,627						714,627				16,371	12/01/2037
30284@-AT-9	FNBM-LLC SR-UNSEC 4.790% 01/02/24		12/01/2023	Paydown		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,554,666	01/02/2024
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		10/02/2023	Redemption 100.0000		1,785,000	1,785,000	1,785,000	1,785,000						1,785,000				64,881	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		06/30/2023	Redemption 100.0000		1,965,000	1,965,000	1,965,000	1,965,000						1,965,000				21,731	12/31/2038
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		12/15/2023	Redemption 99.9735		3,979,855	3,980,908	3,980,908	3,980,908		(1,054)		(1,054)		3,979,855				90,926	10/13/2036
30296@-AB-4	FINELINE 14.656% 08/19/28		10/31/2023	Redemption 100.0000		2,832,983	2,832,983	2,790,488	2,797,007		35,976		35,976		2,832,983				254,797	08/19/2028
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		02/28/2023	Redemption 100.0000		(19,122)	(19,122)	(19,122)	(19,122)						(19,122)					06/15/2036
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		06/30/2023	Redemption 100.0000		1,269,496	1,269,496	1,269,496	1,269,496						1,269,496				26,631	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		10/02/2023	Redemption 100.0000		2,255,000	2,255,000	2,255,000	2,255,000						2,255,000				94,475	03/31/2039
303250-AF-1	FAIR ISAAC CORP SERIES 144A 4.000% 06/15/28		04/14/2023	WELLS FARGO		9,143,625	9,885,000	9,188,868	9,230,488		30,009		30,009		9,260,496		(116,871)	(116,871)	133,204	06/15/2028
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		12/15/2023	Redemption 100.0000		10,184	10,184	10,388	10,384		(200)		(200)		10,184				303	09/15/2056
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC 2.750% 06/01/23		06/01/2023	Maturity		29,625,000	29,625,000	28,949,291	29,592,028		32,972		32,972		29,625,000				407,344	06/01/2023
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		12/15/2023	Redemption 100.0000		1,497,358	1,497,358	1,497,358	1,497,358						1,497,358				28,784	10/15/2035
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		12/15/2023	Redemption 100.0000		3,284,476	3,284,476	3,284,476	3,284,476						3,284,476				71,784	11/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		12/15/2023	Redemption 100.0000		265,764	265,764	265,764	265,764						265,764				9,509	09/15/2030
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		11/15/2023	Redemption 100.0000		583,571	583,571	583,571	583,571						583,571				17,434	07/31/2031
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		11/01/2023	Paydown		25,600	24,941	19,510	15,516		9,667		9,667		25,183		417	417	1,055	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		11/01/2023	Paydown		103,758	101,088	77,859	61,870		40,227		40,227		102,098		1,661	1,661	3,330	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 6.222% 10/25/34		12/01/2023	Paydown		198,624	198,624	187,563	191,383		7,241		7,241		198,624				4,859	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		11/01/2023	Paydown		70,630	215,484	62,619	62,620		50,105	1	50,104		112,724		(42,094)	(42,094)	1,670	02/25/2037
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24		01/03/2023	Redemption 100.0000		5,949,242	5,949,242	5,949,242	5,949,242						5,949,242				172,528	01/02/2024
33766Q-AC-1	FECH 2013-1 A3 SEQ 3.450% 01/15/36		07/15/2023	Paydown		5,895,885	5,895,885	5,895,761	5,895,885						5,895,885				152,445	01/15/2036
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.330% 09/11/24		11/10/2023	Paydown		182,148	182,149				182,148		182,148		182,148				1,174	09/11/2024
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC 4.419% 11/15/23		11/15/2023	Various		78,422,000	78,422,000	78,421,962	78,421,991		9		9		78,422,000				3,465,468	11/15/2023
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		12/15/2023	Redemption 100.0000		2,336,052	2,336,052	2,336,052	2,336,052						2,336,052				62,370	11/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		10/02/2023	Redemption 100.0000		1,990,000	1,990,000	1,990,000	1,990,000						1,990,000				61,978	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION SR UNSEC 9.190% 11/01/24		11/01/2023	Redemption 100.0000		1,750,000	1,750,000	1,744,164	1,748,828		1,172		1,172		1,750,000				160,825	11/01/2024
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38		08/15/2023	Redemption 100.0000		3,921,705	3,921,705	3,921,705	3,921,705						3,921,705				88,557	08/15/2038
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		06/30/2023	Redemption 100.0000		482,331	482,331	482,331	482,331						482,331				8,441	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		06/30/2023	Redemption 100.0000		1,201,973	1,201,973	1,201,973	1,201,973						1,201,973				41,733	06/30/2037
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2023	Redemption 100.0000		989,862	989,862	732,944	796,668		193,194		193,194		989,862					04/01/2034
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		10/30/2023	Paydown		189,950	189,950	153,200	153,200		36,750		36,750		189,950				6,046	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		11/29/2023	Paydown		18,120,000	18,120,000	17,529,867	17,568,393		551,607		551,607		18,120,000				1,010,552	10/30/2048
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52		10/30/2023	Paydown		250,000	250,000	250,000	250,000						250,000				11,259	07/30/2052
34532R-AA-4	FORDR 2018-1 A SEQ 3.190% 07/15/31		05/16/2023	BNP PARIBAS		19,381,250	20,000,000	19,992,978	19,996,848		301		301		19,997,149		(615,899)	(615,899)	271,150	07/15/2031
345397-WK-5	FORD MOTOR CREDIT CO LLC SR UNSEC 4.375% 08/06/23		08/06/2023	Maturity		14,250,000	14,250,000	14,116,905	14,240,289		9,711		9,711		14,250,000				623,438	08/06/2023
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		12/15/2023	Paydown		3,367,962	3,367,962	3,324,479	3,330,836		37,126		37,126		3,367,962				20,660	05/15/2041
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		12/15/2023	Paydown		4,778,262	4,778,262	4,778,143	4,778,152		109		109		4,778,262				54,109	01/15/2042
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41		12/15/2023	Redemption 100.0000		1,340,011	1,340,011	1,340,011	1,340,011						1,340,011				29,512	11/15/2041
35633L-AB-0	FREEDOM FINANCIAL SERIES 2022-2CP CLASS B 144A 4.490% 05/18/29		12/18/2023	Paydown		6,097,022	6,097,022	6,096,885	6,096,829		193		193		6,097,022				215,195	05/18/2029
35671D-AZ-8	FREEPORT-MCMORAN INC CO.GUARNT 3.875% 03/15/23		03/15/2023	Maturity		18,800,000	18,800,000	16,054,026	16,059,855		145		145		16,060,000		2,740,000	2,740,000	364,250	03/15/2023
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		12/15/2023	Redemption 100.0000		1,823,421	1,823,421	1,823,421	1,823,421						1,823,421				40,374	08/15/2039
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		12/15/2023	Redemption 100.0000		2,929,165	2,929,165	2,929,165	2,929,165						2,929,165				91,040	12/15/2037
361448-AQ-6	GATX CORP SR UNSEC 3.900% 03/30/23		03/30/2023	Maturity		9,925,000	9,925,000	9,815,230	9,921,807		3,193		3,193		9,925,000				193,538	03/30/2023
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		11/01/2023	Paydown		4,655	4,655				4,655		4,655		4,655				120	06/25/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		12/01/2023	Paydown		13,316	13,316	16,714			(3,398)	(16,714)	13,316		13,316				360	12/25/2024
361841-AF-6	GLP CAPITAL LP / FIN II CO.GUARNT 5.375% 11/01/23		02/12/2023	Call 100.0000		8,950,000	8,950,000	9,269,938	8,976,852		(5,173)		(5,173)		8,971,679		(21,679)	(21,679)	134,965	11/01/2023
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		09/01/2023	Paydown		145,788	145,788	145,788	145,788						145,788				3,363	09/25/2034
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		12/01/2023	Paydown		140,010	168,398	148,409	153,542		12,375		12,375		165,917		(25,908)	(25,908)	4,530	04/25/2036
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		12/01/2023	Redemption 100.0000		406,044	406,044	408,700	407,120		(1,076)		(1,076)		406,044				13,296	08/01/2031
36191*-AA-1	GFS US HLDG-LLC A-SR-UNSEC 3.750% 06/27/23		06/27/2023	Maturity		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				384,375	06/27/2023
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		12/15/2023	Redemption 100.0000		1,433,818	1,433,818	1,433,818	1,433,818						1,433,818				35,687	04/15/2046
36198E-AE-5	GSMS 2013-GC13 A5 CSTR SEQ 3.913% 07/10/46		07/01/2023	Paydown		86,280,000	86,280,000	88,447,379	86,411,026		(123,779)	7,247	(131,026)		86,280,000				1,726,722	07/10/2046
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		12/15/2023	Redemption 100.0000		338,414	338,414	338,414	338,414						338,414				8,417	04/15/2046
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.370% 07/15/27		12/15/2023	Redemption 100.0000		159,380	159,380	159,380	159,380						159,380				5,604	07/15/2027
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		12/01/2023	Paydown		30,301	30,301	31,002	30,668		(366)		(366)		30,301				912	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		12/01/2023	Paydown		30,265	30,265	29,317	29,463		803		803		30,265				986	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		12/01/2023	Paydown		46,426	46,426	44,521	44,845		1,581		1,581		46,426				1,843	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.888% 06/25/33		12/01/2023	Paydown		204,867	204,867	202,817	203,041		1,825		1,825		204,867				3,178	06/25/2033
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.888% 06/25/33		07/01/2023	Paydown		65,004	65,004	63,970	64,109		895		895		65,004				587	06/25/2033
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		12/01/2023	Paydown		9,097	14,460	7,861	4,178		6,447		6,447		10,625		(1,528)	(1,528)	441	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		12/01/2023	Paydown		83,086	131,885	117,491	104,366		16,674		16,674		121,039		(37,953)	(37,953)	3,930	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		12/01/2023	Paydown		68,588	105,015	38,710	31,013		48,289		48,289		79,301		(10,713)	(10,713)	3,646	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 4.793% 05/25/37		12/01/2023	Paydown		81,063	70,569	31,913	14,370		64,586		64,586		78,956		2,107	2,107	2,022	05/25/2037
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		12/01/2023	Paydown		28,482	30,203	17,973	15,357		13,994		13,994		29,352		(869)	(869)	776	03/25/2036
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		01/27/2023	GOLDMAN SACHS & COMPANY					17,838		(17,838)		(17,838)						(7,742)	03/25/2036
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		01/27/2023	Paydown					(17,838)		17,838		17,838						(60)	03/25/2036
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		01/31/2023	Various		2,039,373	5,162,969	2,740,563	2,075,866		(14,181)		(14,181)		2,061,685		(22,312)	(22,312)	15,083	03/25/2046
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		01/01/2023	Paydown		13,904	13,904	7,380	5,590		8,313		8,313		13,904				28	03/25/2046
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		12/01/2023	Paydown		82,883	82,883	77,767	80,809		2,073		2,073		82,883				1,912	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		12/01/2023	Paydown		88,772	88,772	88,456	88,442		330		330		88,772				2,181	09/25/2035
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		12/01/2023	Paydown		229,664	246,077	53,450	8,897		221,340		221,340		230,237		(573)	(573)	9,209	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		12/01/2023	Paydown		310,481	310,481	180,363	161,525		148,956		148,956		310,481				11,812	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		12/01/2023	Paydown			14,901	8,371	3,779		(201)		(201)		3,577		(3,577)	(3,577)	414	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		12/01/2023	Paydown		97,222	97,222	78,887	67,987		29,235		29,235		97,222				1,643	09/25/2035
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		12/15/2023	Redemption 100.0000		3,507,769	3,507,769	3,507,769	3,507,769						3,507,769				94,966	10/21/2032

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		12/01/2023	Paydown		226,749	226,749	97,004	71,496		155,252		155,252		226,749				1,729	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 5.365% 05/25/35		12/01/2023	Paydown		148,259	148,259	135,209	131,592		16,666		16,666		148,259				3,302	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.667% 08/25/34		12/01/2023	Paydown		21,590	21,590	17,623	20,930		660		660		21,590				436	08/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		12/01/2023	Paydown		205,771	205,771	205,964	205,771						205,771				4,591	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		12/01/2023	Paydown		387,921	511,140	398,264	374,286		103,163		103,163		477,449		(89,528)	(89,528)	24,143	01/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		11/01/2023	Paydown		44,663	39,536	31,391	30,324		10,471		10,471		40,795		3,868	3,868	1,287	03/25/2035
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		12/15/2023	Redemption 100.0000		727,300	727,300	727,300	727,300						727,300				17,803	07/15/2033
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		12/15/2023	Redemption 100.0000		1,040,652	1,040,652	1,040,661	1,040,656		(4)		(4)		1,040,652				25,569	09/15/2033
36248G-AC-4	GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46		06/01/2023	Paydown		12,178,228	12,178,228	12,542,820	12,185,335		(7,108)		(7,108)		12,178,228				211,419	11/10/2046
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 12.584% 07/25/37		12/25/2023	Paydown		99,997	99,997	83,998	96,990		3,007		3,007		99,997				1,484	07/25/2037
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		11/01/2023	Paydown		22,128,563	22,128,563	22,348,399	22,144,180		(15,617)		(15,617)		22,128,563				280,129	11/10/2047
36251X-AQ-0	GSMS 2016-GS4 A3 SEQ 3.178% 11/10/49		05/18/2023	MORGAN STANLEY & CO. INC.		8,436,511	9,014,345	8,997,091	9,003,764		327		327		9,004,091		(567,580)	(567,580)	136,076	11/10/2049
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		12/15/2023	Redemption 100.0000		1,037,510	1,037,510	1,037,510	1,037,510						1,037,510				22,537	09/15/2033
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		06/01/2023	Various		44,304,348	47,629,402	48,103,052	47,800,652		(18,100)		(18,100)		47,782,552		(3,478,204)	(3,478,204)	740,939	05/10/2050
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		06/01/2023	Paydown		156,075	156,075	157,627	156,636		(561)		(561)		156,075				2,058	05/10/2050
36254K-AL-6	GSMS 2017-GS8 A4 SEQ 3.469% 11/10/50		05/17/2023	GOLDMAN SACHS & COMPANY		46,365,234	50,000,000	51,496,675	50,761,709		(60,104)		(60,104)		50,701,605		(4,336,371)	(4,336,371)	807,024	11/10/2050
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		12/15/2023	Paydown		290,554	290,554	290,554	290,554						290,554				(5,258)	12/15/2062
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		06/15/2023	Redemption 100.0000		(1,699,869)	(1,699,869)	(1,699,869)	(1,699,869)						(1,699,869)				(21,077)	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/15/2023	Paydown		(26,195)	(26,195)	(26,195)	(26,195)						(26,195)				(4,309)	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		12/15/2023	Paydown		3,272,532	3,272,532	3,272,532	3,272,532						3,272,532				(168,526)	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/15/2023	Paydown		80,043	80,043	80,043	80,043						80,043				1,142	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		12/15/2023	Paydown		682,720	682,720	682,720	682,720						682,720				8,610	12/15/2062
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		12/15/2023	Paydown		343,153	343,153	343,153	343,153						343,153				6,759	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		12/15/2023	Paydown		64,003	64,003	64,003	64,003						64,003				324	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		12/15/2023	Paydown		(42,223)	(42,223)	(42,223)	(42,223)						(42,223)				(755)	12/15/2062
36255N-AT-2	GSMS 2018-GS9 A4 AFC SEQ 3.992% 03/10/51		05/19/2023	WELLS FARGO		37,818,359	40,000,000	41,198,964	40,653,126		(48,426)		(48,426)		40,604,699		(2,786,340)	(2,786,340)	749,054	03/10/2051
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		06/30/2023	Redemption 100.0000		4,601,396	4,601,396	4,601,396	4,601,396						4,601,396				35,356	12/31/2044
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		12/01/2023	Paydown		20,260	46,954	20,651	7,054		17,156		17,156		24,211		(3,951)	(3,951)	1,864	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		12/01/2023	Paydown		12,683	29,395	23,584	19,360		4,016		4,016		23,376		(10,693)	(10,693)	1,021	07/25/2037
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.586% 06/23/46		11/01/2023	Paydown		16,128	65,048	2,641	2,641		15,473		15,473		18,114		(1,986)	(1,986)	746	06/23/2046
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/17/2023	Redemption 100.0000		1,691,735	1,691,735	1,691,735	1,691,735						1,691,735				60,014	07/25/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37045X-BK-1	GENERAL MOTORS FINL CO CO.GUARNT 3.700% 05/09/23		05/09/2023	Maturity		22,325,000	22,325,000	22,229,750	22,319,542		5,458		5,458		22,325,000				413,013	05/09/2023
37147*-AA-4	NH Peaking 4.270% 05/31/42		09/30/2023	Redemption 100.0000		1,492,490	1,492,490	1,492,490	1,492,490						1,492,490				52,051	05/31/2042
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		12/21/2023	Redemption 100.0000		16,310,376	16,310,376	16,145,972	16,188,925		121,451		121,451		16,310,376				1,129,515	07/26/2025
37244#-AA-2	GENSERVE LLC TERM A LOAN 04/12/24		09/29/2023	Redemption 100.0000		123,752	123,752	123,752	123,752						123,752				3,353	04/12/2024
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		09/26/2023	Redemption 100.0000		933,333	933,333	933,333	933,333						933,333				300,227	02/25/2033
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC 3.580% 06/30/51		12/31/2023	Redemption 100.0000		60,030	60,030	60,030	60,030						60,030				1,612	06/30/2051
373298-CF-3	GEORGIA-PACIFIC LLC SR UNSEC 8.000% 01/15/24		05/24/2023	Call 101.4380		5,071,900	5,000,000	5,887,500	5,100,023		(37,397)		(37,397)		5,062,625		(62,625)	(62,625)	415,233	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC LLC SR UNSEC 3.734% 07/15/23		07/15/2023	Maturity		40,000,000	40,000,000	39,840,500	39,989,347		10,653		10,653		40,000,000				1,493,600	07/15/2023
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		12/15/2023	Redemption 100.0000		306,602	306,602	306,602	306,602						306,602				7,893	01/15/2027
378272-AF-5	GLENCORE FUNDING LLC CO.GUARNT 4.125% 05/30/23		05/30/2023	Various		60,975,000	60,975,000	61,013,438	60,978,398		(3,398)		(3,398)		60,975,000				1,257,609	05/30/2023
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2023	Redemption 100.0000		2,445,855	2,445,855	2,445,855	2,445,855						2,445,855				91,784	08/10/2041
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		12/20/2023	Paydown		995,885	995,885	995,717	995,729		156		156		995,885				9,603	07/20/2048
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC 6.750% 03/15/27		05/18/2023	Redemption 100.0000		1,482,415	1,482,415	1,482,415	1,482,415						1,482,415				28,533	03/15/2027
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		12/01/2023	Paydown				1,462,302	1,407,119		(1,407,119)		(1,407,119)						247,278	07/20/2040
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		12/15/2023	Redemption 99.9975		789,454	789,474	789,474	789,474		(20)		(20)		789,454				15,764	10/15/2034
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 07/16/23		06/16/2023	Redemption 100.0000		17,786,405	17,786,405	17,285,241	17,329,922					(44,681)	17,786,405	501,164		501,164	586,951	07/16/2023
39121J-A@-9	GREAT RIVER ENERGY SR-SEC 6.060% 07/01/26		07/03/2023	Redemption 100.0000		6,481,481	6,481,481	6,481,481	6,481,481						6,481,481				392,778	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2023	Redemption 100.0000		644,027	644,027	539,668	592,918		51,108		51,108		644,027				40,277	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2023	Redemption 100.0000		17,388	17,388	17,388	17,388						17,388				1,258	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2023	Call 100.0000		3,632,000	3,632,000	3,595,147	3,613,483		1,033		1,033		3,614,515		17,485	17,485	162,641	07/01/2030
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		12/15/2023	Redemption 100.0000		1,654,817	1,654,817	1,654,817	1,654,817						1,654,817				37,324	11/15/2033
39808C-A*-6	GRIDIRON FDG LLC 5.640% 06/30/27		09/11/2023	Redemption 100.0000		639,741	639,741	639,741	639,741						639,741				18,132	06/30/2027
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		10/02/2023	Redemption 100.0000		4,022,598	4,022,598	4,022,598	4,022,598						4,022,598				81,421	12/31/2030
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		12/11/2023	Redemption 100.0000		156,597	156,597	156,597	156,597						156,597				3,492	12/10/2049
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		12/15/2023	Redemption 100.0000		193,255	193,255	193,255	193,255						193,255				4,615	08/15/2048
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		09/20/2023	Redemption 100.0000		2,718,648	2,718,648	2,718,332	2,718,381		267		267		2,718,648				54,748	09/20/2037
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		12/09/2023	Paydown		128,936	128,936	128,919	128,922		14		14		128,936				2,517	10/09/2039
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		12/15/2023	Redemption 100.0000		321,973	321,973	321,973	321,973						321,973				7,114	01/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		10/25/2023	Redemption 100.0000		70,709	70,709	70,709	70,709						70,709				1,928	12/31/2050
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		10/25/2023	Redemption 100.0000		5,867	5,867	5,867	5,867						5,867				183	12/31/2060
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		12/15/2023	Redemption 100.0000		60,847	60,847	61,027	61,011		(164)		(164)		60,847				1,461	08/15/2033
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		12/15/2023	Redemption 100.0000		128,686	128,686	128,686	128,686						128,686				3,081	08/15/2036
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 4.500% 06/15/36		12/15/2023	Redemption 100.0000		1,849,150	1,849,150	1,849,150	1,849,150						1,849,150				69,290	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		12/15/2023	Redemption 100.0000		370,944	370,944	370,944	370,944						370,944				12,498	06/15/2036
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		12/15/2023	Redemption 100.0000		322,592	322,592	322,592	322,592						322,592				5,459	12/15/2041
410345-AJ-1	HANESBRANDS INC CO.GUARNT 4.625% 05/15/24		03/08/2023	Call 100.0000		17,325,000	17,325,000	17,277,500	17,314,737		1,330		1,330		17,316,067		8,933	8,933	251,513	05/15/2024
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 10.870% 03/19/35		12/19/2023	Paydown		127,767	127,767	109,777	116,185		11,582		11,582		127,767				3,378	03/19/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 10.872% 10/20/45		12/20/2023	Paydown		114,249	114,226	97,020	102,959		11,269		11,269		114,228		21	21	972	10/20/2045
41163G-AF-8	RELX INC SR UNSEC 7.200% 08/01/27		12/14/2023	Call 108.7110		27,177,759	25,000,000	24,846,790	24,950,854		8,914		8,914		24,959,768		40,232	40,232	4,642,759	08/01/2027
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		12/20/2023	Paydown		113,650	113,650	106,180	106,236		7,414		7,414		113,650				2,828	12/20/2050
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		12/20/2023	Paydown		180,800	180,800	171,246	171,343		9,457		9,457		180,800				3,238	06/20/2051
41242*-AS-1	HARDWOOD FDG-LLC Q-SR-SEC 3.380% 06/07/23		06/07/2023	Maturity		7,724,446	7,724,446	7,724,446	7,724,446						7,724,446				130,543	06/07/2023
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		01/17/2023	Redemption 100.0000		3,326,019	3,326,019	3,260,694	3,280,689		45,330		45,330		3,326,019				135,575	01/15/2026
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		01/10/2023	Redemption 100.0000		13,495,443	13,495,443	13,234,143	13,326,156		169,287		169,287		13,495,443				811,421	01/16/2026
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		10/20/2023	Redemption 100.0000		2,247,282	2,247,282	2,247,282	2,247,282						2,247,282				65,038	10/20/2045
41975*-AJ-4	HAWAII ELECTRIC LIGHT CO-INC. B-SR-UNSEC 4.550% 11/01/23		11/01/2023	Maturity		9,400,000	9,400,000	9,400,000	9,400,000						9,400,000				427,700	11/01/2023
419866-C#-3	HAWAIIAN ELECTRIC INDUSTRIES-I C-SR-UNSEC 4.550% 11/01/23		11/01/2023	Maturity		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				1,069,250	11/01/2023
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		12/31/2023	Redemption 100.0000		1,174,637	1,174,637	1,174,637	1,174,637						1,174,637				26,037	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		11/30/2023	Redemption 100.0000		376,556	376,556	376,556	376,556						376,556				6,961	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		12/31/2023	Redemption 100.0000		1,930,235	1,930,235	1,930,235	1,930,235						1,930,235				34,482	11/30/2034
42225U-AK-0	HEALTHCARE TRUST OF AMER 3.625% 01/15/28		05/19/2023	WELLS FARGO		15,535,580	17,295,000	16,218,698	16,296,381		69,306		69,306		16,365,687		(830,107)	(830,107)	536,385	01/15/2028
42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56		12/15/2023	Redemption 100.0000		85,770	85,770	87,486	85,770						85,770				1,826	12/15/2056
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC 4.370% 07/01/50		07/03/2023	Redemption 100.0000		4,545	4,545	4,545	4,545						4,545				199	07/01/2050
42251#-AH-7	HEB GROCERY CO LP E-SR 6.220% 06/01/23		06/01/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,200	06/01/2023
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		12/01/2023	Redemption 100.0000		2,489,768	2,489,768	2,489,768	2,489,768						2,489,768				60,968	03/01/2038
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		12/26/2023	Redemption 100.0000		3,214,137	3,214,137	3,214,137	3,214,137						3,214,137				50,447	07/15/2031
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		05/25/2023	Paydown		152,969	152,969	152,969	152,969						152,969				1,472	07/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42709T-AC-6	HERCULES PRIVATE CREDIT FUND 1 4.250% 07/15/31		12/26/2023	Paydown		571,906	571,906	571,906	571,906						571,906				8,102	07/15/2031
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		12/25/2023	Paydown		522,693	522,693	522,693	522,693						522,693				3,026	07/15/2031
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		03/27/2023	Redemption 100.0000		95,510	95,510	95,510	95,510						95,510				553	07/15/2031
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		12/20/2023	Paydown		332,004	332,004	332,003	332,003		2		2		332,004				4,159	09/20/2051
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		12/20/2023	Paydown		779,631	779,631	779,278	779,496		135		135		779,631				16,463	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2023	Paydown		246,452	246,452	246,284	246,361		91		91		246,452				8,272	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		12/20/2023	Paydown		252,442	252,442	252,419	251,853		589		589		252,442				5,922	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		12/20/2023	Paydown		238,565	238,565	239,215	238,755		(190)		(190)		238,565				5,051	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		12/20/2023	Paydown		245,009	245,009	244,990	244,711		298		298		245,009				4,285	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		12/20/2023	Paydown		419,598	419,598	419,456	419,489		109		109		419,598				7,363	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		12/20/2023	Paydown		100,415	100,415	100,402	100,407		9		9		100,415				1,801	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		12/20/2023	Paydown		296,868	296,868	296,748	296,779		88		88		296,868				5,768	09/20/2047
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		12/01/2023	Redemption 100.0000		895,453	895,453	895,453	895,453						895,453				28,507	08/01/2041
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		06/30/2023	Redemption 100.0000		1,554,109	1,554,109	1,554,109	1,554,109						1,554,109				13,107	12/31/2036
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		12/15/2023	Redemption 100.0000		30,178	30,178	30,782	30,178						30,178				646	01/15/2057
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A 3.610% 06/20/34		12/20/2023	Paydown		2,036,284	2,036,284	2,036,065	2,036,072		212		212		2,036,284				35,834	06/20/2034
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		12/20/2023	Paydown		977,416	977,416	977,255	977,261		155		155		977,416				19,535	06/20/2034
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34		12/20/2023	Paydown		596,631	596,631	596,549	596,551		80		80		596,631				13,641	06/20/2034
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34		12/20/2023	Paydown		356,350	356,350	356,310	356,310		40		40		356,350				11,795	06/20/2034
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A 4.300% 01/25/37		12/25/2023	Paydown		1,169,921	1,169,921	1,169,708	1,169,720		201		201		1,169,921				30,889	01/25/2037
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37		12/25/2023	Paydown		599,000	599,000	598,833	598,842		157		157		599,000				20,486	01/25/2037
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		12/25/2023	Paydown		330,825	330,825	330,819	330,816		9		9		330,825				6,881	02/25/2039
437076-AZ-5	HOME DEPOT INC SR UNSEC 2.700% 04/01/23		04/01/2023	Maturity		19,250,000	19,250,000	19,219,970	19,249,157		843		843		19,250,000				259,875	04/01/2023
437076-BM-3	HOME DEPOT INC SR UNSEC 3.000% 04/01/26		08/23/2023	U.S. BANCORP INVESTMENTS INC		10,812,279	11,375,000	11,301,745	11,349,189		4,933		4,933		11,354,122		(541,843)	(541,843)	307,125	04/01/2026
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		12/15/2023	Redemption 100.0000		542,733	542,733	548,160	544,786		(2,053)		(2,053)		542,733				11,498	01/15/2028
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		12/10/2023	Redemption 100.0000		1,271,670	1,271,670	1,271,670	1,271,670						1,271,670				27,345	01/31/2029
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		12/15/2023	Redemption 100.0000		470,745	470,745	470,745	470,745						470,745				8,691	10/15/2040
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/31		04/11/2023	BARCLAYS BANK PLC		4,440,556	5,375,000	5,191,014	5,211,282		4,829		4,829		5,216,111		(775,555)	(775,555)	58,005	09/01/2031
44055P-AA-4	HORIZON PHARMA USA INC CO.GUARNT 5.500% 08/01/27		10/10/2023	Call 102.7500		9,484,853	9,231,000	8,850,510	8,868,480		54,074		54,074		8,922,553		308,447	308,447	858,868	08/01/2027
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		12/25/2023	Redemption 100.0000		909,242	909,242	909,242	909,242						909,242				18,633	01/25/2038
44409#-AB-7	HUDSON PACIFIC PROP-L.P. SERIES E 3.660% 09/15/23		09/15/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				549,000	09/15/2023
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT 3.950% 11/01/27		06/07/2023	Various		19,063,875	25,800,000	20,475,009	25,623,620		13,736	5,156,652	(5,142,916)		20,480,704		(1,416,829)	(1,416,829)	607,444	11/01/2027

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		12/31/2023	Redemption 100.0000		1,495,632	1,495,632	1,495,632	1,495,632						1,495,632				46,010	03/31/2042
449298-AG-9	ICRE REIT HLDGS A-TR-SR-UNSEC 4.260% 01/02/24		09/29/2023	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,057,900	01/02/2024
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		12/01/2023	Paydown		93,052	93,052	90,823	91,649		1,403		1,403		93,052				2,046	08/20/2029
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS 5.614% 12/20/29		11/01/2023	Paydown		124,307	124,307	124,307	124,307						124,307				4,560	12/20/2029
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		12/15/2023	Redemption 100.0000		503,899	503,899	503,899	503,899						503,899				13,899	06/15/2045
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 6.070% 05/25/37		12/25/2023	Paydown		6,260	6,260	1,587	1,012		5,248		5,248		6,260				33	05/25/2037
45138L-BB-8	IDAHO POWER CO 1ST MORTG 2.500% 04/01/23		04/01/2023	Maturity		20,000,000	20,000,000	19,900,200	19,997,217		2,783		2,783		20,000,000				250,000	04/01/2023
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 8.670% 03/25/35		12/26/2023	Paydown		630,725	630,725	517,195	546,319		84,406		84,406		630,725				11,471	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 8.470% 03/25/35		12/26/2023	Paydown		342,036	342,036	335,065	337,140		4,896		4,896		342,036				7,285	03/25/2035
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 6.895% 02/25/35		12/26/2023	Paydown		779,190	779,190	673,999	770,859		8,331		8,331		779,190				16,150	02/25/2035
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		09/22/2023	Paydown		174,896	174,896	174,897	174,897		(2)		(2)		174,896				4,972	08/22/2056
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 07/25/33		11/11/2023	Paydown															(4,071)	07/25/2033
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		12/01/2023	Paydown		635,785	635,785	571,478	565,116	24,704	45,965		70,669		635,785				13,752	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		12/01/2023	Paydown		2,409,732	2,409,732	2,409,621	2,404,628		5,104		5,104		2,409,732				68,039	01/25/2051
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		06/30/2023	Redemption 100.0000		541,730	541,730	541,730	541,730						541,730				16,252	06/30/2038
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 4.469% 08/25/35		12/01/2023	Paydown		278,434	279,321	104,821	84,668		194,030		194,030		278,698		(264)	(264)	4,339	08/25/2035
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2023	Call 100.0000		750,000	750,000	732,000	746,735		520		520		747,254		2,746	2,746	27,000	06/01/2025
45687A-AJ-1	INGERSOLL-RAND GL HLD CO CO.GUARNT 4.250% 06/15/23		03/20/2023	Call 100.0000		37,400,000	37,400,000	37,313,959	37,394,858		2,431		2,431		37,397,289		2,711	2,711	419,451	06/15/2023
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42		12/15/2023	Redemption 100.0000		2,324,729	2,324,729	2,332,865	2,332,751		(8,023)		(8,023)		2,324,729				57,680	09/15/2042
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		12/01/2023	Paydown		251,102	251,102	87,559	45,241		205,861		205,861		251,102				11,929	02/25/2036
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		12/15/2023	Paydown		766,359	766,359	766,359	766,359						766,359				20,716	07/15/2040
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		06/15/2023	Redemption 100.0000		755,763	755,763	755,763	755,763						755,763				7,520	07/15/2040
465685-AG-0	ITC HOLDINGS CORP SR UNSEC 4.050% 07/01/23		06/16/2023	Call 100.0000		16,600,000	16,600,000	16,552,690	16,597,149		2,614		2,614		16,599,764		236	236	644,288	07/01/2023
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		12/15/2023	Paydown		6,948,104	6,948,104	6,948,104	6,948,104						6,948,104				158,214	02/15/2077
46591U-AD-3	JCAP 2020-1-LLC 4.050% 08/15/50		01/12/2023	Paydown		(602,330)	(602,330)	(602,330)	(602,330)						(602,330)				(1,897)	08/15/2050
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		12/15/2023	Paydown		103,576	103,576	108,763	106,299		(2,723)		(2,723)		103,576				2,235	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		12/15/2023	Paydown		185,030	185,030	206,077	196,755		(11,725)		(11,725)		185,030				7,160	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		12/15/2023	Paydown		500,351	500,351	568,128	553,725		(53,373)		(53,373)		500,351				11,952	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		12/15/2023	Paydown		764,420	764,420	795,724	789,904		(25,485)		(25,485)		764,420				18,467	02/16/2065
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		12/15/2023	Paydown		222,546	222,546	267,298	259,903		(37,357)		(37,357)		222,546				9,118	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		12/15/2023	Paydown		117,937	117,937	122,065	121,429		(3,492)		(3,492)		117,937				4,203	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		12/15/2023	Paydown		1,023,136	1,023,136	1,021,700	1,022,405		731		731		1,023,136				17,441	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		12/15/2023	Paydown		411,550	411,550	438,097	430,944		(19,395)		(19,395)		411,550				13,442	09/15/2067

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		12/15/2023	Paydown		4,850,665	4,850,665	4,847,298	4,849,764		900		900		4,850,665				85,596	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		12/15/2023	Paydown		1,520,763	1,520,763	1,520,405	1,520,898		(135)		(135)		1,520,763				30,841	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		12/15/2023	Paydown		630,401	630,401	656,693	652,263		(21,861)		(21,861)		630,401				17,248	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		12/15/2023	Paydown		66,989	66,989	69,365	68,976		(1,987)		(1,987)		66,989				1,400	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		12/15/2023	Paydown		1,054,076	1,054,076	1,203,458	1,162,295		(108,220)		(108,220)		1,054,076				29,908	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		12/15/2023	Paydown		139,863	139,863	143,632	142,897		(3,035)		(3,035)		139,863				2,821	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		12/15/2023	Paydown		769,158	769,158	803,287	797,989		(28,832)		(28,832)		769,158				19,354	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		12/15/2023	Paydown		854,668	854,668	853,415	853,600		1,067		1,067		854,668				10,718	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		12/15/2023	Paydown		1,720,494	1,720,494	1,770,900	1,762,099		(41,605)		(41,605)		1,720,494				26,774	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		12/15/2023	Paydown		1,113,750	1,113,750	1,113,250	1,113,375		375		375		1,113,750				18,818	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		12/15/2023	Paydown		493,519	493,519	491,380	491,444		2,075		2,075		493,519				10,483	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		12/15/2023	Paydown		1,392,443	1,392,443	1,360,896	1,365,424		27,019		27,019		1,392,443				22,665	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		12/15/2023	Paydown		609,520	609,520	608,992	609,041		479		479		609,520				12,934	09/17/2074
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 4.285% 04/25/36		12/01/2023	Paydown		11,443	21,935	600	1,266		10,717		10,717		11,982		(539)	(539)	472	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		12/01/2023	Paydown		252,379	252,379	249,764	250,030		2,349		2,349		252,379				5,755	11/25/2034
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.458% 06/25/35		12/01/2023	Paydown		206,475	206,475	174,293	171,932		34,543		34,543		206,475				2,818	06/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 5.347% 10/25/35		12/01/2023	Paydown		126,543	126,543	77,210	79,737		46,806		46,806		126,543				3,271	10/25/2035
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		11/01/2023	Paydown		485,747	497,645	314,853	186,807		303,251		303,251		490,057		(4,310)	(4,310)	21,691	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		11/01/2023	Paydown		527,531	159,683	82,349	82,384		255,406	35	255,371		337,755		189,776	189,776	35,498	07/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		12/01/2023	Paydown		117,619	24,521	15,331	(35,937)		121,563		121,563		85,626		31,992	31,992	1,892	06/25/2037
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		12/01/2023	Paydown		1,260,084	1,260,084	1,359,217	1,258,558		1,526		1,526		1,260,084				36,063	02/15/2046
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		11/25/2023	Paydown		10,940	10,940	10,170	10,464		476		476		10,940				306	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		11/25/2023	Paydown		6,780	6,780	6,262	6,392		388		388		6,780				211	08/25/2049
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		11/25/2023	Paydown		115,000	115,000	115,000	115,000						115,000				2,476	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.136% 02/26/52		11/25/2023	Paydown		680,000	680,000	680,000	680,000						680,000				17,578	02/26/2052
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		01/02/2023	Paydown		210,182	151,238	148,556	150,962		421		421		151,383		58,799	58,799	396	12/15/2047
46639J-AH-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C10 CLASS AS 3.372% 12/15/47		02/01/2023	Paydown		14,000,000	14,000,000	13,597,500	13,964,385		35,615		35,615		14,000,000				73,715	12/15/2047
46639N-AQ-4	JPMBB 2013-C12 A5 SEQ 3.664% 07/15/45		05/01/2023	Paydown		60,500,000	60,500,000	60,869,178	60,416,050		83,950		83,950		60,500,000				730,806	07/15/2045
46639N-AU-5	JPMBB 2013-C12 AS SUB CSTR 4.104% 07/15/45		06/01/2023	Paydown		30,988,000	30,988,000	31,828,574	30,977,575		10,425		10,425		30,988,000				536,267	07/15/2045
46640N-AJ-7	JPMBB 2013-C15 AS SUB 4.420% 11/15/45		10/01/2023	Paydown		35,310,000	35,310,000	37,812,661	35,498,595		(188,595)		(188,595)		35,310,000				1,040,487	11/15/2045
46640N-AK-4	JPMBB 2013-C15 B SUB AFC 4.927% 11/15/45		10/01/2023	Paydown		16,260,000	16,260,000	18,267,578	16,478,617		(218,617)		(218,617)		16,260,000				667,568	11/15/2045
46640N-AL-2	JPMBB 2013-C15 C SUB CSTR 4.972% 11/15/45		10/01/2023	Paydown		2,100,000	2,100,000	2,231,742	2,116,292		(16,292)		(16,292)		2,100,000				90,662	11/15/2045
46645L-AY-3	JPMBB 2016-C1 A5 SEQ 3.576% 03/15/49		05/19/2023	BARCLAYS BANK PLC		10,916,016	11,500,000	12,126,953	11,704,108		(27,480)		(27,480)		11,676,627		(760,612)	(760,612)	196,487	03/15/2049
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.865% 11/25/48		12/01/2023	Paydown		104,323	104,323	105,293	104,791		(469)		(469)		104,323				2,136	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.865% 11/25/48		12/01/2023	Paydown		342,489	342,489	336,495	338,582		3,906		3,906		342,489				7,013	11/25/2048

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.778% 12/25/48		12/01/2023	Paydown		337,244	337,244	339,009	338,164		(921)		(921)		337,244				7,365	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.778% 12/25/48		12/01/2023	Paydown		327,280	327,280	320,479	322,378		4,902		4,902		327,280				7,147	12/25/2048
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.888% 12/25/48		12/01/2023	Paydown		44,727	44,727	45,258	45,067		(340)		(340)		44,727				1,013	12/25/2048
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		12/15/2023	Paydown		4,675,116	4,675,116	4,675,116	4,675,116						4,675,116				102,614	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		12/15/2023	Paydown		3,896,674	3,896,674	3,896,674	3,896,674						3,896,674				82,407	06/15/2086
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.024% 12/25/51		12/01/2023	Paydown		266,305	266,305	278,205	276,488		(10,183)		(10,183)		266,305				4,386	12/25/2051
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.024% 12/25/51		12/01/2023	Paydown		156,920	156,920	161,456	160,788		(3,868)		(3,868)		156,920				2,585	12/25/2051
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.024% 12/25/51		12/01/2023	Paydown		133,141	133,141	135,262	134,782		(1,641)		(1,641)		133,141				2,193	12/25/2051
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.216% 01/25/52		12/01/2023	Paydown		402,748	402,748	427,543	422,215		(19,466)		(19,466)		402,748				7,074	01/25/2052
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.345% 04/25/52		12/24/2023	Paydown		283,704	283,704	288,359	287,041		(3,337)		(3,337)		283,704				5,176	04/25/2052
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		09/15/2023	Paydown		427,554	427,554	427,554	427,554						427,554				11,624	08/09/2038
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		12/15/2023	Redemption 100.0000		549,366	549,366	549,366	549,366						549,366				28,301	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		12/15/2023	Redemption 100.0000		3,559,039	3,559,039	3,559,039	3,559,039						3,559,039				86,666	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		12/15/2023	Paydown		1,655,695	1,655,695	1,655,583	1,655,613		81		81		1,655,695				47,229	09/15/2043
46665A-AC-0	JGW IX LLC SERIES 2018-A 3.950% 12/15/54		11/15/2023	Redemption 100.0000		2,209,642	2,209,642	2,163,263	2,164,218		45,423		45,423		2,209,642				52,614	12/15/2054
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		12/15/2023	Redemption 100.0000		3,672,492	3,672,492	3,727,579	3,723,324		(50,832)		(50,832)		3,672,492				67,729	11/15/2040
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		12/15/2023	Redemption 100.0000		1,242,002	1,242,002	1,254,422	1,253,521		(11,519)		(11,519)		1,242,002				27,154	02/15/2037
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		12/15/2023	Redemption 100.0000		1,098,198	1,098,198	1,098,198	1,098,198						1,098,198				19,215	12/15/2041
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		12/15/2023	Redemption 100.0000		1,325,410	1,325,410	1,351,918	1,351,032		(25,623)		(25,623)		1,325,410				25,334	12/15/2043
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		12/15/2023	Redemption 100.0000		2,334,372	2,334,372	2,405,472	2,377,618		(43,246)		(43,246)		2,334,372				47,696	11/15/2033
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC 3.600% 09/15/52		12/15/2023	Redemption 100.0000		94,555	94,555	95,400	95,319		(764)		(764)		94,555				1,851	09/15/2052
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		12/29/2023	Redemption 100.0000		6,828,486	6,828,486	6,459,056	6,828,486			369,431	(369,431)		6,459,056		369,431	369,431	164,641	06/30/2037
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2023	Redemption 100.0000		1,497,305	1,497,305	1,502,675	1,501,241		(3,935)		(3,935)		1,497,305				34,633	01/15/2042
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		12/11/2023	Paydown		1,981,387	1,981,387	1,943,020	1,943,940		37,448		37,448		1,981,387				115,572	12/10/2037
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		06/10/2023	Redemption 100.0000		1,986,904	1,986,904	1,948,429	1,949,352		37,552		37,552		1,986,904				40,485	12/10/2037
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		03/27/2023	Redemption 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				44,294	03/27/2024
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		05/08/2023	Paydown		735,122	735,122	735,122	735,122						735,122				7,510	01/08/2055
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		05/08/2023	Paydown		539,554	539,554	539,554	539,554						539,554				5,758	01/08/2055

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		05/08/2023	Paydown		1,337,819	1,337,819	1,337,819	1,337,819						1,337,819				14,366	01/08/2055
485134-BN-9	KANSAS CITY POWER & LT MORTGAGE 3.150% 03/15/23		03/15/2023	Various		38,175,000	38,175,000	37,922,059	38,168,952		6,048		6,048		38,175,000				601,256	03/15/2023
485170-AQ-7	KANSAS CITY SOUTHERN CO.GUARNT 4.300% 05/15/43		04/19/2023	Taxable Exchange		49,641,689	58,208,000	55,925,547	56,247,697		17,244		17,244		56,264,941		(6,623,252)	(6,623,252)	1,070,704	05/15/2043
485170-AR-5	KANSAS CITY SOUTHERN CO.GUARNT 3.850% 11/15/23		11/15/2023	Maturity		18,050,000	18,050,000	18,033,137	18,047,843		2,157		2,157		18,050,000				694,925	11/15/2023
485170-AS-3	KANSAS CITY SOUTHERN CO.GUARNT 4.950% 08/15/45		04/19/2023	Taxable Exchange		30,202,688	31,125,000	31,041,896	31,052,444		523		523		31,052,967		(850,279)	(850,279)	1,044,244	08/15/2045
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT 3.000% 05/15/23		05/15/2023	Maturity		10,000,000	10,000,000	9,528,525	9,971,219		28,781		28,781		10,000,000				150,000	05/15/2023
485170-BA-1	KANSAS CITY SOUTHERN CO.GUARNT 3.125% 06/01/26		04/19/2023	Taxable Exchange		8,136,793	8,530,000	8,540,458	8,533,725		(393)		(393)		8,533,332		(396,540)	(396,540)	102,182	06/01/2026
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		12/15/2023	Redemption 100.0000		1,594,765	1,594,765	1,594,765	1,594,765						1,594,765				32,452	02/15/2042
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		12/15/2023	Redemption 100.0000		641,850	641,850	641,850	641,850						641,850				9,517	12/15/2041
494550-BM-7	KINDER MORGAN ENER PART CO.GUARNT 3.450% 02/15/23		02/15/2023	Maturity		20,000,000	20,000,000	19,919,600	19,998,894		1,106		1,106		20,000,000				345,000	02/15/2023
501044-CS-8	KROGER CO SR UNSEC 3.850% 08/01/23		08/01/2023	Maturity		12,000,000	12,000,000	11,994,960	11,999,656		344		344		12,000,000				462,000	08/01/2023
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 0.765% 02/18/30		01/01/2023	Paydown															28	02/18/2030
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 15.000% 11/01/23		11/01/2023	DIRECT			27,143,602													11/01/2023
50204P-AA-1	LDG Multifamily LLC 5.350% 12/31/38		10/19/2023	Paydown		40,962	40,962	40,962	40,962						40,962				2,191	12/31/2038
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		12/30/2023	Paydown		2,126,517	2,126,517	2,126,517	2,126,517						2,126,517				62,304	01/14/2027
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		05/29/2023	Redemption 100.0000		1,488,671	1,488,671	1,488,671	1,488,671						1,488,671				14,557	01/14/2027
502268-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 6.000% 12/08/23		10/21/2023	Redemption 0.0000			1,236,714													12/08/2023
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 6.000% 12/08/23		10/22/2023	Tax Free Exchange			21,869,055													12/08/2023
50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC 3.360% 06/30/45		06/30/2023	Redemption 100.0000		722,317	722,317	722,317	722,317						722,317				12,135	06/30/2045
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		03/30/2023	Redemption 100.0000		551,462	551,462	551,462	551,462						551,462				11,608	03/31/2032
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		12/15/2023	Paydown		379,340	379,340	371,980	377,761		1,579		1,579		379,340				8,915	01/15/2042
50547V-AD-8	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/39		11/01/2023	Paydown		6,892,171	6,892,171	6,919,906	6,918,685		(26,514)		(26,514)		6,892,171				(19,989)	12/31/2039
505588-BJ-1	LACLEDE GAS CO 1ST MORTG 3.400% 08/15/23		08/15/2023	Maturity		36,115,000	36,115,000	35,812,335	36,092,845		22,155		22,155		36,115,000				1,227,910	08/15/2023
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		12/15/2023	Redemption 100.0000		463,567	463,567	463,567	463,567						463,567				9,371	05/15/2033
52204P-AW-9	LIFT 1A D2 SUB 8.000% 07/15/31		01/10/2023	Paydown			4,565,699													07/15/2031
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		11/30/2023	Redemption 100.0000		265,771	265,771	265,771	265,771						265,771				7,984	06/30/2025
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		01/10/2023	Redemption 100.0000		84,409	84,409	92,977	84,431		(23)		(23)		84,409				497	01/10/2023
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		12/01/2023	Redemption 100.0000		798,551	798,551	798,551	798,551						798,551				27,953	01/01/2028
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		12/01/2023	Redemption 100.0000		184,384	184,384	184,384	184,384						184,384				6,353	10/01/2028
524ESC-R3-6	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 6.5 6.500% 09/09/23		09/09/2023	DIRECT			10,000,000													09/09/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		12/01/2023	Paydown		4,819	4,819				4,819		4,819		4,819					07/26/2024
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 8.771% 06/25/37		12/25/2023	Paydown		2	6,144	1,163	405		(9)		(9)		396		(394)	(394)	25	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35		05/01/2023	Paydown		69,975	69,975	45,265	54,242		15,732		15,732		69,975				1,389	10/25/2035
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		12/01/2023	Paydown		605,559	602,660	385,025	469,073		134,041		134,041		603,115		2,444	2,444	17,515	11/25/2036
526057-BW-3	LENNAR CORP CO.GUARNT 4.875% 12/15/23		11/29/2023	Call 100.0000		8,000,000	8,000,000	8,240,000	8,028,386		(28,386)		(28,386)		8,000,000				372,667	12/15/2023
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		12/15/2023	Redemption 100.0000		143,383	143,383	143,383	143,383						143,383				5,378	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		12/15/2023	Redemption 100.0000		200,105	200,105	200,105	200,105						200,105				7,649	05/15/2034
53079E-BE-3	LIBERTY MUTUAL GROUP INC CO.GUARNT 4.250% 06/15/23		06/15/2023	Maturity		45,868,000	45,868,000	45,399,990	45,841,798		26,202		26,202		45,868,000				974,695	06/15/2023
53227J-AC-8	LIFESTORAGE LP 2.200% 10/15/30		07/21/2023	Taxable Exchange		11,858,688	15,000,000	14,701,900	14,737,832		17,298		17,298		14,755,130		(2,896,442)	(2,896,442)	256,667	10/15/2030
53227J-AD-6	LIFE STORAGE LP 2.400% 10/15/31		07/21/2023	Taxable Exchange		35,794,182	45,000,000	43,757,687	43,866,201		63,858		63,858		43,930,059		(8,135,877)	(8,135,877)	840,000	10/15/2031
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC 4.000% 09/01/23		09/01/2023	Maturity		21,575,000	21,575,000	21,306,843	21,553,646		21,354		21,354		21,575,000				863,000	09/01/2023
53621@-BA-3	LION INDUSTRIAL PROP-L.P. 3.140% 03/03/32		03/03/2023	Redemption 100.0000		392,500	392,500	392,500	392,500						392,500					03/03/2032
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 13.419% 06/25/34		12/26/2023	Paydown		162,075	162,075	129,457	144,365		17,710		17,710		162,075				5,306	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 14.022% 07/25/34		12/26/2023	Paydown		76,312	76,312	57,425	66,655		9,657		9,657		76,312				2,654	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 6.445% 10/25/34		12/26/2023	Paydown		157,683	157,683	149,441	155,571		2,112		2,112		157,683				3,808	10/25/2034
543859-AH-5	LOCKHEED MARTIN CORP SR UNSEC 7.000% 09/15/23		09/15/2023	Maturity		10,575,000	10,575,000	12,325,478	10,675,623		(100,623)		(100,623)		10,575,000				740,250	09/15/2023
54929L-AA-6	LUCANIA FUNDING, LLC 4.200% 06/30/38		10/16/2023	Redemption 100.0000		1,231,214	1,231,214	1,231,214	1,231,214						1,231,214				51,487	06/30/2038
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		12/01/2023	Paydown		97,632	97,632	85,168	93,058		4,574		4,574		97,632				2,766	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		12/01/2023	Paydown		152,346	152,346	152,870	152,272		75		75		152,346				2,374	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 7.469% 08/25/36		12/26/2023	Paydown		58,584	58,584	27,689	21,998		36,587		36,587		58,584				577	08/25/2036
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		12/15/2023	Paydown		2,891,516	2,891,516	2,891,421	2,891,425		91		91		2,891,516				49,191	06/15/2046
55412#-AA-0	Monarch PTC ABS 3.875% 10/15/25		10/15/2023	Redemption 100.0000		12,019,284	12,019,284	12,019,284	12,019,284						12,019,284				296,064	10/15/2025
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		12/15/2023	Paydown		1,138,187	1,138,187	1,138,150	1,138,141		46		46		1,138,187				31,956	10/15/2039
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC 5.060% 06/15/47		06/15/2023	Redemption 100.0000		117,849	117,849	117,849	117,849						117,849				2,982	06/15/2047
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		12/15/2023	Redemption 100.0000		563,776	563,776	569,327	568,635		(4,860)		(4,860)		563,776				14,580	01/15/2050
55903V-AJ-2	MAGALLANES INC SERIES 144A 4.054% 03/15/29		05/01/2023	Tax Free Exchange		15,350,000	15,350,000	15,350,000	15,350,000						15,350,000				390,659	03/15/2029
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		05/01/2023	Tax Free Exchange		20,125,000	20,125,000	20,125,000	20,125,000						20,125,000				540,610	03/15/2032
55903V-AN-3	MAGALLANES INC SERIES 144A 5.050% 03/15/42		05/01/2023	Tax Free Exchange		9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				288,495	03/15/2042
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2023	Redemption 100.0000		2,225,000	2,225,000	2,296,111	2,262,565		(37,565)		(37,565)		2,225,000				54,863	03/20/2032
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		12/11/2023	Redemption 100.0000		431,548	431,548	431,548	431,548						431,548				11,719	12/10/2044

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		12/11/2023	Redemption 100.0000		1,831,367	1,831,367	1,831,367	1,831,367						1,831,367				70,210	12/10/2028
571748-AU-6	MARSH & MCLENNAN COS INC SR UNSEC 4.050% 10/15/23		10/15/2023	Maturity		22,800,000	22,800,000	22,710,168	22,791,644		8,356		8,356		22,800,000				923,400	10/15/2023
57456#-AA-3	MAS RNG (Senior) 3.650% 12/31/39		12/20/2023	Redemption 100.0000		728,717	728,717	728,717	728,717						728,717				21,634	12/31/2039
57456#-AB-1	MAS RNG HOLDINGS 3.650% 12/31/39		06/30/2023	Redemption 100.0000		1,365,050	1,365,050	1,365,050	1,365,050						1,365,050				63,941	12/31/2039
575718-AE-1	MASS INSTITUTE OF TECH UNSEC 3.959% 07/01/38		04/11/2023	Various		94,789,750	100,000,000	100,000,000	100,000,000						100,000,000		(5,210,250)	(5,210,250)	3,087,470	07/01/2038
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 4.434% 09/25/35		12/01/2023	Paydown		61,483	61,483	42,058	37,586		23,897		23,897		61,483				1,193	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.741% 02/25/35		12/01/2023	Paydown		616,909	616,909	571,250	578,733		38,176		38,176		616,909				13,584	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.682% 02/25/35		12/01/2023	Paydown		144,375	144,375	137,781	138,967		5,408		5,408		144,375				2,845	02/25/2035
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		05/04/2023	SG AMERICAS SECURITIES LLC		3,066,575	3,181,920	2,609,600	2,609,600						2,609,600		456,975	456,975	76,322	02/25/2035
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		05/01/2023	Paydown		199,102	199,102	163,290	163,290		35,812		35,812		199,102				2,731	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.687% 09/25/33		12/01/2023	Paydown		8,539	33,096				8,539		8,539		8,539				1,107	09/25/2033
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		11/01/2023	Paydown			309,756												(1,629)	12/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		12/01/2023	Paydown		1,508	1,508	1,469	1,480		28		28		1,508				57	04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		11/01/2023	Paydown		14,892	14,903	9,144	8,810		6,089		6,089		14,899		(6)	(6)	233	04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 4.872% 04/25/36		12/01/2023	Paydown		39,903	39,903	17,271	1,016		38,887		38,887		39,903				840	04/25/2036
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 21.970% 02/25/34		12/26/2023	Paydown		103,087	103,087	82,184	98,398		4,690		4,690		103,087				1,385	02/25/2034
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		12/01/2023	Paydown		41,991	41,991	39,374	39,621		2,370		2,370		41,991				1,262	05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		12/01/2023	Paydown		10,308	10,308	7,858	9,354		954		954		10,308				306	06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		12/01/2023	Paydown		54,092	54,092	47,533	51,585		2,507		2,507		54,092				1,578	07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		12/01/2023	Paydown		214,843	214,843	185,602	171,199		43,644		43,644		214,843				8,656	05/25/2036
57736*-AL-5	MAUI ELECTRIC CO-LTD C-SR-UNSEC 4.550% 11/01/23		11/01/2023	Maturity		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				641,550	11/01/2023
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		12/20/2023	Paydown		3,808,761	3,808,761	3,808,761	3,808,761						3,808,761				155,587	09/20/2026
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		06/20/2023	Redemption 100.0000		3,759,670	3,759,670	3,759,670	3,759,670						3,759,670				56,541	09/20/2026
58155Q-AG-8	MCKESSON CORP SR UNSEC 2.850% 03/15/23		03/15/2023	Maturity		20,000,000	20,000,000	19,328,200	19,982,066		17,934		17,934		20,000,000				285,000	03/15/2023
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		12/01/2023	Paydown		22	24				22		22		22					06/25/2028
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		07/03/2023	Redemption 100.0000		3,097,922	3,097,922	3,097,922	3,097,922						3,097,922				123,483	07/01/2023
58940B-AB-2	MERCURY FINANCIAL CREDIT CARD SERIES 2021-1A CLASS B 144A 2.330% 03/20/26		02/20/2023	Paydown		1,500,000	1,500,000	1,491,328	1,494,631		5,369		5,369		1,500,000				4,660	03/20/2026
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 5.600% 11/25/35		12/25/2023	Paydown		159,467	159,467	153,313	152,499		6,968		6,968		159,467				4,217	11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.326% 04/25/35		12/01/2023	Paydown		45,437	45,437	43,904	44,156		1,281		1,281		45,437				859	04/25/2035
59140C-AA-8	METAPHARM-INC. SUB 11.500% 10/20/23		10/20/2023	DIRECT			17,812,854												(512,120)	10/20/2023
59156R-BB-3	METLIFE INC SR UNSEC 4.368% 09/15/23		02/10/2023	Various		24,675,000	24,675,000	24,798,375	24,685,493		(1,640)		(1,640)		24,683,853		(8,853)	(8,853)	164,665	09/15/2023
591720-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		12/15/2023	Redemption 100.0000		13,274	13,274	13,572	13,566		(292)		(292)		13,274				381	08/15/2055

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		12/15/2023	Redemption 100.0000		36,190	36,190	35,642	35,673		518		518		36,190				1,038	08/15/2055
59217G-AX-7	MET LIFE GLOB FUNDING I SR SEC 3.000% 01/10/23		01/10/2023	Maturity		400,000	400,000	399,796	399,999		1		1		400,000				6,000	01/10/2023
592688-A#-2	METTLER-TOLEDO INTL INC A-SR-UNSEC 4.100% 09/19/23		09/19/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,025,000	09/19/2023
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		12/17/2023	Redemption 100.0000		1,883,508	1,883,508	1,883,508	1,883,508						1,883,508				47,990	08/15/2031
594918-AT-1	MICROSOFT CORP SR UNSEC 2.375% 05/01/23		05/01/2023	Maturity		15,000,000	15,000,000	14,949,600	14,998,131		1,869		1,869		15,000,000				178,125	05/01/2023
594918-AW-4	MICROSOFT CORP SR UNSEC 3.625% 12/15/23		12/15/2023	Maturity		20,000,000	20,000,000	19,901,600	19,989,042		10,958		10,958		20,000,000				725,000	12/15/2023
59523U-AA-5	MID-AMERICA APARTMENTS SR UNSEC 4.300% 10/15/23		10/15/2023	Maturity		4,302,000	4,302,000	4,634,814	4,330,898		(28,898)		(28,898)		4,302,000				184,986	10/15/2023
595410-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42		12/29/2023	Redemption 100.0000		2,166,667	2,166,667	2,166,667	2,166,667						2,166,667				85,150	12/31/2042
596190-AA-5	MIDDLEBURY COLLEGE (MONTEREY, 2.750% 08/15/51		12/15/2023	Redemption 100.0000		12,202	12,202	12,202	12,202						12,202				336	08/15/2051
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		12/15/2023	Redemption 100.0000		1,601,998	1,601,998	1,601,998	1,601,998						1,601,998				29,379	12/15/2035
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		10/20/2023	Redemption 100.0000		695,639	695,639	695,639	695,639						695,639				18,116	07/20/2043
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		12/20/2023	Redemption 100.0000		1,865,541	1,865,541	1,842,222	1,850,342		15,199		15,199		1,865,541				94,236	06/20/2027
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		12/20/2023	Paydown		38,417	38,417	41,394	41,095		(2,678)		(2,678)		38,417				748	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		12/20/2023	Paydown		237,075	237,075	261,745	258,903		(21,828)		(21,828)		237,075				5,394	03/20/2043
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.470% 04/15/36		12/15/2023	Redemption 100.0000		1,877,593	1,877,593	1,877,593	1,877,593						1,877,593				34,171	04/15/2036
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		07/20/2023	Paydown		13,133,802	13,133,802	13,133,802	13,133,802						13,133,802				340,231	01/20/2032
60910*-AB-9	MONARCH SECURITIZATION 3.850% 01/20/32		07/20/2023	Paydown		1,950,288	1,950,288	1,950,288	1,950,288						1,950,288				51,870	01/20/2032
60910*-AC-7	MONARCH SECURITIZATION 3.870% 01/20/34		07/20/2023	Paydown		451,975	451,975	451,975	451,975						451,975				17,491	01/20/2034
60910*-AC-7	MONARCH SECURITIZATION 3.870% 01/20/34		01/23/2023	Redemption 100.0000		732,442	732,442	732,442	732,442						732,442				14,173	01/20/2034
60910*-AD-5	MONARCH SECURITIZATION 3.890% 01/20/34		07/20/2023	Paydown		368,870	368,870	368,870	368,870						368,870				6,760	01/20/2034
60910*-AD-5	MONARCH SECURITIZATION 3.890% 01/20/34		01/20/2023	Redemption 100.0000		698,039	698,039	698,039	698,039						698,039					01/20/2034
60910*-AE-3	MONARCH SECURITIZATION 3.930% 01/20/34		07/20/2023	Paydown		2,231,573	2,231,573	2,231,573	2,231,573						2,231,573				55,468	01/20/2034
60910*-AF-0	MONARCH SECURITIZATION 3.970% 01/20/34		07/20/2023	Paydown		1,381,983	1,381,983	1,381,983	1,381,983						1,381,983				28,460	01/20/2034
60910*-AG-8	MONARCH SECURITIZATION 3.990% 01/20/34		07/20/2023	Paydown		2,084,404	2,084,404	2,084,404	2,084,404						2,084,404				32,040	01/20/2034
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		12/15/2023	Redemption 100.0000		2,959,832	2,959,832	2,959,832	2,959,832						2,959,832				72,908	10/15/2038
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		12/15/2023	Redemption 100.0000		589,215	589,215	589,215	589,215						589,215				12,509	06/15/2035
61690G-AF-8	MSBAM 2014-C14 A5 SEQ 4.064% 02/15/47		12/01/2023	Paydown		8,426,845	8,426,845	8,679,512	8,442,645		(15,800)		(15,800)		8,426,845				320,651	02/15/2047
61690K-AG-7	MSBAM 2013-C7 AS SUB 3.214% 02/15/46		01/01/2023	Paydown		4,724,520	4,724,520	4,650,856	4,724,520						4,724,520				6,749	02/15/2046
61691J-AU-8	MSC 2017-H1 A4 SEQ 3.259% 06/15/50		05/23/2023	BARCLAYS BANK PLC		18,600,000	20,000,000	20,199,424	20,058,398		(11,382)		(11,382)		20,047,016		(1,447,016)	(1,447,016)	315,037	06/15/2050
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		12/01/2023	Paydown		3,316	3,316				3,316		3,316		3,316				56	04/25/2027
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 6.490% 10/25/33		12/25/2023	Paydown		220,120	220,120	206,363	215,217		4,903		4,903		220,120				6,820	10/25/2033
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		10/13/2023	Various		4,292,030	4,382,418	4,305,172	4,314,009		1,346		1,346		4,315,355		(23,325)	(23,325)	160,601	08/25/2034
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		09/01/2023	Paydown		266,109	266,109	261,418	261,955		4,154		4,154		266,109				25,448	08/25/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 5.971% 11/25/34		12/01/2023	Paydown		269,370	269,370	272,052	271,875		(2,505)		(2,505)		269,370				4,754	11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		12/01/2023	Paydown		5,314	5,314	5,285	5,286		28		28		5,314				167	11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		12/01/2023	Paydown		13,152	13,152	12,803	12,989		163		163		13,152				412	11/25/2034
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		12/01/2023	Paydown		52,969	52,969	18,298	13,717		39,626	374	39,252		52,969				312	08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		12/01/2023	Paydown		37,028	37,028	13,961	9,452		27,576		27,576		37,028				218	08/25/2036
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 5.580% 02/25/37		12/26/2023	Paydown		7,461	7,461	3,325	2,905		4,556		4,556		7,461				75	02/25/2037
61762M-CC-3	MSBAM 2013-C10 A5 CSTR SEQ 4.200% 07/15/46		06/01/2023	Paydown		60,000,000	60,000,000	60,759,888	59,949,151		50,849		50,849		60,000,000				1,232,370	07/15/2046
61762X-AT-4	MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46		06/01/2023	Paydown		18,454,016	18,454,016	18,638,202	18,437,636		16,380		16,380		18,454,016				113,215	10/15/2046
61763B-AW-4	MSBAM 2013-C13 AS SUB 4.266% 11/15/46		12/01/2023	Paydown		37,946,000	37,946,000	39,081,784	38,004,541		(58,541)		(58,541)		37,946,000				1,526,943	11/15/2046
61763B-AX-2	MSBAM 2013-C13 B SUB CSTR 4.529% 11/15/46		12/01/2023	Paydown		2,500,000	2,500,000	2,607,031	2,514,956		(14,956)		(14,956)		2,500,000				119,458	11/15/2046
61763B-AZ-7	MSBAM 2013-C13 C SUB CSTR 4.681% 11/15/46		12/01/2023	Paydown		780,000	780,000	827,105	786,184		(6,184)		(6,184)		780,000				38,457	11/15/2046
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		12/01/2023	Paydown		58,034	58,034	59,457	58,611		(577)		(577)		58,034				1,260	12/15/2046
61767C-AU-2	MSBAM 2017-C33 A4 SEQ 3.337% 05/15/50		05/23/2023	BREAN MURRAY CARRET & CO. LLC.		16,772,344	18,000,000	18,179,341	18,058,315		(9,347)		(9,347)		18,048,969		(1,276,625)	(1,276,625)	290,319	05/15/2050
61768H-AV-8	MSC 2019-L2 A3 SEQ 3.806% 03/15/52		05/23/2023	BARCLAYS BANK PLC		13,955,859	15,000,000	15,149,621	15,085,747		(11,202)		(11,202)		15,074,545		(1,118,685)	(1,118,685)	275,935	03/15/2052
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51		10/02/2023	Redemption 100.0000		1,077,447	1,077,447	1,077,447	1,077,447						1,077,447				13,545	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC 3.440% 07/12/51		10/02/2023	Redemption 100.0000		450,321	450,321	450,321	450,321						450,321				5,869	07/12/2051
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		02/21/2023	Redemption 100.5387		1,599,933	1,591,359	1,591,359	1,591,359		8,573		8,573		1,599,933				19,466	06/30/2025
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 6.175% 08/25/35		12/25/2023	Paydown		238,586	238,586	223,558	229,769		8,817		8,817		238,586				6,421	08/25/2035
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		12/20/2023	Paydown		73,158	73,158	80,474	79,447		(6,289)		(6,289)		73,158				1,728	12/21/2043
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		12/20/2023	Paydown		709,140	709,140	709,049	709,077		63		63		709,140				14,620	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		12/20/2023	Paydown		640,823	640,823	640,684	640,708		115		115		640,823				10,606	04/20/2046
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		12/20/2023	Paydown		845,460	845,460	842,784	843,069		2,391		2,391		845,460				7,640	04/22/2047
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		12/20/2023	Paydown		1,088,579	1,088,579	1,072,507	1,073,875		14,704		14,704		1,088,579				7,834	06/20/2052
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		12/15/2023	Redemption 100.0000		7,652	7,652	7,652	7,652						7,652				199	01/15/2051
62704P-AJ-2	MURRAY ENERGY CORP 11.250% 09/15/23		09/15/2023	DIRECT			3,109,000													09/15/2023
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		12/15/2023	Redemption 100.0000		3,296,893	3,296,893	3,296,893	3,296,893						3,296,893				103,792	10/15/2031
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		11/30/2023	Redemption 100.0000		2,727,754	2,727,754	2,727,754	2,727,754						2,727,754				110,446	11/30/2035
628530-AV-9	MYLAN INC CO.GUARNT 3.125% 02/15/23		01/15/2023	Maturity		34,025,000	34,025,000	33,140,645	34,020,612		4,388		4,388		34,025,000				531,641	02/15/2023
628530-BD-8	MYLAN INC CO.GUARNT 4.200% 11/29/23		11/29/2023	Maturity		20,000,000	20,000,000	19,922,400	19,991,532		8,468		8,468		20,000,000				840,000	11/29/2023
62878H-AA-9	NATF America LLC 8 144A NT5.21%29 5.210% 06/15/29		11/30/2023	Paydown		1,435,407	1,435,407	1,435,407	1,435,407						1,435,407				56,089	06/15/2029
62878H-AB-7	NATF America LLC 5.210% 06/15/29		11/30/2023	Paydown		239,234	239,234	239,234	239,234						239,234				9,410	06/15/2029
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A 2.989% 07/30/51		10/30/2023	Paydown		33,275	33,275	33,158	33,158		117		117		33,275				995	07/30/2051

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		11/30/2023	Redemption 100.0000		2,350,926	2,350,926	2,350,926	2,350,926						2,350,926				50,300	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		11/30/2023	Redemption 100.0000		530,237	530,237	530,237	530,237						530,237				11,093	01/31/2038
62883*-AA-0	NATF AMERICA LLC SR-UNSEC 4.250% 03/15/25		12/01/2023	Paydown		2,691,389	2,691,389	2,691,389	2,691,389						2,691,389				86,358	03/15/2025
62883*-AB-8	NATF AMERICA LLC SR-UNSEC 5.000% 04/15/25		11/30/2023	Paydown		598,086	598,086	598,086	598,086						598,086				22,577	04/15/2025
62883*-AC-6	NATF AMERICA LLC SR-UNSEC 4.250% 09/30/25		11/30/2023	Paydown		1,495,216	1,495,216	1,495,216	1,495,216						1,495,216				47,977	09/30/2025
62883*-AD-4	NATF AMERICA LLC SR-UNSEC 4.250% 03/31/28		11/15/2023	Paydown		3,038,278	3,038,278	3,038,278	3,038,278						3,038,278				97,489	03/31/2028
62883*-AF-9	NATF AMERICA LLC 4.000% 10/15/28		11/30/2023	Redemption 100.0000		1,196,172	1,196,172	1,196,172	1,196,172						1,196,172				36,124	10/15/2028
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		12/10/2023	Redemption 100.0000		1,276,607	1,276,607	1,276,607	1,276,607						1,276,607				26,361	03/10/2045
62927#-AA-4	NFL VENTURES-L.P. A-SR 3.860% 10/15/28		10/16/2023	Redemption 100.0000		851,509	851,509	851,509	851,509						851,509				32,868	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR 4.420% 10/15/40		10/16/2023	Redemption 100.0000		307,059	307,059	307,059	307,059						307,059				13,572	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		10/16/2023	Redemption 100.0000		249,716	249,716	249,716	249,716						249,716				7,252	04/15/2041
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45		10/16/2023	Redemption 100.0000		471,973	471,973	471,973	471,973						471,973				8,354	04/15/2045
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC 3.420% 04/15/45		10/16/2023	Redemption 100.0000		890,891	890,891	890,891	890,891						890,891				22,916	04/15/2045
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		10/02/2023	Redemption 100.0000		1,404,298	1,404,298	1,404,298	1,404,298						1,404,298				41,621	04/01/2040
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		10/16/2023	Redemption 100.0000		3,570,796	3,570,796	3,570,796	3,570,796						3,570,796				199,857	03/31/2024
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		12/15/2023	Redemption 100.0000		809,363	809,363	809,363	809,363						809,363				19,284	08/15/2038
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A 6.526% 12/15/59		12/15/2023	Paydown		684,837	684,837	669,428	670,012		14,825		14,825		684,837				21,492	12/15/2059
63968#-AA-2	NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC 4.050% 10/01/40		07/31/2023	Redemption 100.0000		21,820,000	21,820,000	21,820,000	21,820,000						21,820,000				2,221,385	10/01/2040
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		10/02/2023	Redemption 100.0000		1,419,308	1,419,308	1,419,308	1,419,308						1,419,308				44,069	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		10/02/2023	Redemption 100.0000		750,747	750,747	750,747	750,747						750,747				19,014	09/30/2041
64116#-AC-7	NETRALITY PROP-LP 5.110% 04/06/23		04/06/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				638,750	04/06/2023
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		12/05/2023	Redemption 100.0000		768,152	768,152	768,152	768,152						768,152				16,093	02/05/2034
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 4.640% 10/25/36		03/17/2023	SG AMERICAS SECURITIES LLC															(2,525)	10/25/2036
64352V-EE-7	NCHET 2003-5 AI6A STEP AFC SEQ AS 4.856% 11/25/33		12/01/2023	Paydown		1,083,709	1,083,709	1,060,250	1,067,844		15,866		15,866		1,083,709				28,469	11/25/2033
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.662% 08/25/35		12/01/2023	Paydown		1,180,629	1,180,629	1,180,550	1,178,994		1,635		1,635		1,180,629				28,717	08/25/2035
647551-B@-8	NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC 5.360% 06/28/23		06/28/2023	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,553,444	06/28/2023
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52		12/15/2023	Redemption 100.0000		1,252,363	1,252,363	1,252,363	1,252,363						1,252,363				30,254	06/15/2052
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		11/15/2023	Redemption 100.0000		2,786,000	2,786,000	2,792,719	2,792,504		(6,503)		(6,503)		2,786,000				(4,720)	01/15/2043

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.850% 08/01/31		04/10/2023	JP MORGAN SECURITIES		13,841,344	17,098,000	14,234,598	14,399,673		73,668		73,668		14,473,341		(631,997)	(631,997)	220,540	08/01/2031
649840-CM-5	NY STATE ELECTRIC & GAS SR UNSEC 5.750% 05/01/23		05/01/2023	Maturity		10,000,000	10,000,000	9,821,237	9,994,825		5,175		5,175		10,000,000				287,500	05/01/2023
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		05/01/2023	Redemption 100.0000		1,524,491	1,524,491	1,558,813	1,524,979		(488)		(488)		1,524,491				22,537	05/15/2023
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		12/28/2023	Redemption 100.0000		1,057,273	1,057,273	1,057,273	1,057,273						1,057,273				33,339	06/28/2030
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		12/01/2023	Paydown		20,076	20,076	19,373	20,011		65		65		20,076				587	07/25/2024
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		12/03/2023	Paydown		3,052,759	3,052,759	3,052,759	3,052,759						3,052,759				101,719	02/03/2032
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		05/03/2023	Redemption 100.0000		2,132,476	2,132,476	2,132,476	2,132,476						2,132,476				23,302	02/03/2032
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		12/04/2023	Paydown		574,928	574,928	574,928	574,928						574,928				40,353	02/03/2032
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		03/03/2023	Redemption 100.0000		104,952	104,952	104,952	104,952						104,952				945	02/03/2032
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2023	Redemption 100.0000		1,486,400	1,486,400	1,486,400	1,486,400						1,486,400				31,214	05/01/2030
664397-AK-2	EVERSOURCE ENERGY SR UNSEC 2.800% 06/01/23		05/01/2023	Maturity		5,125,000	5,125,000	4,963,921	5,118,779		4,784		4,784		5,123,562		1,438	1,438	71,750	06/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC 3.250% 08/01/23		08/01/2023	Maturity		60,000,000	60,000,000	59,677,200	59,978,653		21,347		21,347		60,000,000				1,950,000	08/01/2023
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/15/2023	TENDER SALE		(1,000)			(35)		35		35				(1,000)	(1,000)		02/15/2031
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/15/2023	Tax Free Exchange					35		(35)		(35)							02/15/2031
66765R-CA-2	NORTHWEST NATURAL GAS CO 1ST MORTG 3.542% 08/19/23		08/19/2023	Various		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				265,650	08/19/2023
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		12/15/2023	Redemption 100.0000		2,611,865	2,611,865	2,611,865	2,611,865						2,611,865				69,909	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		12/15/2023	Redemption 100.0000		303,837	303,837	303,837	303,837						303,837				7,231	10/15/2030
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		12/09/2023	Paydown		2,415,125	2,415,125	2,414,558	2,414,836		288		288		2,415,125				52,262	02/09/2030
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		12/09/2023	Paydown		1,380,083	1,380,083	1,331,296	1,353,632		26,450		26,450		1,380,083				30,511	02/09/2030
67103H-AD-9	O'REILLY AUTOMOTIVE INC SR UNSEC 3.850% 06/15/23		06/15/2023	Maturity		32,265,000	32,265,000	32,088,982	32,252,701		12,299		12,299		32,265,000				621,101	06/15/2023
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		12/20/2023	Paydown		85,647	85,647	85,616	85,621		26		26		85,647				1,104	11/20/2051
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		12/15/2023	Redemption 100.0000		397,126	397,126	397,126	397,126						397,126				8,709	02/15/2041
68233J-CG-7	ONCOR ELECTRIC DELIVERY SERIES 144A 4.600% 06/01/52		01/13/2023	Tax Free Exchange		8,919,707	9,000,000	8,918,730	8,919,664		43		43		8,919,707				48,300	06/01/2052
68235P-AE-8	ONE GAS INC SR UNSEC 3.610% 02/01/24		05/18/2023	KEYBANC CAPITAL MARKETS		12,265,712	12,425,000	12,425,000	12,425,000						12,425,000		(159,289)	(159,289)	362,572	02/01/2024
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		05/30/2023	WELLS FARGO		2,963,498	2,982,709	2,982,481	2,982,552		36		36		2,982,588		(19,090)	(19,090)	41,092	05/14/2032
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		11/14/2023	Paydown		6,694,216	6,694,216	6,693,706	6,693,865		351		351		6,694,216				94,478	05/14/2032
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		12/15/2023	Redemption 100.0000		17,147,263	17,147,263	17,147,263	17,147,263						17,147,263				440,628	04/15/2030
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		12/25/2023	Redemption 100.0000		1,561,310	1,561,310	1,561,310	1,561,310						1,561,310				29,758	09/25/2050
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		12/08/2023	Paydown		980,808	980,808	980,691	980,733		74		74		980,808				21,546	03/08/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		12/15/2023	Paydown		10,887,028	10,887,028	10,856,915	10,866,104		20,924		20,924		10,887,028				174,164	06/15/2029
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		11/30/2023	Redemption 100.0000		1,419,028	1,419,028	1,419,028	1,419,028						1,419,028				29,378	10/31/2039
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans 03/27/24		03/31/2023	Redemption 100.0000		66,825	66,825	66,577	66,725		100		100		66,825				1,712	03/27/2024
690872-AB-2	OWENS-BROCKWAY CO.GUARNT 5.375% 01/15/25		05/23/2023	TENDER SALE		17,311,400	17,140,000	17,140,000	17,140,000						17,140,000		171,400	171,400	565,560	01/15/2025
69335P-DQ-5	PFS FINANCING CORP SERIES 2020-A CLASS B 144A 1.770% 06/15/25		06/15/2023	Paydown		181,000	181,000	176,023	178,452		2,548		2,548		181,000				1,602	06/15/2025
69335P-EJ-0	PFS FINANCING CORP SERIES 2022-B CLASS B 144A 6.188% 02/15/26		09/15/2023	JP MORGAN SECURITIES		7,481,777	7,500,000	7,454,297	7,454,297		25,232		25,232		7,479,529		2,248	2,248	300,841	02/15/2026
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.280% 06/18/37		12/01/2023	Paydown		2,064	2,064	1,866	1,905		159		159		2,064				47	06/18/2037
69349L-AK-4	PNC BANK NA SUBORD 2.950% 01/30/23		01/30/2023	Various		45,000,000	45,000,000	44,860,100	44,998,738		1,262		1,262		45,000,000				663,750	01/30/2023
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		12/18/2023	Redemption 100.0000		192,342	192,342	192,344	192,335		7		7		192,342				7,238	12/18/2034
69363P-AC-4	PSNH 2018-1 A3 SEQ 3.814% 02/01/35		05/17/2023	SG AMERICAS SECURITIES LLC		9,498,438	10,000,000	9,999,741	10,000,347		(212)		(212)		10,000,135		(501,698)	(501,698)	305,120	02/01/2035
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		12/15/2023	Redemption 100.0000		2,345,022	2,345,022	2,345,022	2,345,022						2,345,022				80,533	12/15/2028
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		12/31/2023	Redemption 100.0000		667,670	667,670	667,670	667,670						667,670				6,022	03/31/2054
69398#-AA-9	PACEWELL 2-LLC 4.040% 09/22/48		11/10/2023	Paydown		353,596	353,596	353,596	353,596						353,596				14,285	09/22/2048
69398#-AA-9	PACEWELL 2-LLC 4.040% 09/22/48		05/10/2023	Redemption 100.0000		604,102	604,102	604,102	604,102						604,102				12,203	09/22/2048
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48		11/10/2023	Paydown		766,159	766,159	766,159	766,159						766,159				21,191	09/22/2048
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		11/10/2023	Paydown		383,079	383,079	383,079	383,079						383,079				11,067	09/22/2048
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		11/10/2023	Paydown		766,159	766,159	766,159	766,159						766,159				22,554	09/22/2048
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		11/10/2023	Paydown		202,405	202,405	202,405	202,405						202,405				9,588	05/10/2050
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		05/10/2023	Redemption 100.0000		380,054	380,054	380,054	380,054						380,054				1,628	05/10/2050
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50		11/10/2023	Redemption 100.0000		582,459	582,459	582,459	582,459						582,459				16,144	05/10/2050
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		11/10/2023	Redemption 100.0000		436,844	436,844	436,844	436,844						436,844				8,592	05/10/2050
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		11/10/2023	Redemption 100.0000		436,844	436,844	436,844	436,844						436,844				7,681	05/10/2050
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		11/10/2023	Redemption 100.0000		582,459	582,459	582,459	582,459						582,459				14,784	05/10/2050
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		11/10/2023	Redemption 100.0000		1,753,866	1,753,866	1,753,866	1,753,866						1,753,866				30,478	05/01/2051
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		11/10/2023	Redemption 100.0000		1,466,963	1,466,963	1,466,963	1,466,963						1,466,963				24,593	05/01/2051
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		11/10/2023	Paydown		1,492,240	1,492,240	1,492,240	1,492,240						1,492,240				26,413	05/01/2051
69410*-AM-1	PACEWELL 3 LLC 4.200% 05/01/51		11/10/2023	Paydown		1,492,240	1,492,240	1,492,240	1,492,240						1,492,240				25,127	05/01/2051
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC 4.000% 05/01/51		11/10/2023	Redemption 100.0000		603,058	603,058	603,058	603,058						603,058				21,401	05/01/2051
69410*-AP-4	PACEWELL 3-LLC 4.400% 05/10/55		11/10/2023	Redemption 100.0000		2,591,437	2,591,437	2,591,437	2,591,437						2,591,437				914	05/10/2055
69410*-AQ-2	PACEWELL 3-LLC 4.000% 05/10/55		11/10/2023	Paydown		1,048,034	1,048,034	1,048,034	1,048,034						1,048,034				597	05/10/2055
69410*-AQ-2	PACEWELL 3-LLC 4.000% 05/10/55		05/10/2023	Redemption 100.0000		1,967,881	1,967,881	1,967,881	1,967,881						1,967,881				1,121	05/10/2055
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		08/15/2023	Paydown		901,210	901,210	901,210	901,210						901,210				23,444	12/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		08/15/2023	Redemption 100.0000		239,266	239,266	239,266	239,266						239,266				6,371	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		08/15/2023	Redemption 100.0000		96,190	96,190	96,190	96,190						96,190				2,591	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		08/16/2023	Paydown		1,049,220	1,049,220	1,049,220	1,049,220						1,049,220				27,615	12/15/2051
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		08/16/2023	Paydown		1,280,986	1,280,986	1,280,986	1,280,986						1,280,986				34,107	12/15/2051
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC 4.150% 12/15/51		08/15/2023	Paydown		76,376	76,376	76,376	76,376						76,376				3,294	12/15/2051
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC 4.150% 12/15/51		02/15/2023	Redemption 100.0000		268,567	268,567	268,567	268,567						268,567				5,573	12/15/2051
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		08/15/2023	Redemption 100.0000		580,339	580,339	580,339	580,339						580,339				6,422	12/31/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53		12/15/2023	Paydown		289,748	289,748	289,748	289,748						289,748				7,955	06/30/2053
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		12/15/2023	Paydown		267,689	267,689	267,689	267,689						267,689				7,434	06/30/2053
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		12/15/2023	Redemption 100.0000		376,115	376,115	376,115	376,115						376,115				10,562	06/30/2053
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4 4.500% 06/30/53		12/15/2023	Paydown		426,631	426,631	426,631	426,631						426,631				12,866	06/30/2053
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC 4.100% 06/30/53		12/15/2023	Redemption 100.0000		616,808	616,808	616,808	616,808						616,808				17,733	06/30/2053
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		12/15/2023	Paydown		1,013,393	1,013,393	1,013,393	1,013,393						1,013,393				25,373	06/30/2053
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		10/16/2023	Redemption 100.0000		609,453	609,453	615,548	615,026		(5,573)		(5,573)		609,453				14,114	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		12/01/2023	Redemption 100.0000		1,099,997	1,099,997	1,099,997	1,099,997						1,099,997				44,051	12/30/2024
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 12/17/53		01/10/2023	Redemption 100.0000		967,716	967,716	931,872	967,716						967,716					12/17/2053
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		12/15/2023	Redemption 100.7262		1,285,531	1,276,263	1,276,263	1,276,263		9,268		9,268		1,285,531				36,728	08/15/2027
713448-CG-1	PEPSICO INC SR UNSEC 2.750% 03/01/23		03/01/2023	Maturity		15,000,000	15,000,000	14,985,600	14,999,734		266		266		15,000,000				206,250	03/01/2023
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		11/15/2023	Paydown																11/15/2044
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		11/15/2023	Redemption 100.0000		333,805	333,805	327,550	328,866		4,939		4,939		333,805				13,285	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		12/22/2023	Redemption 100.0000		13,808	13,808	16,542	16,354		(2,546)		(2,546)		13,808				180	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		12/22/2023	Redemption 100.0000		594,006	594,006	615,963	618,297		(24,291)		(24,291)		594,006				21,828	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		12/22/2023	Redemption 100.0000		13,097,261	13,097,261	13,595,326	13,097,261						13,097,261				390,940	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		05/24/2023	Paydown		13,285	13,285	16,335	16,197		(2,912)		(2,912)		13,285				(192)	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		12/05/2023	Redemption 100.0000		160,924	160,924	197,867	196,191		(35,267)		(35,267)		160,924				534	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		08/31/2023	Paydown		91,891	91,891	96,710	96,483		(4,591)		(4,591)		91,891				669	11/15/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		11/28/2023	Redemption 100.0000		9,964	9,964	10,486	10,462		(498)		(498)		9,964				382	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		05/25/2023	Paydown		5,640	5,640	5,733	5,728		(88)		(88)		5,640				(741)	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		12/21/2023	Redemption 100.0000		8,790	8,790	8,935	8,927		(137)		(137)		8,790				(898)	11/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		12/21/2023	Paydown		739,696	739,696	766,478	767,594		(27,898)		(27,898)		739,696				14,300	11/15/2047
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		05/12/2023	Paydown		25,663	25,663	26,294	26,271		(608)		(608)		25,663				210	09/02/2052
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		11/15/2023	Redemption 100.0000		50,905	50,905	52,157	52,111		(1,206)		(1,206)		50,905				1,153	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		01/10/2023	Paydown		218	218	218	218						218					09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		11/22/2023	Redemption 100.0000		46,262	46,262	46,262	46,262						46,262				(14,294)	09/02/2052
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		11/10/2023	Redemption 100.0000		244,666	244,666	253,532	253,253		(8,587)		(8,587)		244,666				7,790	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		06/15/2023	Paydown		(9)	(9)	(9)	(9)						(9)					03/31/2048
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		11/13/2023	Redemption 100.0000		501,850	501,850	521,101	519,958		(18,108)		(18,108)		501,850				20,538	06/30/2048
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		11/15/2023	Redemption 100.0000		10,242	10,242	10,272	10,269		(28)		(28)		10,242				509	06/30/2048
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		10/05/2023	Redemption 100.0000		39,954	39,954	39,954	39,954						39,954				522	09/30/2053
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		12/20/2023	Paydown		240,062	240,062	248,224	246,978		(6,916)		(6,916)		240,062				12,377	12/20/2040
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		06/20/2023	Redemption 100.0000		240,062	240,062	248,224	246,978		(6,916)		(6,916)		240,062				6,188	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.343% 10/01/45		10/02/2023	Paydown		499,721	499,721	506,217	499,721						499,721				21,705	10/01/2045
717081-DH-3	PFIZER INC SR UNSEC 3.000% 06/15/23		06/15/2023	Maturity		28,850,000	28,850,000	28,660,718	28,840,064		9,936		9,936		28,850,000				432,750	06/15/2023
718547-AE-2	PHILLIPS 66 CO SERIES 144A 3.550% 10/01/26		05/05/2023	Tax Free Exchange		29,372,330	30,000,000	29,203,650	29,314,499		57,832		57,832		29,372,330				633,083	10/01/2026
718547-AL-6	PHILLIPS 66 SERIES 144A 4.680% 02/15/45		05/05/2023	Tax Free Exchange		4,246,814	4,300,000	4,245,158	4,246,341		473		473		4,246,814				145,340	02/15/2045
718547-AN-2	PHILLIPS 66 SERIES 144A 4.900% 10/01/46		05/05/2023	Tax Free Exchange		19,249,068	18,975,000	19,254,692	19,251,300		(2,231)		(2,231)		19,249,068				552,700	10/01/2046
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		12/15/2023	Redemption 100.0000		538,678	538,678	538,678	538,678						538,678				13,861	08/15/2040
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		08/31/2023	Redemption 100.0000		896,325	896,325	896,325	896,325						896,325				31,251	08/31/2041
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		12/15/2023	Paydown		607,112	607,112	607,108	607,110		2		2		607,112				13,348	06/15/2044
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		12/05/2023	Paydown		93,570	93,570	87,620	87,620						87,620		5,950	5,950	2,729	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		12/05/2023	Paydown		451,790	451,790	373,431	373,431						373,431		78,359	78,359	10,894	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		12/05/2023	Paydown		162,400	162,400	162,187	162,206		194		194		162,400				4,068	12/05/2051
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		10/30/2023	Redemption 100.0000		547,834	547,834	547,834	547,834						547,834				18,311	10/31/2063
73054#-AA-6	Las Colinas 2022 Ground Lease 4.095% 02/15/57		12/15/2023	Redemption 100.0000		17,060	17,060	17,401	17,394		(334)		(334)		17,060				437	02/15/2057
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT 5.951% 05/10/37		11/10/2023	Redemption 100.0000		2,028,968	2,028,968	2,005,864	2,017,214		11,754		11,754		2,028,968				91,000	05/10/2037
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.495% 11/25/35		03/07/2023	CITIGROUP GLOBAL MARKETS INC		1,669,313	1,707,737	1,700,803	1,707,034		36		36		1,707,071		(37,758)	(37,758)	17,109	11/25/2035
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.495% 11/25/35		03/01/2023	Paydown		230,300	230,300	229,365	230,206		95		95		230,300				1,348	11/25/2035
73316P-GJ-3	POPLR 2005-5 AF5 STEP AFC AS 3.490% 11/25/35		04/10/2023	BTIG L.L.C.		16,038,225	17,970,000	14,828,431	16,035,067		74,451		74,451		16,109,518		(71,293)	(71,293)	243,309	11/25/2035
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		12/15/2023	Redemption 100.0000		775,648	775,648	775,648	775,648						775,648				22,763	06/15/2033

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		11/20/2023	Redemption 100.0000		38,741,499	38,741,499	39,236,043	39,149,682		(408,183)		(408,183)		38,741,499				3,944,988	06/19/2026
73940#-AA-4	POWERSCOURT INVTS XXV TR SR-UNSEC 4.125% 11/15/31		02/15/2023	Redemption 100.0000		5,218,531	5,218,531	5,218,531	5,218,531						5,218,531				20,053	11/15/2031
73940#-AD-8	POWERSCOURT INVTS XXV TR 4.250% 11/15/31		02/15/2023	Redemption 100.0000		1,559,371	1,559,371	1,559,371	1,559,371						1,559,371				6,174	11/15/2031
73940#-AF-3	POWERSCOURT INVTS XXV TR 4.375% 11/17/31		01/17/2023	Redemption 100.0000		2,867,613	2,867,613	2,867,613	2,867,613						2,867,613				32,755	11/17/2031
73940#-AG-1	POWERSCOURT INVESTMENTS 4.500% 11/17/31		02/15/2023	Paydown		1,815,141	1,815,141	1,815,141	1,815,141						1,815,141				11,012	11/17/2031
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		09/30/2023	Redemption 100.0000		460,078	460,078	460,078	460,078						460,078				8,258	05/01/2039
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		12/01/2023	Redemption 100.0000		1,481,813	1,481,813	1,481,813	1,481,813						1,481,813				40,725	12/01/2044
740189-AG-0	PRECISION CASTPARTS CORP SR UNSEC 2.500% 02/15/23		01/15/2023	Maturity		52,400,000	52,400,000	50,032,396	52,387,812		12,188		12,188		52,400,000				655,000	02/15/2023
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC 5.807% 12/20/36		07/18/2023	Redemption 100.0000		83,623,643	83,623,643	83,623,643	83,623,643						83,623,643				7,544,334	12/20/2036
74101#-AC-3	PRESIDIO FINANCE LLC 10.762% 12/20/36		07/02/2023	Redemption 100.0000		16,499,285	16,499,285	16,499,285	16,499,285						16,499,285				1,709,879	12/20/2036
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		12/01/2023	Paydown		195,146	237,892	235,253	235,976		1,581		1,581		237,557		(42,411)	(42,411)	3,891	10/25/2035
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT 6.050% 10/15/36		04/24/2023	BARCLAYS BANK PLC		20,529,855	19,500,000	10,046,010	11,592,285		70,702		70,702		11,662,987		8,866,868	8,866,868	616,680	10/15/2036
74251V-AH-5	PRINCIPAL FINANCIAL GRP CO.GUARNT 3.125% 05/15/23		05/15/2023	Maturity		19,850,000	19,850,000	19,826,663	19,849,042		958		958		19,850,000				310,156	05/15/2023
74273@-AB-9	PRIT CORE RLTY HLDGS LLC B-SR-UNSEC 3.850% 02/14/23		02/14/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				288,750	02/14/2023
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		12/15/2023	Redemption 100.0000		1,947,329	1,947,329	1,947,329	1,947,329						1,947,329				42,385	11/15/2039
74340X-BU-4	PROLOGIS LP 3.250% 06/30/26		07/17/2023	WELLS FARGO		12,092,617	12,689,000	11,706,085	11,763,786		133,351		133,351		11,897,137		195,480	195,480	227,961	06/30/2026
74340X-BV-2	PROLOGIS LP 3.375% 12/15/27		07/25/2023	WELLS FARGO		1,343,265	1,438,000	1,304,092	1,309,542		13,069		13,069		1,322,612		20,653	20,653	29,928	12/15/2027
74340X-BX-8	PROLOGIS LP 4.000% 09/15/28		07/24/2023	U.S. BANCORP INVESTMENTS INC		12,300,329	12,825,000	11,904,062	11,936,232		76,346		76,346		12,012,578		287,752	287,752	443,175	09/15/2028
74340X-CB-5	PROLOGIS LP 2.250% 01/15/32		04/13/2023	WELLS FARGO		15,828,664	19,225,000	14,995,173	15,080,379		104,729		104,729		15,185,107		643,557	643,557	324,908	01/15/2032
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		12/10/2023	Redemption 100.0000		2,187,105	2,187,105	2,187,105	2,187,105						2,187,105				48,859	07/10/2040
744331-AF-6	PRUDENTIAL FUNDING LLC SR UNSEC 6.750% 09/15/23		09/15/2023	Maturity		2,500,000	2,500,000	1,344,040	2,376,337		123,663		123,663		2,500,000				168,750	09/15/2023
74436G-BL-6	PSI 16 I IO NTL PAC-1-11 6801% 11/01/23		11/01/2023	DIRECT			301													11/01/2023
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG 3.500% 11/01/23		11/01/2023	Maturity		13,900,000	13,900,000	14,003,376	13,907,150		(7,150)		(7,150)		13,900,000				486,500	11/01/2023
745867-AW-1	PULTEGROUP INC CO.GUARNT 5.500% 03/01/26		07/11/2023	Various		50,737,860	51,000,000	51,448,750	51,160,972		(26,783)		(26,783)		51,134,189		(396,329)	(396,329)	2,350,792	03/01/2026
745867-AX-9	PULTEGROUP INC CO.GUARNT 5.000% 01/15/27		07/06/2023	Various		34,283,700	35,000,000	34,787,500	34,885,417		11,059		11,059		34,896,476		(612,776)	(612,776)	1,703,472	01/15/2027
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		10/15/2023	Paydown		16,000,000	16,000,000	15,952,069	15,979,530		20,470		20,470		16,000,000				155,811	10/15/2025
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		12/20/2023	Redemption 100.0000		18,502,908	18,502,908	18,502,908	18,502,908						18,502,908				453,130	12/19/2036
746246-AB-3	PureWest Funding II LLC 6.300% 12/01/37		12/05/2023	Redemption 100.0000		5,581,932	5,581,932	5,581,932	5,581,932						5,581,932				191,871	12/01/2037
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		05/10/2023	Redemption 100.0000		6,294,988	6,294,988	6,294,988	6,294,988						6,294,988				345,883	04/10/2026
74834L-AX-8	QUEST DIAGNOSTICS INC SR UNSEC 3.500% 03/30/25		05/23/2023	WELLS FARGO		64,290,516	66,300,000	66,317,182	66,307,317		(3,019)		(3,019)		66,304,298		(2,013,782)	(2,013,782)	1,506,021	03/30/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		12/01/2023	Paydown		126,810	180,763	116,037	115,861		45,524		45,524		161,385		(34,574)	(34,574)	4,404	09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		12/01/2023	Paydown		120,942	162,959	114,425	117,610		33,724		33,724		151,333		(30,391)	(30,391)	4,355	06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		12/01/2023	Paydown		242,800	327,164	239,514	246,610		59,907		59,907		306,517		(63,717)	(63,717)	8,744	06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		12/01/2023	Paydown		153,241	185,466	132,254	139,122		38,269		38,269		177,391		(24,150)	(24,150)	6,154	07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		12/01/2023	Paydown		353,873	423,413	316,428	323,859		89,609	7,431	82,178		406,037		(52,164)	(52,164)	16,668	09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		12/01/2023	Paydown		34,174	79,589	45,876	48,417		13,362		13,362		61,779		(27,604)	(27,604)	2,014	02/25/2037
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		12/01/2023	Paydown		341,198	399,475	251,780	244,601		132,333		132,333		376,933		(35,735)	(35,735)	19,060	08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		12/01/2023	Paydown		310,182	363,162	227,937	235,765		108,852		108,852		344,617		(34,435)	(34,435)	16,634	08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		12/01/2023	Paydown		257,494	342,795	190,787	181,834		120,636		120,636		302,470		(44,976)	(44,976)	12,353	03/25/2037
75003@-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46		06/30/2023	Redemption 100.0000		367,171	367,171	367,171	367,171						367,171				11,396	09/30/2046
75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES 5.330% 09/30/46		06/30/2023	Redemption 100.0000		79,337	79,337	79,337	79,337						79,337				2,768	09/30/2046
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		01/07/2023	Redemption 0.0000		651,905					651,905		651,905		651,905				85,784	08/15/2034
75101#-AC-0	RAISA FDG-LLC 5.050% 08/15/37		12/15/2023	Paydown		2,024,239	2,024,239	2,024,239	2,024,239						2,024,239				48,978	08/15/2037
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		12/15/2023	Paydown		413,871	413,871	413,871	413,871						413,871				21,525	08/15/2037
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		01/15/2023	Redemption 100.0000		55,155	55,155	55,155	55,155						55,155				443	08/15/2037
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		01/10/2023	Redemption 100.0000		95,639	95,639	95,639	95,639						95,639					10/01/2024
75289#-AB-6	RANGERS STADIUM CO LLC SR-SEC 3.660% 10/01/47		10/02/2023	Redemption 100.0000		162,665	162,665	162,665	162,665						162,665				5,954	10/01/2047
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		12/12/2023	Redemption 100.0000		6,860,000	6,860,000	6,860,000	6,860,000						6,860,000				359,779	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		12/15/2023	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				18,660	06/15/2050
75606D-AQ-4	REALOGY GROUP CO ISSUER SERIES 144A 5.250% 04/15/30		08/24/2023	Tax Free Exchange		14,644,000	14,644,000	14,644,000	14,644,000						14,644,000				659,895	04/15/2030
75731#-AA-2	REDDING CALIF VA LEASE BACKED 4.107% 09/15/41		12/15/2023	Redemption 100.0000		1,100,933	1,100,933	1,100,938	1,100,936		(3)		(3)		1,100,933				22,576	09/15/2041
758750-D#-7	Regal Rexnord 6.400% 04/07/32		01/27/2023	Redemption 100.0000		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				295,317	04/07/2032
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A 3.850% 09/19/23		09/19/2023	Maturity		8,115,000	8,115,000	8,494,052	8,197,756		(82,756)		(82,756)		8,115,000				312,428	09/19/2023
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		12/20/2023	Paydown		271,843	271,843	271,802	271,805		38		38		271,843				2,408	11/20/2056
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 6.230% 05/25/34		09/25/2023	Paydown		119,013	119,013	95,285	104,471		14,541		14,541		119,013				1,696	05/25/2034
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		12/01/2023	Paydown		1,687,506	1,687,506	1,687,506	1,687,506						1,687,506				31,517	07/25/2034
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		02/23/2023	CITIGROUP GLOBAL MARKETS INC		8,823,402	10,230,031	10,230,021	10,214,665		(268)		(268)		10,214,397		(1,390,995)	(1,390,995)	110,131	11/25/2034
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		02/01/2023	Paydown		154,956	154,956	154,956	154,723		233		233		154,956				769	11/25/2034
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		05/19/2023	GOLDMAN SACHS & COMPANY		4,559,573	8,888,530	5,585,833	4,510,897		(88,056)		(88,056)		4,422,841		136,732	136,732	261,340	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		05/01/2023	Paydown		33,840	33,840	21,266	17,174		16,666		16,666		33,840				534	05/25/2036
760759-AM-2	REPUBLIC SERVICES INC SR UNSEC 4.750% 05/15/23		05/15/2023	Maturity		13,636,000	13,636,000	13,600,001	13,634,569		1,431		1,431		13,636,000				323,855	05/15/2023
760759-AX-8	REPUBLIC SERVICES INC 1.450% 02/15/31		05/18/2023	DEUTSCHE BANK SECURITIES INCOR		7,895,000	10,000,000	8,532,000	8,645,232		56,664		56,664		8,701,897		(806,897)	(806,897)	111,569	02/15/2031
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.931% 10/25/31		12/01/2023	Paydown		34,677	113,742	25,255	28,960		25,925		25,925		54,885		(20,209)	(20,209)	4,073	10/25/2031
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		12/01/2023	Paydown		56,923	56,923	15,152	15,152		41,772		41,772		56,923				1,958	04/25/2035
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 09/25/23		05/01/2023	Paydown			5	5	5						5		(5)	(5)		09/25/2023
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 09/25/23		09/25/2023	Maturity		5,565	5,565	5,107	5,565						5,565					09/25/2023
76110W-RW-8	RASC 2003-KS4 MI2 MEZ STEP AFC NAS 5.010% 06/25/33		12/01/2023	Paydown		53,466	53,466	35,424	38,507		14,959		14,959		53,466				2,795	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		10/01/2023	Paydown			52,018	32	243						243		(243)	(243)	1,212	06/25/2033
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		12/01/2023	Paydown		893,120	893,120	887,648	889,410		3,710		3,710		893,120				19,111	09/25/2033
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.301% 06/25/34		05/01/2023	Paydown		164,433	164,433	162,781	163,543		890		890		164,433				1,583	06/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		12/01/2023	Paydown		398,285	434,579	245,470	242,429		176,113		176,113		418,542		(20,257)	(20,257)	12,989	06/25/2035
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.500% 08/25/35		12/25/2023	Paydown		131,267	(1,045,412)	(598,466)	(609,676)		56,140		56,140		(553,536)		684,803	684,803	104	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		12/01/2023	Paydown		158,676	169,416	95,452	86,650		77,537		77,537		164,187		(5,511)	(5,511)	5,062	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		12/01/2023	Paydown		212,882	243,496	153,365	164,416		69,201		69,201		233,617		(20,734)	(20,734)	7,586	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		12/01/2023	Paydown		96,557	101,966	56,509	55,480		44,032		44,032		99,512		(2,955)	(2,955)	3,548	03/25/2036
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		08/01/2023	Paydown		96,902	96,902	97,447	97,066		(164)		(164)		96,902				2,107	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 5.107% 09/25/35		12/01/2023	Paydown		28,313	28,619	21,494	15,617		12,844		12,844		28,461		(147)	(147)	710	09/25/2035
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		12/01/2023	Paydown		355,545	355,545	356,879	355,578		(33)		(33)		355,545				15,648	09/25/2034
76169#-AK-9	REYES HLDGS-L.L.C. SR-UNSEC 4.220% 12/13/23		12/13/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				211,000	12/13/2023
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		12/15/2023	Redemption 100.0000		2,370,978	2,370,978	2,394,688	2,375,534		(4,555)		(4,555)		2,370,978				80,109	11/15/2024
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		12/01/2023	Paydown		29,869	46,549	30,548	30,548		10,267		10,267		40,815		(10,946)	(10,946)	1,736	04/25/2036
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		11/30/2023	Redemption 100.0000		395,748	395,748	395,748	395,748						395,748				11,757	06/30/2025
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		11/09/2023	Call 102.1055		1,831,638	1,793,868	1,806,037	1,795,622		(893)		(893)		1,794,729		(860)	(860)	218,913	07/06/2024
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		10/06/2023	Redemption 100.0000		2,466,569	2,466,569	2,483,301	2,468,981		(2,412)		(2,412)		2,466,569				145,932	07/06/2024
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		10/06/2023	Redemption 100.0000		893,850	893,850	893,850	893,850						893,850				48,023	04/06/2028
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		12/15/2023	Redemption 100.0000		3,422	3,422	3,490	3,488		(66)		(66)		3,422				106	04/15/2056
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		12/11/2023	Paydown		8,597,064	8,597,064	8,597,064	8,597,064						8,597,064				280,361	04/10/2037
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		04/10/2023	Redemption 100.0000		5,640,797	5,640,797	5,640,797	5,640,797						5,640,797				56,647	04/10/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI 3.310% 07/01/51		07/03/2023	Redemption 100.0000		1,018,278	1,018,278	1,018,278	1,018,278						1,018,278				33,705	07/01/2051
771196-BL-5	ROCHE HOLDINGS INC CO.GUARNT 2.375% 01/28/27		09/19/2023	DEUTSCHE BANK SECURITIES INCOR		34,451,954	37,680,000	35,487,886	36,722,789		161,470		161,470		36,884,259		(2,432,304)	(2,432,304)	1,026,649	01/28/2027
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		06/30/2023	Redemption 100.0000		375,797	375,797	375,797	375,797						375,797				980	12/31/2049
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/17/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				175,200	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 5.320% 01/31/26		01/31/2023	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				186,200	01/31/2026
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 7.910% 04/01/27		04/03/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				316,400	04/01/2027
77862U-AA-6	ROSY 2018-1 A1 SEQ 6.250% 12/15/25		03/15/2023	Tax Free Exchange		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				343,750	12/15/2025
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.726% 12/15/25		03/15/2023	Paydown		843,750	843,750	844,014	844,002		(252)		(252)		843,750				29,503	12/15/2025
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.726% 12/15/25		03/15/2023	Tax Free Exchange		5,907,891	5,906,250	5,908,096	5,908,013		(122)		(122)		5,907,891				206,518	12/15/2025
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		10/25/2023	Paydown		185,000	185,000	185,000	185,000						185,000				6,031	07/25/2049
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A 5.500% 07/25/52		10/25/2023	Paydown		26,250	26,250	25,555	25,638		612		612		26,250				902	07/25/2052
784033-AS-1	SCF EQUIPMENT TRUST LLC SERIES 2022-1A CLASS A3 144A 2.920% 07/20/29		12/20/2023	Paydown		239,730	239,730	239,693	239,701		29		29		239,730				7,000	07/20/2029
78409V-AZ-7	S&P GLOBAL INC SERIES 144A 4.250% 05/01/29		02/28/2023	Tax Free Exchange		37,655,101	34,700,000	38,106,985	37,730,048		(74,947)		(74,947)		37,655,101				491,583	05/01/2029
78409V-BC-7	S&P GLOBAL INC SERIES 144A 2.900% 03/01/32		02/28/2023	Tax Free Exchange		9,885,870	10,000,000	9,875,600	9,884,086		1,785		1,785		9,885,870				290,000	03/01/2032
78433L-AD-8	SCE RECOVERY FUNDING LLC SERIES A-1 1.977% 11/15/28		11/15/2023	Redemption 100.0000		1,135,417	1,135,417	1,135,376	1,135,417						1,135,417				16,863	11/15/2028
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		12/15/2023	Redemption 100.0000		1,768,019	1,768,019	1,768,019	1,768,019						1,768,019				33,711	05/15/2036
78445G-AD-5	SLMA 2008-8 A4 FLT 6.896% 05/25/23		04/25/2023	Paydown		3,227,673	3,227,673	3,227,673	3,227,673						3,227,673				95,223	05/25/2023
78448P-AE-0	SMB 2015-A B SUB 3.500% 10/16/45		12/15/2023	Paydown		5,674,602	5,674,602	5,390,500	5,530,477		144,126		144,126		5,674,602				149,093	10/16/2045
78448Q-AE-8	SMB 2015-B B SUB 3.500% 12/17/40		12/15/2023	Paydown		1,765,348	1,765,348	1,601,202	1,682,544		82,803		82,803		1,765,348				55,357	12/17/2040
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		12/15/2023	Paydown		687,500	687,500	687,478	687,481		19		19		687,500				9,076	06/15/2046
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		12/15/2023	Paydown		218,750	218,750	176,976	176,976		41,774		41,774		218,750				4,060	06/15/2046
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		12/15/2023	Paydown		3,333,796	3,333,796	3,333,188	3,333,472		324		324		3,333,796				63,152	02/15/2036
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54		12/15/2023	Paydown		1,207,359	1,207,359	1,192,670	1,193,816		13,543		13,543		1,207,359				36,573	11/16/2054
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 4.456% 10/25/37		12/01/2023	Paydown		538,041	538,041	494,998	498,743		39,298		39,298		538,041				13,003	10/25/2037
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		12/31/2023	Redemption 100.0000		1,660,805	1,660,805	1,660,805	1,660,805						1,660,805				37,603	03/31/2037
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		12/05/2023	Redemption 100.0000		1,246,293	1,246,293	1,246,293	1,246,293						1,246,293				29,523	01/05/2029
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		12/15/2023	Redemption 100.0000		1,342,885	1,342,885	1,349,600	1,348,179		(5,293)		(5,293)		1,342,885				39,685	12/15/2039
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53		09/15/2023	Redemption 100.0000		58,839	58,839	58,839	58,839						58,839				1,248	08/15/2053
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		09/15/2023	Paydown		134,501	134,501	134,501	134,501						134,501				3,132	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		09/15/2023	Redemption 100.0000		324,422	324,422	324,422	324,422						324,422				8,162	08/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		09/15/2023	Redemption 100.0000		440,554	440,554	440,554	440,554						440,554				10,592	08/15/2053
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		09/15/2023	Redemption 100.0000		820,505	820,505	820,505	820,505						820,505				9,214	12/03/2053
78486*-AG-4	STONEHILL PACE 2020-1 LLC 3.750% 12/03/53		09/15/2023	Redemption 100.0000		395,869	395,869	395,869	395,869						395,869				(3,206)	12/03/2053
78486*-AH-2	STONEHILL PACE 2020-1 LLC 4.000% 09/15/53		09/15/2023	Redemption 100.0000		616,821	616,821	616,821	616,821						616,821				6,974	09/15/2053
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		09/15/2023	Paydown		337,695	337,695	337,695	337,695						337,695				9,518	09/15/2053
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		01/19/2023	Redemption 100.0000		778,545	778,545	778,545	778,545						778,545					09/15/2053
78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53		09/15/2023	Paydown		3,234	3,234	3,234	3,234						3,234				194	09/15/2053
78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53		03/15/2023	Redemption 100.0000		3,334	3,334	3,334	3,334						3,334				23	09/15/2053
78486Q-AF-8	SVB FINANCIAL GROUP 1.800% 02/02/31		03/13/2023	Various		15,968,925	38,122,000	36,048,487	36,335,799		(287,311)		(287,311)		36,048,487		(20,079,562)	(20,079,562)	343,098	02/02/2031
78486Q-AS-0	SVB FINANCIAL GROUP 4.570% 04/29/33		03/13/2023	Various		4,200,000	10,000,000	10,000,000	10,000,000						10,000,000		(5,800,000)	(5,800,000)		04/29/2033
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC 5.750% 05/15/24		11/02/2023	Call 100.0000		8,300,000	8,300,000	8,390,500	8,314,835		(6,554)		(6,554)		8,308,280		(8,280)	(8,280)	315,771	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC 5.625% 03/01/25		04/12/2023	BARCLAYS BANK PLC		16,374,475	16,250,000	16,332,850	16,271,475		(3,026)		(3,026)		16,268,449		106,026	106,026	566,211	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC 5.000% 03/15/27		04/12/2023	BARCLAYS BANK PLC		40,003,600	40,000,000	39,699,124	39,853,888		8,879		8,879		39,862,767		140,833	140,833	1,161,111	03/15/2027
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC 3.880% 07/10/43		08/10/2023	Redemption 100.0000		530,404	530,404	530,404	530,404						530,404				20,580	07/10/2043
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC 4.850% 07/01/40		07/03/2023	Redemption 100.0000		2,547,990	2,547,990	2,547,990	2,547,990						2,547,990				123,578	07/01/2040
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		12/15/2023	Redemption 100.0000		1,161,723	1,161,723	1,161,723	1,161,723						1,161,723				27,672	09/15/2036
79466L-AF-1	SALESFORCE.COM INC SR UNSEC 3.700% 04/11/28		09/07/2023	CITIGROUP GLOBAL MARKETS INC		40,588,485	42,700,000	42,251,954	42,442,154		30,979		30,979		42,473,133		(1,884,648)	(1,884,648)	1,448,242	04/11/2028
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		12/01/2023	Paydown		8,011	8,011	7,551	7,972		39		39		8,011				360	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		11/01/2023	Paydown		25,444	25,444	24,902	25,102		341		341		25,444				933	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		12/01/2023	Paydown		105,797	105,797	77,306	77,306		28,491		28,491		105,797				4,307	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		12/15/2023	Paydown		142,909	142,909	140,807	138,261		4,647		4,647		142,909				3,371	08/25/2031
80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42		12/15/2023	Redemption 100.0000		772,489	772,489	772,489	772,489						772,489				14,032	01/15/2042
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSEC 4.400% 07/13/27		05/19/2023	BARCLAYS BANK PLC		22,698,003	24,125,000	24,382,780	24,258,462		(11,134)		(11,134)		24,247,327		(1,549,325)	(1,549,325)	857,372	07/13/2027
80282K-AW-6	SANTANDER HOLDINGS USA SR UNSEC 3.500% 06/07/24		04/12/2023	BARCLAYS BANK PLC		14,687,275	15,125,000	15,111,993	15,121,043		766		766		15,121,809		(434,534)	(434,534)	186,266	06/07/2024
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D 1.130% 11/16/26		11/28/2023	JP MORGAN SECURITIES		9,021,757	9,297,785	9,296,413	9,297,315		274		274		9,297,588		(275,831)	(275,831)	100,687	11/16/2026
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D 1.130% 11/16/26		12/15/2023	Paydown		2,853,967	2,853,967	2,853,546	2,853,823		144		144		2,853,967				30,597	11/16/2026
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		12/15/2023	Redemption 100.0000		1,485,031	1,485,031	1,485,031	1,485,031						1,485,031				30,581	08/15/2035
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		12/01/2023	Paydown		115,297	115,297	115,297	115,297						115,297				2,884	02/25/2030
81211K-AW-0	SEALED AIR CORP CO.GUARNT 5.125% 12/01/24		11/15/2023	TENDER SALE		6,950,790	7,000,000	7,000,000	7,000,000						7,000,000		(49,210)	(49,210)	347,788	12/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		12/11/2023	Redemption 100.0000		896,780	896,780	928,663	906,279		(9,499)		(9,499)		896,780				28,128	07/10/2029
81675*-AB-0	SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC 5.570% 12/28/24		12/28/2023	Redemption 100.0000		1,900,827	1,900,827	1,900,827	1,900,827						1,900,827				105,876	12/28/2024
81708#-AA-9	SENECA GENERATION-LLC SR-SEC 4.330% 04/27/26		12/29/2023	Redemption 100.0000		1,406,249	1,406,249	1,406,249	1,406,249						1,406,249				45,668	04/27/2026
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 6.297% 08/20/34		12/20/2023	Paydown		105,444	105,444	100,303	101,026		4,418		4,418		105,444				2,007	08/20/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2023	Paydown		1,283	1,283	1,311	1,301		(19)		(19)		1,283				15	12/25/2042
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		10/30/2023	Paydown		304,298	304,298	304,298	304,298						304,298				4,635	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		10/30/2023	Paydown		588,146	588,146	588,146	588,146						588,146				10,522	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		10/25/2023	Paydown		92,500	92,500	92,209	92,327		173		173		92,500				2,244	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		10/25/2023	Paydown		132,500	132,500	132,500	132,500						132,500				1,983	04/25/2051
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 3.127% 01/25/52		10/25/2023	Paydown		1,000	1,000	906	913		87		87		1,000				20	01/25/2052
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		10/25/2023	Paydown		2,234,317	2,234,317	2,224,699	2,225,237		9,080		9,080		2,234,317				55,857	01/25/2044
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		11/01/2023	Paydown		8,154,999	8,154,999	7,979,415	7,987,809		167,189		167,189		8,154,999				188,680	11/01/2049
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A 4.730% 06/20/40		12/20/2023	Paydown		2,305,313	2,305,313	2,305,173	2,305,171		143		143		2,305,313				50,656	06/20/2040
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40		12/20/2023	Paydown		2,464,300	2,464,300	2,464,024	2,464,021		279		279		2,464,300				72,810	06/20/2040
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		12/20/2023	Paydown		912,493	912,493	864,366	865,995		46,498		46,498		912,493				15,667	07/20/2037
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A 3.000% 08/20/36		12/20/2023	Paydown		436,182	436,182	411,101	411,228		24,954		24,954		436,182				6,469	08/20/2036
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		12/20/2023	Paydown		4,007,179	4,007,179	4,006,665	4,006,730		449		449		4,007,179				25,698	09/20/2038
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		10/20/2023	Paydown		894,762	894,762	894,753	894,755		7		7		894,762				32,377	09/20/2035
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		12/20/2023	Paydown		2,929,394	2,929,394	2,928,714	2,928,707		687		687		2,929,394				106,017	07/20/2039
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		12/05/2023	Redemption 100.0000		1,438,154	1,438,154	1,438,154	1,438,154						1,438,154				29,852	12/05/2028
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		12/05/2023	Redemption 100.0000		689,265	689,265	689,265	689,265						689,265				14,610	12/05/2028
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		07/20/2023	Call 100.0000		1,980,000	1,980,000	1,972,733	1,975,155		15		15		1,975,170		4,830	4,830	45,207	01/20/2036
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		12/11/2023	Redemption 100.0000		896,815	896,815	896,815	896,815						896,815				21,082	12/31/2036
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		12/15/2023	Redemption 100.0000		309,159	309,159	309,159	309,159						309,159				6,105	01/15/2052
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		12/11/2023	Redemption 100.0000		166,754	166,754	166,754	166,754						166,754				5,574	04/01/2025
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		06/30/2023	Redemption 100.0000		86,238	86,238	86,238	86,238						86,238				1,703	06/30/2035
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		12/20/2023	Paydown		1,168,155	1,168,155	1,202,741	1,166,268		1,886		1,886		1,168,155				31,984	11/20/2038
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		12/20/2023	Paydown		38,750	38,750	38,750	38,750						38,750				807	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		12/20/2023	Paydown		110,000	110,000	110,000	110,000						110,000				2,583	01/20/2050
838515-J#-2	SOUTH JERSEY GAS CO SR-SEC 3.930% 04/16/50		04/05/2023	Redemption 100.0000		34,000,000	34,000,000	34,000,000	34,000,000						34,000,000				242,133	04/16/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
838515-K*-4	SOUTH JERSEY GAS CO SR-SEC 3.980% 10/01/50		04/01/2023	Redemption 100.0000		56,000,000	56,000,000	56,000,000	56,000,000						56,000,000				1,514,400	10/01/2050
838518-F#-0	SOUTH JERSEY INDUSTRIES INC 3.910% 07/30/30		03/23/2023	Redemption 100.0000		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,518,383	07/30/2030
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28		01/03/2023	Redemption 100.0000		2,941,174	2,941,174	2,941,174	2,941,174						2,941,174				95,471	01/01/2028
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 3.620% 11/15/43		11/15/2023	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429						3,571,429				96,964	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2023	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				15,600	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		08/15/2023	Redemption 100.0000		1,542,789	1,542,789	1,542,789	1,542,789						1,542,789				21,797	08/15/2033
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		04/27/2023	Redemption 100.0000		50,000,002	50,000,002	50,000,002	50,000,002						50,000,002				1,241,666	06/15/2040
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		09/01/2023	Paydown		30,649	30,649	30,649	30,649						30,649				996	05/25/2027
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		12/01/2023	Paydown		34,634	34,634	5,576	5,576		29,058		29,058		34,634				1,912	12/25/2030
84611#-AF-8	SOVRAN SELF STORAGE-INC. 3.670% 07/21/28		07/20/2023	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				917,500	07/21/2028
847638-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30		01/17/2023	Redemption 100.0000		3,315,000	3,315,000	3,315,000	3,315,000						3,315,000				58,013	01/15/2030
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		10/02/2023	Paydown		320,446	320,446	320,446	320,446						320,446				7,709	03/31/2033
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		03/31/2023	Redemption 100.0000		160,672	160,672	160,672	160,672						160,672				1,546	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		09/30/2023	Redemption 100.0000		379,900	379,900	380,470	380,214		(314)		(314)		379,900				10,112	03/29/2033
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		12/25/2023	Paydown		1,279,020	1,279,020	1,178,297	1,184,879		94,141		94,141		1,279,020				12,877	09/25/2037
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/03/2023	Redemption 100.0000		1,206,295	1,206,295	1,206,295	1,206,295						1,206,295				30,157	04/01/2039
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38		12/25/2023	Redemption 100.0000		4,770,434	4,770,434	4,770,434	4,770,434						4,770,434				221,383	01/01/2038
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		10/30/2023	Paydown		410,922	410,922	410,922	410,922						410,922				18,289	04/30/2031
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		04/30/2023	Redemption 100.0000		185,244	185,244	185,244	185,244						185,244				3,339	04/30/2031
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 5.377% 01/25/37		12/01/2023	Paydown		43,161	43,161	38,869	40,397		2,765		2,765		43,161				1,082	01/25/2037
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		12/15/2023	Paydown		1,070,366	1,070,366	1,010,810	1,019,662		50,704		50,704		1,070,366				22,210	05/15/2043
857477-AL-7	STATE STREET CORP SUBORD 3.100% 05/15/23		05/15/2023	Maturity		4,650,000	4,650,000	4,642,467	4,649,678		322		322		4,650,000				72,075	05/15/2023
857477-AM-5	STATE STREET CORP SR UNSEC 3.700% 11/20/23		11/20/2023	Maturity		13,550,000	13,550,000	13,517,480	13,546,622		3,378		3,378		13,550,000				501,350	11/20/2023
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		10/02/2023	Redemption 100.0000		1,536,802	1,536,802	1,536,802	1,536,802						1,536,802				27,882	06/30/2047
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		12/15/2023	Redemption 100.0000		160,360	160,360	160,360	160,360						160,360				5,006	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		12/11/2023	Redemption 100.0000		176,752	176,752	176,752	176,752						176,752				6,982	07/10/2025
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		12/20/2023	Paydown		65,000	65,000	64,000	64,159		841		841		65,000				746	06/20/2051
862121-A#-7	STORE CAPITAL CORP SR-UNSEC 4.730% 04/28/26		03/10/2023	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				496,650	04/28/2026
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		12/20/2023	Paydown		35,000	35,000	34,989	34,993		7		7		35,000				534	11/20/2049
863579-DQ-8	SARM 2004-17 A1 CSTR AS 4.164% 11/25/34		12/01/2023	Paydown		196,701	196,701	175,310	178,707		17,994		17,994		196,701				3,277	11/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.669% 02/25/36		12/01/2023	Paydown		484,681	389,534	194,430	137,136		314,023		314,023		451,159		33,522	33,522	8,264	02/25/2036
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 6.295% 05/25/34		12/26/2023	Paydown		240,458	240,458	203,187	240,458						240,458				5,854	05/25/2034
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		12/01/2023	Paydown		121	133				121		121		121				4	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		12/01/2023	Paydown		16,211	22,147	14,870	14,870		5,327		5,327		20,197		(3,986)	(3,986)	386	02/25/2032
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		06/01/2023	Paydown		314,442	314,442	314,294	314,442						314,442				5,172	02/25/2035
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 5.957% 02/25/35		12/01/2023	Paydown		64,595	64,595	64,595	64,595						64,595				2,240	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		12/01/2023	Paydown		1,060,541	1,060,541	958,992	1,025,358		35,183		35,183		1,060,541				33,587	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		12/01/2023	Paydown		536,108	536,108	535,773	534,476		1,633		1,633		536,108				13,741	03/25/2035
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		12/01/2023	Paydown		1,998,810	1,998,810	1,998,498	1,991,815		6,996		6,996		1,998,810				55,595	04/25/2035
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		12/01/2023	Paydown		618,991	618,991	538,508	600,045		18,946		18,946		618,991				12,381	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 6.147% 05/19/35		12/19/2023	Paydown		166,526	166,526	146,127	149,743		16,783		16,783		166,526				5,050	05/19/2035
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 5.650% 09/25/47		12/26/2023	Paydown		207,434	207,434	166,466	175,266		32,168		32,168		207,434				3,578	09/25/2047
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		12/20/2023	Redemption 100.0000		340,894	340,894	340,894	340,894						340,894				7,502	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		12/20/2023	Redemption 100.0000		467,556	467,556	467,556	467,556						467,556				5,070	09/20/2036
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		12/20/2023	Paydown		437,423	437,423	430,650	430,949		6,474		6,474		437,423				6,276	02/22/2049
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		12/20/2023	Paydown		944,738	944,738	944,358	944,393		345		345		944,738				9,605	10/20/2048
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		10/30/2023	Paydown		229,430	229,430	229,319	229,359		71		71		229,430				5,181	01/30/2055
87166B-AA-0	SYNEOS HEALTH INC SERIES 144A 3.625% 01/15/29		04/27/2023	JP MORGAN SECURITIES		12,467,500	15,000,000	14,134,960	14,156,576		37,869		37,869		14,194,445		(1,726,945)	(1,726,945)	418,688	01/15/2029
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		12/01/2023	Paydown		312,710	312,710	89,021	56,878		255,833		255,833		312,710				7,325	01/25/2037
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		12/20/2023	Paydown		1,231,250	1,231,250	1,231,097	1,231,122		128		128		1,231,250				11,052	02/20/2046
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		12/20/2023	Paydown		69,771	69,771	69,754	69,757		14		14		69,771				964	02/20/2046
87305Q-CE-9	TTX CO SR UNSEC 4.125% 10/01/23		10/01/2023	Maturity		28,100,000	28,100,000	28,099,719	28,099,996		4		4		28,100,000				1,159,125	10/01/2023
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		11/10/2023	Redemption 100.0000		1,034,680	1,034,680	1,034,680	1,034,680						1,034,680				29,179	03/31/2046
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		11/10/2023	Redemption 100.0000		1,552,020	1,552,020	1,544,066	1,545,511		6,509		6,509		1,552,020				44,364	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		04/26/2023	Paydown		382,277	382,277	382,277	382,277						382,277				26,604	03/31/2046
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		11/24/2023	Redemption 100.0000		2,026,989	2,026,989	2,026,989	2,026,989						2,026,989				121,222	03/31/2046
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		11/10/2023	Paydown		649,876	649,876	649,876	649,876						649,876				17,780	03/31/2046
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		02/10/2023	Paydown		425,031	425,031	425,031	425,031						425,031				4,649	03/31/2046
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		11/10/2023	Redemption 100.0000		3,217,901	3,217,901	3,217,901	3,217,901						3,217,901				102,942	03/31/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		02/23/2023	Redemption 100.0000		630,847	630,847	630,847	630,847						630,847				1,159	10/27/2051
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		08/25/2023	Paydown		367,500	367,500	367,500	367,500						367,500				9,077	11/25/2048
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.294% 08/25/51		08/25/2023	Paydown		134,025	134,025	134,025	134,025						134,025				1,537	08/25/2051
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		08/25/2023	Paydown		324,750	324,750	313,633	314,311		10,439		10,439		324,750				4,128	08/25/2051
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC 3.890% 06/30/35		06/30/2023	Redemption 100.0000		1,931,642	1,931,642	1,931,642	1,931,642						1,931,642				37,570	06/30/2035
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40		12/15/2023	Redemption 100.0000		322,396	322,396	325,611	325,122		(2,726)		(2,726)		322,396				8,260	01/15/2040
87901J-AJ-4	TEGNA INC 4.625% 03/15/28		01/18/2023	GOLDMAN SACHS & COMPANY		9,832,500	10,350,000	10,350,000	10,350,000						10,350,000		(517,500)	(517,500)	166,211	03/15/2028
88033G-CS-7	TENET HEALTHCARE CORP SR SEC 4.625% 07/15/24		06/01/2023	Call 100.0000		3,294,000	3,294,000	3,294,000	3,294,000						3,294,000				133,727	07/15/2024
88033G-DA-5	TENET HEALTHCARE CORP SR SEC 5.125% 11/01/27		01/20/2023	Tax Free Exchange		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				224,931	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORP SERIES 144A 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,165,000	1,165,000	1,165,000	1,165,000						1,165,000				5,238	06/15/2028
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A 4.375% 01/15/30		01/20/2023	Tax Free Exchange		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				269,792	01/15/2030
88033G-DP-2	TENET HEALTHCARE CORP SERIES 144A 6.125% 06/15/30		06/15/2023	Tax Free Exchange		34,095,000	34,095,000	34,095,000	34,095,000						34,095,000				2,088,319	06/15/2030
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		12/31/2023	Redemption 100.0000		1,084,739	1,084,739	1,084,739	1,084,739						1,084,739				31,426	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		10/02/2023	Redemption 100.0000		2,405,003	2,405,003	2,405,003	2,405,003						2,405,003				66,023	12/31/2032
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		10/02/2023	Redemption 100.0000		2,287,245	2,287,245	2,287,245	2,287,245						2,287,245				37,705	12/31/2043
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		12/31/2023	Redemption 100.0000		7,227,565	7,227,565	7,227,565	7,227,565						7,227,565				105,059	07/02/2032
882508-AW-4	TEXAS INSTRUMENTS INC SR UNSEC 2.250% 05/01/23		05/01/2023	Maturity		49,800,000	49,800,000	48,840,354	49,764,279		35,721		35,721		49,800,000				560,250	05/01/2023
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		12/29/2023	Redemption 100.0000		12,203,910	12,203,910	12,203,910	12,203,910						12,203,910				368,250	06/30/2034
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		12/20/2023	Paydown		590,525	590,525	590,349	590,387		138		138		590,525				6,766	09/20/2045
885220-EE-9	TMST 2003-5 4A CSTR PT AS 5.263% 10/25/43		12/01/2023	Paydown		299,990	299,990	303,161	302,928		(2,939)		(2,939)		299,990				5,419	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 6.628% 03/25/37		12/25/2023	Paydown		780,538	956,888	761,137	667,492		236,199		236,199		903,690		(123,153)	(123,153)	12,493	03/25/2037
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		12/15/2023	Redemption 100.0000		35,242	35,242	35,946	35,930		(689)		(689)		35,242				797	01/15/2058
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		12/15/2023	Paydown		40,551	40,551	53,173	49,603		(9,051)		(9,051)		40,551				1,828	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		12/15/2023	Paydown		173,500	173,500	200,980	188,768		(15,268)		(15,268)		173,500				5,271	07/15/2059
88947E-AS-9	TOLL BROS FINANCE CORP CO.GUARNT 4.875% 03/15/27		06/12/2023	CITIGROUP GLOBAL MARKETS INC		9,726,500	10,000,000	9,250,000	9,574,019		40,608		40,608		9,614,627		111,873	111,873	364,271	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP CO.GUARNT 4.350% 02/15/28		06/12/2023	CITIGROUP GLOBAL MARKETS INC		3,760,280	4,000,000	3,648,750	3,784,754		16,599		16,599		3,801,353		(41,073)	(41,073)	144,517	02/15/2028
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SERIES MTN 1.900% 04/06/28		09/13/2023	CITIGROUP GLOBAL MARKETS INC		4,376,750	5,000,000	4,711,700	4,746,861		31,623		31,623		4,778,484		(401,734)	(401,734)	89,458	04/06/2028
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP 1.900% 09/12/31		04/11/2023	THE TORONTO-DOMINION BANK		11,288,290	13,636,000	11,367,515	11,497,890		57,842		57,842		11,555,732		(267,442)	(267,442)	151,852	09/12/2031
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		12/01/2023	Paydown		222,644	222,644	222,644	222,644						222,644				9,186	07/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		06/01/2023	Redemption 100.0000		96,712	96,712	96,712	96,712						96,712				1,327	07/01/2048
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		12/15/2023	Redemption 100.0000		656,176	656,176	656,176	656,176						656,176				16,699	02/15/2046
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		12/19/2023	Paydown		414,707	414,707	414,689	414,692		15		15		414,707				10,584	05/20/2052
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		12/17/2023	Paydown		544,464	544,464	544,191	544,329		135		135		544,464				10,950	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		12/20/2023	Paydown		2,550,000	2,550,000	2,549,524	2,549,622		378		378		2,550,000				29,145	09/20/2045
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		08/25/2023	Paydown		4,323,190	4,323,190	4,323,190	4,323,190						4,323,190				104,228	09/22/2031
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		12/21/2023	Redemption 100.0000		540,778	540,778	540,778	540,778						540,778				27,904	09/22/2031
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		03/16/2023	Redemption 100.0000		(253,354)	(253,354)	(253,354)	(253,354)						(253,354)					05/15/2041
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		12/15/2023	Redemption 100.0000		1,043,831	1,043,831	1,043,831	1,043,831						1,043,831				22,182	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2023	Redemption 100.0000		2,343,978	2,343,978	2,343,978	2,343,978						2,343,978				154,138	09/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		12/28/2023	Redemption 100.0000		2,986,447	2,986,447	2,986,447	2,986,447						2,986,447				65,365	05/31/2029
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		12/10/2023	Redemption 100.0000		111,719	111,719	111,719	111,719						111,719				2,280	04/10/2056
90276C-AD-3	UBSCM 2017-C2 A3 SEQ 3.225% 08/15/50		10/01/2023	Paydown		11,505	11,505	11,620	11,534		(28)		(28)		11,505				309	08/15/2050
90276E-AD-9	UBSCM 2017-C1 A3 SEQ 3.196% 06/15/50		06/26/2023	Various		30,037,586	32,253,503	32,573,745	32,353,467		(11,476)		(11,476)		32,341,991		(2,304,405)	(2,304,405)	486,204	06/15/2050
90276G-AR-3	UBSCM 2017-C3 A3 SEQ 3.167% 08/15/50		05/15/2023	DEUTSCHE BANK SECURITIES INCOR		23,330,078	25,000,000	25,249,475	25,075,748		(8,467)		(8,467)		25,067,281		(1,737,203)	(1,737,203)	365,085	08/15/2050
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		12/15/2023	Redemption 108.6182		(439)	(404)	(404)	(295,132)		294,728		294,728		(404)		(35)	(35)	1,736	04/15/2057
90349G-AN-5	UBSBB 2013-C6 B SUB AFC 3.875% 04/10/46		06/01/2023	Paydown		3,000,000	3,000,000	3,092,109	3,001,596		(1,596)		(1,596)		3,000,000				58,127	04/10/2046
90349G-BF-1	UBSBB 2013-C6 A4 SEQ 3.244% 04/10/46		04/01/2023	Paydown		26,113,131	26,113,131	25,503,347	26,078,573		34,559		34,559		26,113,131				131,353	04/10/2046
90349G-BH-7	UBSBB 2013-C6 AS SUB 3.469% 04/10/46		06/01/2023	Paydown		39,864,000	39,864,000	40,926,442	39,857,192		6,808		6,808		39,864,000				500,619	04/10/2046
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		12/28/2023	Paydown		304,385	304,385	287,593	287,633		16,752		16,752		304,385				3,650	02/28/2051
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		12/15/2023	Redemption 100.0000		6,241,189	6,241,189	6,241,189	6,241,189						6,241,189				163,893	03/15/2040
90473L-AA-0	UNIFRAX ESCROW ISS CORP SERIES 144A 5.250% 09/30/28		08/14/2023	GOLDMAN SACHS & COMPANY		4,373,600	6,160,000	6,160,000	6,160,000						6,160,000		(1,786,400)	(1,786,400)	283,873	09/30/2028
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT 3.100% 07/30/25		08/18/2023	RBC DAIN RAUSCHER INC.		10,965,888	11,400,000	11,267,532	11,361,678		9,276		9,276		11,370,954		(405,066)	(405,066)	292,609	07/30/2025
904764-AY-3	UNILEVER CAPITAL CORP CO.GUARNT 2.900% 05/05/27		09/13/2023	RBC DAIN RAUSCHER INC.		27,826,200	30,000,000	29,538,300	29,782,126		33,259		33,259		29,815,385		(1,989,185)	(1,989,185)	746,750	05/05/2027
907818-DM-7	UNION PACIFIC CORP SR UNSEC 2.950% 02/15/23		01/15/2023	Maturity		6,100,000	6,100,000	6,096,523	6,099,986		14		14		6,100,000				89,975	02/15/2023
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2023	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		10/15/2023	Redemption 100.0000		2,011,185	2,011,185	2,109,208	2,086,229		(75,044)		(75,044)		2,011,185				73,848	10/15/2027
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		10/15/2023	Redemption 100.0000		1,039,500	1,039,500	1,039,500	1,039,500						1,039,500				31,672	07/15/2027
910637-T@-6	THE UNITED ILLUMINATING CO F-SR-UNSEC 3.950% 10/25/23		10/25/2023	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				671,500	10/25/2023
91324P-BZ-4	UNITEDHEALTH GROUP INC SR UNSEC 2.750% 02/15/23		02/15/2023	Maturity		9,675,000	9,675,000	9,659,714	9,674,790		210		210		9,675,000				133,031	02/15/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91337C-AA-4	UNIVAR SOLUTIONS USA INC SERIES 144A 5.125% 12/01/27		04/12/2023	BANK OF AMERICA		21,525,000	22,010,000	20,968,098	21,041,773		26,646		26,646		21,068,420		456,580	456,580	246,403	12/01/2027
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		12/31/2023	Redemption 100.0000		1,571,528	1,571,528	1,571,528	1,571,528						1,571,528				28,701	06/30/2050
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		01/10/2023	Redemption 0.0002			6,563													05/15/2034
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		12/31/2023	Redemption 100.0000		7,242,844	7,242,844	7,242,844	7,242,844						7,242,844				297,042	12/31/2036
91802R-AW-9	UDSA 2013-T T4 SEQ 3.435% 12/15/25		12/15/2023	Call 100.0000		15,900,000	15,900,000	15,899,046	15,899,752		237		237		15,899,989		11	11	410,483	12/15/2025
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2023	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		12/15/2023	Redemption 100.0000		2,326,084	2,326,084	2,326,084	2,326,084						2,326,084				43,690	07/15/2036
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		12/20/2023	Paydown		766,091	766,091	759,657	760,168		5,923		5,923		766,091				14,477	02/20/2036
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		05/15/2023	Paydown		54,408	54,408	55,088	54,888		(480)		(480)		54,408				1,384	11/15/2050
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.812% 05/15/35		12/15/2023	Redemption 100.0000		3,803,095	3,803,095	3,801,224	3,801,624		1,471		1,471		3,803,095				68,479	05/15/2035
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 10/15/36		12/15/2023	Redemption 100.0000		1,309,757	1,309,757	1,309,757	1,309,757						1,309,757				28,598	10/15/2036
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		12/15/2023	Redemption 100.0000		1,271,662	1,271,662	1,271,662	1,271,662						1,271,662				25,256	08/15/2036
91862@-AB-0	VC 3 LS 2021, L.P. 4.750% 10/01/31		12/15/2023	Redemption 100.0000		8,490,388	8,490,388	8,490,388	8,490,388						8,490,388				136,321	10/01/2031
91866@-AB-6	VA MUSKEGON MI CTL PASS THRUTR 3.260% 12/30/23		12/30/2023	Maturity		4,310,875	4,310,875	4,310,875	4,310,875						4,310,875				128,823	12/30/2023
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		12/15/2023	Redemption 100.0000		358,928	358,928	358,928	358,928						358,928				9,119	04/15/2046
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.000% 01/15/43		12/15/2023	Redemption 100.0000		344,104	344,104	344,104	344,104						344,104				7,556	01/15/2043
925524-AX-8	VIACOM INC SR UNSEC 6.875% 04/30/36		04/10/2023	CITIGROUP GLOBAL MARKETS INC		154,704	150,000	113,390	121,910		303		303		122,213		32,491	32,491	4,641	04/30/2036
92553P-BB-7	VIACOM INC SR UNSEC 3.450% 10/04/26		11/09/2023	TENDER SALE		18,903,870	20,500,000	19,705,830	20,148,382		76,943		76,943		20,225,325		(1,321,455)	(1,321,455)	787,798	10/04/2026
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		10/30/2023	Paydown		885,857	885,857	885,782	885,622		235		235		885,857				51,035	04/30/2048
928668-BD-3	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.125% 05/12/23		05/12/2023	Maturity		13,400,000	13,400,000	13,393,568	13,399,192		808		808		13,400,000				209,442	05/12/2023
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 4.615% 10/25/35		12/01/2023	Paydown		32,994	32,994	16,035	7,898		25,096		25,096		32,994				818	10/25/2035
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 4.926% 12/25/35		12/01/2023	Paydown		577,630	577,630	526,638	513,714		63,915		63,915		577,630				15,748	12/25/2035
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.914% 04/25/35		04/19/2023	BREAN MURRAY CARRET & CO. LLC.		3,251,271	3,541,207	2,927,023	2,752,966		3,830		3,830		2,756,795		494,475	494,475	46,896	04/25/2035
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.914% 04/25/35		04/01/2023	Paydown		483,781	483,781	399,875	376,096		107,685		107,685		483,781				3,944	04/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		12/01/2023	Paydown		70,446	70,446	65,229	66,103		4,343		4,343		70,446				2,067	11/25/2033
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		12/01/2023	Paydown		220,238	220,238	217,229	217,602		2,636		2,636		220,238				6,100	01/25/2034
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 6.430% 07/25/45		12/25/2023	Paydown		63,109	63,109	57,587	58,154		4,955		4,955		63,109				1,485	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		12/01/2023	Paydown		158,695	158,695	148,380	154,235		4,460		4,460		158,695				3,399	07/25/2034
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		12/01/2023	Paydown		66,409	66,409	64,160	64,412		1,997		1,997		66,409				1,422	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 6.470% 12/25/45		12/25/2023	Paydown		392,054	392,054	353,810	364,506		27,549		27,549		392,054				8,521	12/25/2045

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.657% 02/25/37		12/01/2023	Paydown		134,119	122,960	69,665	58,202		70,617		70,617		128,820		5,300	5,300	2,623	02/25/2037
9292J0-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		10/20/2023	Redemption 100.0000		6,552,123	6,552,123	6,552,123	6,552,123						6,552,123				192,042	03/15/2031
92937E-AF-1	WFRBS 2013-C11 AS SUB 3.311% 03/15/45		01/01/2023	Paydown		12,011,118	12,011,118	11,944,681	12,011,118						12,011,118				17,675	03/15/2045
92937F-AG-6	WFRBS 2013-C12 B SUB AFC 3.863% 03/15/48		03/01/2023	Paydown		4,075,000	4,075,000	4,103,593	4,067,106		7,894		7,894		4,075,000				29,253	03/15/2048
92937U-AF-5	WFRBS 2013-C13 AS SUB 3.345% 05/15/45		05/01/2023	Paydown		36,410,000	36,410,000	36,243,495	36,357,048		52,952		52,952		36,410,000				452,488	05/15/2045
92938C-AD-9	WFRBS 2013-C15 A4 AFC SEQ 4.153% 08/15/46		08/01/2023	Paydown		49,540,000	49,540,000	51,139,304	49,567,607		(27,607)		(27,607)		49,540,000				938,543	08/15/2046
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC 4.358% 08/15/46		12/01/2023	Paydown		7,558,244	7,558,244	7,813,228	7,565,248		(7,004)		(7,004)		7,558,244				233,815	08/15/2046
92938E-AQ-6	WFRBS 2013-C16 A5 SEQ 4.415% 09/15/46		08/01/2023	Paydown		70,300,000	70,300,000	72,489,237	70,370,875		(70,875)		(70,875)		70,300,000				1,831,071	09/15/2046
92938E-AW-3	WFRBS 2013-C16 AS SUB CSTR AFC 4.668% 09/15/46		09/01/2023	Paydown		1,240,000	1,240,000	1,314,788	1,244,220		(4,220)		(4,220)		1,240,000				40,424	09/15/2046
92938G-AD-0	WFRBS 2013-C17 A4 SEQ 4.023% 12/15/46		09/01/2023	Paydown		60,120,000	60,120,000	61,932,034	60,214,651		(94,651)		(94,651)		60,120,000				1,567,461	12/15/2046
92938J-AE-2	WFRBS 2013-UBS1 A4 AFC SEQ 4.079% 03/15/46		09/01/2023	Paydown		37,916,426	37,916,426	39,185,430	37,984,187		(67,761)		(67,761)		37,916,426				988,397	03/15/2046
92938J-AG-7	WFRBS 2013-UBS1 AS SUB AFC 4.306% 03/15/46		10/01/2023	Paydown		18,232,000	18,232,000	18,777,757	18,259,863		(27,863)		(27,863)		18,232,000				605,364	03/15/2046
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 6.058% 10/20/35		12/01/2023	Paydown		116,306	116,306	39,807	67,501		48,805		48,805		116,306				897	10/20/2035
931142-DH-3	WALMART INC SR UNSEC 2.550% 04/11/23		04/11/2023	Maturity		16,000,000	16,000,000	15,963,520	15,998,871		1,129		1,129		16,000,000				204,000	04/11/2023
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 6.050% 05/15/32		12/15/2023	Redemption 100.0000		445,873	445,873	445,873	445,873						445,873				14,210	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		12/15/2023	Redemption 100.0000		233,580	233,580	238,580	235,728		(2,149)		(2,149)		233,580				7,546	11/15/2031
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 4.311% 03/25/37		12/01/2023	Paydown		85,528	86,720	82,384	82,875		3,793		3,793		86,668		(1,139)	(1,139)	1,713	03/25/2037
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 5.742% 01/25/47		12/01/2023	Paydown		89,929	89,886	81,009	81,626		8,264		8,264		89,890		39	39	1,622	01/25/2047
93710W-AA-3	WASH MULTIFAM ACQ INC SERIES 144A 5.750% 04/15/26		05/18/2023	JP MORGAN SECURITIES		1,427,363	1,550,000	1,550,000	1,550,000						1,550,000		(122,638)	(122,638)	52,248	04/15/2026
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		12/01/2023	Paydown		32,699	32,699	33,394	32,699						32,699				707	02/25/2033
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		12/01/2023	Paydown		9,705	9,705	9,851	9,727		(21)		(21)		9,705				476	03/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.077% 03/25/35		12/01/2023	Paydown		210,986	210,986	205,608	206,904		4,082		4,082		210,986				5,277	03/25/2035
93933V-BA-5	WASHINGTON MUTUAL BK NV SUBORD 5.950% 09/20/23		09/20/2023	DIRECT			12,000,000													09/20/2023
93933V-BB-3	WASHINGTON MUTUAL BANK N SUBORD 0.000% 09/20/23		09/20/2023	DIRECT			15,000,000													09/20/2023
93933W-AA-4	WASHINGTON MUTUAL BANK F SUBORD 6.875% 10/15/23		10/15/2023	DIRECT			24,000,000													10/15/2023
93933W-AC-0	WASHINGTON MUTUAL BANK F SUBORD 5.125% 09/16/23		09/16/2023	DIRECT			23,400,000													09/16/2023
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36		12/01/2023	Paydown		145,643	136,150	13,977	10,707		134,180		134,180		144,887		756	756	3,283	05/25/2036
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 5.791% 04/25/37		12/26/2023	Paydown		44,231	215,447	34,342	34,342		37,180		37,180		71,523		(27,292)	(27,292)	5,586	04/25/2037
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39		07/30/2023	Redemption 100.0000		164,702	164,702	164,702	164,702						164,702				7,364	07/30/2039
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/40		07/31/2023	Redemption 100.0000		32,665	32,665	32,665	32,665						32,665				1,450	07/30/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94115#-AC-5	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/39		07/31/2023	Redemption 100.0000		108,410	108,410	108,410	108,410						108,410				4,813	07/30/2039
94973V-BA-4	ANTHEM INC SR UNSEC 3.300% 02/15/23		01/15/2023	Maturity		30,000,000	30,000,000	29,227,786	29,996,338		3,662		3,662		30,000,000				495,000	02/15/2023
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		12/10/2023	Redemption 100.0000		2,437,360	2,437,360	2,437,364	2,437,349		11		11		2,437,360				93,406	01/10/2024
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		12/11/2023	Redemption 100.0000		2,079,028	2,079,028	1,978,694	2,048,402		30,626		30,626		2,079,028				53,527	08/10/2027
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		10/05/2023	Redemption 100.0000		381,606	381,606	381,606	381,606						381,606				43,092	01/30/2030
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30		10/05/2023	Redemption 100.0000		90,250	90,250	90,250	90,250						90,250				8,902	01/30/2030
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30		09/29/2023	Redemption 100.0000		658,836	658,836	658,836	658,836						658,836				33,881	01/30/2030
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		146,198	146,198	146,198	146,198						146,198				4,145	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		380,787	380,787	380,787	380,787						380,787				13,614	01/30/2030
94978#-HG-5	FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29		12/21/2023	Redemption 100.0000		1,131,963	1,131,963	1,131,963	1,131,963						1,131,963				116,011	06/12/2029
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30		12/20/2023	Redemption 100.0000		1,494,496	1,494,496	1,494,496	1,494,496						1,494,496				90,198	09/12/2030
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		12/20/2023	Redemption 100.0000		3,651,445	3,651,445	3,651,445	3,651,445						3,651,445				393,151	01/15/2029
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		12/21/2023	Redemption 100.0000		1,479,588	1,479,588	1,479,588	1,479,588						1,479,588				76,664	01/15/2029
94978#-HL-4	FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30		12/20/2023	Redemption 100.0000		2,007,979	2,007,979	2,007,979	2,007,979						2,007,979				213,881	09/12/2030
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29		01/15/2023	Redemption 100.0000		67,307	67,307	67,307	67,307						67,307				3,291	01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		115,266	115,266	115,266	115,266						115,266				3,510	01/15/2029
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		94,198	94,198	94,198	94,198						94,198				2,856	01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		226,620	226,620	226,620	226,620						226,620				6,901	01/15/2029
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		12/21/2023	Redemption 100.0000		219,344	219,344	220,183	219,610		(266)		(266)		219,344				7,855	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		12/14/2023	Redemption 100.0000		5,213,328	5,213,328	5,213,328	5,213,328						5,213,328				169,518	05/14/2027
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 6.355% 12/25/36		12/01/2023	Paydown		148,614	193,074	135,852	141,993		39,552		39,552		181,545		(32,931)	(32,931)	4,630	12/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.662% 04/25/36		12/01/2023	Paydown		283	384	75	56		242		242		298		(15)	(15)	8	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		12/01/2023	Paydown		175,150	255,090	171,339	166,865		60,818		60,818		227,683		(52,534)	(52,534)	7,782	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		12/01/2023	Paydown		150,477	173,159	79,102	68,470		91,021		91,021		159,491		(9,014)	(9,014)	5,461	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		12/01/2023	Paydown		138,116	158,934	80,685	71,247		76,238		76,238		147,485		(9,370)	(9,370)	5,015	06/25/2037
94989A-AT-2	WFCM 2014-LC18 A4 SEQ 3.147% 12/15/47		10/01/2023	Paydown		5,837,715	5,837,715	5,896,075	5,838,899		(1,184)		(1,184)		5,837,715				89,259	12/15/2047
95000L-AZ-6	WFCM 2016-C33 A4 SEQ 3.426% 03/15/59		05/19/2023	WELLS FARGO		11,563,809	12,250,000	13,070,693	12,527,180		(35,772)		(35,772)		12,491,407		(927,599)	(927,599)	200,516	03/15/2059
95000X-AE-7	WFCM 2017-C39 A4 SEQ 3.157% 09/15/50		06/29/2023	Various		31,188,281	34,000,000	34,339,694	34,116,412		(23,054)		(23,054)		34,093,357		(2,905,076)	(2,905,076)	585,448	09/15/2050
95001M-AE-0	WFCM 2017-C38 A4 SEQ 3.190% 07/15/50		09/01/2023	Paydown		1,454,798	1,454,798	1,470,556	1,459,366		(4,568)		(4,568)		1,454,798				28,587	07/15/2050
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		12/15/2023	Paydown		310,946	310,946	310,895	310,916		30		30		310,946				7,562	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		12/15/2023	Paydown		8,514	8,514	8,375	8,385		129		129		8,514				202	06/15/2049
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		12/15/2023	Paydown		340,395	340,395	340,395	340,395						340,395				8,686	06/15/2049

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A21 144A 2.370% 06/15/51		12/15/2023	Paydown		5,954	5,954	4,858	4,859		1,095		1,095		5,954				89	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		12/15/2023	Paydown		478,491	494,639	472,728	473,685		20,350		20,350		494,035		(15,544)	(15,544)	8,747	06/15/2051
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A 4.236% 03/15/52		12/15/2023	Paydown		1,400	1,400	1,208	1,208		192		192		1,400				37	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		12/15/2023	Paydown		243,099	243,099	240,711	240,715		2,385		2,385		243,099				6,901	03/15/2052
95144#-AA-1	City of New York West Harlem 4.306% 07/15/52		12/15/2023	Redemption 100.0000		280,051	280,051	280,051	280,051						280,051				6,842	07/15/2052
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		06/30/2023	Redemption 100.0000		720,252	720,252	720,252	720,252						720,252				19,447	12/30/2033
958587-A#-4	WESTERN MASSACHUSETTS ELECTRIC G-SR-UNSEC 3.880% 11/15/23		11/15/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				970,000	11/15/2023
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A 1.788% 08/20/36		12/01/2023	Paydown		4,565,278	4,565,278	4,560,702	4,560,742		4,536		4,536		4,565,278				43,388	08/20/2036
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A 2.760% 01/15/26		12/15/2023	Paydown		4,625,708	4,625,708	4,625,073	4,625,436		272		272		4,625,708				105,251	01/15/2026
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 100.0000		4,271	4,271	4,271	4,271						4,271				(4,271)	02/05/2023
96221Q-AE-3	WFRBS 2013-C18 A5 AFC SEQ 4.162% 12/15/46		12/01/2023	Paydown		37,750,000	37,750,000	39,405,921	37,882,306		(132,306)		(132,306)		37,750,000				1,571,155	12/15/2046
96221Q-AG-8	WFRBS 2013-C18 AS SUB AFC 4.387% 12/15/46		12/01/2023	Paydown		12,000,000	12,000,000	12,359,292	12,024,581		(24,581)		(24,581)		12,000,000				526,440	12/15/2046
96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR 4.822% 12/15/46		12/01/2023	Paydown		2,475,116	2,475,116	2,580,308	2,492,749		(17,633)		(17,633)		2,475,116				121,247	12/15/2046
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		12/15/2023	Redemption 100.0000		466,893	466,893	466,893	466,893						466,893				11,971	05/15/2047
96332H-CF-4	WHIRLPOOL CORP SR UNSEC 3.700% 03/01/23		03/01/2023	Maturity		6,471,000	6,471,000	6,554,306	6,472,895		(1,895)		(1,895)		6,471,000				119,714	03/01/2023
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		12/15/2023	Redemption 100.0000		223,504	223,504	223,504	223,504						223,504				6,450	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		12/15/2023	Redemption 100.0000		153,425	153,425	153,425	153,425						153,425				5,482	12/15/2032
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.710% 07/15/34		12/15/2023	Redemption 100.0000		148,752	148,752	148,752	148,752						148,752				5,480	07/15/2034
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		12/15/2023	Redemption 100.0000		1,251,897	1,251,897	1,251,897	1,251,897						1,251,897				45,317	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		12/15/2023	Redemption 100.0000		1,016,960	1,016,960	1,026,927	1,022,842		(5,882)		(5,882)		1,016,960				36,301	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		12/15/2023	Redemption 100.0000		1,167,008	1,167,008	1,174,743	1,170,638		(3,630)		(3,630)		1,167,008				24,819	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		12/15/2023	Redemption 100.0000		3,371,442	3,371,442	3,405,119	3,384,403		(12,962)		(12,962)		3,371,442				72,569	09/30/2027
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		10/02/2023	Redemption 100.0000		777,778	777,778	777,778	777,778						777,778				10,704	12/18/2034
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		09/15/2023	Redemption 100.0000		690,472	690,472	690,472	690,472						690,472				23,131	09/15/2045
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		11/30/2023	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				50,400	05/31/2040
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		12/04/2023	Redemption 100.0000		4,999,999	4,999,999	4,999,999	4,999,999						4,999,999				157,875	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/11/2023	Redemption 100.0000		666,665	666,665	666,665	666,665						666,665				19,150	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49		11/21/2023	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				48,375	05/21/2049
980745-E@-8	WOODWARD-INC. K-SR-UNSEC 4.030% 11/15/23		11/15/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,130,639	11/15/2023

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		10/30/2023	Paydown		236,340	236,340	233,050	233,412		2,928		2,928		236,340				4,783	07/30/2051
98971D-AB-6	ZIONS BANCORP NA 3.250% 10/29/29		04/11/2023	JEFFERIES & CO. INC.		14,136,500	19,600,000	19,538,652	19,556,020		1,617		1,617		19,557,637		(5,421,137)	(5,421,137)	290,189	10/29/2029
98978V-AB-9	ZOETIS INC SR UNSEC 3.250% 02/01/23		02/01/2023	Maturity		72,000,000	72,000,000	70,484,483	71,978,605		21,395		21,395		72,000,000				1,170,000	02/01/2023
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		12/15/2023	Redemption 100.0000		2,016,547	2,016,547	2,026,630	2,023,138		(6,591)		(6,591)		2,016,547				54,777	11/15/2037
G7741@-AA-8	SVF II FINCO (CAYMAN) LP 6.000% 08/20/25		12/18/2023	Paydown		37,791,542	37,791,542	37,791,542	37,791,542						37,791,542				(272,390)	08/20/2025
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37		11/20/2023	Paydown		1,885,032	1,885,032	1,884,409	1,884,434		598		598		1,885,032				143,131	08/20/2037
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37		08/20/2023	Redemption 100.0000		11,252,035	11,252,035	11,248,317	11,248,466		3,569		3,569		11,252,035				416,215	08/20/2037
G84664-AA-2	STDMA 2008 1X C MEZZ CDO-MV-CORP 0.000% 11/01/23		11/01/2023	DIRECT			3,703,160													11/01/2023
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		11/22/2023	Redemption 100.0000		484,139	484,139	478,382	478,429		5,710		5,710		484,139				40,249	03/09/2029
Z00072-97-7	XCLUSIVE STAFFING ACQUISITION SR-UNSEC 12.000% 02/05/25		01/06/2023	Redemption 100.0000		2,121,000	2,121,000	2,078,580	2,100,406		20,594		20,594		2,121,000				107,790	02/05/2025
Z00074-18-9	Oliver Acquisition LLC 0.000% 01/06/29		02/28/2023	Redemption 100.0000		33,683	33,683	33,683	33,683						33,683				1,334	01/06/2029
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 11/01/23		11/01/2023	DIRECT			712,106												(8,308)	11/01/2023
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	10/01/2023	Redemption 100.0000		345,684	345,684	345,684	345,684						345,684				13,611	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	10/01/2023	Redemption 100.0000		310,259	310,259	310,259	310,259						310,259				20,942	04/01/2027
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	11/15/2023	Redemption 100.0000		70,992	70,992	70,992	70,992						70,992				2,336	05/15/2025
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	10/10/2023	Redemption 100.0000		1,197,913	1,197,913	1,197,913	1,197,913						1,197,913				65,244	04/10/2032
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC 2.900% 02/01/25	A	08/23/2023	BARCLAYS CAPITAL INC		8,266,664	8,600,000	8,596,007	8,599,067		284		284		8,599,352		(332,688)	(332,688)	266,027	02/01/2025
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC 4.087% 09/30/34		09/30/2023	Redemption 100.0000		2,552,210	2,552,210	2,591,524	2,565,781					25,743	2,552,210		(39,313)	(39,313)	110,574	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC 4.087% 06/30/34		06/30/2023	Redemption 100.0000		2,061,178	2,061,178	2,047,159	2,026,823					20,336	2,061,178	14,019		14,019	(1,441)	06/30/2034
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2023	Redemption 100.0000		1,475,599	1,475,599	1,536,770	1,442,794					93,977	1,475,599		(61,171)	(61,171)	45,118	01/31/2035
390730-AK-5	GREAT LAKES POWER LTD 3-SUB-SEC 4.960% 06/16/23		06/16/2023	Maturity		14,402,122	14,402,122	16,972,620	14,032,496					2,940,124	14,402,122		(2,570,498)	(2,570,498)	357,173	06/16/2023
390730-AL-3	GREAT LAKES POWER LTD 4-SR-SEC 3.236% 06/16/23		06/16/2023	Maturity		37,900,322	37,900,322	38,321,550	36,927,622					1,393,928	37,900,322		(421,228)	(421,228)	1,222,224	06/16/2023
448055-AD-5	HUSKY ENERGY INC SR UNSEC 6.800% 09/15/37	A	09/20/2023	Call 101.1950		32,534,193	32,150,000	32,314,139	32,264,290		(3,654)		(3,654)		32,260,635		(110,635)	(110,635)	2,600,756	09/15/2037
669771-AS-6	NOVA GAS TRANSMISSION SR UNSEC 7.875% 04/01/23	A	04/01/2023	Maturity		5,000,000	5,000,000	4,593,400	4,990,851		9,149		9,149		5,000,000				196,875	04/01/2023
682142-AA-2	OMERS FINANCE TRUST CO.GUARNT 2.500% 05/02/24	A	04/11/2023	Various		49,928,856	51,100,000	50,816,906	51,020,860		16,469		16,469		51,037,329		(1,108,474)	(1,108,474)	571,326	05/02/2024
716442-AH-1	SUNCOR ENERGY INC SR UNSEC 5.350% 07/15/33	A	03/24/2023	TENDER SALE															(197)	07/15/2033
767744-AA-3	RITCHIE BROS AUCTIONEERS CO.GUARNT 5.375% 01/15/25	A	03/20/2023	Call 100.0000		20,600,000	20,600,000	20,873,750	20,601,973		(1,973)		(1,973)		20,600,000				753,545	01/15/2025
775109-AW-1	ROGERS COMMUNICATIONS IN CO.GUARNT 3.000% 03/15/23	A	03/15/2023	Maturity		44,700,000	44,700,000	43,244,913	44,664,390		35,610		35,610		44,700,000				670,500	03/15/2023
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3.800% 03/15/32	A	07/25/2023	Tax Free Exchange		28,834,418	29,000,000	28,813,730	28,825,554		8,865		8,865		28,834,418				948,944	03/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
884903-BQ-7	THOMSON REUTERS CORP SR UNSEC 4.300% 11/23/23	A	11/23/2023	Maturity		10,100,000	10,100,000	10,037,481	10,093,271		6,729		6,729		10,100,000				434,300	11/23/2023
89352H-AK-5	TRANSCANADA PIPELINES SR UNSEC 3.750% 10/16/23	A	10/16/2023	Various		14,175,000	14,175,000	14,085,839	14,166,720		8,280		8,280		14,175,000				531,563	10/16/2023
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		07/11/2023	Call 100.0000		(4,039,199)	(4,039,199)	(3,930,525)	(4,036,798)		(4,755)		(4,755)	108,762	(3,964,629)	(31,838)	(74,570)	(106,408)	(836,850)	08/15/2023
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 07/16/23		07/20/2023	Call 100.0000		(107,094)	(107,094)	(106,361)	(107,094)					733	(107,094)	(733)		(733)	(108,025)	07/16/2023
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2ND AMENDED DDTL 11.250% 07/16/23		07/20/2023	Call 100.0000		(25,703)	(25,703)	(24,469)	(25,703)					1,233	(25,703)	(1,233)		(1,233)	(25,926)	07/16/2023
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		07/20/2023	Call 100.0000		(57,117)	(57,117)	(53,561)	(57,117)					3,556	(57,117)	(3,556)		(3,556)	(57,614)	06/16/2023
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		06/30/2023	Redemption 100.0000		2,994,468	2,994,468	3,051,728	2,971,490					80,237	2,994,468	(57,259)		(57,259)	21,823	12/31/2033
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	09/05/2023	Redemption 100.0000		525,560	525,560	525,560	525,560						525,560				22,441	03/03/2024
C4111@-AA-1	GREAT LAKES POWER LTD SUB-SEC 7.800% 07/16/23		06/16/2023	Maturity		25,014,213	25,014,213	24,422,735	24,372,230					50,505	25,014,213	591,477		591,477	1,947,352	07/16/2023
C4111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 07/16/23		07/16/2023	Maturity		39,189,503	39,189,503	38,027,530	38,125,829					(98,299)	39,189,503	1,161,972		1,161,972	1,291,293	07/16/2023
C4861*-AJ-6	IRVING OIL LTD P-SR-UNSEC 4.910% 08/08/23	A	08/08/2023	Maturity		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,178,400	08/08/2023
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51		12/30/2023	Redemption 100.0000		608,141	608,141	642,392	601,875					40,517	608,141	(34,251)		(34,251)	17,415	06/30/2051
00077T-AA-2	NATWEST MARKETS NV SUBORD 7.750% 05/15/23	D	05/15/2023	Maturity		22,550,000	22,550,000	22,144,124	22,530,570		19,430		19,430		22,550,000				873,813	05/15/2023
00144G-AA-9	AIMCO SERIES 2021-14A CLASS X 144A 6.478% 04/20/34	D	01/21/2023	MORGAN STANLEY & CO. INC.																04/20/2034
00203Q-AD-9	AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25	D	09/14/2023	CONVERSION		20,747,306	21,325,000	21,110,471	21,257,629		16,772		16,772		21,274,401		(527,095)	(527,095)	803,390	09/28/2025
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23	D	01/12/2023	Maturity		9,200,000	9,200,000	8,996,750	9,199,146		854		854		9,200,000				166,750	01/12/2023
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	11/21/2023	Redemption 100.0000		792,000	792,000	792,000	792,000						792,000				25,245	05/21/2036
00653M-AA-9	ADCB FINANCE CAYMAN LTD CO.GUARNT 4.000% 03/29/23	D	03/29/2023	Maturity		10,000,000	10,000,000	9,967,100	9,998,271		1,729		1,729		10,000,000				200,000	03/29/2023
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/22/2023	Redemption 100.0000		481,967	481,967	481,967	481,967						481,967				21,036	03/22/2035
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A 4.550% 09/27/51	D	09/27/2023	Redemption 100.0000		98,429	98,429	98,429	98,429						98,429				3,369	09/27/2051
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23	D	08/15/2023	THE TORONTO-DOMINION BANK		6,889,650	6,900,000	6,888,270	6,898,187		1,590		1,590		6,899,777		(10,127)	(10,127)	260,116	09/18/2023
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23	D	09/18/2023	Maturity		3,125,000	3,125,000	3,119,688	3,124,179		821		821		3,125,000				128,906	09/18/2023
03938H-AA-1	ARCELIK AS SR UNSEC 5.000% 04/03/23	D	04/03/2023	Maturity		22,750,000	22,750,000	21,118,965	22,689,610		60,390		60,390		22,750,000				568,750	04/03/2023
04363U-AD-8	PACIFIC NATIONAL FINANCE CO.GUARNT 6.000% 04/07/23	D	04/07/2023	Maturity		25,000,000	25,000,000	24,871,250	24,996,095		3,905		3,905		25,000,000				750,000	04/07/2023
046353-AW-8	ASTRAZENECA PLC 1.375% 08/06/30	D	04/10/2023	RBC DAIN RAUSCHER INC.		21,671,413	26,523,000	22,370,424	22,676,812		123,136		123,136		22,799,948		(1,128,535)	(1,128,535)	249,206	08/06/2030
04965D-A*-7	ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC 4.480% 07/11/23	D	07/11/2023	Maturity		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,030,400	07/11/2023
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	08/21/2023	Redemption 100.0000		460,544	460,544	345,408	345,408						345,408		115,136	115,136	12,560	08/19/2026
05591F-2D-1	BNG BANK NV SR UNSEC 2.625% 02/27/24	D	04/24/2023	NATIONAL BANC FINANCIAL		7,796,936	7,950,000	7,923,050	7,943,455		1,767		1,767		7,945,222		(148,286)	(148,286)	138,545	02/27/2024
056752-AQ-1	BAIDU INC 3.075% 04/07/25	D	11/01/2023	DEUTSCHE BANK SECURITIES INCOR		5,459,350	5,675,000	5,663,253	5,669,458		2,005		2,005		5,671,463		(212,113)	(212,113)	187,109	04/07/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05956N-AE-2	BANCO DE CRED E INVER SR UNSEC 4.000% 02/11/23	D	02/11/2023	Maturity		19,650,000	19,650,000	18,879,288	19,638,601		11,399		11,399		19,650,000				393,000	02/11/2023
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC 3.375% 01/18/23	D	01/18/2023	Maturity		2,000,000	2,000,000	1,964,000	1,999,546		454		454		2,000,000				33,750	01/18/2023
059895-AQ-5	BANGKOK BANK PCL/HK SR UNSEC 5.000% 10/03/23	D	10/03/2023	Maturity		10,000,000	10,000,000	9,996,100	9,999,635		365		365		10,000,000				500,000	10/03/2023
05990G-AA-3	BANCO DE CREDITO DEL PER SR UNSEC 4.250% 04/01/23	D	04/01/2023	Maturity		3,000,000	3,000,000	3,054,000	3,003,480		(3,480)		(3,480)		3,000,000				63,750	04/01/2023
064255-AR-3	MUFG BANK LTD SR UNSEC 4.100% 09/09/23	D	09/09/2023	Maturity		30,000,000	30,000,000	29,883,000	29,990,380		9,620		9,620		30,000,000				1,230,000	09/09/2023
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	10/10/2023	Paydown		3,399,389	3,399,389	3,399,389	3,399,389						3,399,389				333,365	04/07/2027
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	04/07/2023	Redemption 100.0000		6,628,543	6,628,543	6,628,543	6,628,543						6,628,543				101,588	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	10/10/2023	Paydown		2,716,046	2,716,046	2,716,046	2,716,046						2,716,046				235,058	04/07/2028
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	04/07/2023	Redemption 100.0000		5,292,805	5,292,805	5,292,805	5,292,805						5,292,805				83,108	04/07/2028
111013-AL-2	SKY LTD CO.GUARNT 3.750% 09/16/24	D	05/05/2023	TENDER SALE		14,826,750	15,000,000	14,943,000	14,988,717		2,284		2,284		14,991,001		(164,251)	(164,251)	365,625	09/16/2024
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	12/10/2023	Redemption 100.0000		634,869	634,869	634,869	634,869						634,869				13,197	06/10/2043
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	10/24/2023	Redemption 100.0000		1,260,875	1,260,875	1,234,750	1,239,151		21,724		21,724		1,260,875				54,074	04/24/2035
200447-AD-2	COMISION FEDERAL DE ELEC SR UNSEC 4.875% 01/15/24	D	09/14/2023	Call 99.7690		15,863,271	15,900,000	15,808,893	15,888,400		7,814		7,814		15,896,214				869,216	01/15/2024
2027A0-JX-8	COMMONWEALTH BANK AUST SR UNSEC 3.450% 03/16/23	D	03/16/2023	Maturity		8,300,000	8,300,000	8,482,849	8,309,903		(9,903)		(9,903)		8,300,000				143,175	03/16/2023
225401-AQ-1	UBS GROUP AG SERIES 144A 2.193% 06/05/26	D	04/18/2023	GOLDMAN SACHS & COMPANY		40,267,000	45,300,000	44,681,500	44,848,800		81,940		81,940		44,930,740		(4,663,740)	(4,663,740)	364,008	06/05/2026
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT 3.750% 03/26/25	D	06/12/2023	Tax Free Exchange		14,068,134	14,075,000	14,043,491	14,066,498		1,636		1,636		14,068,134				375,333	03/26/2025
225433-AT-8	CRED SUIS GP FUN LTD CO.GUARNT 3.800% 06/09/23	D	06/09/2023	Maturity		21,850,000	21,850,000	21,790,950	21,845,649		4,351		4,351		21,850,000				412,844	06/09/2023
235822-AB-9	DANA FINANCING LUX SARL CO.GUARNT 5.750% 04/15/25	D	06/09/2023	Call 100.0000		4,502,000	4,502,000	4,502,000	4,502,000						4,502,000				168,262	04/15/2025
23636A-AP-6	DANSKE BANK A/S SR UNSEC 3.875% 09/12/23	D	09/12/2023	Maturity		12,000,000	12,000,000	12,153,120	12,038,763		(38,763)		(38,763)		12,000,000				465,000	09/12/2023
24023M-AA-2	DBS GROUP HOLDINGS LTD SUBORD 4.520% 12/11/28	D	12/11/2023	Call 100.0000		17,975,000	17,975,000	18,046,838	17,988,826		(13,826)		(13,826)		17,975,000				812,470	12/11/2028
24715@-AQ-7	DELOITTE LLP-UK B-SR-UNSEC 4.400% 10/23/23	D	10/23/2023	Maturity		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				2,859,950	10/23/2023
251526-CP-2	DEUTSCHE BANK NY 2.311% 11/16/27	D	04/11/2023	GOLDMAN SACHS & COMPANY		5,100,439	5,975,000	5,975,000	5,975,000						5,975,000		(874,561)	(874,561)	56,384	11/16/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO.GUARNT 3.600% 01/19/27	D	03/09/2023	TENDER SALE		23,151,500	25,000,000	24,968,750	24,985,988		632		632		24,986,620		(1,835,120)	(1,835,120)	585,000	01/19/2027
25160P-AH-0	DEUTSCHE BANK NY 2.552% 01/07/28	D	04/11/2023	GOLDMAN SACHS & COMPANY		4,311,200	5,000,000	4,511,900	4,564,838		22,023		22,023		4,586,861		(275,661)	(275,661)	97,827	01/07/2028
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT 2.625% 04/29/23	D	04/29/2023	Maturity		70,397,000	70,397,000	68,560,723	70,316,228		57,784		57,784		70,374,012		22,988	22,988	923,961	04/29/2023
279158-AC-3	ECOPETROL SA SR UNSEC 5.875% 09/18/23	D	08/07/2023	Call 100.0167		37,406,246	37,400,000	37,113,133	37,374,812		21,103		21,103		37,395,915		4,085	4,085	1,953,253	09/18/2023
29002D-AA-6	ELMWOOD CLO 21 LTD SERIES 2022-8A CLASS E 144A 14.016% 11/20/35	D	10/20/2023	Paydown		1,000,000	1,000,000	970,000	970,177		29,823		29,823		1,000,000				122,380	11/20/2035
29081P-AE-5	EMBOTELLADORA ANDINA SA SR UNSEC 5.000% 10/01/23	D	10/01/2023	Maturity		19,600,000	19,600,000	19,515,130	19,585,011		14,989		14,989		19,600,000				980,000	10/01/2023
29081Y-AD-8	EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23	D	09/16/2023	Maturity		5,000,000	5,000,000	4,961,521	4,996,402		3,598		3,598		5,000,000				284,800	09/16/2023
29245J-AH-5	EMPRESA NACIONAL DEL PET SR UNSEC 4.375% 10/30/24	D	05/11/2023	Call 100.0000		7,000,000	7,000,000	6,952,960	6,989,796		1,926		1,926		6,991,722		8,278	8,278	162,483	10/30/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29245J-AJ-1	EMPRESA NACIONAL DEL PET SR UNSEC 3.750% 08/05/26	D	05/04/2023	U.S. BANCORP LIBRA		4,752,500	5,000,000	4,917,650	4,966,635		3,008		3,008		4,969,642		(217,142)	(217,142)	141,406	08/05/2026
29245V-AA-3	EMPRESA NACIONAL DE TELE SR UNSEC 4.875% 10/30/24	D	10/30/2023	Redemption 100.0000		8,333,333	8,333,333	8,223,449	8,308,922		24,412		24,412		8,333,333				461,500	10/30/2024
29441W-AC-9	EQUATE PETROCHEMICAL BV CO.GUARNT 4.250% 11/03/26	D	09/12/2023	MORGAN J.P. SECURITIES INC.		4,762,500	5,000,000	4,939,050	4,973,442		4,528		4,528		4,977,970		(215,470)	(215,470)	183,576	11/03/2026
302154-BK-4	EXPORT-IMPORT BANK KOREA SR UNSEC 4.000% 01/14/24	D	11/03/2023	ANZ INVESTMENT BANK		2,691,171	2,700,000	2,684,610	2,698,105		1,553		1,553		2,699,658		(8,487)	(8,487)	141,900	01/14/2024
30251G-AW-7	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 05/15/24	D	06/01/2023	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				223,240	05/15/2024
31572U-AF-3	FIBRIA OVERSEAS FINANCE SR UNSEC 5.500% 01/17/27	D	09/05/2023	Tax Free Exchange		8,051,043	8,100,000	7,977,771	8,042,216		8,827		8,827		8,051,043				504,900	01/17/2027
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC 6.750% 01/15/34	D	01/15/2023	Redemption 100.0000		559,100	559,100	548,013	552,575		6,525		6,525		559,100				19,079	01/15/2034
344419-AB-2	FOMENTO ECONOMICO MEX SR UNSEC 4.375% 05/10/43	D	11/06/2023	TENDER SALE		24,161,636	26,840,000	25,426,293	25,663,684		28,291		28,291		25,691,975		(1,530,339)	(1,530,339)	1,170,988	05/10/2043
358070-AA-8	FRESNILLO PLC SR UNSEC 5.500% 11/13/23	D	11/13/2023	Maturity		20,450,000	20,450,000	20,348,091	20,439,858		10,142		10,142		20,450,000				1,124,750	11/13/2023
36251B-AB-1	GTH FINANCE BV CO.GUARNT 7.250% 12/26/23	D	04/26/2023	CONVERSION		10,200,000	10,000,000	6,300,000	6,300,000						6,300,000		3,900,000	3,900,000	362,500	12/26/2023
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	09/30/2023	Redemption 100.0000		334,100	334,100	334,100	334,100						334,100				7,371	09/30/2040
398186-AA-4	GRIFFIN COAL MINING CO SR UNSEC 9.500% 09/01/23	D	09/01/2023	DIRECT			5,886,852													09/01/2023
404280-BA-6	HSBC HOLDINGS PLC SR UNSEC 3.600% 05/25/23	D	05/25/2023	Maturity		20,000,000	20,000,000	19,992,600	19,999,529		471		471		20,000,000				360,000	05/25/2023
404280-CV-9	HSBC HOLDINGS PLC 2.206% 08/17/29	D	04/12/2023	BARCLAYS BANK PLC		11,384,774	13,400,000	13,400,000	13,400,000						13,400,000		(2,015,226)	(2,015,226)	194,606	08/17/2029
423012-AD-5	HEINEKEN NV SR UNSEC 2.750% 04/01/23	D	04/01/2023	Maturity		42,840,000	42,840,000	41,565,209	42,802,522		37,478		37,478		42,840,000				589,050	04/01/2023
43474T-AB-9	HOLCIM CAPITAL CORP CO.GUARNT 6.875% 09/29/39	D	05/19/2023	SEA PORT GROUP THE LLC		17,608,096	17,251,000	17,685,345	17,595,274		(4,515)		(4,515)		17,590,759		17,337	17,337	770,904	09/29/2039
43761A-D#-0	HOMESERVE PLC SR-UNSEC 3.340% 08/20/27	D	01/17/2023	Redemption 100.0000		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				613,725	08/20/2027
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	10/15/2023	Paydown		3,612,767	3,612,767	3,612,767	3,612,767						3,612,767				143,635	04/15/2026
460599-AC-7	INTERNATIONAL GAME TECH SR SEC 6.500% 02/15/25	D	03/16/2023	Call 101.2541		6,863,002	6,778,000	6,795,837	6,781,835		(457)		(457)		6,781,378		(3,378)	(3,378)	343,225	02/15/2025
46128M-AF-8	INVERSIONES CMPC CI CO.GUARNT 4.375% 05/15/23	D	05/15/2023	Maturity		5,000,000	5,000,000	5,008,962	4,999,793		207		207		5,000,000				109,375	05/15/2023
46128M-AG-6	INVERSIONES CMPC SA CO.GUARNT 4.750% 09/15/24	D	09/12/2023	SEA PORT GROUP THE LLC		2,368,800	2,400,000	2,393,208	2,398,607		558		558		2,399,165		(30,365)	(30,365)	113,683	09/15/2024
46507M-AE-2	ISRAEL ELECTRIC CORP LTD SR SEC 6.875% 06/21/23	D	06/21/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				337,734	06/21/2023
46614K-AB-2	JER 2005 1A B1 MEZ SEQ CDO-CRE CDO 5.452% 11/20/43	D	01/10/2023	Paydown			10,000,000													11/20/2043
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	10/09/2023	Paydown		736,377	736,377	736,377	736,377						736,377				41,421	01/08/2027
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	07/09/2023	Redemption 100.0000		2,148,426	2,148,426	2,148,426	2,148,426						2,148,426				60,706	01/08/2027
49835L-AA-9	KLABIN FINANCE SA CO.GUARNT 5.250% 07/16/24	D	07/03/2023	Call 100.0000		12,400,000	12,400,000	12,325,000	12,385,560		4,601		4,601		12,390,162		9,838	9,838	627,492	07/16/2024
49989A-AB-5	KOC HOLDING AS SR UNSEC 5.250% 03/15/23	D	03/15/2023	Maturity		8,700,000	8,700,000	8,624,810	8,697,438		2,562		2,562		8,700,000				228,375	03/15/2023
500630-CG-1	KOREA DEVELOPMENT BANK SR UNSEC 3.375% 09/16/25	D	09/12/2023	GOLDMAN SACHS & COMPANY		9,602,900	10,000,000	9,985,700	9,995,648		1,086		1,086		9,996,734		(393,834)	(393,834)	335,625	09/16/2025
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO SR UNSEC 3.750% 07/25/23	D	07/25/2023	Maturity		2,000,000	2,000,000	1,987,560	1,998,472		1,528		1,528		2,000,000				75,000	07/25/2023
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	12/11/2023	Redemption 100.0000		1,838,697	1,838,697	1,838,697	1,838,697						1,838,697				31,117	11/10/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50247V-AA-7	LYB INTL FINANCE BV CO.GUARNT 4.000% 07/15/23	D	07/15/2023	Maturity		4,352,000	4,352,000	4,294,467	4,348,266		3,734		3,734		4,352,000				174,080	07/15/2023
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	10/05/2023	Redemption 100.0000		500,155	500,155	500,155	500,155						500,155				13,672	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	10/10/2023	Redemption 100.0000		794,916	794,916	794,916	794,916						794,916				23,673	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	10/10/2023	Redemption 100.0000		609,154	609,154	609,154	609,154						609,154				18,141	04/10/2033
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	12/15/2023	Paydown		1,310,165	1,310,165	1,310,144	1,310,152		13		13		1,310,165				34,345	03/15/2044
55300R-AB-7	MGM CHINA HOLDINGS LTD SR UNSEC 5.875% 05/15/26	D	08/30/2023	Various		2,781,550	2,925,000	2,943,438	2,930,564		(2,652)		(2,652)		2,927,912		(146,362)	(146,362)	136,157	05/15/2026
55377X-AA-4	MTN MAURITIUS INVSTMENTS CO.GUARNT 4.755% 11/11/24	D	11/14/2023	TENDER SALE		28,000,000	28,000,000	27,302,700	27,821,460		81,217		81,217		27,902,677		97,323	97,323	1,350,171	11/11/2024
55382#-AA-6	MT-2002 STATUTORY TRUST-VNU SR-SEC 7.740% 06/19/23	D	06/20/2023	Redemption 100.0000		419,140	419,140	239,843	326,409		92,730		92,730		419,140				180	06/19/2023
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	12/15/2023	Paydown		1,781,619	1,781,619	1,781,555	1,781,589		30		30		1,781,619				42,100	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	12/15/2023	Paydown		903,543	903,543	582,677	582,677						582,677		320,866	320,866	41,144	05/15/2043
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	10/14/2023	Redemption 100.0000		1,221,750	1,221,750	1,215,568	1,218,004		3,746		3,746		1,221,750				35,266	01/15/2028
60688Q-AS-4	MIZUHO BANK LTD CO.GUARNT 3.500% 03/21/23	D	03/21/2023	Maturity		9,000,000	9,000,000	8,993,970	8,999,846		154		154		9,000,000				157,500	03/21/2023
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACT Senior Secured Bond 4.750% 06/30/26	D	11/20/2023	Call 100.0000		330,898	330,898	291,190	296,138		5,057		5,057		301,194		29,704	29,704	18,578	06/30/2026
62944B-BG-8	BNG BANK NV SR UNSEC 2.375% 03/16/26	D	01/20/2023	GOLDMAN SACHS & COMPANY		15,987,216	16,800,000	16,734,648	16,777,330		432		432		16,777,762		(790,546)	(790,546)	141,867	03/16/2026
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	12/31/2023	Redemption 100.0000		591,260	591,260	591,260	591,260						591,260				17,935	12/31/2033
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	12/31/2023	Redemption 100.0000		421,889	421,889	421,889	421,889						421,889				13,221	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD 3.933% 08/02/34	D	05/10/2023	DEUTSCHE BANK SECURITIES INCOR		13,209,700	15,000,000	15,000,000	15,000,000						15,000,000		(1,790,300)	(1,790,300)	457,758	08/02/2034
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.648% 01/14/41	D	04/18/2023	GOLDMAN SACHS & COMPANY		3,201,500	5,000,000	5,000,000	5,000,000						5,000,000		(1,798,500)	(1,798,500)	101,507	01/14/2041
63883K-AB-1	NATURA COSMETICOS SA SERIES 144A 4.125% 05/03/28	D	01/18/2023	Various		3,745,425	4,625,000	4,625,000	4,625,000						4,625,000		(879,575)	(879,575)	40,806	05/03/2028
63884W-AA-6	NATURA &CO LUX HLD SARL SERIES 144A 6.000% 04/19/29	D	01/18/2023	Various		6,378,678	7,460,000	7,407,556	7,411,893		329		329		7,412,222		(1,033,545)	(1,033,545)	113,143	04/19/2029
656531-AC-4	EQUINOR ASA CO.GUARNT 7.750% 06/15/23	D	06/15/2023	Various		31,370,000	31,370,000	31,584,608	31,376,783		(6,783)		(6,783)		31,370,000				1,215,588	06/15/2023
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A 6.817% 07/20/34	D	09/15/2023	MORGAN STANLEY & CO. INC.		3,982,000	4,000,000	4,000,000	4,000,000						4,000,000		(18,000)	(18,000)	224,712	07/20/2034
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	01/31/2023	Various		5,802,726	24,767,401	6,501,443	6,501,443						6,501,443		(698,717)	(698,717)	1,837,125	12/01/2026
692733-AA-6	OZTEL HOLDINGS SPC LTD SR SEC 5.625% 10/24/23	D	10/24/2023	Maturity		2,400,000	2,400,000	2,372,136	2,395,326		4,674		4,674		2,400,000				135,000	10/24/2023
69356J-A*-4	PG RECEIVABLES FINANCE LP SR-UNSEC 3.968% 07/21/25	D	12/20/2023	Paydown		11,503,000	11,503,000	11,503,000	11,503,000						11,503,000				456,439	07/21/2025
69367P-AA-4	PERUSAHAAN GAS NEGARA SR UNSEC 5.125% 05/16/24	D	08/28/2023	Academy Securities		37,962,000	38,000,000	37,713,700	37,945,956		26,189		26,189		37,972,145		(10,145)	(10,145)	1,563,410	05/16/2024
69369E-AE-9	PERTAMINA PERSERO PT SR UNSEC 4.300% 05/20/23	D	05/20/2023	Maturity		12,600,000	12,600,000	12,472,500	12,593,009		6,991		6,991		12,600,000				270,900	05/20/2023
69370T-AB-9	PELABUHAN INDONESIA III SR UNSEC 4.500% 05/02/23	D	05/02/2023	Maturity		5,000,000	5,000,000	4,895,000	4,991,195		8,805		8,805		5,000,000				112,500	05/02/2023
69371E-AA-3	SAKA ENERGI INDONESIA PT SR UNSEC 4.450% 05/05/24	D	07/21/2023	Call 99.2500		8,787,595	8,854,000	8,854,000	8,854,000						8,854,000				213,775	05/05/2024
69371M-AF-4	PTTEP TREASURY CENTER CO SERIES 144A 2.587% 06/10/27	D	06/27/2023	BANK OF AMERICA		3,455,182	3,775,000	3,775,000	3,775,000						3,775,000		(319,818)	(319,818)	53,984	06/10/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
714264-AM-0	PERNOD RICARD SA SR UNSEC 3.250% 06/08/26	D	09/08/2023	CREDIT AGRICOLE		12,664,217	13,275,000	13,200,926	13,246,778		5,473		5,473		13,252,251		(588,034)	(588,034)	328,372	06/08/2026
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT 5.350% 02/12/28	D	02/01/2023	GOLDMAN SACHS & COMPANY		1,317,000	1,500,000	1,500,000	1,500,000						1,500,000		(183,000)	(183,000)	38,119	02/12/2028
74435K-AA-3	PRUDENTIAL PLC 3.125% 04/14/30	D	03/03/2023	Various		54,695,254	52,448,000	55,452,559	54,744,051		(48,797)		(48,797)		54,695,254				632,836	04/14/2030
74947L-AC-8	REC LIMITED SERIES 144A 4.750% 05/19/23	D	05/19/2023	Maturity		4,900,000	4,900,000	4,885,104	4,897,992		2,008		2,008		4,900,000				116,375	05/19/2023
74951P-DF-2	RESIF 2004-C B3 SUB FLT 6.221% 09/10/36	D	12/11/2023	Paydown		23,645	23,645	9,349	1,524		22,122		22,122		23,645				802	09/10/2036
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 6.051% 03/10/37	D	09/11/2023	Paydown		13,135	22,425	1,617	1,617		12,188		12,188		13,805		(670)	(670)	678	03/10/2037
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	12/20/2023	Paydown		1,465,571	1,465,571	1,465,015	1,465,115		456		456		1,465,571				34,750	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	12/20/2023	Paydown		146,102	146,102	146,064	146,309		(207)		(207)		146,102				3,027	09/20/2052
78413H-AA-7	SES SA CO.GUARNT 3.600% 04/04/23	D	04/04/2023	Maturity		69,010,000	69,010,000	69,173,936	69,013,988		(3,988)		(3,988)		69,010,000				1,242,180	04/04/2023
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	01/15/2023	Paydown		3,009,311	3,009,311	3,009,306	3,009,303		8		8		3,009,311				9,948	08/15/2042
78440P-AE-8	SK TELECOM CO LTD SR UNSEC 3.750% 04/16/23	D	04/16/2023	Maturity		2,250,000	2,250,000	2,248,014	2,249,875		125		125		2,250,000				42,188	04/16/2023
806854-AH-8	SCHLUMBERGER INVESTMENT CO.GUARNT 3.650% 12/01/23	D	12/01/2023	Maturity		20,000,000	20,000,000	19,932,000	19,992,693		7,307		7,307		20,000,000				730,000	12/01/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV CO.GUARNT 5.625% 11/01/24	D	12/18/2023	Call 101.0000		7,575,000	7,500,000	7,546,250	7,510,427		(5,344)		(5,344)		7,505,083		(5,083)	(5,083)	551,953	11/01/2024
82460C-AM-6	SHINHAN BANK SR UNSEC 3.875% 11/05/23	D	11/05/2023	Maturity		4,325,000	4,325,000	4,300,910	4,320,605		4,395		4,395		4,325,000				167,594	11/05/2023
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	12/15/2023	Paydown		681,759	681,759	691,334	686,760		(5,001)		(5,001)		681,759				14,630	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	12/15/2023	Paydown		423,277	423,277	426,242	424,596		(1,318)		(1,318)		423,277				12,114	03/15/2044
85628U-AF-3	STATE BANK INDIA/LONDON SR UNSEC 4.875% 04/17/24	D	11/08/2023	DEUTSCHE BANK SECURITIES INCOR		12,940,200	13,000,000	12,917,310	12,986,789		8,670		8,670		12,995,460		(55,260)	(55,260)	674,240	04/17/2024
85628U-AJ-5	STATE BANK INDIA/LONDON SR UNSEC 4.375% 01/24/24	D	10/23/2023	Various		14,050,658	14,125,000	14,108,050	14,121,085		2,732		2,732		14,123,817		(73,159)	(73,159)	730,112	01/24/2024
857004-AC-9	STATE GRID OVERSEAS INV CO.GUARNT 4.125% 05/07/24	D	09/12/2023	DEUTSCHE BANK SECURITIES INCOR		1,681,113	1,700,000	1,681,470	1,697,026		1,527		1,527		1,698,554		(17,441)	(17,441)	59,801	05/07/2024
857006-AG-5	STATE GRID OVERSEAS INV CO.GUARNT 3.500% 05/04/27	D	10/31/2023	JP MORGAN SECURITIES		10,796,145	11,500,000	11,493,215	11,496,765		584		584		11,497,349		(701,204)	(701,204)	400,264	05/04/2027
857006-AM-2	STATE GRID OVERSEAS INV CO.GUARNT 4.250% 05/02/28	D	10/30/2023	JP MORGAN SECURITIES		4,766,550	5,000,000	4,982,250	4,989,603		1,468		1,468		4,991,071		(224,521)	(224,521)	211,910	05/02/2028
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT 3.950% 07/19/23	D	07/19/2023	Maturity		29,375,000	29,375,000	29,336,519	29,372,475		2,525		2,525		29,375,000				1,160,313	07/19/2023
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	07/31/2023	Redemption 100.0000		474,000	474,000	474,000	474,000						474,000				10,067	01/31/2049
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC 3.900% 03/22/23	D	03/22/2023	Various		60,415,000	60,415,000	61,084,576	60,433,510		(18,510)		(18,510)		60,415,000				1,178,093	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 3.375% 04/30/25	D	04/24/2023	DEUTSCHE BANK SECURITIES INCOR		28,352,593	29,253,000	28,987,603	29,181,357		9,429		9,429		29,190,785		(838,193)	(838,193)	482,675	04/30/2025
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	05/18/2023	WELLS FARGO		8,326,100	10,000,000	8,994,100	9,076,345		43,622		43,622		9,119,967		(793,867)	(793,867)	132,111	03/31/2030
88032W-AM-8	TENCENT HOLDINGS LTD SR UNSEC 3.575% 04/11/26	D	06/27/2023	BANK OF AMERICA		6,685,700	7,000,000	6,999,580	6,999,791		33		33		6,999,824		(314,124)	(314,124)	179,346	04/11/2026
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	12/15/2023	Paydown		1,411,305	1,411,305	1,411,246	1,411,289		17		17		1,411,305				35,105	05/17/2032
89641U-AA-9	TRINITY ACQUISITION PLC CO.GUARNT 4.625% 08/15/23	D	08/15/2023	Maturity		29,900,000	29,900,000	29,744,461	29,888,002		11,998		11,998		29,900,000				1,382,875	08/15/2023
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT 5.375% 09/01/25	D	10/31/2023	Various		1,420,885	1,602,000	1,602,000	1,602,000						1,602,000		(181,115)	(181,115)	83,211	09/01/2025
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT 5.375% 09/01/25	D	09/08/2023	Call 100.0000		4,450,000	4,450,000	4,450,000	4,450,000						4,450,000				202,645	09/01/2025
90014T-AC-5	TC ZIRAAT BANKASI AS SR UNSEC 5.125% 09/29/23	D	03/29/2023	BNP PARIBAS		6,943,613	6,975,000	6,975,000	6,975,000						6,975,000		(31,388)	(31,388)	179,727	09/29/2023
90015L-AB-3	EXPORT CREDIT BANK OF TU SR UNSEC 5.375% 10/24/23	D	10/24/2023	Maturity		15,000,000	15,000,000	14,972,400	14,996,260		3,740		3,740		15,000,000				806,250	10/24/2023
90015L-AD-9	EXPORT CREDIT BANK OF TU SR UNSEC 6.125% 05/03/24	D	12/07/2023	BARCLAYS BANK PLC		2,765,565	2,775,000	2,756,768	2,770,341		3,243		3,243		2,773,584		(8,019)	(8,019)	187,910	05/03/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902674-XN-5	UBS AG LONDON SERIES 144A 4.500% 06/26/48	D	10/12/2023	Tax Free Exchange		5,703,026	5,725,000	5,700,726	5,702,648		378		378		5,703,026				207,531	06/26/2048
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A 1.842% 04/20/31	D	10/20/2023	Paydown		2,726,986	2,726,986	2,726,986	2,726,986						2,726,986				46,321	04/20/2031
92718W-AG-4	VEON HOLDINGS BV SR UNSEC 4.950% 06/16/24	D	09/27/2023	Call 101.0000		8,862,750	8,775,000	5,541,413	5,541,413						5,541,413		3,233,588	3,233,588	426,794	06/16/2024
961214-EP-4	WESTPAC BANKING CORP 2.668% 11/15/35	D	04/18/2023	RBC DAIN RAUSCHER INC.		11,208,907	14,399,000	14,591,621	14,613,711		10,663		10,663		14,624,374		(3,415,467)	(3,415,467)	163,181	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP 2.963% 11/16/40	D	04/13/2023	RBC DAIN RAUSCHER INC.		9,702,039	14,125,000	14,125,000	14,125,000						14,125,000		(4,422,961)	(4,422,961)	175,547	11/16/2040
984848-AK-7	YAPI VE KREDI BANKASI AS SR UNSEC 6.100% 03/16/23	D	03/16/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				213,500	03/16/2023
F9120#-AA-4	TELEPERFORMANCE SA 3.920% 12/14/23	D	12/14/2023	Maturity		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				823,200	12/14/2023
G0566*-AD-1	ARQIVA PP FINANCING PLC 3.051% 12/31/29	B	12/29/2023	Redemption 100.0000		4,247,318	4,247,318	4,186,301	4,081,821					104,480	4,247,318	61,018		61,018	(2,187)	12/31/2029
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK A-SR-SEC 4.290% 04/17/23	D	04/17/2023	Maturity		43,000,000	43,000,000	43,000,000	43,000,000						43,000,000				922,350	04/17/2023
G2044@-AY-1	COMPASS GROUP PLC K-SR-UNSEC 4.120% 10/01/23	D	10/02/2023	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,060,000	10/01/2023
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	B	12/15/2023	Redemption 100.0000		558,001	558,001	553,159	530,245					22,914	558,001	4,842		4,842	11,493	06/15/2032
G2956@-AE-1	ABP ACQUISITIONS UK LTD SR-SEC 4.350% 02/19/23	D	02/19/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				219,917	02/19/2023
G3651@-AA-5	QUINN GROUP HOLDO LTD SR 8.500% 11/01/23	C	11/01/2023	DIRECT			38,510,220													11/01/2023
G41205-AA-6	PCCW-HKT CAPITAL NO5 LTD CO.GUARNT 3.750% 03/08/23	D	03/08/2023	Maturity		23,000,000	23,000,000	21,907,490	22,974,234		25,766		25,766		23,000,000				431,250	03/08/2023
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP-INC B-SR 6.250% 05/08/23	D	05/08/2023	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				937,500	05/08/2023
G4R026-AB-6	HKT CAPITAL NO 2 LTD CO.GUARNT 3.625% 04/02/25	D	11/03/2023	DEUTSCHE BANK SECURITIES INCOR		4,082,820	4,200,000	4,072,572	4,166,359		12,334		12,334		4,178,693		(95,873)	(95,873)	167,052	04/02/2025
G5963#-AH-6	MEGGITT PLC 3.600% 07/06/26	D	06/23/2023	Redemption 100.0000		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,388,000	07/06/2026
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note 8.000% 03/31/43	B	09/30/2023	Redemption 100.0000		1,941,334	1,941,334	2,547,154	2,267,544		(322,882)		(322,882)	247,378	1,941,334	(250,707)		(250,707)	39,933	03/31/2043
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note 8.300% 03/31/43	B	09/30/2023	Redemption 100.0000		726,263	726,263	954,245	850,841		(121,451)		(121,451)	92,174	726,263	(95,300)		(95,300)	60,581	03/31/2043
G7605#-AA-1	TANK & RAST GRUPPE GMBH CO KG 2.290% 10/18/32	B	10/18/2023	Redemption 100.0000		1,916,091	1,916,091	2,145,455	1,946,273					199,182	1,916,091	(229,364)		(229,364)	44,761	10/18/2032
G9369*-AA-7	SR-SEC SR-SEC 2.900% 03/31/43	B	09/30/2023	Redemption 100.0000		603,535	603,535	650,545	591,358					59,187	603,535	(47,010)		(47,010)	10,801	03/31/2043
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR-UNSEC 4.010% 08/22/23	D	08/22/2023	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				721,760	08/22/2023
K3752@-AE-0	COPENHAGEN AIRPORTS DENMARK AP E-SR-SEC 5.260% 12/29/23	D	12/29/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,315,000	12/29/2023
N4281@-BS-3	KONINKLIJKE VOPAK N.V. AA-SR-UNSEC 3.740% 06/19/23	D	06/20/2023	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				4,156	06/19/2023
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36	B	12/29/2023	Redemption 100.0000		4,305,731	4,305,731	4,799,621	4,199,240					600,380	4,305,731	(493,890)		(493,890)	28,380	03/31/2036
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	06/30/2023	Redemption 100.0000		(519,595)	(519,595)	(519,595)	(519,595)						(519,595)				15,641	06/30/2034
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA SR-UNSEC 5.180% 06/14/29	D	04/18/2023	Redemption 100.0000		(1,295,000)	(1,295,000)	(1,295,000)	(1,295,000)						(1,295,000)					06/14/2029
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	12/28/2023	Redemption 100.0000		1,221,453	1,221,453	1,221,453	1,221,453						1,221,453				37,572	12/28/2037
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 08/30/25	D	07/15/2023	Redemption 100.0000		11,828,828	11,828,828	11,828,828	11,828,828						11,828,828				861,327	08/30/2025
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	12/15/2023	Redemption 100.0000		7,558,099	7,558,099	7,558,099	7,558,099						7,558,099				233,770	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q0832*-AC-0	AUSTRALIA PACIFIC-MELBOURNE PT B-SR-SEC 4.570% 09/15/23	D	09/15/2023	Maturity		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				2,970,500	09/15/2023
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LTD B-SR-SEC 5.340% 08/14/23	D	07/14/2023	Redemption 100.0000		39,000,000	39,000,000	39,000,000	39,000,000						39,000,000				2,082,600	08/14/2023
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD C-SR-SEC 4.230% 03/27/23	D	03/27/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				317,250	03/27/2023
Q3946*-AF-0	FOXTEL MGMT PTY LTD F-SR 4.420% 07/25/24	D	09/11/2023	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,492,389	07/25/2024
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	12/27/2023	Redemption 100.0000		401,465	401,465	460,071	411,615					48,456	401,465	(58,606)		(58,606)	12,362	06/27/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.190% 09/30/39	B	10/01/2023	Redemption 100.0000		2,920,297	2,920,297	3,365,484	2,989,026					376,458	2,920,297	(445,187)		(445,187)	86,435	09/30/2039
Q7397#-AM-6	PRATT FINANCE PROPRIETARY LTD F-SR 5.320% 07/13/23	D	07/13/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				638,400	07/13/2023
Q7397#-AN-4	PRATT FINANCE PROPRIETARY LTD G-SR 5.420% 07/13/23	D	07/13/2023	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				867,200	07/13/2023
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 4.306% 07/02/40	B	10/03/2023	Redemption 100.0000		3,105,941	3,105,941	3,592,161	3,190,763					401,398	3,105,941	(486,220)		(486,220)	109,793	07/02/2040
Q7724#-AE-8	POWERCO LTD B-SR-SEC 4.560% 06/07/23	D	06/07/2023	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				912,000	06/07/2023
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC 4.070% 06/30/42	B	06/30/2023	Redemption 100.0000		884,764	884,764	944,719	898,717					46,002	884,764	(59,955)		(59,955)	11,395	06/30/2042
X5151*-AE-0	LANDSVIRKJUN SR-UNSEC 4.120% 03/08/23	D	03/08/2023	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				329,600	03/08/2023
Y6426N-AA-3	1MDB GLOBAL INVESTMENTS SR UNSEC 4.400% 03/09/23	D	03/09/2023	Maturity		19,000,000	19,000,000	18,582,810	18,987,900		12,100		12,100		19,000,000				418,000	03/09/2023
92856P-A*-7	MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22		01/06/2023	Various															(33,010)	12/19/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,221,654,290	11,877,521,542	11,409,238,437	11,413,540,913	27,437	16,885,696	13,819,891	3,093,242	6,814,680	11,420,395,999	(3,052,827)	(200,868,988)	(203,921,815)	328,963,181	XXX
74432Q-AM-4	PRUDENTIAL FINANCIAL INC JR SUBORDINATED 5.625% 06/15/43		06/15/2023	Call 100.0000		5,000,000	5,000,000	4,999,700	5,000,012						5,000,012		(12)	(12)	140,625	06/15/2043
40052V-AF-1	GRUPO BIMBO SAB DE CV SUBORD 5.950% Perpet.	D	04/17/2023	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				267,750	01/01/9999
87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT 5.000% 04/02/49	D	10/16/2023	Various		21,447,704	23,200,000	23,200,000	23,200,000						23,200,000		(1,752,296)	(1,752,296)	1,211,504	04/02/2049
1309999999. Subtotal - Bonds - Hybrid Securities						32,447,704	34,200,000	34,199,700	34,200,012						34,200,012		(1,752,308)	(1,752,308)	1,619,879	XXX
000000-00-0	SOLARAY LLC First Amendment Additional DDT 01/15/24		10/02/2023	Redemption 100.0000		75,692	75,692	75,692	75,692						75,692				7,274	01/15/2024
000000-00-0	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 01/21/24		09/29/2023	Redemption 100.0000		118,736	118,736	117,569	118,609		127		127		118,736				3,256	01/21/2024
000000-00-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		12/29/2023	Redemption 100.0000		150,000	150,000	148,500	149,588		412		412		150,000				12,492	01/23/2024
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		02/03/2023	Redemption 100.0000		(21,814)	(21,814)	(21,596)	(21,814)						(21,814)					03/22/2024
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		01/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				181	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		01/03/2023	Redemption 100.0000		7,426	7,426	7,352	7,370		57		57		7,426				74	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		01/03/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141				172	03/22/2024
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		01/03/2023	Redemption 100.0000		41,011	41,011	40,601	38,140		2,871		2,871		41,011				1,045	03/22/2024
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		04/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				181	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		04/03/2023	Redemption 100.0000		7,500	7,500	7,425	7,443		57		57		7,500				218	03/22/2024
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		04/03/2023	Redemption 100.0000		20,506	20,506	20,301	19,070		1,436		1,436		20,506				523	03/22/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		04/03/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141				172	03/22/2024
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		07/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				364	03/22/2024
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		07/03/2023	Redemption 100.0000		1,437	1,437	1,423	1,336		101		101		1,437				72	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		07/03/2023	Redemption 100.0000		7,500	7,500	7,425	7,441		59		59		7,500				292	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		07/03/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141				348	03/22/2024
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		10/02/2023	Redemption 100.0000		39,574	39,574	39,179	36,803		2,771		2,771		39,574				2,562	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		10/02/2023	Redemption 100.0000		1,671	1,671	1,654	1,658		13		13		1,671				127	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		10/02/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141				348	03/22/2024
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		10/02/2023	Redemption 100.0000		5,812	5,812	5,754	5,767		44		44		5,812				481	03/22/2024
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		10/02/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				364	03/22/2024
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		03/24/2023	No Broker		722,892	722,892	722,892	722,892						722,892					04/08/2024
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		09/29/2023	Redemption 100.0000		1,408,266	1,408,266	1,408,266	1,408,266						1,408,266				102,908	04/08/2024
000000-00-0	AVETTA LLC Tranche B Term Loan 04/10/24		10/18/2023	Redemption 100.0000		9,193,239	9,193,239	9,147,604	9,180,608		12,631		12,631		9,193,239				951,429	04/10/2024
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24		09/29/2023	Redemption 100.0000		256,193	256,193	253,631	254,581		1,612		1,612		256,193				15,095	05/23/2024
000000-00-0	GS ACQUISITION INC Revolver 05/25/24		08/23/2023	Redemption 100.0000															4,961	05/25/2024
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		09/29/2023	Redemption 100.0000		127,277	127,277	127,277	127,277						127,277				7,609	06/18/2024
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		03/31/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				171	07/02/2024
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		03/31/2023	Redemption 100.0000		6,667	6,667	6,500	6,588		79		79		6,667				177	07/02/2024
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		06/30/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				349	07/02/2024
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		06/30/2023	Redemption 100.0000		6,667	6,667	6,500	6,588		79		79		6,667				361	07/02/2024
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		09/29/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				528	07/02/2024
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		12/05/2023	Redemption 100.0000		2,593,333	2,593,333	2,528,500	2,562,794		30,539		30,539		2,593,333				322,349	07/02/2024
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		12/05/2023	Redemption 100.0000		2,540,663	2,540,663	2,489,850	2,504,091		36,572		36,572		2,540,663				316,080	07/02/2024
000000-00-0	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 07/10/24		12/29/2023	Redemption 100.0000		150,647	150,647	149,141	149,708		939		939		150,647				10,360	07/10/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		01/03/2023	Redemption 100.0000		35,407	35,407	35,230	35,351		55		55		35,407				1,697	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		01/03/2023	Redemption 100.0000		41,896	41,896	41,477	41,629		266		266		41,896				963	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		02/24/2023	Redemption 100.0000		187,500	187,500	185,625	186,227		1,273		1,273		187,500				6,270	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		04/03/2023	Redemption 100.0000		35,407	35,407	35,230	35,351		55		55		35,407				1,697	07/16/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		04/03/2023	Redemption 100.0000		41,896	41,896	41,477	41,629		266		266		41,896				2,011	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		04/20/2023	Redemption 100.0000		16,304	16,304	16,141	16,194		111		111		16,304				545	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		05/05/2023	Redemption 100.0000		26,252	26,252	26,120	26,211		41		41		26,252				1,967	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		05/05/2023	Redemption 100.0000		32,039	32,039	31,718	31,835		204		204		32,039				2,402	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		07/03/2023	Redemption 100.0000		9,155	9,155	9,109	9,141		14		14		9,155				686	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		07/03/2023	Redemption 100.0000		9,857	9,857	9,758	9,794		63		63		9,857				739	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		10/02/2023	Redemption 100.0000		35,407	35,407	35,230	35,351		55		55		35,407				3,673	07/16/2024
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		10/02/2023	Redemption 100.0000		41,896	41,896	41,477	41,629		266		266		41,896				4,349	07/16/2024
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		09/19/2023	Redemption 100.0000		3,240,000	3,240,000	3,240,000	3,240,000						3,240,000				119,658	07/24/2024
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		03/14/2023	Redemption 100.0000		205,714	205,714	205,714	205,714						205,714				3,279	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		05/05/2023	Redemption 100.0000		129,085	129,085	127,898	128,638		447		447		129,085				4,091	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		06/09/2023	Redemption 100.0000		154,286	154,286	154,286	154,286						154,286				5,675	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		09/29/2023	Redemption 100.0000		179,419	179,419	177,769	178,798		621		621		179,419				12,310	08/09/2024
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		11/30/2023	Redemption 100.0000																08/09/2024
000000-00-0	A PLACE FOR MOM-INC. Term Loan 08/10/24		09/29/2023	Redemption 100.0000		25,561	25,561	25,453	25,533		27		27		25,561				1,205	08/10/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		01/12/2023	Redemption 100.0000		(208,307)	(208,307)	(206,224)	(208,511)		203		203		(208,307)				1,175	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		01/10/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				231	08/26/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 08/26/24		03/31/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				519	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		03/31/2023	Redemption 100.0000		25,941	25,941	25,682	25,738		203		203		25,941				1,848	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		03/31/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				1,189	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		03/31/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				357	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		06/30/2023	Redemption 100.0000		25,941	25,941	25,682	25,738		203		203		25,941				1,848	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		06/30/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				1,812	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		06/30/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				357	08/26/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 08/26/24		06/30/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				792	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		09/29/2023	Redemption 100.0000		25,941	25,941	25,682	25,738		203		203		25,941				2,546	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		09/29/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				1,812	08/26/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 08/26/24		09/29/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				792	08/26/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		09/29/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				487	08/26/2024
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 08/26/24		12/29/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				1,068	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		12/29/2023	Redemption 100.0000		25,941	25,941	25,682	25,738		203		203		25,941				3,254	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		12/29/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				2,446	08/26/2024
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		12/29/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				618	08/26/2024
000000-00-0	HEARTLAND LLC Revolver 08/30/24		12/12/2023	Redemption 100.0000		306,122	306,122	304,155	304,460		1,662		1,662		306,122				11,983	08/30/2024
000000-00-0	RECIPE ACQUISITION CORP SR-UNSEC 09/15/24		01/18/2023	Maturity		(11,467,290)	(19,367,399)	(15,394,731)	(10,184,247)	(5,456,878)	190,460		(5,266,418)		(11,467,290)					09/15/2024
000000-00-0	ORBIT PURCHASER LLC Fourth Incremental Term Loan 10/19/24		04/12/2023	Redemption 100.0000		16,572,337	16,572,337	16,406,614	16,470,457		101,880		101,880		16,572,337				437,063	10/19/2024
000000-00-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		01/10/2023	Redemption 100.0000		9,898	9,898	9,903	9,900		(2)		(2)		9,898					10/21/2024
000000-00-0	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		04/12/2023	Redemption 100.0000		13,065,945	13,065,945	12,960,214	13,027,766		38,179		38,179		13,065,945				344,565	10/21/2024
000000-00-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		04/12/2023	Redemption 100.0000		3,810,901	3,810,901	3,812,663	3,811,654		(754)		(754)		3,810,901				100,760	10/21/2024
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		12/29/2023	Redemption 100.0000		239,275	239,275	236,882	237,216		2,058		2,058		239,275				20,437	10/31/2024
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		12/29/2023	Redemption 100.0000		142,614	142,614	141,188	141,545		1,070		1,070		142,614				10,660	11/01/2024
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		09/01/2023	Redemption 100.0000		2,691,269	2,691,269	2,664,357	2,673,498		17,771		17,771		2,691,269				213,776	11/02/2024
000000-00-0	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		12/12/2023	Redemption 100.0000		23,750,000	23,750,000	23,512,500	23,668,992		81,008		81,008		23,750,000				2,135,451	12/05/2024
000000-00-0	LRN CORP Revolver 12/17/24		03/22/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,282	12/17/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		01/10/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				(66)	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		01/10/2023	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				(106)	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		01/10/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				(32)	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		03/31/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				159	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		03/31/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				73	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		06/30/2023	Redemption 100.0000		30,612	30,612	30,612	30,612						30,612				508	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		06/30/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				1,481	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		06/30/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				159	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		10/02/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				1,705	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		10/02/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				639	12/18/2024
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		10/02/2023	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				1,021	12/18/2024
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				2,529	12/24/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				1,708	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				561	12/24/2024
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				2,677	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				3,824	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				879	12/24/2024
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		09/29/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				3,668	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		09/29/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				5,149	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		09/29/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				1,204	12/24/2024
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		12/29/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				3,668	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		12/29/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				5,149	12/24/2024
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		12/29/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				1,204	12/24/2024
000000-00-0	VPET USA LLC Revolver 12/31/24		07/26/2023	Redemption 100.0000		758,410	758,410	755,625	756,013		2,397		2,397		758,410				12,994	12/31/2024
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		12/29/2023	Redemption 100.0000		81,361	81,361	80,547	80,962		399		399		81,361				6,975	01/23/2025
000000-00-0	PMAB LLC Third Amendment Term Loan 02/06/25		09/29/2023	Redemption 100.0000		67,500	67,500	67,500	67,500						67,500				3,745	02/06/2025
000000-00-0	LIQUI-BOX HLDGS INC Revolver 02/26/25		02/01/2023	Redemption 100.0000		5,505,360	5,505,360	5,499,550	5,502,343		3,017		3,017		5,505,360				79,740	02/26/2025
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan 03/01/25		10/02/2023	Redemption 100.0000		76,893	76,893	76,124	76,747		146		146		76,893				3,686	03/01/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		01/05/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				2	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 03/04/25		04/03/2023	Redemption 100.0000		38,131	38,131	38,131	38,131						38,131				541	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		03/31/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				256	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 03/04/25		06/30/2023	Redemption 100.0000		19,066	19,066	19,066	19,066						19,066				521	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		06/30/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				256	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 03/04/25		09/29/2023	Redemption 100.0000		19,066	19,066	19,066	19,066						19,066				1,040	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		09/29/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				518	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 03/04/25		10/16/2023	Redemption 100.0000		7,492,781	7,492,781	7,492,781	7,492,781						7,492,781				486,984	03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		10/16/2023	Redemption 100.0000		3,746,852	3,746,852	3,728,118	3,735,669		11,183		11,183		3,746,852				240,304	03/04/2025
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		09/29/2023	Redemption 100.0000		148,289	148,289	146,806	147,630		659		659		148,289				10,535	03/29/2025
000000-00-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan 03/31/25		01/10/2023	Tax Free Exchange		3,531,316	3,531,316	3,531,316	3,531,316						3,531,316					03/31/2025
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 04/21/25		06/09/2023	Redemption 100.0000		569,223	569,223	557,393	563,779		5,443		5,443		569,223				75,851	04/21/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		10/02/2023	Redemption 100.0000		2,998	2,998	2,968	2,975		23		23		2,998				153	05/02/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		01/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				(30)	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		01/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263					05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		04/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				123	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		04/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263				44	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		07/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				218	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		07/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263				78	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		10/02/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				318	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		10/02/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263				114	05/03/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		01/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				443	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		01/03/2023	Redemption 100.0000		1,017	1,017	1,006	1,010		6		6		1,017				26	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		04/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				916	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		07/03/2023	Redemption 100.0000		2,033	2,033	2,013	2,020		13		13		2,033				136	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		07/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				1,405	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		10/02/2023	Redemption 100.0000		1,017	1,017	1,006	1,010		6		6		1,017				112	05/05/2025
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		10/02/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				1,920	05/05/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		03/23/2023	Redemption 100.0000		(21,500)	(21,500)	(21,285)	(21,511)		11		11		(21,500)				302	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		01/10/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				(72)	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		03/31/2023	Redemption 100.0000		2,121	2,121	2,099	2,110		11		11		2,121				825	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		03/31/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				1,360	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		03/31/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				363	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		06/30/2023	Redemption 100.0000		2,121	2,121	2,099	2,110		11		11		2,121				1,607	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		06/30/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				2,080	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		06/30/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				363	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		09/29/2023	Redemption 100.0000		2,121	2,121	2,099	2,108		12		12		2,121				63	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		09/29/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				2,801	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		09/29/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				684	06/06/2025
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		12/29/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				2,801	06/06/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		12/29/2023	Redemption 100.0000		2,121	2,121	2,099	2,110		11		11		2,121				2,225	06/06/2025
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		12/21/2023	Redemption 100.0000		578,993	578,993	576,648	576,931		2,062		2,062		578,993				158,918	06/26/2025
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		01/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				845	07/08/2025
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		01/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442					07/08/2025
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		04/03/2023	Redemption 100.0000		50,000	50,000	49,500	49,755		245		245		50,000				1,938	07/08/2025
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		04/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				869	07/08/2025
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		04/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442				403	07/08/2025
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		07/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				2,889	07/08/2025
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		07/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442				875	07/08/2025
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		07/03/2023	Redemption 100.0000		25,000	25,000	24,750	24,878		122		122		25,000				2,068	07/08/2025
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		09/29/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				2,889	07/08/2025
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		10/02/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442				1,364	07/08/2025
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		10/02/2023	Redemption 100.0000		25,000	25,000	24,750	24,878		122		122		25,000				2,068	07/08/2025
000000-00-0	ORTHOALLIANCE MSO LLC Third Amendment Term Loan 07/21/25		09/29/2023	Redemption 100.0000		70,181	70,181	69,479	69,575		606		606		70,181				4,559	07/21/2025
000000-00-0	KSLB HLDGS LLC Revolver 07/30/25		12/19/2023	Redemption 100.0000		3,856,101	3,856,101	3,856,101	3,856,101						3,856,101				210,870	07/30/2025
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		01/10/2023	Redemption 100.0000		140,450	140,450	139,229	139,700		750		750		140,450				3,240	07/31/2025
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Incr TL B 07/31/25		03/31/2023	Redemption 100.0000		73,125	73,125	72,394	72,441		684		684		73,125				2,817	07/31/2025
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		03/31/2023	Redemption 100.0000		140,450	140,450	139,229	139,700		750		750		140,450				7,066	07/31/2025
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Incr TL B 07/31/25		06/30/2023	Redemption 100.0000		36,563	36,563	36,197	36,220		342		342		36,563				2,918	07/31/2025
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		09/29/2023	Redemption 100.0000		280,901	280,901	278,458	279,401		1,500		1,500		280,901				23,520	07/31/2025
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Incr TL B 07/31/25		10/24/2023	Redemption 100.0000		14,515,313	14,515,313	14,370,159	14,379,481		135,832		135,832		14,515,313				1,396,167	07/31/2025
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		01/04/2023	Redemption 100.0000		160,925	160,925	158,402	158,761		2,164		2,164		160,925				3,250	08/04/2025
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		06/30/2023	Redemption 100.0000		11,782	11,782	11,782	11,782						11,782				279	08/04/2025
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		08/01/2023	Redemption 100.0000		117,341	117,341	115,501	115,763		1,578		1,578		117,341				8,208	08/04/2025
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		09/29/2023	Redemption 100.0000		3,927	3,927	3,927	3,927						3,927				242	08/04/2025
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		11/22/2023	Redemption 100.0000		107,388	107,388	105,704	105,944		1,444		1,444		107,388				11,537	08/04/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/10/2023	Redemption 0.0000					(29)		29		29						(34)	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/10/2023	Redemption 0.0000					(152)		152		152						(82)	08/27/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/10/2023	Redemption 0.0000					(29)		29		29						141	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/10/2023	Redemption 0.0000					(152)		152		152						354	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		01/10/2023	Redemption 100.0000		36,506	36,506	36,220	36,281		225		225		36,506				993	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		03/31/2023	Redemption 100.0000		5,386	5,386	5,346	5,357		29		29		5,386				141	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		03/31/2023	Redemption 100.0000		13,045	13,045	12,850	12,893		152		152		13,045				720	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		06/30/2023	Redemption 100.0000		73,013	73,013	72,440	72,563		450		450		73,013				5,099	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/30/2023	Redemption 100.0000		13,045	13,045	12,850	12,893		152		152		13,045				1,099	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/30/2023	Redemption 100.0000		5,386	5,386	5,346	5,357		29		29		5,386				436	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		08/31/2023	Tax Free Exchange		5,080,386	5,126,822	5,049,920	5,067,055		13,331		13,331		5,080,386				431,931	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		08/31/2023	Tax Free Exchange		2,122,966	2,128,049	2,112,089	2,116,603		6,363		6,363		2,122,966				172,245	08/27/2025
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		08/31/2023	Tax Free Exchange		14,287,386	14,354,474	14,241,832	14,265,968		21,418		21,418		14,287,386				1,211,476	08/27/2025
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		12/12/2023	Redemption 100.0000		7,017,485	7,017,485	6,947,310	6,963,662		53,823		53,823		7,017,485				694,738	08/30/2025
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Inc DDTL B 08/31/25		10/24/2023	Redemption 100.0000		14,625,000	14,625,000	14,551,875	14,550,009		74,991		74,991		14,625,000				1,370,013	08/31/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		01/10/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688				54	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		01/10/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				328	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		03/31/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688				255	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		06/30/2023	Redemption 100.0000		40,727	40,727	40,479	40,541		187		187		40,727				2,154	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		06/30/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688				313	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		09/29/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				1,518	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		12/29/2023	Redemption 100.0000		13,375	13,375	13,241	13,305		70		70		13,375				1,050	09/23/2025
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		12/29/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				2,055	09/23/2025
000000-00-0	J. KNIPPER AND CO INC Term Loan 10/01/25		09/29/2023	Redemption 100.0000		288,643	288,643	287,500	287,902		742		742		288,643				14,301	10/01/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		01/10/2023	Redemption 100.0000		75,693	75,693	74,940	75,204		489		489		75,693				1,900	10/31/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		02/13/2023	Redemption 100.0000		12,177,871	12,177,871	12,109,369	12,118,872		58,999		58,999		12,177,871				209,406	10/31/2025
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		09/29/2023	Redemption 100.0000		226,533	226,533	224,278	225,069		1,464		1,464		226,533				8,263	10/31/2025
000000-00-0	SAPPHIRE TELECOM INC Initial Term Loan 11/20/25		09/29/2023	Redemption 100.0000		200,000	200,000	198,000	198,965		1,035		1,035		200,000				9,626	11/20/2025
000000-00-0	SAPPHIRE TELECOM INC Revolver 11/20/25		10/30/2023	Redemption 100.0000		783,898	783,898	783,898	783,898						783,898				76,569	11/20/2025
000000-00-0	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		06/06/2023	Redemption 100.0000		101,567	101,567	101,060	101,210		358		358		101,567				9,629	11/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		06/06/2023	Redemption 100.0000		487,726	487,726	483,171	485,416		2,310		2,310		487,726				22,982	11/30/2025
000000-00-0	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		12/29/2023	Redemption 100.0000		160,714	160,714	159,107	159,776		939		939		160,714				10,463	12/09/2025
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		03/01/2023	Redemption 100.0000		13,602	13,602	13,466	13,499		102		102		13,602				309	12/17/2025
000000-00-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		06/01/2023	Redemption 100.0000		29,000	29,000	28,710	28,804		196		196		29,000				1,047	12/17/2025
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		09/01/2023	Redemption 100.0000		27,203	27,203	26,931	26,998		205		205		27,203				1,728	12/17/2025
000000-00-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		12/01/2023	Redemption 100.0000		29,000	29,000	28,710	28,804		196		196		29,000				2,661	12/17/2025
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		12/01/2023	Redemption 100.0000		13,602	13,602	13,466	13,499		102		102		13,602				1,441	12/17/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		01/10/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				122	12/31/2025
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		03/31/2023	Redemption 100.0000		41,228	41,228	40,816	40,925		303		303		41,228				709	12/31/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		03/31/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				231	12/31/2025
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		06/30/2023	Redemption 100.0000		20,614	20,614	20,408	20,462		152		152		20,614				1,199	12/31/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		06/30/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				231	12/31/2025
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		09/29/2023	Redemption 100.0000		20,614	20,614	20,408	20,462		152		152		20,614				1,786	12/31/2025
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		09/29/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				345	12/31/2025
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		09/29/2023	Redemption 100.0000		50,056	50,056	49,555	49,730		326		326		50,056				1,899	01/10/2026
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		04/13/2023	No Broker		4,411,806	4,431,865	4,411,806	4,412,653		(847)		(847)		4,411,806					01/14/2026
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		06/30/2023	Redemption 100.0000		42,236	42,236	41,962	41,810		426		426		42,236				16,957	01/14/2026
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		09/29/2023	Redemption 100.0000		87,620	87,620	87,620	87,620						87,620				5,181	01/17/2026
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 01/19/26		12/29/2023	Redemption 100.0000		242,643	242,643	242,323	242,354		289		289		242,643				14,078	01/19/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		03/31/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				783	02/06/2026
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		03/31/2023	Redemption 100.0000		16,215	16,215	16,053	16,092		123		123		16,215				421	02/06/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		06/30/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				1,615	02/06/2026
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		06/30/2023	Redemption 100.0000		16,215	16,215	16,053	16,092		123		123		16,215				868	02/06/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		09/29/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				2,464	02/06/2026
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		09/29/2023	Redemption 100.0000		16,215	16,215	16,053	16,092		123		123		16,215				1,325	02/06/2026
000000-00-0	XIFIN INC Initial Revolver 02/06/26		10/31/2023	Redemption 100.0000		16,000	16,000	15,910	15,914		86		86		16,000				873	02/06/2026
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		12/29/2023	Redemption 100.0000		16,216	16,216	16,054	16,093		123		123		16,216				1,788	02/06/2026
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		12/29/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				3,324	02/06/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		10/30/2023	Redemption 100.0000		1,197,802	1,197,802	1,187,068	1,189,115		8,687		8,687		1,197,802				40,325	03/02/2026
000000-00-0	ROHRER CORPORATION REVOLVER 3/2021 03/15/26		10/20/2023	Redemption 100.0000		600,000	600,000	595,136	406,688		193,312		193,312		600,000				65,737	03/15/2026
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		03/02/2023	No Broker		6,643,708	6,710,816	6,643,708	6,646,023		(2,315)		(2,315)		6,643,708					04/01/2026
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		01/07/2023	Redemption 100.0000		40,391	40,391	40,400	40,149		242		242		40,391				(261)	04/01/2026
000000-00-0	WORLD INSURANCE ASSOCIATES LLC First Amendment Term Loan 04/01/26		03/31/2023	Redemption 100.0000		13,799	13,799	13,661	13,687		112		112		13,799				1,704	04/01/2026
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		06/30/2023	Redemption 100.0000		104,172	104,172	103,898	103,929		242		242		104,172				4,738	04/01/2026
000000-00-0	WORLD INSURANCE ASSOCIATES LLC First Amendment Term Loan 04/01/26		06/30/2023	Redemption 100.0000		13,799	13,799	13,661	13,687		112		112		13,799				2,076	04/01/2026
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		12/29/2023	Redemption 100.0000		104,436	104,436	104,162	104,193		243		243		104,436				10,108	04/01/2026
000000-00-0	WORLD INSURANCE ASSOCIATES LLC First Amendment Term Loan 04/01/26		09/15/2023	Tax Free Exchange		5,365,083	5,400,168	5,346,167	5,356,156		8,927		8,927		5,365,083				939,294	04/01/2026
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		09/15/2023	Tax Free Exchange		4,019,699	4,042,275	4,012,938	4,014,105		5,594		5,594		4,019,699				356,503	04/01/2026
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		12/19/2023	Redemption 100.0000		14,496,435	14,496,435	14,496,435	14,496,435						14,496,435				1,228,957	04/08/2026
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		01/10/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				450	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		03/31/2023	Redemption 100.0000		2,403	2,403	2,379	2,379		25		25		2,403				70	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		03/31/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				868	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		06/30/2023	Redemption 100.0000		2,403	2,403	2,379	2,379		25		25		2,403				92	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		06/30/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				868	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		09/29/2023	Redemption 100.0000		2,403	2,403	2,379	2,379		25		25		2,403				168	05/17/2026
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		09/29/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				1,335	05/17/2026
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		09/29/2023	Redemption 100.0000		265,506	265,506	263,247	263,663		1,843		1,843		265,506				11,975	05/22/2026
000000-00-0	GS ACQUISITION INC Sixth Supplemental Delayed Dra 05/22/26		01/10/2023	Tax Free Exchange		150,542	150,917	150,540	150,501		41		41		150,542					05/22/2026
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		01/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				136	06/10/2026
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		01/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				309	06/10/2026
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		01/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				108	06/10/2026
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		04/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				523	06/10/2026
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		04/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				1,188	06/10/2026
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		04/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				559	06/10/2026
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		07/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				933	06/10/2026
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		07/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				2,118	06/10/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		07/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				1,036	06/10/2026
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		10/02/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				1,353	06/10/2026
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		10/02/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				1,525	06/10/2026
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		10/02/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				3,070	06/10/2026
000000-00-0	ITS BUYER INC Revolver 06/14/26		10/31/2023	No Broker		4,480,200	4,500,000	4,480,200	4,496,902		(16,702)		(16,702)		4,480,200					06/14/2026
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		10/03/2023	Redemption 100.0000		(121,873)	(121,873)	(120,655)	(122,203)		330		330		(121,873)					06/14/2026
000000-00-0	ITS BUYER INC Revolver 06/14/26		10/31/2023	Redemption 100.0000		(2,100,000)	(2,100,000)	(2,088,300)	(2,101,704)		1,704		1,704		(2,100,000)					06/14/2026
000000-00-0	ITS BUYER INC First Amendment Term Loan 06/14/26		01/25/2023	Redemption 100.0000		(68,468)	(68,468)	(67,784)	(68,468)						(68,468)					06/14/2026
000000-00-0	ITS BUYER INC Revolver 06/14/26		10/31/2023	Redemption 100.0000		(1,800,000)	(1,800,000)	(1,793,925)	(1,801,917)		1,917		1,917		(1,800,000)					06/14/2026
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		01/10/2023	Redemption 100.0000		66,874	66,874	66,205	66,370		504		504		66,874				(1,419)	06/14/2026
000000-00-0	ITS BUYER INC Revolver 06/14/26		01/10/2023	Redemption 100.0000		900,000	900,000	894,600	899,361		639		639		900,000					06/14/2026
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		09/29/2023	Redemption 100.0000		390,702	390,702	386,795	387,759		2,942		2,942		390,702				(3,637)	06/14/2026
000000-00-0	GROUND PENETRATING RADAR SYSTE FIRST LIEN INITIAL TERM LOAN 06/26/26		09/29/2023	Redemption 100.0000		200,000	200,000	198,000	198,493		1,507		1,507		200,000				12,232	06/26/2026
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		09/29/2023	Redemption 100.0000		60,000	60,000	59,400	59,644		356		356		60,000				4,053	07/24/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		02/11/2023	Redemption 100.0000		(6,161)	(6,161)	(6,161)	(6,161)						(6,161)				24	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		01/10/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161				146	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		03/31/2023	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				48	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		03/31/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161				286	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		06/30/2023	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				73	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		06/30/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161				435	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		09/29/2023	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				73	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		12/29/2023	Redemption 100.0000		12,321	12,321	12,260	12,286		35		35		12,321				871	08/08/2026
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		12/29/2023	Redemption 100.0000		1,025	1,025	1,025	1,025						1,025				98	08/08/2026
000000-00-0	KENE ACQUISITION INC 2021 Incremental Term Loan 08/10/26		12/29/2023	Redemption 100.0000		176,250	176,250	174,488	174,790		1,460		1,460		176,250				12,486	08/10/2026
000000-00-0	STS HLDG INC TERM LOAN 08/27/26		12/29/2023	Redemption 100.0000		30,000	30,000	29,475	29,681		319		319		30,000				2,228	08/27/2026
000000-00-0	JARROW FORMALS INC Initial Term Loan 08/31/26		12/29/2023	Redemption 100.0000		1,185,880	1,185,880	1,171,057	1,172,694		13,187		13,187		1,185,880				109,226	08/31/2026
000000-00-0	WARRIOR ACQUISITION REVOLVER 09/16/26		04/26/2023	Redemption 100.0000		640,000	640,000	640,000	640,000						640,000				22,344	09/16/2026
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		01/10/2023	Redemption 100.0000		1,893	1,893	1,874	1,878		15		15		1,893				20	09/21/2026
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		01/10/2023	Redemption 100.0000		10,809	10,809	10,701	10,725		84		84		10,809				306	09/21/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		03/03/2023	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000				51,011	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		05/05/2023	Redemption 100.0000		5,886	5,886	5,827	5,839		47		47		5,886				240	09/21/2026
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		06/30/2023	Redemption 100.0000		44,302	44,302	43,859	43,958		344		344		44,302				2,855	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		06/30/2023	Redemption 100.0000		1,893	1,893	1,874	1,878		15		15		1,893				89	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		08/28/2023	Redemption 100.0000		324,279	324,279	323,631	323,739		540		540		324,279				17,260	09/21/2026
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		09/29/2023	Redemption 100.0000		10,809	10,809	10,701	10,725		84		84		10,809				799	09/21/2026
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		09/29/2023	Redemption 100.0000		1,893	1,893	1,874	1,878		15		15		1,893				107	09/21/2026
000000-00-0	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		11/08/2023	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000					09/21/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		01/10/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				239	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		03/31/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				200	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		03/31/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				381	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		06/30/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				283	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		06/30/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				381	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		09/29/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				365	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		12/29/2023	Redemption 100.0000		10,802	10,802	10,694	10,712		89		89		10,802				1,199	09/24/2026
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		12/29/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				453	09/24/2026
000000-00-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		01/10/2023	Redemption 100.0000		45,210	45,210	44,616	44,782		428		428		45,210				68	09/30/2026
000000-00-0	BULLHORN INC Revolving Loan 09/30/26		01/19/2023	Redemption 100.0000		3,092,074	3,092,074	3,071,203	3,072,888		19,186		19,186		3,092,074				73,660	09/30/2026
000000-00-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		09/29/2023	Redemption 100.0000		138,350	138,350	136,530	137,040		1,310		1,310		138,350				7,662	09/30/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		03/31/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				813	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 Term Loan 10/07/26		03/31/2023	Redemption 100.0000		7,354	7,354	7,280	7,287		66		66		7,354				397	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		03/31/2023	Redemption 100.0000		11,340	11,340	11,259	11,262		78		78		11,340				445	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		03/31/2023	Redemption 100.0000		54,598	54,598	54,047	54,103		495		495		54,598				2,951	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		06/30/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				1,654	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		06/30/2023	Redemption 100.0000		54,572	54,572	54,022	54,077		494		494		54,572				5,137	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		09/29/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				2,511	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		12/29/2023	Redemption 100.0000		109,144	109,144	108,043	108,155		989		989		109,144				13,694	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		12/29/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				3,098	10/07/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		03/31/2023	Tax Free Exchange		4,484,158	4,513,289	4,481,083	4,482,364		1,795		1,795		4,484,158				177,060	10/07/2026
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 Term Loan 10/07/26		03/31/2023	Tax Free Exchange		2,895,496	2,919,388	2,890,194	2,893,128		2,367		2,367		2,895,496				157,790	10/07/2026
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		12/12/2023	Redemption 100.0000		3,548,516	3,548,516	3,544,133	3,544,226		4,290		4,290		3,548,516				283,834	10/09/2026
000000-00-0	HANDGARDS LLC Second Amendment Term Loan 10/14/26		12/29/2023	Redemption 100.0000		121,419	121,419	120,205	120,393		1,026		1,026		121,419				11,132	10/14/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		11/15/2023	Redemption 100.0000		2,460,674	2,460,674	2,451,877	2,451,879		8,795		8,795		2,460,674				41,170	10/18/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		10/02/2023	Redemption 100.0000		124,525	124,525	123,280	123,549		977		977		124,525				7,564	10/19/2026
000000-00-0	W2O HOLDINGS INC Term Loan 10/21/26		09/29/2023	Redemption 100.0000		45,206	45,206	45,171	45,178		28		28		45,206				1,805	10/21/2026
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		12/29/2023	Redemption 100.0000		8,784	8,784	8,718	8,713		71		71		8,784				1,068	10/22/2026
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		03/31/2023	Redemption 100.0000		41,126	41,126	40,714	40,827		298		298		41,126				1,372	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		06/30/2023	Redemption 100.0000		61,573	61,573	60,958	61,573						61,573				5,473	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		09/29/2023	Redemption 100.0000		82,251	82,251	81,429	81,654		597		597		82,251				5,799	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		09/29/2023	Redemption 100.0000		30,787	30,787	30,479	30,787						30,787				2,736	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		12/29/2023	Redemption 100.0000		41,126	41,126	40,714	40,827		298		298		41,126				3,665	10/27/2026
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		12/29/2023	Redemption 100.0000		30,787	30,787	30,479	30,787						30,787				2,736	10/27/2026
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/12/2023	Various		345,228	352,154	345,111	336,474		6,124		6,124		342,598		2,630	2,630		10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		01/10/2023	Redemption 100.0000		23,383	23,383	22,978	19,568		3,814		3,814		23,383				394	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		01/10/2023	Redemption 100.0000		8,444	8,444	8,313	8,321		123		123		8,444				42	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		01/10/2023	Redemption 100.0000		18,863	18,863	18,485	18,575		287		287		18,863				514	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		03/31/2023	Redemption 100.0000		8,444	8,444	8,313	8,321		123		123		8,444				280	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		03/31/2023	Redemption 100.0000		23,383	23,383	22,978	19,569		3,814		3,814		23,383				1,000	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		03/31/2023	Redemption 100.0000		18,863	18,863	18,485	18,575		287		287		18,863				1,018	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		06/16/2023	Redemption 100.0000		74,591	74,591	73,437	73,504		1,087		1,087		74,591				4,144	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		06/16/2023	Redemption 100.0000		165,078	165,078	161,776	162,563		2,514		2,514		165,078				13,820	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		06/16/2023	Redemption 100.0000		606,046	606,046	593,925	432,278		173,768		173,768		606,046				16,973	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		06/30/2023	Redemption 100.0000		8,284	8,284	8,156	8,164		121		121		8,284				460	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		06/30/2023	Redemption 100.0000		18,442	18,442	18,074	18,162		281		281		18,442				1,544	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		09/29/2023	Redemption 100.0000		8,273	8,273	8,145	8,152		121		121		8,273				703	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		09/29/2023	Redemption 100.0000		18,442	18,442	18,074	18,162		281		281		18,442				2,098	10/30/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		12/29/2023	Redemption 100.0000		8,273	8,273	8,145	8,152		121		121		8,273				950	10/30/2026
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		03/31/2023	Tax Free Exchange		7,670,946	9,212,850	9,053,437	7,710,381		(39,434)		(39,434)		7,670,946				393,874	10/30/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		01/03/2023	Redemption 100.0000		48,065	48,065	47,585	47,728		338		338		48,065				762	11/02/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		03/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				568	11/02/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		03/31/2023	Redemption 100.0000		48,065	48,065	47,585	47,728		338		338		48,065				2,314	11/02/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		06/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				1,237	11/02/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		06/30/2023	Redemption 100.0000		48,065	48,065	47,585	47,728		338		338		48,065				2,314	11/02/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		09/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				1,939	11/02/2026
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		10/02/2023	Redemption 100.0000		48,065	48,065	47,585	47,728		338		338		48,065				4,291	11/02/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		12/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				2,649	11/02/2026
000000-00-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		12/29/2023	Redemption 100.0000		312,500	312,500	308,594	309,705		2,795		2,795		312,500				22,775	11/05/2026
000000-00-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		10/31/2023	Redemption 100.0000		8,875,119	8,875,119	8,786,368	8,811,766		63,353		63,353		8,875,119				787,774	11/18/2026
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		05/10/2023	No Broker		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000					12/01/2026
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		09/11/2023	DIRECT		2,371,492	24,604,687	3,936,728	24,380,284		26,167	20,469,723	(20,443,556)		3,936,728		(1,565,237)	(1,565,237)	(552,202)	12/01/2026
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		09/11/2023	DIRECT		278,287	2,887,285	461,993	2,898,366		(12,887)	2,423,486	(2,436,373)		461,993		(183,706)	(183,706)	4,415	12/01/2026
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		01/10/2023	Redemption 100.0000		2,064	2,064	2,064	2,064						2,064					12/01/2026
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/10/2023	Redemption 100.0000		62,474	62,474	61,663	61,882		592		592		62,474				(1,403)	12/01/2026
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		09/01/2023	Redemption 100.0000		3,610,651	3,610,651	3,132,800	3,612,703		(206)	479,697	(479,903)		3,132,800		477,851	477,851	(5,831)	12/01/2026
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		01/04/2023	Redemption 100.0000		345,395	345,395	344,947	344,963		431		431		345,395				14,554	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		01/10/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				805	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		01/10/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				2,006	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		01/10/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		01/30/2023	Redemption 100.0000		317,540	317,540	317,129	317,144		397		397		317,540				13,380	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		03/31/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		03/31/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				1,646	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		03/31/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				4,104	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		06/02/2023	Redemption 100.0000		159,236	159,236	159,029	159,037		199		199		159,236				7,067	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		06/30/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		06/30/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				1,647	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		06/30/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				6,252	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		09/08/2023	Redemption 100.0000		677,283	677,283	676,405	676,437		846		846		677,283				33,593	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		09/29/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		09/29/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				2,511	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		09/29/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				7,480	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		12/20/2023	Redemption 100.0000		408,818	408,818	408,288	408,307		510		510		408,818				33,583	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		12/29/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				7,480	12/09/2026
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		12/29/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				3,004	12/09/2026
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		12/29/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		03/31/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				658	12/10/2026
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		03/31/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				1,019	12/10/2026
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		06/30/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				658	12/10/2026
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		06/30/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				1,582	12/10/2026
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		09/29/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				1,022	12/10/2026
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		09/29/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				1,582	12/10/2026
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		12/29/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				1,400	12/10/2026
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		12/29/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				2,161	12/10/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		01/10/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				139	12/15/2026
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		01/10/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				467	12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		01/10/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				1,236	12/15/2026
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		01/10/2023	Redemption 100.0000		32,937	32,937	32,724	32,738		199		199		32,937					12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		03/31/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				1,433	12/15/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		03/31/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				266	12/15/2026
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		03/31/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				983	12/15/2026
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		03/31/2023	Redemption 100.0000		32,928	32,928	32,715	32,729		199		199		32,928				63	12/15/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		06/30/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				267	12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		06/30/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				1,769	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		06/30/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				2,062	12/15/2026
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		06/30/2023	Redemption 100.0000		32,928	32,928	32,715	32,729		199		199		32,928				457	12/15/2026
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		09/29/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				930	12/15/2026
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		09/29/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				2,290	12/15/2026
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		09/29/2023	Redemption 100.0000		32,928	32,928	32,715	32,729		199		199		32,928				1,791	12/15/2026
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		09/29/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				3,643	12/15/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		01/10/2023	Redemption 100.0000		407	407	403	404		4		4		407				(2)	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		01/10/2023	Redemption 100.0000		40,087	40,087	39,686	39,789		297		297		40,087				1,942	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		03/31/2023	Redemption 100.0000		33,464	33,464	33,130	33,464						33,464				3,857	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		03/31/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				2,328	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		03/31/2023	Redemption 100.0000		407	407	403	404		4		4		407				(2)	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		06/30/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732				1,928	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		06/30/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				2,328	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		06/30/2023	Redemption 100.0000		407	407	403	404		4		4		407				10	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Revolver 12/16/26		09/20/2023	Redemption 100.0000		2,466,667	2,466,667	2,443,294	2,445,110		21,556		21,556		2,466,667				199,508	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		09/29/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732				1,928	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		09/29/2023	Redemption 100.0000		73	73	72	72		1		1		73				2	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		09/29/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				3,700	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Revolver 12/16/26		12/14/2023	Redemption 100.0000		740,000	740,000	732,988	733,533		6,467		6,467		740,000				71,832	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		12/29/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732				1,928	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		12/29/2023	Redemption 100.0000		73	73	72	72		1		1		73				4	12/16/2026
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		12/29/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				5,069	12/16/2026
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		02/28/2023	Redemption 100.0000		474,394	474,394	469,691	469,828		4,566		4,566		474,394				11,807	12/22/2026
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		03/06/2023	Redemption 100.0000		1,898,999	1,898,999	1,875,262	1,878,822		20,177		20,177		1,898,999				2,476	12/22/2026
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		03/06/2023	Redemption 100.0000		1,575,855	1,575,855	1,552,217	1,558,375		17,480		17,480		1,575,855				40,059	12/22/2026
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		04/14/2023	Redemption 100.0000		1,423,181	1,423,181	1,409,073	1,409,484		13,697		13,697		1,423,181				70,766	12/22/2026
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		04/28/2023	Redemption 100.0000		1,578,947	1,578,947	1,563,158	1,388,436		190,512		190,512		1,578,947				86,780	12/22/2026
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		06/30/2023	Redemption 100.0000		47,865	47,865	47,266	47,356		509		509		47,865				1,313	12/22/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		06/30/2023	Redemption 100.0000		40,125	40,125	39,523	39,680		445		445		40,125				2,068	12/22/2026
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		03/31/2023	Redemption 100.0000		1,423,181	1,423,181	1,409,073	1,409,484		13,697		13,697		1,423,181				39,059	12/22/2026
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		08/31/2023	Redemption 100.0000		327,216	327,216	323,944	287,735		39,481		39,481		327,216				31,348	12/22/2026
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		09/29/2023	Redemption 100.0000		47,865	47,865	47,266	47,356		509		509		47,865				2,595	12/22/2026
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		09/29/2023	Redemption 100.0000		40,125	40,125	39,523	39,680		445		445		40,125				3,143	12/22/2026
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		11/30/2023	Redemption 100.0000		443,560	443,560	439,124	342,479		101,080		101,080		443,560				37,927	12/22/2026
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		12/29/2023	Redemption 100.0000		40,125	40,125	39,523	39,680		445		445		40,125				4,226	12/22/2026
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		12/29/2023	Redemption 100.0000		47,865	47,865	47,266	47,356		509		509		47,865				3,887	12/22/2026
000000-00-0	LYNX FRANCHISING 2021-12 Incremental Term Loan 12/23/26		12/29/2023	Redemption 100.0000		120,000	120,000	118,800	118,971		1,029		1,029		120,000				9,420	12/23/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		03/31/2023	Redemption 100.0000		937,500	937,500	928,378	928,984		8,516		8,516		937,500				48,367	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		03/31/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				778	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		03/31/2023	Redemption 100.0000		65,625	65,625	64,969	65,131		494		494		65,625				4,584	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		04/27/2023	Redemption 100.0000		2,459,696	2,459,696	2,436,777	2,438,139		21,557		21,557		2,459,696				117,510	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		06/30/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				1,280	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		06/30/2023	Redemption 100.0000		65,625	65,625	64,969	65,131		494		494		65,625				4,584	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		09/14/2023	Redemption 100.0000		1,065,211	1,065,211	1,055,286	1,055,876		9,336		9,336		1,065,211				68,267	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		09/29/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				1,787	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		12/29/2023	Redemption 100.0000		131,250	131,250	129,938	130,262		988		988		131,250				12,840	12/29/2026
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		12/29/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				1,787	12/29/2026
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		02/28/2023	Redemption 100.0000		4,616,218	4,616,218	4,598,599	4,599,405		16,813		16,813		4,616,218				125,620	12/30/2026
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		03/31/2023	Redemption 100.0000		69,430	69,430	68,785	68,882		548		548		69,430				1,069	12/30/2026
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		05/12/2023	Redemption 100.0000		553,946	553,946	551,832	551,929		2,018		2,018		553,946				29,733	12/30/2026
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		09/29/2023	Redemption 100.0000		138,861	138,861	137,570	137,764		1,096		1,096		138,861				7,507	12/30/2026
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 4 Delayed Draw Te 02/05/27		06/30/2023	Redemption 100.0000		42,698	42,698	42,058	42,003		695		695		42,698				28,052	02/05/2027
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 4 Delayed Draw Te 02/05/27		08/31/2023	Tax Free Exchange		5,515,854	5,573,284	5,489,685	5,506,052		9,802		9,802		5,515,854				445,034	02/05/2027
000000-00-0	LIQUI-BOX HLDGS INC First Amendment Term Loan 02/26/27		02/01/2023	Redemption 100.0000		3,473,070	3,473,070	3,368,878	3,386,776		86,295		86,295		3,473,070				28,472	02/26/2027
000000-00-0	80/20 LLC Term Loan 03/01/27		04/03/2023	Redemption 100.0000		100,284	100,284	99,281	99,495		789		789		100,284				5,948	03/01/2027
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		06/30/2023	Redemption 100.0000		130,682	130,682	129,375	129,630		1,052		1,052		130,682				9,775	03/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	80/20 LLC Term Loan 03/01/27		07/03/2023	Redemption 100.0000		50,142	50,142	49,640	49,747		395		395		50,142				4,828	03/01/2027
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		09/29/2023	Redemption 100.0000		65,341	65,341	64,687	64,815		526		526		65,341				7,884	03/01/2027
000000-00-0	80/20 LLC Term Loan 03/01/27		10/02/2023	Redemption 100.0000		50,142	50,142	49,640	49,747		395		395		50,142				4,828	03/01/2027
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		12/29/2023	Redemption 100.0000		65,341	65,341	64,687	64,815		526		526		65,341				7,884	03/01/2027
000000-00-0	NDC ACQUSITION CORP Initial Term Loan 03/09/27		12/29/2023	Redemption 100.0000		241,000	241,000	237,988	238,579		2,421		2,421		241,000				23,974	03/09/2027
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		10/02/2023	Redemption 100.0000		200,000	200,000	198,000	198,402		1,598		1,598		200,000				12,042	03/15/2027
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		03/31/2023	Redemption 100.0000		46,907	46,907	46,438	46,458		449		449		46,907				2,212	03/26/2027
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		06/30/2023	Redemption 100.0000		225,875	225,875	225,370	225,470		405		405		225,875				9,462	03/26/2027
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		09/29/2023	Redemption 100.0000		46,907	46,907	46,438	46,458		449		449		46,907				3,939	03/26/2027
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		12/29/2023	Redemption 100.0000		228,571	228,571	228,060	228,162		409		409		228,571				20,568	03/26/2027
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		10/02/2023	Redemption 100.0000		226,316	226,316	224,053	224,472		1,844		1,844		226,316				12,593	03/31/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		01/10/2023	Redemption 100.0000		9,152	9,152	9,060	9,066		85		85		9,152				373	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		01/10/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				808	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		03/31/2023	Redemption 100.0000		72,723	72,723	71,996	72,131		592		592		72,723				374	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		03/31/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				808	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		03/31/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				463	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		06/30/2023	Redemption 100.0000		15,079	15,079	14,929	14,250		830		830		15,079				848	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		06/30/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				1,889	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		09/29/2023	Redemption 100.0000		72,593	72,593	71,867	72,001		591		591		72,593				2,785	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		09/29/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				1,116	04/09/2027
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		09/29/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				2,305	04/09/2027
000000-00-0	REVALIZE INC REVOLVER 04/15/27		01/10/2023	Redemption 100.0000		851,000	851,000	842,490	842,901		8,099		8,099		851,000				7,379	04/15/2027
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		01/10/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729				1,465	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		01/10/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424					04/15/2027
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		03/31/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729				1,603	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		03/31/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424				90	04/15/2027
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		06/30/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729				1,603	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		06/30/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424				184	04/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		09/29/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729				1,764	04/15/2027
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		09/29/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424				280	04/15/2027
000000-00-0	MBS HOLDINGS INC INITIAL TERM LOAN 04/16/27		12/29/2023	Redemption 100.0000		200,000	200,000	198,000	198,367		1,633		1,633		200,000				14,368	04/16/2027
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		02/21/2023	Redemption 100.0000		2,696	2,696	2,669	2,668		27		27		2,696				72	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		03/31/2023	Redemption 100.0000		45,652	45,652	45,196	45,280		372		372		45,652				1,137	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		03/31/2023	Redemption 100.0000		2,693	2,693	2,666	2,666		27		27		2,693				77	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		06/30/2023	Redemption 100.0000		45,652	45,652	45,196	45,280		372		372		45,652				2,325	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		09/29/2023	Redemption 100.0000		5,386	5,386	5,332	5,332		54		54		5,386				364	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		09/29/2023	Redemption 100.0000		45,652	45,652	45,196	45,280		372		372		45,652				3,524	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		12/29/2023	Redemption 100.0000		2,693	2,693	2,666	2,666		27		27		2,693				289	04/20/2027
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		12/29/2023	Redemption 100.0000		45,652	45,652	45,196	45,280		372		372		45,652				4,740	04/20/2027
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		09/29/2023	Redemption 100.0000		192,707	192,707	190,780	191,197		1,510		1,510		192,707				9,608	04/30/2027
000000-00-0	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		10/16/2023	Redemption 100.0000		626,818	626,818	620,926	621,143		5,675		5,675		626,818				73,131	04/30/2027
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		12/29/2023	Redemption 100.0000		48,177	48,177	47,695	47,799		378		378		48,177				6,454	04/30/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		03/31/2023	Redemption 100.0000		4,422	4,422	4,392	4,396		26		26		4,422				205	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		03/31/2023	Redemption 100.0000		12,197	12,197	12,075	12,094		103		103		12,197				613	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		03/31/2023	Redemption 100.0000		881	881	875	876		5		5		881				41	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		04/27/2023	Redemption 100.0000		474,793	474,793	471,136	431,913		42,881		42,881		474,793				14,840	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		05/12/2023	Redemption 100.0000		11,157	11,157	11,046	11,064		94		94		11,157				561	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		06/30/2023	Redemption 100.0000		5,303	5,303	5,267	5,272		31		31		5,303				287	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		06/30/2023	Redemption 100.0000		1,040	1,040	1,029	1,031		9		9		1,040				80	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		09/29/2023	Redemption 100.0000		5,303	5,303	5,267	5,272		31		31		5,303				505	05/24/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		09/29/2023	Redemption 100.0000		12,197	12,197	12,075	12,094		103		103		12,197				1,274	05/24/2027
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		12/29/2023	Redemption 100.0000		183,609	183,609	181,773	182,056		1,553		1,553		183,609				15,998	05/28/2027
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		12/29/2023	Redemption 100.0000		36,598	36,598	36,598	36,598						36,598				1,993	06/28/2027
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		01/12/2023	Redemption 0.0000					(366)		366		366							06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		01/10/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				121	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		01/10/2023	Redemption 100.0000		953	953	939	939		14		14		953				7	06/29/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		03/31/2023	Redemption 100.0000		29,282	29,282	28,843	28,916		365		365		29,282				903	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		03/31/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				267	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		03/31/2023	Redemption 100.0000		855	855	842	843		13		13		855				27	06/29/2027
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		06/30/2023	Redemption 100.0000		29,282	29,282	28,843	28,916		365		365		29,282				1,580	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		06/30/2023	Redemption 100.0000		2,173	2,173	2,141	2,141		32		32		2,173				153	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		06/30/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				467	06/29/2027
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		09/29/2023	Redemption 100.0000		29,282	29,282	28,843	28,916		365		365		29,282				1,850	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		09/29/2023	Redemption 100.0000		2,200	2,200	2,167	2,167		32		32		2,200				215	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		09/29/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				625	06/29/2027
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		12/29/2023	Redemption 100.0000		29,282	29,282	28,843	28,916		365		365		29,282				3,526	06/29/2027
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		12/29/2023	Redemption 100.0000		34	34	33	33		1		1		34				3	06/29/2027
000000-00-0	VRC COMPANIES LLC Initial Delayed Draw Term Loan 06/29/27		01/10/2023	Tax Free Exchange		1,916,897	1,942,957	1,913,813	1,916,361		536		536		1,916,897					06/29/2027
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		03/31/2023	Redemption 100.0000		24,852	24,852	24,604	24,628		224		224		24,852				244	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		03/31/2023	Redemption 100.0000		47,908	47,908	47,429	47,503		405		405		47,908				1,615	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		06/30/2023	Redemption 100.0000		24,509	24,509	24,264	24,287		221		221		24,509				853	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		06/30/2023	Redemption 100.0000		47,908	47,908	47,429	47,503		405		405		47,908				2,962	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		09/29/2023	Redemption 100.0000		24,848	24,848	24,600	24,624		224		224		24,848				1,559	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		12/29/2023	Redemption 100.0000		95,816	95,816	94,858	95,006		810		810		95,816				9,466	06/30/2027
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		12/29/2023	Redemption 100.0000		24,848	24,848	24,600	24,624		224		224		24,848				2,702	06/30/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		03/31/2023	Redemption 100.0000		280	280	277	277		3		3		280				2	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		03/31/2023	Redemption 100.0000		1,661	1,661	1,645	1,647		14		14		1,661				360	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		06/26/2023	Redemption 100.0000		300,000	300,000	297,438	297,549		2,451		2,451		300,000				5,086	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		09/29/2023	Redemption 100.0000		3,322	3,322	3,289	3,294		28		28		3,322				860	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		11/28/2023	Redemption 100.0000		87,500	87,500	86,753	86,785		715		715		87,500				9,268	07/16/2027
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		04/10/2023	Tax Free Exchange		304,860	307,706	304,629	304,599		261		261		304,860				2,714	07/16/2027
000000-00-0	WSC HOLDING MIDCO LLC Initial Delayed Draw Term Loan 07/30/27		01/20/2023	Redemption 100.0000		10,483,497	10,483,497	10,378,662	10,380,509		102,989		102,989		10,483,497					07/30/2027
000000-00-0	WSC HOLDING MIDCO LLC Term Loan 07/30/27		01/20/2023	Redemption 100.0000		26,290,298	26,290,298	26,027,395	26,046,003		244,294		244,294		26,290,298				884,620	07/30/2027
000000-00-0	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan 07/30/27		12/28/2023	Redemption 100.0000		1,133,034	1,133,034	1,121,703	1,123,247		9,786		9,786		1,133,034				77,930	07/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		03/31/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				411	08/02/2027
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		03/31/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				881	08/02/2027
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		04/07/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				744	08/02/2027
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		05/31/2023	Redemption 100.0000		380,886	380,886	377,077	377,278		3,608		3,608		380,886				14,345	08/02/2027
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		06/30/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				675	08/02/2027
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		06/30/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				1,036	08/02/2027
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		06/30/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				1,447	08/02/2027
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		09/13/2023	Redemption 100.0000		851,260	851,260	842,747	843,196		8,063		8,063		851,260				70,470	08/02/2027
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		09/29/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				1,036	08/02/2027
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		09/29/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				2,007	08/02/2027
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		09/29/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				936	08/02/2027
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		11/08/2023	Redemption 100.0000		547,999	547,999	542,519	542,808		5,191		5,191		547,999				51,465	08/02/2027
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		12/29/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				936	08/02/2027
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		12/29/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				1,036	08/02/2027
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		12/29/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				2,007	08/02/2027
000000-00-0	CVI PARENT INC Term Loan 08/12/27		01/10/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				683	08/12/2027
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		01/10/2023	Redemption 100.0000		25,567	25,567	25,191	25,216		351		351		25,567				1,023	08/12/2027
000000-00-0	CVI PARENT INC Term Loan 08/12/27		03/31/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				824	08/12/2027
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		06/30/2023	Redemption 100.0000		51,134	51,134	50,382	50,432		703		703		51,134				2,989	08/12/2027
000000-00-0	CVI PARENT INC Term Loan 08/12/27		06/30/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				904	08/12/2027
000000-00-0	CVI PARENT INC Revolver 08/12/27		10/13/2023	Redemption 100.0000		917,804	917,804	909,850	910,109		7,695		7,695		917,804				115,289	08/12/2027
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		09/29/2023	Redemption 100.0000		25,567	25,567	25,191	25,216		351		351		25,567				2,016	08/12/2027
000000-00-0	CVI PARENT INC Term Loan 08/12/27		09/29/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				1,065	08/12/2027
000000-00-0	CVI PARENT INC Revolver 08/12/27		12/08/2023	Redemption 100.0000		162,731	162,731	161,320	161,366		1,364		1,364		162,731				24,893	08/12/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		01/10/2023	Redemption 100.0000		79,025	79,025	77,840	78,021		1,004		1,004		79,025				4,015	08/13/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		02/03/2023	Redemption 100.0000		3,513,513	3,513,513	3,464,098	3,246,149		267,364		267,364		3,513,513				145,057	08/13/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		03/31/2023	Redemption 100.0000		79,025	79,025	77,840	78,021		1,004		1,004		79,025				5,431	08/13/2027
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		06/15/2023	Redemption 100.0000																08/13/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		09/29/2023	Redemption 100.0000		158,050	158,050	155,679	156,042		2,008		2,008		158,050				13,899	08/13/2027
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		12/29/2023	Redemption 100.0000		179,832	179,832	178,033	178,300		1,531		1,531		179,832				14,186	08/20/2027
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		03/31/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				204	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		03/31/2023	Redemption 100.0000		5,000,000	5,000,000	4,953,973	4,954,981		45,019		45,019		5,000,000				149,523	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		03/31/2023	Redemption 100.0000		40,549	40,549	40,043	40,549						40,549				4,335	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		06/29/2023	Redemption 100.0000		7,200,000	7,200,000	7,133,721	7,135,172		64,828		64,828		7,200,000				336,075	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		06/30/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				365	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		06/30/2023	Redemption 100.0000		40,549	40,549	40,043	40,549						40,549				4,335	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		07/24/2023	Redemption 100.0000		1,800,000	1,800,000	1,783,430	1,783,793		16,207		16,207		1,800,000				116,961	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		09/29/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				478	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		12/29/2023	Redemption 100.0000		81,099	81,099	80,085	81,099						81,099				8,670	08/27/2027
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		12/29/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				648	08/27/2027
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		06/30/2023	Redemption 100.0000		74,681	74,681	73,935	74,055		627		627		74,681				1,739	09/08/2027
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		03/31/2023	Redemption 100.0000		68,032	68,032	67,351	67,462		569		569		68,032				2,096	09/10/2027
000000-00-0	ACP TARA HOLDINGS INC REVOLVER 09/10/27		04/27/2023	Redemption 100.0000		1,515,000	1,515,000	1,499,850	1,500,549		14,451		14,451		1,515,000				48,605	09/10/2027
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		06/30/2023	Redemption 100.0000		68,032	68,032	67,351	67,462		569		569		68,032				2,096	09/10/2027
000000-00-0	ACP TARA HOLDINGS INC REVOLVER 09/10/27		08/01/2023	Redemption 100.0000		3,535,000	3,535,000	3,499,650	3,501,281		33,719		33,719		3,535,000				200,785	09/10/2027
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		12/29/2023	Redemption 100.0000		136,063	136,063	134,703	134,924		1,139		1,139		136,063				11,087	09/10/2027
000000-00-0	THE CADMUS GROUP LLC DELAYED DRAW 09/14/27		01/10/2023	Redemption 100.0000		25,232	25,232	25,039	25,035		196		196		25,232				128	09/14/2027
000000-00-0	THE CADMUS GROUP LLC INITIAL TERM LOAN 09/14/27		02/16/2023	Redemption 100.0000		28,815,600	28,815,600	28,527,444	28,573,484		242,116		242,116		28,815,600				976,827	09/14/2027
000000-00-0	THE CADMUS GROUP LLC REVOLVER 09/14/27		02/16/2023	Redemption 100.0000		3,500,000	3,500,000	3,470,817	3,471,661		28,339		28,339		3,500,000				77,176	09/14/2027
000000-00-0	THE CADMUS GROUP LLC DELAYED DRAW 09/14/27		02/16/2023	Redemption 100.0000		10,061,502	10,061,502	9,984,780	9,983,187		78,315		78,315		10,061,502				296,898	09/14/2027
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		12/29/2023	Redemption 100.0000		79,681	79,681	78,884	79,007		674		674		79,681				6,361	09/17/2027
000000-00-0	BOARDWALK BUYER LLC Initial Term Loan 09/28/27		12/29/2023	Redemption 100.0000		359,048	359,048	355,457	355,988		3,060		3,060		359,048				22,257	09/28/2027
000000-00-0	GENESEE SCIENTIFIC LLC TERM LOAN 09/30/27		12/29/2023	Redemption 100.0000		138,046	138,046	136,665	136,847		1,199		1,199		138,046				9,122	09/30/2027
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		01/10/2023	Redemption 100.0000		62,623	62,623	61,997	62,623						62,623				7,660	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		01/10/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				2,802	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		03/31/2023	Redemption 100.0000		24,463	24,463	24,218	24,226		237		237		24,463				213	10/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		03/31/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				2,802	10/01/2027
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		06/02/2023	Redemption 100.0000		731,242	731,242	723,930	731,242						731,242				89,440	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		06/30/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				2,802	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		06/30/2023	Redemption 100.0000		15,484	15,484	15,329	15,334		150		150		15,484				610	10/01/2027
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		06/30/2023	Redemption 100.0000		290,342	290,342	287,439	290,342						290,342				35,512	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		07/20/2023	Redemption 100.0000		1,436,163	1,436,163	1,421,801	1,436,163						1,436,163				125,009	10/01/2027
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		07/31/2023	Redemption 100.0000		182,176	182,176	180,354	182,176						182,176				22,282	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		09/29/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				2,802	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		12/29/2023	Redemption 100.0000		34,799	34,799	34,451	34,462		337		337		34,799				2,960	10/01/2027
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		12/29/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				2,802	10/01/2027
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		01/10/2023	Redemption 100.0000		5,488	5,488	5,433	5,440		48		48		5,488				(13)	10/14/2027
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		03/31/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				5,902	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		03/31/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				1,176	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		06/22/2023	Redemption 100.0000		1,420,174	1,420,174	1,405,972	1,413,320		6,853		6,853		1,420,174				57,314	10/14/2027
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		06/30/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				8,895	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		06/30/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				2,379	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		08/07/2023	Redemption 100.0000		946,783	946,783	937,315	938,548		8,234		8,234		946,783				115,086	10/14/2027
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		09/29/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				8,895	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		09/29/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				3,582	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		12/15/2023	Redemption 100.0000		394,004	394,004	390,064	394,004						394,004					10/14/2027
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		12/29/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				11,970	10/14/2027
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		12/29/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				4,843	10/14/2027
000000-00-0	PATRIOT MMG BUYER Term Loan 10/15/27		09/29/2023	Redemption 100.0000		84,967	84,967	84,117	84,147		820		820		84,967				5,344	10/15/2027
000000-00-0	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		12/29/2023	Redemption 100.0000		364,836	364,836	355,715	356,921		7,915		7,915		364,836				16,834	10/21/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		02/28/2023	Redemption 100.0000		437,120	437,120	432,852	433,068		4,052		4,052		437,120				6,456	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		03/31/2023	Redemption 100.0000		9,650	9,650	9,553	9,559		90		90		9,650				671	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		03/31/2023	Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				903	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		03/31/2023	Redemption 100.0000		49,391	49,391	48,897	48,958		433		433		49,391				2,369	10/29/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		06/30/2023	Redemption 100.0000		32,975	32,975	32,645	32,683		293		293		32,975				987	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		06/30/2023	Redemption 100.0000		9,650	9,650	9,553	9,559		90		90		9,650				945	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		06/30/2023	Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				1,859	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		06/30/2023	Redemption 100.0000		49,391	49,391	48,897	48,958		433		433		49,391				3,780	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		04/03/2023	Redemption 100.0000		4,893,092	4,893,092	4,845,320	4,847,739		45,353		45,353		4,893,092				135,847	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		09/29/2023	Redemption 100.0000		16,488	16,488	16,323	16,341		146		146		16,488				958	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		09/29/2023	Redemption 100.0000		9,650	9,650	9,553	9,559		90		90		9,650				1,108	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		09/29/2023	Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				3,013	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		09/29/2023	Redemption 100.0000		49,391	49,391	48,897	48,958		433		433		49,391				5,185	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		10/30/2023	Redemption 100.0000		6,479,631	6,479,631	6,414,835	6,422,149		57,482		57,482		6,479,631				503,828	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		10/30/2023	Redemption 100.0000		3,801,904	3,801,904	3,763,885	3,766,371		35,533		35,533		3,801,904				436,658	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		10/30/2023	Redemption 100.0000		861,435	861,435	853,024	853,450		7,984		7,984		861,435				71,646	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		10/30/2023	Redemption 100.0000		19,410,560	19,410,560	19,216,454	19,240,524		170,035		170,035		19,410,560				2,037,890	10/29/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		10/30/2023	Redemption 100.0000		13,636,873	13,636,873	13,636,873	13,636,873						13,636,873				1,184,286	10/29/2027
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		03/31/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404				3,400	11/17/2027
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		06/30/2023	Redemption 100.0000		19,451	19,451	19,451	19,451						19,451				911	11/17/2027
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		06/30/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404				3,400	11/17/2027
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		09/29/2023	Redemption 100.0000		9,909	9,909	9,909	9,909						9,909				702	11/17/2027
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		09/29/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404				3,400	11/17/2027
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		12/29/2023	Redemption 100.0000		9,909	9,909	9,909	9,909						9,909				951	11/17/2027
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		12/29/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404				3,400	11/17/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/10/2023	Redemption 100.0000		945	945	942	942		2		2		945				10	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		01/10/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173				4,459	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/10/2023	Redemption 100.0000		5,873	5,873	5,857	5,857		15		15		5,873				63	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		01/10/2023	Redemption 100.0000																11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/10/2023	Redemption 100.0000		30,028	30,028	29,946	29,949		79		79		30,028				322	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		03/31/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173				4,459	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		03/31/2023	Redemption 100.0000		34,598	34,598	34,504	34,507		91		91		34,598				1,645	11/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		06/30/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173				4,459	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		09/29/2023	Redemption 100.0000		72,357	72,357	72,162	72,167		190		190		72,357				6,462	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		09/29/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173				4,459	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		12/29/2023	Redemption 100.0000		33,426	33,426	33,336	33,338		88		88		33,426				3,439	11/30/2027
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		12/29/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173				4,459	11/30/2027
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		03/24/2023	Redemption 100.0000		815,094	815,094	806,943	807,960		7,134		7,134		815,094				38,469	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		03/31/2023	Redemption 100.0000		909	909	900	900		9		9		909				70	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		03/31/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				2,022	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		03/31/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				924	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		03/31/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				1,230	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		06/30/2023	Redemption 100.0000		909	909	900	900		9		9		909				91	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		06/30/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				3,099	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		06/30/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				2,568	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		06/30/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				1,914	12/01/2027
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		07/21/2023	Redemption 100.0000		1,086,792	1,086,792	1,075,925	1,077,281		9,512		9,512		1,086,792				78,345	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		09/29/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				2,914	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		09/29/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				3,972	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		09/29/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				3,099	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		09/29/2023	Redemption 100.0000		909	909	900	900		9		9		909				91	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		12/29/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				3,937	12/01/2027
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		12/29/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				4,933	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		12/29/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				4,193	12/01/2027
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		12/29/2023	Redemption 100.0000		909	909	900	900		9		9		909				116	12/01/2027
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27		12/29/2023	Redemption 100.0000		1,656,180	1,656,180	1,639,619	1,641,534		14,646		14,646		1,656,180				88,024	12/06/2027
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		03/31/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				207	12/09/2027
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		03/31/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				1,231	12/09/2027
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		06/30/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				408	12/09/2027
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		06/30/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				1,231	12/09/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		09/29/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				609	12/09/2027
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		09/29/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				1,876	12/09/2027
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		01/10/2023	Redemption 100.0000		27,339	27,339	27,066	27,097		242		242		27,339				6	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		01/10/2023	Redemption 100.0000		3,288	3,288	3,272	3,284		4		4		3,288				68	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY Revolver 12/15/27		02/24/2023	Redemption 100.0000		880,000	880,000	873,216	873,304		6,696		6,696		880,000				10,274	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		03/31/2023	Redemption 100.0000		27,339	27,339	27,066	27,097		242		242		27,339				1,298	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		03/31/2023	Redemption 100.0000		2,155	2,155	2,144	2,153		3		3		2,155				88	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		09/29/2023	Redemption 100.0000		54,679	54,679	54,132	54,194		484		484		54,679				3,281	12/15/2027
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		09/29/2023	Redemption 100.0000		4,595	4,595	4,572	4,589		6		6		4,595				460	12/15/2027
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		01/10/2023	Redemption 100.0000		11,180	11,180	11,071	7,844		3,336		3,336		11,180				353	12/17/2027
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		09/29/2023	Redemption 100.0000		30,104	30,104	29,803	29,838		266		266		30,104				1,493	12/17/2027
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Delayed Draw Term Loan 12/17/27		01/10/2023	Tax Free Exchange		1,182,629	1,188,571	1,182,629	1,182,622		6		6		1,182,629					12/17/2027
000000-00-0	SPI LLC Initial Term Loan 12/21/27		01/10/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				103	12/21/2027
000000-00-0	SPI LLC Revolver 12/21/27		03/09/2023	Redemption 100.0000		9,835,263	9,835,263	9,736,911	9,740,562		94,702		94,702		9,835,263				41,220	12/21/2027
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		03/31/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				1,143	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		03/31/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560				8,003	12/21/2027
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		03/31/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				229	12/21/2027
000000-00-0	SPI LLC Initial Term Loan 12/21/27		03/31/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				2,667	12/21/2027
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		06/30/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				1,683	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		06/30/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560				8,003	12/21/2027
000000-00-0	SPI LLC Initial Term Loan 12/21/27		06/30/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				5,080	12/21/2027
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		06/30/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				286	12/21/2027
000000-00-0	ITI INTERMODAL INC Revolver 12/21/27		05/03/2023	Redemption 100.0000		10,000	10,000	9,900	9,901		99		99		10,000				148	12/21/2027
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		09/29/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				1,683	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		09/29/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560				8,003	12/21/2027
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		09/29/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				446	12/21/2027
000000-00-0	SPI LLC Initial Term Loan 12/21/27		09/29/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				7,565	12/21/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ITI INTERMODAL INC Revolver 12/21/27		07/10/2023	Redemption 100.0000		40,000	40,000	39,600	39,603		397		397		40,000				661	12/21/2027
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		12/29/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				2,239	12/21/2027
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		12/29/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560				8,003	12/21/2027
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		12/29/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				607	12/21/2027
000000-00-0	SPI LLC Initial Term Loan 12/21/27		12/29/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				10,069	12/21/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		06/08/2023	Redemption 100.0000		(755)	(755)	(746)	(787)		31		31		(755)				45	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		03/31/2023	Redemption 100.0000		87,500	87,500	86,625	86,734		766		766		87,500				(908)	12/22/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		05/12/2023	Redemption 100.0000		5,408	5,408	5,342	5,348		60		60		5,408				222	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		06/30/2023	Redemption 100.0000		43,750	43,750	43,313	43,367		383		383		43,750				1,358	12/22/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		06/30/2023	Redemption 100.0000		221	221	218	219		2		2		221				15	12/22/2027
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		09/29/2023	Redemption 100.0000		43,750	43,750	43,313	43,367		383		383		43,750				2,630	12/22/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		12/29/2023	Redemption 100.0000		5,630	5,630	5,561	5,567		63		63		5,630				525	12/22/2027
000000-00-0	AWP GROUP HOLDINGS INC First Lien Delayed Draw Term L 12/22/27		01/19/2023	Tax Free Exchange		5,336,380	5,350,078	5,336,703	5,335,956		424		424		5,336,380					12/22/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		06/30/2023	Redemption 100.0000		49,306	49,306	48,813	48,869		437		437		49,306				3,462	12/23/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		06/30/2023	Redemption 100.0000		705,219	705,219	699,321	699,557		5,662		5,662		705,219				45,792	12/23/2027
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		09/29/2023	Redemption 100.0000		16,435	16,435	16,271	16,290		146		146		16,435				1,154	12/23/2027
000000-00-0	VPET BUYER LLC Third Amendment Term Loan 12/31/27		09/29/2023	Redemption 100.0000		49,802	49,802	49,014	49,110		692		692		49,802				2,551	12/31/2027
000000-00-0	INFUCARE RX INC TERM LOAN 01/04/28		11/03/2023	Redemption 100.0000		2,183,094	2,183,094	2,161,263	2,183,094						2,183,094				213,645	01/04/2028
000000-00-0	NMP HOLDINGS LLC Delayed Draw Tem Loan 01/28/28		10/03/2023	Redemption 0.0000					(4,332)		4,332		4,332						8,812	01/28/2028
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		01/10/2023	Redemption 100.0000		54,886	54,886	54,338	54,397		490		490		54,886				(1,199)	01/28/2028
000000-00-0	NMP HOLDINGS LLC Delayed Draw Tem Loan 01/28/28		03/07/2023	Redemption 100.0000		711,136	711,136	704,025	706,833		4,303		4,303		711,136				11,299	01/28/2028
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		06/30/2023	Redemption 100.0000		109,773	109,773	108,675	108,793		979		979		109,773				2,949	01/28/2028
000000-00-0	NMP HOLDINGS LLC Delayed Draw Tem Loan 01/28/28		01/10/2023	Redemption 100.0000		477,273	477,273	472,500	474,384		2,888		2,888		477,273					01/28/2028
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		09/29/2023	Redemption 100.0000		54,886	54,886	54,338	54,397		490		490		54,886				2,947	01/28/2028
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 6 Delayed Draw Term Lo 02/01/28		06/30/2023	Redemption 100.0000		54,800	54,800	54,666	54,668		132		132		54,800				1,799	02/01/2028
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 6 Delayed Draw Term Lo 02/01/28		09/15/2023	Tax Free Exchange		21,819,125	21,865,200	21,811,581	21,812,499		6,627		6,627		21,819,125				1,231,774	02/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		01/10/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				405	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		01/10/2023	Redemption 100.0000		6,246	6,246	6,238	6,236		9		9		6,246					03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		03/31/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				1,886	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		06/30/2023	Redemption 100.0000		12,489	12,489	12,473	12,471		18		18		12,489				485	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		06/30/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				2,847	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		09/29/2023	Redemption 100.0000		6,243	6,243	6,235	6,234		9		9		6,243				493	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		09/29/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				2,847	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		12/29/2023	Redemption 100.0000		6,243	6,243	6,235	6,234		9		9		6,243				667	03/01/2028
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		12/29/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				3,839	03/01/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		01/10/2023	Redemption 100.0000		7,000	7,000	6,930	6,941		59		59		7,000				171	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		01/10/2023	Redemption 100.0000		50,000	50,000	49,500	49,577		423		423		50,000				62	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		03/31/2023	Redemption 100.0000		7,000	7,000	6,930	6,941		59		59		7,000				235	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		06/30/2023	Redemption 100.0000		100,000	100,000	99,000	99,155		845		845		100,000				3,841	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		09/29/2023	Redemption 100.0000		14,000	14,000	13,860	13,881		119		119		14,000				716	03/02/2028
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		09/29/2023	Redemption 100.0000		50,000	50,000	49,500	49,577		423		423		50,000				4,350	03/02/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		01/10/2023	Redemption 100.0000		10,648	10,648	10,551	10,554		94		94		10,648				88	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		01/10/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				2,226	03/08/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		03/31/2023	Redemption 100.0000		10,648	10,648	10,551	10,554		94		94		10,648				370	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		03/31/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				4,555	03/08/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		06/30/2023	Redemption 100.0000		10,610	10,610	10,514	10,517		94		94		10,610				617	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		06/30/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				7,025	03/08/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		09/29/2023	Redemption 100.0000		10,610	10,610	10,514	10,517		94		94		10,610				916	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		09/29/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				7,025	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		10/11/2023	Redemption 100.0000		374,767	374,767	371,454	371,480		3,287		3,287		374,767				33,969	03/08/2028
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		12/29/2023	Redemption 100.0000		24,762	24,762	24,514	24,526		236		236		24,762				2,685	03/08/2028
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		12/29/2023	Redemption 100.0000		37,601	37,601	37,260	37,269		333		333		37,601				4,225	03/08/2028
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		01/12/2023	Redemption 100.0000		(240,780)	(240,780)	(238,372)	(241,023)		243		243		(240,780)				1,316	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		01/10/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				1,977	04/03/2028
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		03/31/2023	Redemption 100.0000		29,936	29,936	29,636	29,692		243		243		29,936				2,082	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		03/31/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				3,051	04/03/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		05/08/2023	Redemption 100.0000		611,138	611,138	605,027	606,173		4,965		4,965		611,138				58,136	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		05/19/2023	Redemption 100.0000		592,105	592,105	586,184	586,319		5,786		5,786		592,105				38,493	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		06/30/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				4,155	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		09/05/2023	Redemption 100.0000		1,657,895	1,657,895	1,641,316	1,641,694		16,201		16,201		1,657,895				129,651	04/03/2028
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		09/29/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				4,155	04/03/2028
000000-00-0	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		12/29/2023	Redemption 100.0000		128,822	128,822	127,534	127,623		1,199		1,199		128,822				7,556	04/07/2028
000000-00-0	NYX HOLDCO INC 2022 Incremental Term Loan 04/08/28		12/29/2023	Redemption 100.0000		86,223	86,223	85,360	85,415		807		807		86,223				5,148	04/08/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/04/2023	Redemption 100.0000		30,210	30,210	30,006	29,960		250		250		30,210				554	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		03/31/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				5,423	04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		04/03/2023	Redemption 100.0000		37,115	37,115	36,865	36,809		307		307		37,115				2,563	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		03/31/2023	Redemption 100.0000		3,576	3,576	3,567	3,567		9		9		3,576				372	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		06/30/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				5,423	04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		07/03/2023	Redemption 100.0000		37,115	37,115	36,865	36,809		307		307		37,115				3,626	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		06/30/2023	Redemption 100.0000		3,576	3,576	3,567	3,567		9		9		3,576				372	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		09/29/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				8,297	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		09/29/2023	Redemption 100.0000		1,696	1,696	1,692	1,692		4		4		1,696				176	04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		09/29/2023	Redemption 100.0000		45,388	45,388	45,081	45,013		375		375		45,388				9,217	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		12/29/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				11,170	04/14/2028
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		12/29/2023	Redemption 100.0000		3,562	3,562	3,553	3,553		9		9		3,562				389	04/14/2028
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		10/03/2023	Redemption 100.0000		(688,948)	(688,948)	(682,058)	(689,766)		818		818		(688,948)				3,921	04/18/2028
000000-00-0	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		03/28/2023	Redemption 100.0000		1,956,522	1,956,522	1,943,478	1,943,244		13,278		13,278		1,956,522				47,484	04/18/2028
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		03/31/2023	Redemption 100.0000		88,587	88,587	87,701	87,769		818		818		88,587				6,127	04/18/2028
000000-00-0	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		05/23/2023	Redemption 100.0000		9,766,548	9,766,548	9,701,438	9,700,266		66,282		66,282		9,766,548				409,688	04/18/2028
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		09/18/2023	Redemption 100.0000		5,403,804	5,403,804	5,349,766	5,353,910		49,894		49,894		5,403,804				645,229	04/18/2028
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		01/12/2023	No Broker		3,273,523	3,306,589	3,273,523	3,273,753		(230)		(230)		3,273,523					04/21/2028
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		09/29/2023	Redemption 100.0000		53,659	53,659	53,371	53,374		285		285		53,659				2,159	04/21/2028
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		03/31/2023	Redemption 100.0000		20,901	20,901	20,692	20,699		202		202		20,901				1,293	05/11/2028
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		05/24/2023	Redemption 100.0000		228,333	228,333	226,546	226,545		1,788		1,788		228,333				7,954	05/11/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		12/29/2023	Redemption 100.0000		62,702	62,702	62,075	62,096		606		606		62,702				5,563	05/11/2028
000000-00-0	RFI BUYER Term A Loan 08/05/28		10/03/2023	Redemption 100.0000		69,955	69,955	69,256	69,271		684		684		69,955				5,076	08/05/2028
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		01/10/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620				490	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		01/10/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				829	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		01/20/2023	Redemption 100.0000		28,630	28,630	28,407	28,412		218		218		28,630				473	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		03/31/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620				995	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		03/31/2023	Redemption 100.0000		31,961	31,961	31,712	31,717		244		244		31,961				1,499	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		03/31/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				1,683	08/18/2028
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		06/13/2023	Redemption 100.0000		680,000	680,000	673,200	673,394		6,606		6,606		680,000				20,235	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		06/30/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620				1,528	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		06/30/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				2,585	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		06/30/2023	Redemption 100.0000		31,961	31,961	31,712	31,717		244		244		31,961				2,073	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		09/29/2023	Redemption 100.0000		10,852	10,852	10,852	10,852						10,852				1,092	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		09/29/2023	Redemption 100.0000		30,651	30,651	30,432	30,436		215		215		30,651				3,093	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		09/29/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				3,510	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		12/29/2023	Redemption 100.0000		30,388	30,388	30,388	30,388						30,388				3,056	08/18/2028
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		12/29/2023	Redemption 100.0000		25,561	25,561	25,362	25,366		195		195		25,561				2,491	08/18/2028
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		12/29/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				3,510	08/18/2028
000000-00-0	NUTRITION 101 BUYER LLC INITIAL TERM LOAN 08/31/28		12/29/2023	Redemption 100.0000		150,000	150,000	148,500	148,518		1,482		1,482		150,000				12,517	08/31/2028
000000-00-0	DIAMOND BC BV TERM B 09/15/28		03/08/2023	BARCLAYS BANK PLC		4,030,402	4,053,405	4,033,138	4,035,739		1,926		1,926		4,037,665		(7,263)	(7,263)	85,340	09/15/2028
000000-00-0	DIAMOND BC BV TERM B 09/15/28		03/21/2023	Redemption 100.0000		(11,824)	(11,824)	(11,078)	(11,938)		115		115		(11,824)				(167)	09/15/2028
000000-00-0	STRATIX INITIAL TERM LOAN 09/15/28		12/29/2023	Redemption 100.0000		256,250	256,250	252,406	252,497		3,753		3,753		256,250				20,244	09/15/2028
000000-00-0	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		09/29/2023	Redemption 100.0000		48,613	48,613	48,127	48,172		441		441		48,613				2,862	11/10/2028
000000-00-0	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28		12/29/2023	Redemption 100.0000		373,053	373,053	369,322	369,667		3,386		3,386		373,053				28,872	12/18/2028
000000-00-0	GANNETT FLEMING INC INITIAL TERM LOAN 12/20/28		09/29/2023	Redemption 100.0000		212,059	212,059	207,818	207,769		4,290		4,290		212,059				12,832	12/20/2028
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		01/10/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				449	01/10/2029
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		01/10/2023	Redemption 100.0000		7,129	7,129	7,058	7,058		71		71		7,129				236	01/10/2029
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		03/31/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				1,047	01/10/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		06/30/2023	Redemption 100.0000		14,258	14,258	14,115	14,116		142		142		14,258				1,002	01/10/2029
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		06/30/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				1,393	01/10/2029
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		09/29/2023	Redemption 100.0000		7,129	7,129	7,058	7,058		71		71		7,129				731	01/10/2029
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		09/29/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				1,902	01/10/2029
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		02/21/2023	Redemption 100.0000		1,136,500	1,136,500	1,132,154	1,132,126		4,374		4,374		1,136,500				7,809	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		03/31/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				1,005	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		03/31/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				239	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		05/16/2023	Redemption 100.0000		757,667	757,667	754,769	754,751		2,916		2,916		757,667				33,000	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		06/30/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				239	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		06/30/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				1,005	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		09/14/2023	Redemption 100.0000		189,417	189,417	188,692	188,688		729		729		189,417				23,917	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		09/29/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				503	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		09/29/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				1,578	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		11/16/2023	Redemption 100.0000		378,833	378,833	377,385	377,375		1,458		1,458		378,833				59,130	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		12/29/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				503	03/01/2029
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		12/29/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				1,578	03/01/2029
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		12/29/2023	Redemption 100.0000		242,849	242,849	240,421	240,455		2,394		2,394		242,849				20,450	05/02/2029
000000-00-0	IQN HOLDINGS CORP Delayed Draw Term Loan 05/02/29		01/20/2023	Tax Free Exchange		381,043	382,930	381,015	380,993		50		50		381,043				9,499	05/02/2029
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		03/29/2023	Redemption 100.0000		859,322	859,322	855,410	855,372		3,950		3,950		859,322				28,168	05/27/2029
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		03/31/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				1,614	05/27/2029
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		03/31/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				859	05/27/2029
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		05/15/2023	Redemption 100.0000		4,840,878	4,840,878	4,818,840	4,818,624		22,253		22,253		4,840,878				162,220	05/27/2029
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		06/30/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				2,068	05/27/2029
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		06/30/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				1,811	05/27/2029
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		09/08/2023	Redemption 100.0000		3,546	3,546	3,530	3,530		16		16		3,546				3,055	05/27/2029
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		09/29/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				3,224	05/27/2029
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		09/29/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				2,814	05/27/2029
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		12/29/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				3,740	05/27/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		12/29/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				3,820	05/27/2029
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		09/29/2023	Redemption 100.0000		19,156	19,156	18,965	18,962		195		195		19,156				1,228	06/22/2029
000000-00-0	NJEYE LLC Incremental Delayed Draw Term 01/01/30		01/05/2023	Redemption 100.0000		1,955	1,955	1,955	1,955						1,955				18	01/01/2030
000000-00-0	World 50 Inc Incremental Term Loan 01/01/30		12/29/2023	Redemption 100.0000		1,789,960	1,789,960	1,763,110	1,767,574		22,386		22,386		1,789,960				167,283	01/01/2030
000000-00-0	NJEYE LLC Incremental Delayed Draw Term 01/01/30		03/16/2023	Tax Free Exchange		776,308	776,308	776,308	776,308						776,308				10,224	01/01/2030
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		11/10/2023	No Broker		4,598,079	4,598,079	4,598,079	4,598,079						4,598,079					03/25/2047
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		11/10/2023	Redemption 100.0000		(4,598,079)	(4,598,079)	(4,598,079)	(4,598,079)						(4,598,079)					03/25/2047
000000-00-0	RAVN AIR GROUP INC Initial Term Loan 12/31/99		01/10/2023	Redemption 0.0000			5,855,814													12/31/2099
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		12/29/2023	Redemption 100.0000		20,050	20,050	19,602	19,516		534		534		20,050				1,062	01/31/2029
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD 01/31/29		01/24/2023	Redemption 100.0000		(19,338)	(19,338)	(19,192)	(19,338)						(19,338)					01/31/2029
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 04/21/25		12/01/2023	Redemption 100.0000		808,076	808,076	799,995	807,049		1,027		1,027		808,076				69,480	04/21/2025
00130M-AJ-3	Bally's Corp TERM B 08/05/28		12/29/2023	Redemption 100.0000		60,000	60,000	59,700	59,746		254		254		60,000				3,196	08/05/2028
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		09/29/2023	Redemption 100.0000		7,450	7,450	7,395	7,347		103		103		7,450				880	06/17/2028
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan 11/01/24		09/01/2023	Redemption 100.0000		11,224,666	11,224,666	11,112,419	11,183,278		41,387		41,387		11,224,666				802,001	11/01/2024
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		12/29/2023	Redemption 100.0000		163,753	163,753	161,156	161,759		1,994		1,994		163,753				9,486	09/24/2025
00173@-AA-7	MIDLAND INDUSTRIES LLC Delayed Draw Term Loan 11/01/24		09/01/2023	Redemption 100.0000		3,213,021	3,213,021	3,196,978	3,206,955		6,067		6,067		3,213,021				161,732	11/01/2024
00173@-AB-5	MIDLAND INDUSTRIES LLC Revolver 11/01/23		01/06/2023	Redemption 100.0000		1,755,643	1,755,643	1,747,840	1,751,476		4,167		4,167		1,755,643				45,994	11/01/2023
00186X-AJ-2	RH TERM B 10/07/28		03/25/2023	Redemption 100.0000		1,442,484	1,442,484	1,421,701	1,420,477		22,007		22,007		1,442,484				4,915	10/07/2028
00186X-AJ-2	RH TERM B 10/07/28		10/11/2023	Tax Free Exchange		16,209,429	16,412,001	16,170,810	16,182,296		27,134		27,134		16,209,429				1,096,475	10/07/2028
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		12/29/2023	Redemption 100.0000		215,009	215,009	212,859	213,324		1,685		1,685		215,009				13,488	12/22/2027
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		09/29/2023	Redemption 100.0000		58,929	58,929	58,339	58,576		352		352		58,929				4,780	01/16/2026
00488P-AL-9	ACRISURE LLC Term B 01/31/27		12/29/2023	Redemption 100.0000		280,199	280,199	278,497	279,012		1,186		1,186		280,199				14,936	01/31/2027
00771P-AJ-0	AEGION CORP 04/01/28		12/29/2023	Redemption 100.0000		28,251	28,251	28,110	28,126		125		125		28,251				1,686	04/01/2028
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		12/29/2023	Redemption 100.0000		1,569,239	1,569,239	1,550,184	1,550,801		18,438		18,438		1,569,239				48,303	10/13/2028
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		12/29/2023	Redemption 100.0000		185,488	185,488	185,089	185,057		431		431		185,488				9,165	01/28/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		12/29/2023	Redemption 100.0000		1,141,107	1,141,107	1,132,549	1,134,567		6,540		6,540		1,141,107				91,191	09/30/2027
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		09/29/2023	Redemption 100.0000		94,575	94,575	94,458	94,465		110		110		94,575				4,358	11/12/2027
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		12/14/2023	Tax Free Exchange		12,348,479	12,357,800	12,342,563	12,343,479		5,000		5,000		12,348,479				1,049,637	11/12/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		12/29/2023	Redemption 100.0000		251,319	251,319	249,562	249,824		1,494		1,494		251,319				13,860	05/14/2028
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		01/19/2023	Redemption 100.0000		17,995	17,995	18,084	18,042		(48)		(48)		17,995				(42,095)	03/29/2026
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		03/13/2023	Various		3,311,123	3,563,770	3,554,861	3,557,866		2,353		2,353		3,560,220		(249,096)	(249,096)	99,522	06/13/2024
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		02/28/2023	Redemption 100.0000		(2,413)	(2,413)	(2,407)	(2,496)		82		82		(2,413)				175	06/13/2024
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan 02/24/26		12/28/2023	Redemption 100.0000		111,225	111,225	109,361	110,003		1,222		1,222		111,225				9,824	02/24/2026
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		11/30/2023	Redemption 100.0000		3,319,264	3,319,264	3,319,264	3,319,264						3,319,264				162,718	02/24/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		01/30/2023	Redemption 100.0000		127,369	127,369	92,423	92,423		34,946		34,946		127,369				8,509	01/29/2027
02376C-BJ-3	AAdvantage Loyalty IP Ltd Term 04/20/28		10/20/2023	Redemption 100.0000		200,000	200,000	199,750	199,710		290		290		200,000				17,344	04/20/2028
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		12/29/2023	Redemption 100.0000		314,750	314,750	313,176	313,742		1,008		1,008		314,750				13,844	01/15/2027
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		03/17/2023	Redemption 100.0000		653,846	653,846	653,846	653,846						653,846				5,888	07/02/2024
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		12/05/2023	Redemption 100.0000		14,323,487	14,323,487	14,212,650	14,287,909		35,578		35,578		14,323,487				1,770,125	07/02/2024
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		10/13/2023	Redemption 100.0000		34,307,426	34,307,426	34,164,007	34,175,795		131,631		131,631		34,307,426				2,615,127	09/23/2026
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		12/29/2023	Redemption 100.0000		123,938	123,938	123,242	123,519		419		419		123,938				7,989	04/01/2026
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		09/29/2023	Redemption 100.0000		136,824	136,824	134,772	135,335		1,489		1,489		136,824				4,282	10/22/2026
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		08/09/2023	Redemption 100.0000		65,319	65,319	64,666	65,161		159		159		65,319					05/01/2024
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		08/09/2023	Redemption 100.0000		15,181	15,181	15,030	15,127		55		55		15,181					05/01/2025
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		12/29/2023	Redemption 100.0000		275,234	275,234	275,208	275,216		18		18		275,234				14,699	02/11/2027
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		09/29/2023	Redemption 100.0000		11,906	11,906	11,780	11,806		100		100		11,906				502	02/13/2027
04621H-AT-0	ASSURED PARTNERS INC TERM 02/13/27		09/29/2023	Redemption 100.0000		20,250	20,250	20,199	20,250						20,250				1,667	02/13/2027
04621H-AU-7	ASSURED PARTNERS INC TERM B 02/12/27		09/29/2023	Redemption 100.0000		9,500	9,500	9,168	9,166		334		334		9,500				279	02/12/2027
04621H-AU-7	ASSURED PARTNERS INC TERM B 02/12/27		10/06/2023	Tax Free Exchange		913,172	940,500	907,583	907,395		5,777		5,777		913,172				60,699	02/12/2027
04649V-AX-8	ASURION LLC 12/23/26		12/29/2023	Redemption 100.0000		333,882	333,882	334,450	334,248		(366)		(366)		333,882				17,335	12/23/2026
04649V-AY-6	ASURION LLC L 07/29/27		12/29/2023	Redemption 100.0000		356,642	356,642	354,642	355,127		1,515		1,515		356,642				20,194	07/29/2027
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		12/29/2023	Redemption 100.0000		100,899	100,899	100,341	100,352		546		546		100,899				5,488	01/27/2029
05350N-AL-8	AVANTOR INC Term B5 11/06/27		12/29/2023	Redemption 100.0000		8,609,778	8,609,778	8,529,411	8,539,405		70,373		70,373		8,609,778				298,535	11/06/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		09/29/2023	Redemption 100.0000		86,725	86,725	86,741	86,732		(7)		(7)		86,725				2,894	07/31/2027
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		12/08/2023	Redemption 100.0000		6,844,396	6,844,396	6,757,999	6,762,885		81,510		81,510		6,844,396				583,760	03/15/2029
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		02/16/2023	Various		14,978,813	14,995,045	14,998,493	14,996,227		(70)		(70)		14,996,157		(17,344)	(17,344)	182,362	01/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05875C-AB-0	Bally's Corp TERM B 08/06/28		12/29/2023	Redemption 100.0000		200,000	200,000	198,312	198,480		1,520		1,520		200,000				11,281	08/06/2028
06646#-AD-5	BANKRUPTCY MGMT SOLUTION INC SR-UNSEC 02/28/25		10/13/2023	Redemption 100.0000		8,876,179	8,876,179	8,787,417	8,838,611		37,568		37,568		8,876,179				800,871	02/28/2025
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO 4th Amendment Term Loan 03/31/25		05/31/2023	Tax Free Exchange		2,986,005	3,000,000	2,970,000	2,981,701		4,303		4,303		2,986,005				(68,506)	03/31/2025
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		12/29/2023	Redemption 100.0000		147,470	147,470	147,216	147,181		289		289		147,470				23,760	07/21/2025
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		12/29/2023	Redemption 100.0000		111,421	111,421	111,185	111,223		198		198		111,421				5,065	04/23/2028
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		12/29/2023	Redemption 100.0000		175,000	175,000	172,363	172,459		2,541		2,541		175,000				10,446	11/07/2025
08579J-BG-6	BERRY GLOBAL INC 07/01/26		08/18/2023	Redemption 100.0000		1,951,489	1,951,489	1,936,192	1,937,526		13,964		13,964		1,951,489				75,595	07/01/2026
08579J-BG-6	BERRY GLOBAL INC 07/01/26		10/10/2023	Tax Free Exchange		19,990,550	20,102,779	19,945,200	19,958,935		31,615		31,615		19,990,550				1,136,764	07/01/2026
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan 12/31/25		10/02/2023	Redemption 100.0000		104,674	104,674	103,685	104,114		560		560		104,674				5,796	12/31/2025
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B 04/22/29		08/30/2023	Redemption 100.0000		4,571,875	4,571,875	4,554,871	4,555,003		16,873		16,873		4,571,875				241,722	04/22/2029
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		12/29/2023	Redemption 100.0000		148,862	148,862	148,117	147,886		976		976		148,862				7,441	01/22/2027
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		01/10/2023	RBC DAIN RAUSCHER INC.		643,992	663,055	650,520	651,505		1,208		1,208		652,714		(8,722)	(8,722)	26,484	01/27/2027
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		12/29/2023	Redemption 100.0000		51,729	51,729	50,751	50,566		1,163		1,163		51,729				2,777	01/27/2027
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		10/06/2023	Redemption 100.0000		21,372,692	21,372,692	21,158,965	21,270,793		101,898		101,898		21,372,692				1,674,971	06/20/2024
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		12/29/2023	Redemption 100.0000		200,177	200,177	197,629	197,837		2,341		2,341		200,177				9,318	04/22/2028
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		12/29/2023	Redemption 100.0000		60,000	60,000	58,500	58,221		1,779		1,779		60,000				5,030	06/09/2029
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		12/27/2023	Redemption 100.0000		5,906,250	5,906,250	5,847,188	5,878,612		27,638		27,638		5,906,250				563,348	12/24/2024
12510M-AB-5	CCRR PARENT INC 03/05/28		09/29/2023	Redemption 100.0000		11,906	11,906	11,847	11,856		50		50		11,906				1,012	03/05/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		12/29/2023	Redemption 100.0000		60,302	60,302	59,597	59,611		691		691		60,302				2,584	09/17/2028
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		12/29/2023	Redemption 100.0000		91,282	91,282	90,860	90,771		511		511		91,282				3,802	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		12/29/2023	Redemption 100.0000		212,834	212,834	212,747	212,744		90		90		212,834				10,500	11/17/2028
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		12/29/2023	Redemption 100.0000		171,699	171,699	169,553	169,024		2,675		2,675		171,699				14,734	10/16/2027
12685L-AG-5	CABLE ONE INC 05/03/28		12/29/2023	Redemption 100.0000		75,000	75,000	74,625	74,677		323		323		75,000				3,284	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		10/16/2023	Redemption 100.0000		50,000	50,000	50,125	50,094		(94)		(94)		50,000				1,881	09/15/2027
12754*-AA-1	NP PHILADELPHIA SUMMERDALE IND 3.350% 02/29/48		12/15/2023	Redemption 100.0000		999,041	999,041	999,041	999,041						999,041				20,982	02/29/2048
12769L-AB-5	CEASERS RESORTS COLLECTION LLC TERM B 12/22/24		02/06/2023	Redemption 100.0000		5,315,900	5,315,900	5,162,129	5,185,397		130,503		130,503		5,315,900				40,193	12/22/2024
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		02/28/2023	Redemption 100.0000		31,246	31,246	31,108	31,246						31,246				(16,806)	12/30/2022
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		02/28/2023	Maturity		(31,246)	(31,246)	(31,108)	(31,246)						(31,246)					12/30/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15477B-AB-3	CENTRAL PARENT INC TERM 06/09/29		10/10/2023	Redemption 100.0000		20,310,000	20,310,000	19,700,700	19,724,512		585,488		585,488		20,310,000				1,926,589	06/09/2029
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		12/29/2023	Redemption 100.0000		186,083	186,083	182,796	182,746		3,337		3,337		186,083				9,378	08/18/2028
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		12/29/2023	Redemption 100.0000		288,616	288,616	282,492	282,251		6,366		6,366		288,616				9,165	04/30/2025
15963C-AC-0	CHARIOT BUYER LLC TERM B 10/22/28		09/29/2023	Redemption 100.0000		84,000	84,000	83,790	83,807		193		193		84,000				3,548	10/22/2028
17026Y-AH-2	CHOBANI LLC 10/20/27		09/29/2023	Redemption 100.0000		18,563	18,563	18,423	18,458		104		104		18,563				984	10/20/2027
171436-AA-6	CHURCHILL CFO 2022-1 LTD. 0.000% 12/30/37		11/28/2023	DIRECT		258,080,849	245,000,000	258,080,849	256,850,050		1,230,798		1,230,798		258,080,849					12/30/2037
17148P-AD-3	CHURCHILL DOWNS INC TERM B 12/27/24		04/25/2023	Redemption 100.0000		4,777,165	4,777,165	4,733,125	4,736,668		40,498		40,498		4,777,165				77,010	12/27/2024
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		12/29/2023	Redemption 100.0000		101,343	101,343	98,529	98,632		2,711		2,711		101,343				4,448	03/17/2028
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		12/29/2023	Redemption 100.0000		110,479	110,479	108,888	108,925		1,555		1,555		110,479				5,603	11/17/2028
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		03/08/2023	Redemption 100.0000		2,605,437	2,605,437	2,605,437	2,605,437						2,605,437				110,477	11/24/2027
17776E-AB-1	CITY BREWING CO LLC 04/01/28		09/29/2023	Redemption 100.0000		35,003	35,003	34,827	34,852		150		150		35,003				1,627	04/01/2028
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		01/10/2023	Redemption 100.0000		22,709	22,709	7,230	7,230		15,479		15,479		22,709				226	06/06/2024
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		01/17/2023	Tax Free Exchange		1,667,631	5,238,063	1,667,631	1,667,631						1,667,631				52,053	06/06/2024
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		01/24/2023	Redemption 100.0000		10,946,199	10,946,199	10,941,601	10,944,870		1,329		1,329		10,946,199				46,625	06/28/2024
18972F-AC-6	NOVOLEX TERM 03/30/29		12/29/2023	Redemption 100.0000		135,700	135,700	132,307	132,462		3,238		3,238		135,700				7,848	03/30/2029
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		11/30/2023	Redemption 100.0000		227,250	227,250	226,681	226,760		490		490		227,250				9,243	07/28/2028
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		11/13/2023	Redemption 100.0000		1,128,549	1,128,549	1,117,263	1,121,903		6,645		6,645		1,128,549				50,789	12/19/2025
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		09/29/2023	Redemption 100.0000		97,032	97,032	96,062	96,737		295		295		97,032				6,763	06/18/2024
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		09/29/2023	Redemption 100.0000		7,608	7,608	7,532	7,578		31		31		7,608				596	06/18/2024
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		09/29/2023	Redemption 100.0000		10,362	10,362	10,258	10,315		46		46		10,362				811	06/18/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		12/29/2023	Redemption 100.0000		148,250	148,250	146,768	147,417		833		833		148,250				7,664	04/04/2026
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		07/24/2023	Redemption 100.0000		1,375,000	1,375,000	1,366,161	1,370,662		4,338		4,338		1,375,000				71,859	02/07/2025
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan 02/07/26		12/29/2023	Redemption 100.0000		163,339	163,339	161,705	162,154		1,185		1,185		163,339				10,556	02/07/2026
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		12/29/2023	Redemption 100.0000		50,000	50,000	49,750	49,777		223		223		50,000				2,794	05/13/2028
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A 11/01/24		12/29/2023	Redemption 100.0000		11,806	11,806	11,688	11,762		44		44		11,806				863	11/01/2024
21718@-AC-1	COP GNAP HOLLDINGS INC Delayed Draw Term Loan 11/01/24		12/29/2023	Redemption 100.0000		6,944	6,944	6,944	6,944						6,944				368	11/01/2024
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		12/29/2023	Redemption 100.0000		137,500	137,500	136,125	136,535		965		965		137,500				10,671	09/24/2026
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B 11/02/29		12/29/2023	Redemption 100.0000		1,609,570	1,609,570	1,576,193	1,576,458		33,112		33,112		1,609,570				82,626	11/02/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22243#-AA-5	COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 08/29/23		08/29/2023	Redemption 3.7510		42,275	1,127,026										42,275	42,275	89,453	08/29/2023
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver 08/30/23		08/30/2023	DIRECT			2,676,812												(59,238)	08/30/2023
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver 08/30/23		06/21/2023	Redemption 100.0000		104,321	104,321										104,321	104,321	(2,309)	08/30/2023
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		12/29/2023	Redemption 100.0000		166,965	166,965	162,936	161,909		5,056		5,056		166,965				7,430	11/17/2028
22704N-AD-4	CROCS INC TERM B 01/27/29		06/30/2023	Redemption 100.0000		5,045,287	5,045,287	5,020,061	5,020,311		24,976		24,976		5,045,287				346,988	01/27/2029
22704N-AD-4	CROCS INC TERM B 01/27/29		08/08/2023	Tax Free Exchange		11,973,488	12,027,150	11,967,014	11,967,611		5,877		5,877		11,973,488				752,361	01/27/2029
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		09/29/2023	Redemption 100.0000		79,913	79,913	79,533	79,524		388		388		79,913				1,639	09/15/2027
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		08/24/2023	Redemption 100.0000		31,518,592	31,518,592	31,388,124	31,446,830		71,762		71,762		31,518,592				1,914,477	08/21/2025
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		01/31/2023	Tax Free Exchange		39,904,446	39,994,943	39,830,739	39,906,608		(2,161)		(2,161)		39,904,446				18,036	08/21/2025
23343F-AB-0	Western Institutional Review B WIRB - Copernicus Group 01/08/27		03/03/2023	Various		1,493,085	1,563,910	1,542,069	1,548,496		1,212		1,212		1,549,708		(56,623)	(56,623)	21,162	01/08/2027
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		06/22/2023	MORGAN STANLEY & CO. INC.		3,330,941	3,403,250	3,389,180	3,391,226		1,912		1,912		3,393,139		(62,197)	(62,197)	263,877	03/31/2028
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/31/2023	Redemption 100.0000		8,660	8,660	8,624	8,629		31		31		8,660				444	03/31/2028
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		10/02/2023	Redemption 100.0000		21,287	21,287	21,180	21,178		108		108		21,287				1,270	09/09/2028
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		01/10/2023	Redemption 100.0000		421,622	421,622	413,189	413,426		8,195		8,195		421,622				11,359	09/09/2028
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		10/02/2023	Redemption 100.0000		259,178	259,178	253,994	254,139		5,038		5,038		259,178				14,034	09/09/2028
23918V-AY-0	DAVITA INC Term B 08/12/26		12/29/2023	Redemption 100.0000		338,301	338,301	334,661	335,986		2,315		2,315		338,301				9,450	08/12/2026
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		09/29/2023	Redemption 100.0000		5,213	5,213	5,147	5,167		46		46		5,213				129	04/01/2026
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		12/29/2023	Redemption 100.0000		3,329,012	3,329,012	3,329,012	3,329,012						3,329,012				120,211	10/01/2025
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		12/29/2023	Redemption 100.0000		21,285	21,285	21,019	21,145		140		140		21,285				1,431	10/01/2025
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		12/29/2023	Redemption 100.0000		28,279	28,279	28,137	28,111		167		167		28,279				1,823	09/24/2028
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		01/10/2023	Redemption 100.0000		1,412	1,412	1,405	1,406		6		6		1,412				(4)	10/24/2028
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		01/10/2023	Tax Free Exchange		559,486	561,976	559,166	559,474		12		12		559,486				(1,408)	10/24/2028
25277B-AG-3	DIAMOND SPORTS GROUP LLC TERM 08/24/26		12/14/2023	BANK OF AMERICA		237,701	9,508,020	228,192	4,880,687			4,652,495	(4,652,495)		228,192		9,508	9,508	157,057	08/24/2026
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		09/27/2023	Various		2,875,915	2,923,633	2,930,942	2,929,910		(114)		(114)		2,929,796		(53,881)	(53,881)	227,713	08/02/2027
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		12/29/2023	Redemption 100.0000		1,192,507	1,192,507	1,182,649	1,184,298		6,547		6,547		1,190,845		1,662	1,662	71,677	08/02/2027
25471Y-AK-8	ZOOMINFO LLC TERM B 02/01/26		05/17/2023	Tax Free Exchange		24,174,971	24,252,857	24,144,093	24,152,851		22,120		22,120		24,174,971				655,848	02/01/2026
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		09/27/2023	Redemption 100.0000		37,500	37,500	37,313	37,220		280		280		37,500				2,277	11/23/2028
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B 11/17/28		12/29/2023	Redemption 100.0000		220,939	220,939	218,514	218,366		2,573		2,573		220,939				8,720	11/17/2028
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		03/23/2023	JEFFERIES & CO. INC.		25,067	26,078	26,103	25,982		15,846		15,846		41,828		(16,760)	(16,760)	(8,493)	05/21/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		03/22/2023	Redemption 100.0000					(18)		18		18						(6)	05/21/2028
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/20/2023	BANK OF AMERICA		19,213,123	23,198,241	22,920,687	23,065,188		23,184		23,184		23,088,372		(3,875,249)	(3,875,249)	1,444,819	03/06/2025
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/21/2023	Redemption 100.0000		107,543	107,543	106,910	107,250		293		293		107,543				4,822	03/06/2025
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		12/29/2023	Redemption 100.0000		115,188	115,188	112,764	112,921		2,267		2,267		115,188				5,725	06/28/2028
26877M-AC-0	EOS U.S. Finco LLC TERM B 08/03/29		12/29/2023	Redemption 100.0000		59,875	59,875	55,085	55,179		4,696		4,696		59,875				6,034	08/03/2029
26924@-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24		02/23/2023	Redemption 100.0000		401,917	401,917	394,139	398,707		3,210		3,210		401,917				12,445	10/04/2024
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN 04/08/24		05/05/2023	Redemption 100.0000		161,034	161,034	159,423	160,550		483		483		161,034				7,101	04/08/2024
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		07/31/2023	DIRECT		3,776,637	3,776,637	3,779,771	3,777,610		(293)		(293)		3,777,318		(681)	(681)	153,548	10/02/2024
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		06/30/2023	Redemption 100.0000		20,035	20,035	20,052	20,040		(5)		(5)		20,035				510	10/02/2024
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		09/29/2023	Redemption 100.0000		73,800	73,800	73,481	73,559		241		241		73,800				1,850	11/12/2027
27922J-AB-2	PQ CORP 06/03/28		10/31/2023	Redemption 100.0000		149,119	149,119	148,852	148,155		964		964		149,119				(4,902)	06/03/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		12/29/2023	Redemption 100.0000		387,899	387,899	377,541	374,097		13,802		13,802		387,899				11,344	08/01/2027
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		12/29/2023	Redemption 100.0000		21,050	21,050	20,945	20,958		92		92		21,050				1,058	10/07/2028
29081L-AC-8	EMBECTA CORP TERM B 01/27/29		11/08/2023	Various		2,383,334	2,441,087	2,426,312	2,426,840		1,266		1,266		2,428,105		(44,772)	(44,772)	250,658	01/27/2029
29081L-AC-8	EMBECTA CORP TERM B 01/27/29		09/29/2023	Redemption 100.0000		18,587	18,587	18,474	18,478		108		108		18,587				1,172	01/27/2029
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		12/28/2023	Redemption 100.0000		447,917	447,917	445,681	446,185		1,732		1,732		447,917				13,901	12/16/2027
29362L-AL-8	ENTEGRIS INC TERM B 03/02/29		03/10/2023	Tax Free Exchange		34,271,380	34,474,435	34,255,685	34,259,840		11,540		11,540		34,271,380				1,119,248	03/02/2029
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		12/29/2023	Redemption 100.0000		208,215	208,215	203,816	203,716		4,498		4,498		208,215				7,218	07/30/2027
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		01/31/2023	Redemption 100.0000		10,000	10,000	9,975	9,964		36		36		10,000				61	06/30/2028
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27		03/31/2023	Redemption 100.0000		37,927	37,927	37,548	37,513		414		414		37,927				878	08/05/2027
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM B 01/13/29		12/29/2023	Redemption 100.0000		122,440	122,440	121,411	121,427		1,013		1,013		122,440				6,868	01/13/2029
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		03/31/2023	Redemption 100.0000		26,178	26,178	25,917	25,501		677		677		26,178				731	03/28/2025
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		05/24/2023	Tax Free Exchange		12,399,217	12,469,768	12,367,173	12,386,332		12,885		12,885		12,399,217				414,928	03/28/2025
31732F-AR-7	CHARIOT BUYER LLC TERM B 10/19/28		12/29/2023	Redemption 100.0000		39,875	39,875	39,775	39,787		88		88		39,875				1,932	10/19/2028
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C 07/21/28		12/27/2023	Redemption 100.0000		421,134	421,134	419,028	419,289		1,845		1,845		421,134				45,403	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		10/02/2023	Redemption 100.0000		60,746	60,746	60,442	60,480		266		266		60,746				2,199	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		12/29/2023	Redemption 100.0000		227,080	227,080	223,701	222,611		4,469		4,469		227,080				9,963	04/22/2028
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		05/04/2023	Redemption 100.0000		2,634,118	2,634,118	2,588,609	2,602,181		31,937		31,937		2,634,118				175,998	01/26/2026
34965#-AA-6	FORTUNE INTERNATIONAL LLC Revolver 01/17/25		06/30/2023	Redemption 100.0000		2,359,995	2,359,995	2,346,217	2,347,962		12,033		12,033		2,359,995				70,220	01/17/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 01/17/26		12/29/2023	Redemption 100.0000		27,703	27,703	27,426	27,533		170		170		27,703				1,115	01/17/2026
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan 01/17/26		12/28/2023	Redemption 100.0000		48,581	48,581	48,096	48,255		326		326		48,581				2,534	01/17/2026
356458-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 09/30/24		11/10/2023	Redemption 100.0000		67,375	67,375	66,701	67,254		121		121		67,375				6,645	09/30/2024
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B 10/08/27		12/29/2023	Redemption 100.0000		50,505	50,505	47,601	47,766		2,739		2,739		50,505				2,604	10/08/2027
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		10/13/2023	Redemption 100.0000		195,927	195,927	193,968	194,548		1,379		1,379		195,927				6,471	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		09/29/2023	Redemption 100.0000		32,590	32,590	32,427	32,464		126		126		32,590				9,824	09/21/2026
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		12/29/2023	Redemption 100.0000		37,691	37,691	36,921	37,042		649		649		37,691				3,670	11/06/2025
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		12/29/2023	Redemption 100.0000		43,176	43,176	42,097	42,095		1,082		1,082		43,176				2,680	10/31/2029
365556-AT-6	GARDNER DENVER INC TERM B 02/28/27		08/08/2023	BMO CAPITAL MARKETS		6,905,449	6,905,449	6,764,878	6,774,567		23,251		23,251		6,797,817		107,632	107,632	375,029	02/28/2027
365556-AT-6	GARDNER DENVER INC TERM B 02/28/27		09/29/2023	Redemption 100.0000		58,771	58,771	57,570	56,979		1,793		1,793		58,771				1,722	02/28/2027
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		12/01/2023	GOLDMAN SACHS & COMPANY		2,213,942	2,208,421	2,205,660	2,206,578		963		963		2,207,541		6,400	6,400	132,372	02/28/2027
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		09/29/2023	Redemption 100.0000		9,364,329	9,364,329	9,352,624	9,356,515		7,814		7,814		9,364,329				394,140	02/28/2027
36740U-AT-9	GATES GLOBAL LLC 03/31/27		12/29/2023	Redemption 100.0000		328,056	328,056	328,091	327,983		73		73		328,056				15,489	03/31/2027
36740U-AX-0	GATES GLOBAL LLC TERM B 11/16/29		12/29/2023	Redemption 100.0000		67,350	67,350	65,330	65,255		2,095		2,095		67,350				3,500	11/16/2029
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		12/21/2023	Redemption 100.0000		19,485,660	19,485,660	19,337,364	19,435,281		50,379		50,379		19,485,660				1,993,241	07/24/2024
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		12/15/2023	Redemption 100.0000		12,623,413	12,623,413	12,623,413	12,623,413						12,623,413				472,519	10/15/2027
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		09/29/2023	Redemption 100.0000		577,932	577,932	575,035	575,390		2,542		2,542		577,932				56,814	04/30/2028
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		12/29/2023	Redemption 100.0000		183,384	183,384	181,127	180,875		2,510		2,510		183,384				8,398	03/25/2028
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		10/31/2023	Redemption 100.0000		114,085	114,085	111,311	111,133		2,951		2,951		114,085				4,243	10/08/2027
39843G-AJ-2	GRIFFON CORP TERM B 01/19/29		12/05/2023	BANK OF AMERICA		810,250	810,250	808,224	808,472		419		419		808,892		1,358	1,358	50,479	01/19/2029
39843G-AJ-2	GRIFFON CORP TERM B 01/19/29		09/27/2023	Redemption 100.0000		57,750	57,750	57,606	57,623		127		127		57,750				3,241	01/19/2029
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		02/15/2023	Redemption 100.0000		21,289,565	21,289,565	21,346,195	21,307,842		(18,278)		(18,278)		21,289,565				216,188	10/21/2024
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		10/27/2023	Redemption 100.0000		239,149	239,149	237,937	237,666		1,484		1,484		239,149				12,047	06/10/2028
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26		12/29/2023	Redemption 100.0000		377,813	377,813	370,256	372,303		5,509		5,509		377,813				27,613	10/14/2026
421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28		12/29/2023	Redemption 100.0000		100,377	100,377	100,201	100,217		160		160		100,377				4,394	05/28/2028
42743O-AP-8	HERMAN MILLER INC TERM B 06/29/28		12/29/2023	Redemption 100.0000		30,000	30,000	29,850	29,868		132		132		30,000				1,324	06/29/2028
42804V-AX-9	HERTZ CORP Term B-EXIT 06/30/28		03/03/2023	Tax Free Exchange		4,723,739	4,742,160	4,718,449	4,721,343		2,396		2,396		4,723,739				3,245	06/30/2028
42804V-AY-7	HERTZ CORP Term C-Exit 06/30/28		03/03/2023	Tax Free Exchange		892,474	895,955	891,475	892,010		464		464		892,474				(5,653)	06/30/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		12/29/2023	Redemption 100.0000		131,756	131,756	131,948	131,945		(189)		(189)		131,756				6,344	06/30/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan 03/31/23		01/10/2023	Redemption 0.0000			11,031,239												140,027	03/31/2023
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan 03/31/23		01/28/2023	Maturity		(11,031,239)	(11,031,239)										(11,031,239)	(11,031,239)		03/31/2023
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		12/29/2023	Redemption 100.0000		463,971	463,971	462,870	462,883		1,088		1,088		463,971				15,203	01/24/2028
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		11/18/2023	Redemption 100.0000		16,483	16,483	16,487	16,483						16,483				4,859	01/24/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWE 05/20/28		12/29/2023	Redemption 100.0000		120,202	120,202	119,500	119,561		641		641		120,202				6,007	05/20/2028
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 06/21/26		11/08/2023	Tax Free Exchange		20,132,005	20,078,352	20,207,393	20,147,700		(15,695)		(15,695)		20,132,005				1,274,567	06/21/2026
44055U-AC-9	HORIZON THERAPEUTICS HORIZON THERAPEUTICS USA 05/22/26		10/06/2023	Redemption 100.0000		3,066,108	3,066,108	3,049,767	3,055,800		10,309		10,309		3,066,108				168,045	05/22/2026
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		06/30/2023	Redemption 100.0000		967,047	967,047	967,920	967,442		(395)		(395)		967,047				56,084	08/03/2025
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		06/30/2023	Tax Free Exchange		9,773,261	9,770,104	9,778,918	9,774,061		(800)		(800)		9,773,261				525,062	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		07/31/2023	Redemption 100.0000		407,590	407,590	401,545	405,045		2,545		2,545		407,590				22,462	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		07/31/2023	Redemption 100.0000		5,781,325	5,781,325	5,745,954	5,758,342		22,983		22,983		5,781,325				375,258	04/25/2025
44332E-AV-8	HUB INTERNATIONAL LTD TERM B 11/10/29		09/29/2023	Redemption 100.0000		18,750	18,750	18,000	17,966		785		785		18,750				1,276	11/10/2029
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		03/02/2023	CREDIT SUISSE SECURITIES US LL		5,273,314	5,279,914	5,245,080	5,258,228		4,788		4,788		5,263,015		10,299	10,299	169,067	07/01/2024
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		03/16/2023	Redemption 100.0000		(25,845)	(25,845)	(25,646)	(26,053)		208		208		(25,845)				(3)	07/01/2024
44931Y-AD-9	ICU MEDICAL INC TERM B 01/08/29		12/29/2023	Redemption 100.0000		206,176	206,176	202,854	202,980		3,196		3,196		206,176				7,777	01/08/2029
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		11/28/2023	Redemption 100.0000		27,263,932	27,263,932	27,195,772	27,236,414		27,518		27,518		27,263,932				2,087,407	06/11/2025
44988L-AH-0	IRB HOLDING CORP TERM B 12/15/27		12/29/2023	Redemption 100.0000		70,785	70,785	70,641	70,663		122		122		70,785				3,916	12/15/2027
45173J-AQ-7	II-VI INC Term B 12/08/28		12/29/2023	Redemption 100.0000		697,433	697,433	690,459	690,867		6,566		6,566		697,433				30,438	12/08/2028
45258F-AB-6	INGRAM MICRO INC 04/01/28		06/30/2023	Redemption 100.0000		6,582,854	6,582,854	6,497,801	6,507,833		75,021		75,021		6,582,854				279,620	04/01/2028
45258F-AB-6	INGRAM MICRO INC 04/01/28		09/27/2023	Tax Free Exchange		18,657,005	18,845,033	18,601,547	18,630,268		26,738		26,738		18,657,005				1,225,591	04/01/2028
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		01/10/2023	Redemption 100.0000		67,007	67,007	67,357	67,108		(101)		(101)		67,007				(70)	03/31/2024
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		12/29/2023	Redemption 100.0000		327,601	327,601	324,873	323,673		3,927		3,927		327,601				14,258	10/14/2028
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		10/02/2023	Redemption 100.0000		24,624	24,624	24,624	24,624						24,624				1,538	07/16/2024
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		12/29/2023	Redemption 100.0000		111,675	111,675	109,679	109,458		2,218		2,218		111,675				9,860	10/21/2028
45784Q-AB-5	INSULET CORP 05/03/28		12/29/2023	Redemption 100.0000		182,558	182,558	182,437	182,171		387		387		182,558				7,976	05/03/2028
45836*-AB-1	INTEGRITY MARKETING ACQUISITIO Amendment No 2 Delayed Draw Te 08/26/25		06/30/2023	Redemption 100.0000		175,000	175,000	172,407	173,460		1,540		1,540		175,000				11,843	08/26/2025
45836*-AB-1	INTEGRITY MARKETING ACQUISITIO Amendment No 2 Delayed Draw Te 08/26/25		08/31/2023	Tax Free Exchange		33,685,126	33,916,875	33,414,263	33,618,321		66,805		66,805		33,685,126				2,789,098	08/26/2025
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		08/26/2023	JP MORGAN SECURITIES					586		(586)		(586)						(2,281)	07/30/2028
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		12/29/2023	Redemption 100.0000		204,606	204,606	201,614	200,094		4,513		4,513		204,606				8,724	07/30/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		12/29/2023	Redemption 100.0000		82,550	82,550	81,892	82,261		288		288		82,550				2,779	06/28/2025
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		12/29/2023	Redemption 100.0000		40,000	40,000	39,700	39,799		201		201		40,000				3,410	06/28/2025
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/24		10/02/2023	Redemption 100.0000		9,803	9,803	9,803	9,803						9,803				297	03/22/2024
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term 03/22/24		10/02/2023	Redemption 100.0000		24,987	24,987	24,987	24,987						24,987				909	03/22/2024
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		12/29/2023	Redemption 100.0000		56,000	56,000	55,720	55,762		238		238		56,000				3,334	02/19/2028
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		06/12/2023	Redemption 100.0000		17,639,897	17,639,897	17,538,468	17,598,783		41,114		41,114		17,639,897				695,959	02/21/2025
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		12/29/2023	Redemption 100.0000		86,183	86,183	84,660	84,339		1,844		1,844		86,183				4,389	07/13/2028
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		12/29/2023	Redemption 100.0000		8,634	8,634	8,116	8,140		494		494		8,634				487	09/23/2028
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		10/02/2023	Redemption 100.0000		102,611	102,611	101,584	102,143		468		468		102,611				3,487	07/30/2025
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		01/18/2023	No Broker		1,176,471	1,176,471	1,176,471	1,176,471						1,176,471					10/01/2025
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		12/22/2023	Redemption 100.0000		2,675,573	2,675,573	2,675,573	2,675,573						2,675,573				11,922	10/01/2025
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/25		10/02/2023	Redemption 100.0000		42,766	42,766	42,339	42,540		227		227		42,766				4,810	12/17/2025
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		12/29/2023	Redemption 100.0000		151,901	151,901	150,418	151,002		899		899		151,901				9,371	09/08/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		12/29/2023	Redemption 100.0000		172,787	172,787	171,511	171,442		1,345		1,345		172,787				9,539	10/26/2027
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 11/01/23		11/01/2023	DIRECT			23,225,574													11/01/2023
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 11/01/23		05/25/2023	Redemption 100.0000		24,482	24,482				24,482		24,482		24,482					11/01/2023
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		09/29/2023	Redemption 100.0000		72,310	72,310	72,310	72,310						72,310				2,586	03/24/2025
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		02/01/2023	Redemption 100.0000		38,536,875	38,536,875	38,153,879	38,276,463		260,412		260,412		38,536,875				622,795	02/26/2027
54317E-AB-0	BELLA HOLDINGS CO LLC 04/01/28		12/29/2023	Redemption 100.0000		125,000	125,000	123,750	123,946		1,054		1,054		125,000				5,475	04/01/2028
55314N-AS-3	MKS INSTRUMENTS INC TERM B 04/11/29		09/29/2023	Redemption 100.0000		300,000	300,000	294,000	294,175		5,825		5,825		300,000				14,365	04/11/2029
55314N-AS-3	MKS INSTRUMENTS INC TERM B 04/11/29		10/03/2023	Tax Free Exchange		29,181,650	29,700,000	29,106,000	29,123,317		58,333		58,333		29,181,650				2,385,283	04/11/2029
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		12/29/2023	Redemption 100.0000		99,351	99,351	98,004	98,469		882		882		99,351				4,014	12/30/2026
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		09/29/2023	Redemption 100.0000		200,000	200,000	197,350	197,404		2,596		2,596		200,000				12,689	08/25/2028
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		09/29/2023	Redemption 100.0000		30,000	30,000	29,850	29,867		133		133		30,000				4,020	06/21/2028
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		09/29/2023	Redemption 100.0000		50,923	50,923	50,654	50,390		533		533		50,923				2,315	02/07/2029
57906H-AD-9	MCAFEE CORP TERM B 02/03/29		12/29/2023	Redemption 100.0000		246,249	246,249	242,931	242,007		4,242		4,242		246,249				14,307	02/03/2029
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM 10/07/28		06/02/2023	GOLDMAN SACHS & COMPANY		3,239,699	3,502,377	3,487,679	3,489,448		2,042		2,042		3,491,490		(251,791)	(251,791)	117,579	10/07/2028
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM 10/07/28		03/31/2023	Redemption 100.0000		8,800	8,800	8,763	8,767		32		32		8,800				172	10/07/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58503U-AC-7	MOZART BORROWER LP TERM B 09/30/28		12/29/2023	Redemption 100.0000		600,000	600,000	597,888	598,187		1,813		1,813		600,000				30,965	09/30/2028
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		03/23/2023	SEA PORT GROUP THE LLC					(4,010)		(149,269)		(149,269)		(153,280)		153,280	153,280		12/01/2025
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		02/01/2023	Redemption 100.0000		529,198	529,198	212,294	276,677		252,522		252,522		529,198				146,754	12/01/2025
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		12/29/2023	Redemption 100.0000		145,000	145,000	143,550	143,907		1,093		1,093		145,000				8,255	08/17/2027
605024-AS-7	MISSION BROADCASTING INC 05/27/28		12/29/2023	Redemption 100.0000		12,500	12,500	12,438	12,447		53		53		12,500				601	05/27/2028
60672H-AC-7	Veracode Term 04/20/29		03/31/2023	DEUTSCHE BANK SECURITIES INCOR		1,638,646	1,743,240	1,734,524	1,734,678		910		910		1,735,587		(96,942)	(96,942)	117,244	04/20/2029
60672H-AC-7	Veracode Term 04/20/29		03/31/2023	Redemption 100.0000		4,380	4,380	4,358	4,358		22		22		4,380				176	04/20/2029
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		10/16/2023	Redemption 100.0000		15,289,900	15,289,900	15,213,451	15,257,274		32,626		32,626		15,289,900				1,599,195	03/04/2025
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		10/16/2023	Redemption 100.0000		1,953,000	1,953,000	1,953,000	1,953,000						1,953,000				72,825	03/04/2025
62886V-AP-5	NCR CORP NCR CORP 08/28/26		10/16/2023	Redemption 100.0000		8,118,354	8,118,354	8,078,117	8,094,009		24,345		24,345		8,118,354				588,672	08/28/2026
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		11/17/2023	Redemption 100.0000		2,202,353	2,202,353	2,202,353	2,202,353						2,202,353				32,095	05/06/2025
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		12/29/2023	Redemption 100.0000		165,000	165,000	163,350	164,241		759		759		165,000				11,005	05/06/2025
62910P-AF-0	NFP CORP TERM B 02/03/27		12/29/2023	Redemption 100.0000		276,106	276,106	273,695	274,535		1,571		1,571		276,106				14,294	02/03/2027
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN 10/01/25		12/29/2023	Redemption 100.0000		16,964	16,964	16,879	16,924		40		40		16,964				780	10/01/2025
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		09/29/2023	Redemption 100.0000		4,699	4,699	4,605	4,639		60		60		4,699				240	10/01/2025
62922E-AC-8	NUEYE LLC Term Loan 09/14/24		10/02/2023	Redemption 100.0000		96,286	96,286	95,323	95,902		384		384		96,286				5,282	09/14/2024
62922E-AE-4	NUEYE LLC New Term Loan 09/16/24		10/02/2023	Redemption 100.0000		66,411	66,411	64,256	65,433		978		978		66,411				3,180	09/16/2024
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		12/29/2023	Redemption 100.0000		394,966	394,966	391,016	392,792		2,174		2,174		394,966				30,576	10/31/2024
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		10/25/2023	Various		5,716,864	6,122,500	6,107,194	6,106,652		2,184		2,184		6,108,836		(391,973)	(391,973)	443,768	01/20/2029
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		09/08/2023	Redemption 100.0000		62,000	62,000	61,845	61,799		201		201		62,000				1,981	01/20/2029
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		09/29/2023	Redemption 100.0000		5,578,706	5,578,706	5,512,787	5,517,314		61,392		61,392		5,578,706				17,247	10/18/2026
63773H-AE-5	NATIONAL SPINE AND PAIN CENTER First Lien Initial Term Loan 06/02/24		02/13/2023	Tax Free Exchange		5,337,722	7,625,317	5,337,722	5,337,722						5,337,722				(54,467)	06/02/2024
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/25		01/10/2023	Redemption 100.0000		1,458,605	1,458,605	1,434,153	1,450,620		7,985		7,985		1,458,605				26,814	12/23/2025
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/25		10/03/2023	Redemption 100.0000		(274,426)	(274,426)	(269,947)	(280,218)		5,791		5,791		(274,426)				98,665	12/23/2025
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		10/16/2023	Redemption 100.0000		29,531	29,531	29,088	29,249		283		283		29,531				2,933	07/17/2025
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		01/27/2023	Redemption 100.0000		2,169,492	2,169,492	2,168,473	2,168,469		1,022		1,022		2,169,492				18,417	02/02/2026
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		12/29/2023	Redemption 100.0000		26,428	26,428	26,428	26,428						26,428				2,055	01/31/2026
64556R-AD-6	NEW ILC DOVER INC Initial Term Loan 01/31/26		12/29/2023	Redemption 100.0000		94,783	94,783	93,848	94,232		551		551		94,783				6,687	01/31/2026

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		12/12/2023	Redemption 100.0000		8,623,850	8,623,850	8,558,738	8,592,143		31,707		31,707		8,623,850				985,110	03/28/2025
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		12/29/2023	Redemption 100.0000		9,579,390	9,579,390	9,531,493	9,531,913		47,477		47,477		9,579,390				263,720	01/28/2029
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		04/03/2023	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				210,389	07/08/2024
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		09/29/2023	Redemption 100.0000		33,460	33,460	33,125	33,262		198		198		33,460				2,426	07/08/2025
68162R-AD-3	WEST CORP WEST CORP 10/10/24		01/31/2023	Redemption 100.0000		3,278,814	3,278,814	3,274,716	3,277,386		1,428		1,428		3,278,814				96,595	10/10/2024
68162R-AD-3	WEST CORP WEST CORP 10/10/24		01/31/2023	Tax Free Exchange		1,603,532	1,604,128	1,602,123	1,603,430		102		102		1,603,532					10/10/2024
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		09/29/2023	Redemption 100.0000		106,367	106,367	104,736	104,815		1,551		1,551		106,367				1,530	12/30/2026
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		12/29/2023	Redemption 100.0000		210,250	210,250	206,045	206,822		3,428		3,428		210,250				14,786	02/23/2028
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		03/14/2023	Tax Free Exchange		3,994		4,023	3,994						3,994					10/30/2027
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		03/14/2023	Tax Free Exchange		(157,270)	(160,938)	(156,944)	(157,270)						(157,270)					10/30/2027
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		03/14/2023	Redemption 100.0000		(5,125,055)	(5,125,055)	(5,033,687)	(5,125,055)						(5,125,055)				(44,160)	11/16/2027
68621X-AE-3	ORGANON & CO TERM B 04/08/28		03/30/2023	Redemption 100.0000		3,909,728	3,909,728	3,886,597	3,887,144		22,584		22,584		3,909,728				95,951	04/08/2028
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		12/29/2023	Redemption 100.0000		33,750	33,750	33,581	33,602		149		149		33,750				1,428	06/17/2028
69420#-AB-9	PMAB LLC Term Loan 02/06/25		12/29/2023	Redemption 100.0000		202,678	202,678	202,194	202,478		200		200		202,678				13,022	02/06/2025
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		04/28/2023	Redemption 100.0000		8,469,097	8,469,097	8,499,543	8,476,868		(7,771)		(7,771)		8,469,097				205,097	06/27/2024
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		12/29/2023	Redemption 100.0000		21,650	21,650	21,453	21,369		281		281		21,650				1,649	04/22/2029
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		09/29/2023	Redemption 100.0000		27,188	27,188	27,058	27,063		124		124		27,188				993	04/07/2029
71677H-AL-9	PETSMART INC TERM B 02/12/28		10/27/2023	Redemption 100.0000		161,085	161,085	157,937	158,053		3,032		3,032		161,085				7,780	02/12/2028
71911K-AC-8	PAREXEL TERM 08/11/28		12/29/2023	Redemption 100.0000		405,664	405,664	404,253	404,020		1,644		1,644		405,664				14,460	08/11/2028
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		09/29/2023	Redemption 100.0000		190,959	190,959	190,164	190,427		532		532		190,959				8,039	03/05/2026
72108P-AT-1	PIKE CORP TERM B 01/21/28		11/29/2023	MORGAN STANLEY & CO. INC.		3,316,500	3,316,500	3,233,588	3,238,061		11,564		11,564		3,249,625		66,875	66,875	234,336	01/21/2028
72108P-AT-1	PIKE CORP TERM B 01/21/28		10/02/2023	Redemption 100.0000		33,500	33,500	32,663	32,708		792		792		33,500				1,475	01/21/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		12/29/2023	Redemption 100.0000		167,336	167,336	166,499	166,622		714		714		167,336				9,177	04/12/2028
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		09/29/2023	Redemption 100.0000		86,000	86,000	85,570	85,749		251		251		86,000				2,501	08/03/2026
72819Q-AN-2	PLAZE INC 08/03/26		09/29/2023	Redemption 100.0000		84,289	84,289	83,105	83,452		837		837		84,289				2,534	08/03/2026
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		03/01/2023	Various		6,776,586	7,384,497	7,347,575	7,352,860		3,996		3,996		7,356,856		(580,270)	(580,270)	214,475	06/04/2028
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		03/31/2023	Redemption 100.0000		18,750	18,750	18,656	18,670		80		80		18,750				414	06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		09/29/2023	Redemption 100.0000		100,000	100,000	99,000	99,337		663		663		100,000				3,633	11/26/2026
73179Y-AL-1	AVIENT CORP TERM B 07/27/29		08/16/2023	Tax Free Exchange		4,436,908	4,486,397	4,430,684	4,432,606		4,303		4,303		4,436,908				259,393	07/27/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		12/29/2023	Redemption 100.0000		252,353	252,353	249,005	249,075		3,278		3,278		252,353				13,584	12/19/2026
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25		09/29/2023	Redemption 100.0000		203,038	203,038	202,163	202,488		550		550		203,038				11,577	10/30/2025
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25		10/06/2023	Tax Free Exchange		20,559,300	20,602,090	20,513,281	20,546,262		13,038		13,038		20,559,300				2,323,205	10/30/2025
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		12/29/2023	Redemption 100.0000		13,250	13,250	13,184	13,193		57		57		13,250				628	03/10/2028
74345H-AB-7	Proofpoint Inc Term B 08/31/28		12/29/2023	Redemption 100.0000		91,875	91,875	91,416	91,477		398		398		91,875				5,106	08/31/2028
74347C-AL-4	PROQUEST LLC 10/23/26		02/17/2023	Redemption 100.0000		221,816	221,816	221,397	221,526		290		290		221,816				(221,816)	10/23/2026
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		12/29/2023	Redemption 100.0000		298,390	298,390	298,271	298,298		92		92		298,390				14,876	01/29/2027
74919E-AP-9	R1 RCM INC TERM B 06/21/29		12/29/2023	Redemption 100.0000		142,950	142,950	141,557	141,330		1,620		1,620		142,950				10,093	06/21/2029
74955B-AB-1	RFI BUYER Delayed Draw Term Loan 08/05/28		09/29/2023	Redemption 100.0000		15,474	15,474	15,474	15,474						15,474				1,123	08/05/2028
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		12/29/2023	Redemption 100.0000		2,280,181	2,280,181	2,257,379	2,258,552		21,629		21,629		2,280,181				243,858	11/16/2027
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		09/29/2023	Redemption 100.0000		141,488	141,488	140,291	140,486		1,002		1,002		141,488				10,622	02/09/2028
75605V-AD-4	REALPAGE INC 04/22/28		12/29/2023	Redemption 100.0000		86,250	86,250	86,005	86,035		215		215		86,250				5,685	04/22/2028
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		03/03/2023	Redemption 100.0000		160,408	160,408	160,408	160,408						160,408				4,290	11/08/2024
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		03/03/2023	Tax Free Exchange		1,443,674	1,443,674	1,443,674	1,443,674						1,443,674				38,608	11/08/2024
75915T-AD-4	LIFEPOINT HEALTH INC TERM B 11/16/25		06/07/2023	Various		35,818,992	38,000,835	37,884,419	37,895,133		26,971		26,971		37,922,103		(2,103,111)	(2,103,111)	1,271,761	11/16/2025
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		12/29/2023	Redemption 100.0000		124,275	124,275	123,364	123,263		1,012		1,012		124,275				6,714	02/09/2028
76133M-AB-7	RH TERM B 10/15/28		12/29/2023	Redemption 100.0000		80,000	80,000	79,600	79,646		354		354		80,000				3,756	10/15/2028
76168J-AS-5	CCC INTELLIGENT SOLUTIONS INC TERM 09/15/28		10/11/2023	Redemption 100.0000		821,383	821,383	823,702	823,357		(1,974)		(1,974)		821,383				41,998	09/15/2028
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		12/21/2023	Redemption 100.0000		2,174,805	2,174,805	2,133,824	2,140,807		33,998		33,998		2,174,805				112,967	01/30/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		09/29/2023	Redemption 100.0000		2,578,423	2,578,423	2,524,274	2,527,641		50,783		50,783		2,578,423				165,039	02/16/2026
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		11/12/2023	Redemption 100.0000		85,444	85,444	84,186	83,477		1,967		1,967		85,444				4,769	09/17/2028
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		12/29/2023	Redemption 100.0000		250,634	250,634	246,628	245,749		4,885		4,885		250,634				10,423	07/23/2027
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2023	Tax Free Exchange		(3,270,980)	(3,316,688)	(3,266,937)	(3,270,980)						(3,270,980)					07/23/2027
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		12/29/2023	Redemption 100.0000		551,235	551,235	544,154	545,457		5,778		5,778		551,235				10,636	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		12/29/2023	Redemption 100.0000		1,111,122	1,111,122	1,086,458	1,087,938		23,184		23,184		1,111,122				8,115	04/16/2025
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		12/23/2023	Redemption 100.0000		34,901	34,901	34,029	30,115		4,786		4,786		34,901				24,972	03/22/2029
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		11/30/2023	Redemption 100.0000		44,608	44,608	43,492	43,557		1,051		1,051		44,608				2,536	03/22/2029
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		12/15/2023	Redemption 100.0000		270,943	270,943	270,943	270,943						270,943				4,945	09/15/2036
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		04/21/2023	BARCLAYS BANK PLC		4,443,918	4,708,787	4,691,129	4,701,849		940		940		4,702,789		(258,871)	(258,871)	122,582	01/29/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		03/31/2023	Redemption 100.0000		12,262	12,262	12,216	12,244		18		18		12,262				233	01/29/2025
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		03/17/2023	Redemption 100.0000		457,143	457,143	457,143	457,143						457,143				20,432	03/27/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		04/14/2023	WELLS FARGO																10/31/2025
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		12/29/2023	Redemption 100.0000		199,594	199,594	197,588	197,258		2,336		2,336		199,594				8,938	04/07/2029
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		12/29/2023	Redemption 100.0000		45,938	45,938	45,823	45,821		116		116		45,938				7,207	02/04/2029
81271E-AB-7	MICRO FOCUS TERM B 06/21/24		01/31/2023	Redemption 100.0000		5,000,000	5,000,000	4,925,000	4,934,978		65,022		65,022		5,000,000				247,103	06/21/2024
81271E-AC-5	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		01/31/2023	Redemption 100.0000		15,057,527	15,057,527	15,002,428	15,037,559		19,969		19,969		15,057,527				62,940	06/21/2024
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/12/2023	Redemption 100.0000		(4,695)	(4,695)	(4,630)	(4,751)		56		56		(4,695)					12/31/2025
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		02/24/2023	Tax Free Exchange		19,181,781	19,204,695	19,156,683	19,180,892		889		889		19,181,781				230,416	12/31/2025
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		02/24/2023	Tax Free Exchange		945,491	955,000	940,078	945,250		240		240		945,491				12,944	09/03/2026
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25		07/31/2023	Tax Free Exchange		37,848,822	38,350,159	37,570,159	37,678,239		170,583		170,583		37,848,822				1,448,403	03/06/2025
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		10/02/2023	Redemption 100.0000		54,000	54,000	53,770	53,902		97		97		54,000				5,042	05/11/2025
82861@-AA-2	Simeio Group Holdings Inc Revolver 01/31/26		02/01/2023	Redemption 100.0000		353,846	353,846	353,846	353,846						353,846				8,178	01/31/2026
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		05/10/2023	Redemption 100.0000		108,434	108,434	107,350	107,804		630		630		108,434				5,357	02/02/2026
83415Y-AC-4	SOLARAY LLC Term Loan 01/15/24		10/02/2023	Redemption 100.0000		116,697	116,697	115,765	116,564		132		132		116,697				10,540	01/15/2024
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 01/15/24		10/02/2023	Redemption 100.0000		42,198	42,198	42,198	42,198						42,198				4,803	01/15/2024
83578B-AN-3	SOPHIA LP 09/23/27		12/29/2023	Redemption 100.0000		41,250	41,250	40,941	40,777		473		473		41,250				8,465	09/23/2027
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		12/29/2023	Redemption 100.0000		49,115	49,115	49,215	49,111		4		4		49,115				5,686	04/30/2028
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		12/29/2023	Redemption 100.0000		26,611	26,611	26,477	26,526		85		85		26,611				1,442	09/23/2025
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		09/01/2023	Redemption 100.0000		7,452,104	7,452,104	7,442,789	7,448,745		3,358		3,358		7,452,104				342,053	01/31/2025
84850X-AK-8	SPIN HOLDCO INC 03/01/28		12/29/2023	Redemption 100.0000		329,269	329,269	326,800	327,117		2,153		2,153		329,269				21,062	03/01/2028
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		06/30/2023	Redemption 100.0000		798,561	798,561	794,169	790,460		8,101		8,101		798,561				(297,161)	05/13/2028
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		12/22/2023	Redemption 100.0000		104,484	104,484	103,439	103,533		950		950		104,484				5,556	09/22/2028
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		11/01/2023	Redemption 100.0000		493,750	493,750	484,403	488,472		5,278		5,278		493,750				36,963	04/12/2026
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B 12/09/27		12/29/2023	Redemption 100.0000		27,000	27,000	26,730	26,726		274		274		27,000				1,929	12/09/2027
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		12/19/2023	Redemption 100.0000		344,044	344,044	343,884	343,849		195		195		344,044				31,046	08/31/2026
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		12/19/2023	Tax Free Exchange		19,531,327	19,537,062	19,527,960	19,526,008		5,319		5,319		19,531,327				1,762,970	08/31/2026
87159J-AH-7	SYNAPTICS INC TERM B 10/20/28		12/29/2023	Redemption 100.0000		16,000	16,000	15,960	15,965		35		35		16,000				1,375	10/20/2028
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		09/29/2023	Redemption 100.0000		203,250	203,250	201,698	202,107		1,143		1,143		203,250				12,847	03/19/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		05/30/2023	Redemption 100.0000		545,738	545,738	544,374	545,168		570		570		545,738				17,377	09/28/2024
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		10/02/2023	Redemption 100.0000		306,495	306,495	303,431	304,468		2,027		2,027		306,495				16,715	11/30/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		12/12/2023	DIRECT			1	1	1						1		(1)	(1)		02/06/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		11/03/2023	Redemption 100.0000		7,646,368	7,646,368	7,580,962	7,629,693		16,674		16,674		7,646,368				124,768	02/06/2024
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/08/2023	Tax Free Exchange		(7,629,720)	(7,646,369)	(7,580,962)	(7,629,694)		(26)		(26)		(7,629,720)				1,081	02/06/2024
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		09/08/2023	Redemption 100.0000		(2,038,248)	(2,038,248)	(2,036,434)	(2,038,248)						(2,038,248)					02/02/2027
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		06/30/2023	Redemption 100.0000		155,496	155,496	154,910	154,712		785		785		155,496				(8,228)	08/31/2028
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		09/20/2023	Tax Free Exchange		29,923,360	30,015,509	29,904,423	29,908,023		15,337		15,337		29,923,360				1,737,872	08/31/2028
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		09/28/2023	Redemption 100.0000		324,205	324,205	323,800	324,020		185		185		324,205				10,111	12/31/2025
88751A-AC-7	TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan 12/18/28		02/28/2023	Redemption 100.0000		538,462	538,462	531,515	538,462						538,462				45,992	12/18/2028
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		12/29/2023	Redemption 100.0000		20,000	20,000	19,900	19,914		86		86		20,000				819	06/04/2028
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		12/29/2023	Redemption 100.0000		332,242	332,242	332,305	332,113		129		129		332,242				14,740	11/13/2026
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		12/29/2023	Redemption 100.0000		3,293,177	3,293,177	3,269,566	3,267,276		25,901		25,901		3,293,177				173,623	11/18/2028
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		01/10/2023	Tax Free Exchange		6,133,213	6,248,805	6,117,731	6,132,392		821		821		6,133,213				84,670	05/30/2025
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/24/2023	Redemption 100.0000		7,692	7,692	7,656	7,153		539		539		7,692				(38)	12/31/2025
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/10/2023	Tax Free Exchange		31,412,642	31,611,396	31,373,826	31,402,241		10,401		10,401		31,412,642				(14,804)	12/31/2025
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		01/10/2023	Tax Free Exchange		6,704,874	6,704,874	6,704,874	6,704,874						6,704,874				181,528	08/22/2024
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		10/02/2023	Redemption 100.0000		142,197	142,197	141,184	141,819		378		378		142,197				5,939	12/18/2024
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		12/29/2023	Redemption 100.0000		266,642	266,642	265,558	265,703		939		939		266,642				16,168	03/31/2028
90351H-AD-0	US FOODS INC TERM B 09/13/26		12/29/2023	Redemption 100.0000		1,073,869	1,073,869	1,044,338	1,045,373		28,496		28,496		1,073,869				(27,564)	09/13/2026
90351H-AE-8	US FOODS INC TERM B 11/17/28		07/13/2023	Redemption 100.0000		2,925,366	2,925,366	2,905,059	2,893,863		31,503		31,503		2,925,366				24,531	11/17/2028
90351H-AE-8	US FOODS INC TERM B 11/17/28		08/22/2023	Tax Free Exchange		29,856,644	30,035,556	29,827,053	29,843,010		13,633		13,633		29,856,644				1,245,421	11/17/2028
90351N-AJ-4	USI INC/NY TERM B 11/22/29		09/29/2023	Redemption 100.0000		258,178	258,178	253,014	252,680		5,498		5,498		258,178				5,416	11/22/2029
90351N-AJ-4	USI INC/NY TERM B 11/22/29		12/20/2023	Tax Free Exchange		25,939,175	26,406,822	25,878,686	25,844,497		94,678		94,678		25,939,175				2,074,351	11/22/2029
90385K-AK-7	UKG INC TERM 05/03/26		12/29/2023	Redemption 100.0000		83,301	83,301	82,871	82,960		340		340		83,301				4,876	05/03/2026
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		12/29/2023	Redemption 100.0000		2,854,024	2,854,024	2,836,125	2,836,877		17,147		17,147		2,854,024				128,928	04/14/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		06/08/2023	WELLS FARGO		22,720,201	22,729,407	22,615,760	22,637,666		5,132		5,132		22,642,799		77,403	77,403	678,960	05/27/2028
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		03/31/2023	Redemption 100.0000		57,836	57,836	57,546	57,602		233		233		57,836				918	05/27/2028
91823J-AC-6	ILLUMINATE MERGER SUB CORP TERM 06/30/28		12/29/2023	Redemption 100.0000		53,562	53,562	53,294	53,324		238		238		53,562				2,169	06/30/2028
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		09/29/2023	Redemption 100.0000		9,975	9,975	9,975	9,975						9,975				530	07/24/2026

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92555W-AD-7	VIASAT INC TERM B 03/02/29		12/29/2023	Redemption 100.0000		100,000	100,000	98,203	98,310		1,690		1,690		100,000				5,876	03/02/2029
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		12/29/2023	Redemption 100.0000		106,025	106,025	105,710	105,713		312		312		106,025				5,952	08/11/2028
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		01/20/2023	Redemption 101.3035		10,487,457	10,352,514	10,148,852	10,157,251		330,703		330,703		10,487,954		(497)	(497)	90,440	07/30/2028
93000*-AA-3	WSC Holdings Holdco LLC 0.000% 07/30/29		01/20/2023	Redemption 100.0000		7,940,345	7,940,345	7,786,377	7,796,652		143,693		143,693		7,940,345				614,983	07/30/2029
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		04/28/2023	Redemption 100.0000		11,171,429	11,171,429	11,031,786	11,074,326		97,103		97,103		11,171,429				381,453	09/16/2026
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		12/29/2023	Redemption 100.0000		153,250	153,250	153,421	153,374		(124)		(124)		153,250				7,641	10/20/2027
96208U-AT-8	WEX INC 04/01/28		12/29/2023	Redemption 100.0000		470,204	470,204	467,853	468,155		2,049		2,049		470,204				21,394	04/01/2028
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		02/15/2023	Redemption 100.0000		25,833,171	25,833,171	25,705,334	25,810,285		22,886		22,886		25,833,171				361,895	04/03/2023
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		12/29/2023	Redemption 100.0000		471,470	471,470	471,316	471,409		61		61		471,470				6,589	05/16/2025
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		12/29/2023	Redemption 100.0000		31,750	31,750	31,591	31,622		128		128		31,750				1,809	12/16/2027
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		09/29/2023	Redemption 100.0000		21,839	21,839	21,620	21,751		88		88		21,839				2,083	06/18/2024
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		12/29/2023	Redemption 100.0000		271,894	271,894	269,175	270,143		1,751		1,751		271,894				11,648	01/10/2027
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		03/10/2023	Redemption 100.0000		2,587,500	2,587,500	2,535,750	2,551,348		36,152		36,152		2,587,500				26,833	01/10/2027
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		05/25/2023	Tax Free Exchange		4,808,375	4,808,375	4,808,375	4,808,375						4,808,375				125,365	05/30/2025
98379E-AE-6	XPO LOGISTICS INC 02/24/25		06/06/2023	Redemption 100.0000		7,784,991	7,784,991	7,777,582	7,780,774		4,218		4,218		7,784,991				260,367	02/24/2025
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		12/29/2023	Redemption 100.0000		233,133	233,133	230,827	231,777		1,356		1,356		233,133				19,517	02/06/2026
98919X-AB-7	FRONT RANGE BIDCO INC TERM 02/21/27		10/04/2023	Various		5,055,815	6,213,257	5,092,074	6,202,979		3,366	1,114,271	(1,110,905)		5,092,074		(36,259)	(36,259)	498,037	02/21/2027
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		12/29/2023	Redemption 100.0000		21,103	21,103	20,217	20,517		586		586		21,103				900	01/17/2027
98932T-AD-5	ZELIS TERM B 09/30/26		12/29/2023	Redemption 100.0000		147,258	147,258	146,522	146,227		1,031		1,031		147,258				17,632	09/30/2026
98932T-AE-3	ZELIS TERM B 09/30/26		02/17/2023	Redemption 100.0000		25,953	25,953	25,764	25,700		253		253		25,953				(147)	09/30/2026
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		09/29/2023	Redemption 100.0000		67,500	67,500	67,565	67,558		(58)		(58)		67,500				2,468	01/21/2029
99AAL4-47-9	KENE ACQUISITION INC 2022 Incremental Term Loan 08/10/26		12/29/2023	Redemption 100.0000		146,217	146,217	143,658	143,828		2,389		2,389		146,217				10,421	08/10/2026
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		10/02/2023	Redemption 100.0000		80,246	80,246	79,444	79,466		780		780		80,246				5,146	09/01/2028
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		05/15/2023	Redemption 100.0000		808,770	808,770	800,682	800,692		8,078		8,078		808,770				26,339	09/01/2028
99AAL5-13-8	XPRESSMYSELF COM LLC Initial Term Loan 09/07/28		12/29/2023	Redemption 100.0000		117,641	117,641	116,465	116,494		1,147		1,147		117,641				9,889	09/07/2028
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		09/29/2023	Redemption 100.0000		51,558	51,558	50,527	50,558		1,000		1,000		51,558				3,190	09/06/2028
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		01/11/2023	Tax Free Exchange		297,346	298,889	297,394	297,322		24		24		297,346					09/06/2028
99AAM2-79-5	JENSEN HUGHES INC Term Loan 03/22/24		10/02/2023	Redemption 100.0000		6,545	6,545	6,545	6,545						6,545				3,485	03/22/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
99AAM6-07-7	INFOBASE MERGER SUB INC. Term Loan 06/14/28		09/29/2023	Redemption 100.0000		65,486	65,486	64,832	64,851		635		635		65,486				3,427	06/14/2028
99AAM9-25-3	LIBERTY BUYER INC Initial Term Loan 06/15/28		12/29/2023	Redemption 100.0000		74,084	74,084	73,344	73,366		718		718		74,084				6,436	06/15/2028
99AAM9-26-1	LIBERTY BUYER INC Delayed Draw Term Loan 06/15/28		12/29/2023	Redemption 100.0000		5,556	5,556	5,501	5,501		55		55		5,556				506	06/15/2028
99AAM9-29-5	ACCUPAC Second Amendment Incr Term Loa 01/17/26		12/29/2023	Redemption 100.0000		9,470	9,470	9,376	9,385		86		86		9,470				679	01/17/2026
99AAM9-44-4	TSS BUYER LLC Initial Term Loan 06/22/29		09/29/2023	Redemption 100.0000		206,250	206,250	204,188	204,261		1,989		1,989		206,250				14,201	06/22/2029
99AAM9-59-2	ACP TARA HOLDINGS INC Tranche B-1 Term Loan 09/10/27		12/29/2023	Redemption 100.0000		28,233	28,233	27,951	27,965		269		269		28,233				1,755	09/10/2027
99AAN0-03-8	A&R LOGISTICS HOLDINGS INC Tenth Tranche Incremental Term 05/03/25		01/10/2023	Redemption 100.0000		609,939	609,939	609,939	609,939						609,939				5,211	05/03/2025
99AAN0-05-3	ELEMENT 78 PARTNERS LLC Term Loan 06/30/27		12/28/2023	Redemption 100.0000		44,956	44,956	44,506	44,523		433		433		44,956				4,790	06/30/2027
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		12/29/2023	Redemption 100.0000		18,613	18,613	18,427	18,428		185		185		18,613				1,309	12/01/2027
99AAN0-26-9	KL BRONCO ACQUISITION INC Term Loan 06/30/28		12/29/2023	Redemption 100.0000		76,709	76,709	76,709	76,709						76,709				5,292	06/30/2028
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		07/14/2023	Redemption 100.0000		7,575,000	7,575,000	7,499,250	7,499,825		75,175		75,175		7,575,000				389,751	06/22/2029
99AAN1-77-0	RENAISSANCE BUYER LLC Initial Term Loan 07/18/28		12/29/2023	Redemption 100.0000		91,063	91,063	89,242	89,295		1,768		1,768		91,063				9,227	07/18/2028
99AAN2-61-2	MDI BUYER INC Initial Delayed Draw Term Loan 07/25/28		12/29/2023	Redemption 100.0000		86,174	86,174	85,312	85,316		859		859		86,174				7,343	07/25/2028
99AAN2-62-0	MDI BUYER INC Initial Revolving Loan 07/25/28		12/29/2023	Redemption 100.0000		558,571	558,571	552,986	552,935		5,636		5,636		558,571				79,843	07/25/2028
99AAN2-63-8	MDI BUYER INC Initial Term Loan 07/25/28		09/29/2023	Redemption 100.0000		179,119	179,119	177,328	177,319		1,801		1,801		179,119				9,757	07/25/2028
99AAN2-75-2	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		12/29/2023	Redemption 100.0000		157,598	157,598	156,022	156,072		1,526		1,526		157,598				11,270	12/30/2026
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		12/29/2023	Redemption 100.0000		101,736	101,736	100,718	100,739		997		997		101,736				6,025	12/30/2026
99AAN2-98-4	RA PARENT HOLDINGS LP First Incremental Term Loan 03/01/29		12/29/2023	Redemption 100.0000		107,430	107,430	106,356	106,383		1,048		1,048		107,430				6,716	03/01/2029
99AAN3-41-2	ITSAVVY LLC TERM A LOAN 08/08/28		12/29/2023	Redemption 100.0000		81,293	81,293	80,480	80,500		793		793		81,293				6,750	08/08/2028
99AAN5-04-5	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		10/31/2023	Redemption 100.0000		1,922,580	1,922,580	1,903,354	1,903,436		19,144		19,144		1,922,580				120,120	08/22/2029
99AAN5-05-2	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		05/09/2023	Redemption 100.0000		11,315,136	11,315,136	11,224,962	11,224,188		90,948		90,948		11,315,136				325,643	08/22/2029
99AAN5-07-8	WELLSPRING PHARMACEUTICAL CORP TERM LOAN 08/22/28		12/29/2023	Redemption 100.0000		85,526	85,526	83,816	83,863		1,664		1,664		85,526				5,840	08/22/2028
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		10/02/2023	Redemption 100.0000		365,717	365,717	362,060	362,086		3,632		3,632		365,717				25,250	08/16/2028
99AAN5-56-5	NORTH HAVEN STACK BUYER LLC DDTL 1 07/16/27		09/29/2023	Redemption 100.0000		6,352	6,352	6,288	6,290		62		62		6,352				233	07/16/2027
99AAN5-57-3	NORTH HAVEN STACK BUYER LLC DDTL 2 07/16/27		09/29/2023	Redemption 100.0000		19,315	19,315	19,126	19,134		181		181		19,315				710	07/16/2027
99AAN5-78-9	HEIGHTS BUYER LLC INITIAL TERM LOAN 08/25/28		12/29/2023	Redemption 100.0000		289,390	289,390	283,602	283,731		5,659		5,659		289,390				19,593	08/25/2028
99AAN5-92-0	ECKHART BIDCO LLC First Incr Amendment Term Loan 08/18/29		09/29/2023	Redemption 100.0000		33,304	33,304	32,888	32,890		414		414		33,304				3,064	08/18/2029
99AAN6-42-3	GHR HEALTHCARE LLC Second Amendment Term Loan 12/09/27		09/29/2023	Redemption 100.0000		50,324	50,324	49,317	49,351		972		972		50,324				2,812	12/09/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
99AAN6-75-3	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28		12/29/2023	Redemption 100.0000		964,978	964,978	936,029	936,853		28,126		28,126		964,978				92,041	09/19/2028
99AAN6-76-1	SANDLOT INTERMEDIATE LLC Revolver 09/19/28		01/13/2023	Redemption 100.0000		1,406,897	1,406,897	1,364,690	1,365,891		41,006		41,006		1,406,897				45,157	09/19/2028
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		12/29/2023	Redemption 100.0000		91,028	91,028	89,207	89,255		1,773		1,773		91,028				7,804	09/16/2028
99AAN6-78-7	DH UNITED HOLDINGS LLC Delayed Draw Term Loan 09/16/28		12/29/2023	Redemption 100.0000		28,972	28,972	28,393	28,392		580		580		28,972				2,498	09/16/2028
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		09/05/2023	Redemption 100.0000		342,857	342,857	336,000	342,857						342,857				10,196	09/16/2028
99AAN6-88-6	SURGENT CONSOLIDATED Term Loan A 09/20/27		12/29/2023	Redemption 100.0000		54,547	54,547	53,456	53,492		1,055		1,055		54,547				3,822	09/20/2027
99AAN6-89-4	SURGENT CONSOLIDATED Delayed Draw Term Loan 09/20/27		09/29/2023	Redemption 100.0000		24,000	24,000	23,520	23,533		467		467		24,000				2,109	09/20/2027
99AAN8-33-8	SCP EYE CARE HOLDCO LLC Initial Term Loan 10/05/29		09/29/2023	Redemption 100.0000		57,706	57,706	56,552	56,567		1,140		1,140		57,706				4,810	10/05/2029
99AAN9-33-6	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN 10/31/30		12/29/2023	Redemption 100.0000		200,000	200,000	196,000	195,995		4,005		4,005		200,000				17,106	10/31/2030
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		11/15/2023	Redemption 100.0000		164,577	164,577	161,285	161,331		3,246		3,246		164,577				21,517	11/01/2028
99AAN9-41-9	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		12/29/2023	Redemption 100.0000		71,591	71,591	70,159	70,169		1,422		1,422		71,591				5,683	11/01/2028
99AAP0-36-6	NATIONAL SPINE AND PAIN CENTER 2022 Incremental Term Loan 06/02/24		02/13/2023	Tax Free Exchange		699,341	699,341	699,341	699,341						699,341				124,122	06/02/2024
99AAP0-38-2	CALIENGER HOLDINGS LLC INITIAL TERM LOAN 10/23/28		10/02/2023	Redemption 100.0000		33,088	33,088	32,426	32,419		669		669		33,088				2,113	10/23/2028
99AAP0-62-2	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29		12/29/2023	Redemption 100.0000		187,281	187,281	183,535	183,551		3,730		3,730		187,281				16,804	11/15/2029
99AAP2-05-7	ISG ENTERPRISES LLC TERM LOAN 12/07/28		12/29/2023	Redemption 100.0000		329,545	329,545	322,954	322,942		6,603		6,603		329,545				26,275	12/07/2028
99AAP2-11-5	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26		12/29/2023	Redemption 100.0000		1,000	1,000	975	975		25		25		1,000				70	10/07/2026
99AAP2-86-7	MIDLAND INDUSTRIES LLC 5th AMENDMENT INCR TERM LOAN 11/04/24		09/01/2023	Redemption 100.0000		27,142,114	27,142,114	26,599,272	26,597,408		544,707		544,707		27,142,114				1,203,653	11/04/2024
99AAP2-87-5	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan 04/18/28		09/29/2023	Redemption 100.0000		113,829	113,829	111,552	111,530		2,299		2,299		113,829				6,209	04/18/2028
99AAP3-82-4	TRILON GROUP LLC 2nd AMENDMENT INCRE TERM LOAN 05/27/29		12/29/2023	Redemption 100.0000		187,500	187,500	183,750	183,695		3,805		3,805		187,500				17,926	05/27/2029
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		12/23/2023	Redemption 100.0000		(175,946)	(175,946)	(172,427)	(175,946)						(175,946)					06/30/2025
BL3554-67-4	PROAMPAC PG BORROWER LLC 11/18/25		10/06/2023	Tax Free Exchange		5,927,775	5,927,775	5,927,775	5,927,775						5,927,775					11/18/2025
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		09/29/2023	Redemption 100.0000		2,034,280	2,034,280	2,026,275	2,014,541		19,740		19,740		2,034,280				280,618	07/03/2028
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2023	Redemption 100.0000		(8,313)	(8,313)	(8,252)	(8,313)						(8,313)				(346)	09/01/2027
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		12/29/2023	Redemption 100.0000		12,623,900	12,623,900	12,609,376	12,608,726		15,174		15,174		12,623,900				1,108,135	04/27/2028
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		09/29/2023	Redemption 100.0000		789,305	789,305	784,016	783,098		6,207		6,207		789,305				9,476	07/01/2028
BL3650-69-6	TK ELEVATOR US NEWCO INC TERM B 07/30/27		09/29/2023	Redemption 100.0000		76,143	76,143	74,860	75,085		1,059		1,059		76,143				6,721	07/30/2027
BL3751-62-7	CARNIVAL CORP TERM B 10/18/28		12/29/2023	Redemption 100.0000		159,400	159,400	158,803	158,866		534		534		159,400				9,979	10/18/2028
BL3789-16-3	Anticimex Global AB TERM B 11/16/28		12/29/2023	Redemption 100.0000		(12,500)	(12,500)	(12,438)	(12,565)		65		65		(12,500)				585	11/16/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3835-16-4	SEATTLE SPINCO INC TERM B 01/14/27		01/31/2023	Redemption 100.0000		12,133,478	12,133,478	12,012,143	12,024,036		109,441		109,441		12,133,478					01/14/2027
BL3836-72-5	INTELSAT JACKSON HOLDINGS SA TERM EXIT 01/27/29		10/30/2023	Redemption 100.0000		11,471,412	11,471,412	11,115,128	11,132,753		338,659		338,659		11,471,412				1,189,766	01/27/2029
C0102M-AP-0	AIR CANADA Term B 08/11/28		12/29/2023	Redemption 100.0000		225,700	225,700	223,173	223,316		2,384		2,384		225,700				15,701	08/11/2028
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		09/29/2023	Redemption 100.0000		151,718	151,718	147,664	146,237		5,481		5,481		151,718				8,966	05/05/2027
C5400E-AG-6	Maxar Technologies Inc Term B 06/14/29		05/03/2023	Redemption 100.0000		19,352,493	19,352,493	18,496,882	18,531,517		820,976		820,976		19,352,493				731,674	06/14/2029
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		06/30/2023	Redemption 100.0000		250,356	250,356	250,068	250,122		234		234		250,356				6,702	11/19/2026
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		09/21/2023	Tax Free Exchange		48,287,111	48,318,789	48,263,146	48,273,543		13,568		13,568		48,287,111				2,496,986	11/19/2026
C8856U-AB-4	HUSKY INJECTION MOLDING TERM 03/28/25		12/01/2023	DEUTSCHE BANK SECURITIES INCOR		8,219,795	8,292,353	8,271,622	8,284,411		3,222		3,222		8,287,633		(67,838)	(67,838)	621,384	03/28/2025
C8856U-AB-4	HUSKY INJECTION MOLDING TERM 03/28/25		09/29/2023	Redemption 100.0000		109,687	109,687	109,413	109,582		105		105		109,687				2,991	03/28/2025
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		03/24/2023	BARCLAYS BANK PLC		(143,571)	(195,115)	(147,063)	(166,008)		(7,524)	(18,675)	11,151		(154,858)		11,287	11,287	209,663	02/01/2027
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		03/31/2023	Redemption 100.0000		195,115	195,115	147,165	166,008		(168)	18,675	(18,843)		147,165		47,949	47,949	2,782	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		12/29/2023	Redemption 100.0000		28,986,131	28,986,131	28,659,445	28,706,597		279,534		279,534		28,986,131				2,090,045	03/01/2026
G3679Y-AC-6	Froneri US INC TERM 01/31/27		12/29/2023	Redemption 100.0000		107,071	107,071	105,903	106,268		804		804		107,071				4,456	01/31/2027
G4768P-AL-5	INEOS US FINANCE LLC TERM B 11/08/27		03/31/2023	JP MORGAN SECURITIES		12,858,750	12,858,750	12,408,694	12,412,218		22,154		22,154		12,434,372		424,378	424,378	238,261	11/08/2027
G4770M-AH-7	INEOS US PETROCHEM LLC 01/29/26		09/29/2023	Redemption 100.0000		45,000	45,000	44,775	44,858		142		142		45,000				2,056	01/29/2026
L2465B-AS-5	DELTA 2 LUX SARL TERM B 01/15/30		10/04/2023	Tax Free Exchange		8,037,105	8,110,000	8,028,900	8,019,753		17,352		17,352		8,037,105				479,265	01/15/2030
N6872P-AD-3	PEGASUS BIDCO BV Term B 07/12/29		06/30/2023	Redemption 100.0000		79,500	79,500	78,055	78,077		1,423		1,423		79,500				3,274	07/12/2029
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		09/14/2023	DIRECT WITH COUNTERPARTY FIXED																10/01/2025
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		03/31/2023	Redemption 100.0000		101,780	101,780	100,661	101,160		620		620		101,780				1,990	10/01/2025
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		06/16/2023	Tax Free Exchange		29,766,495	29,913,573	29,584,523	29,731,226		35,269		35,269		29,766,495				906,273	10/01/2025
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		11/30/2023	Redemption 100.0000		4,396,239	4,396,239	4,385,451	4,387,006		9,233		9,233		4,396,239				327,908	07/21/2026
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		11/30/2023	Redemption 100.0000		15,990,000	15,990,000	15,677,725	15,683,481		306,519		306,519		15,990,000				1,241,466	07/04/2028
W5000C-AB-3	IGT HOLDINGS IV AB TERM B 03/31/28		09/29/2023	Redemption 100.0000		56,250	56,250	56,109	56,114		136		136		56,250				2,593	03/31/2028
W8189E-AB-6	Seren BidCo AB Term B1 07/21/28		12/29/2023	Redemption 100.0000		52,500	52,500	52,238	52,225		275		275		52,500				2,128	07/21/2028
Z00025-0A-7	SOLVE TERM LOAN 0.000% 12/31/27		07/27/2023	Redemption 100.0000		7,121,445	7,121,445	6,926,932	6,957,956		163,488		163,488		7,121,445				652,799	12/31/2027
Z0002B-AB-1	ZONE CLIMATE 0.000% 03/09/29		11/22/2023	Call 101.0000		16,013,213	15,854,667	15,537,573	15,573,195		35,016		35,016		15,608,211		246,455	246,455	2,286,582	03/09/2029
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		11/07/2023	Redemption 100.0000		5,006,163	5,006,163	4,974,871	4,979,568		26,595		26,595		5,006,163				571,606	02/16/2028
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		05/11/2023	Redemption 100.0000		509,301	509,301	504,208	506,004		3,297		3,297		509,301				13,737	09/30/2026
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		03/10/2023	No Broker		400,000	400,000	400,000	400,000						400,000					11/06/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		03/07/2023	Redemption 100.0000		3,309,480	3,309,480	3,305,623	3,307,241		2,239		2,239		3,309,480				111,743	11/06/2025
Z00073-C4-8	WSC Holdings Midco LLC 0.000% 07/30/28		01/20/2023	Redemption 101.3035		16,457,053	16,245,299	15,893,689	15,930,108		527,725		527,725		16,457,833		(780)	(780)	141,619	07/30/2028
Z00074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		06/15/2023	DIRECT		3,464,000	3,464,000	3,392,800	3,403,138		4,926		4,926		3,408,064		55,936	55,936		07/23/2028
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	11/28/2023	Redemption 100.0000		23,927	23,927	23,739	22,030		1,898		1,898		23,927				522,134	05/31/2025
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	01/31/2023	Tax Free Exchange		42,420,205	42,628,880	42,301,152	42,417,573		2,632		2,632		42,420,205				777,230	05/31/2025
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	03/31/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				1,139	11/16/2026
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	03/31/2023	Redemption 100.0000		4,702	4,702	4,655	4,666		35		35		4,702				237	11/16/2026
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	06/30/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				2,315	11/16/2026
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	06/30/2023	Redemption 100.0000		4,702	4,702	4,655	4,666		35		35		4,702				362	11/16/2026
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	09/29/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				3,531	11/16/2026
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	09/29/2023	Redemption 100.0000		4,702	4,702	4,655	4,666		35		35		4,702				362	11/16/2026
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	12/29/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				4,764	11/16/2026
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	09/29/2023	Redemption 100.0000		121,235	121,235	120,423	120,539		696		696		121,235				4,388	10/25/2027
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B 08/04/29	C	09/29/2023	Redemption 100.0000		65,363	65,363	60,134	60,237		5,125		5,125		65,363				3,694	08/04/2029
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	12/29/2023	Redemption 100.0000		92,074	92,074	90,892	90,344		1,730		1,730		92,074				2,583	04/16/2025
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	10/02/2023	Redemption 100.0000		54,487	54,487	53,397	53,412		1,075		1,075		54,487				2,614	03/09/2028
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	12/29/2023	Redemption 100.0000		2,293,474	2,293,474	2,281,339	2,282,966		10,508		10,508		2,293,474				112,938	10/31/2026
BL3565-31-6	ALPHA 3 BV 03/18/28	D	03/18/2023	Redemption 100.0000		4,992,443	4,992,443	4,903,138	4,908,891		83,552		83,552		4,992,443				17,284	03/18/2028
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	12/29/2023	Redemption 100.0000		384,582	384,582	385,048	389,289		(4,708)		(4,708)		384,582				20,580	05/05/2028
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	06/21/2023	Redemption 100.0000		925,594	925,594	924,437	925,151		443		443		925,594				28,794	04/25/2025
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	09/08/2023	Redemption 100.0000		10,106,956	10,106,956	9,883,072	9,957,057		149,899		149,899		10,106,956				1,030,690	09/09/2024
BAD102-15-4	CASCADE DRILLING LP Delayed Draw Term Loan - 3 2/22/21		03/16/2023	Various															(15,108)	02/22/2021
BAD102-72-5	RECIPE ACQUISITION CORP TERM LOAN 9/30/2022		12/29/2023	Various															528,244	09/30/2022
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,505,295,254	2,583,132,280	2,507,001,011	2,541,154,748	(5,456,878)	13,708,706	29,139,672	(20,887,844)		2,524,250,308		(19,113,604)	(19,113,604)	118,330,712	XXX
2509999997. Total - Bonds - Part 4						19,295,417,009	20,156,781,978	19,513,104,023	19,567,740,012	(5,429,441)	9,159,817	43,000,320	(39,269,944)	6,814,680	19,536,215,302	(3,052,827)	(247,898,900)	(250,951,727)	551,502,605	XXX
2509999998. Total - Bonds - Part 5						6,497,129,958	6,464,216,053	6,477,976,908			3,851,983	3,216,521	635,462		6,478,590,021	(22,361)	18,536,589	18,514,228	49,542,044	XXX
2509999999. Total - Bonds						25,792,546,967	26,620,998,031	25,991,080,931	19,567,740,012	(5,429,441)	13,011,800	46,216,841	(38,634,482)	6,814,680	26,014,805,323	(3,075,188)	(229,362,311)	(232,437,499)	601,044,649	XXX
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC		03/28/2023	DIRECT	46.000	53,690	0.00	45,750	77,318	(31,568)			(31,568)		45,750		7,940	7,940		
57776#-10-8	MAXOR NATIONAL PHARMACY SERVIC EQUITY CO-INVESTMENT 8% PIK		03/01/2023	DIRECT	10,000,000.000	12,113,281	0.00	10,000,000	19,680,122	(9,680,122)			(9,680,122)		10,000,000		2,113,281	2,113,281		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						12,166,971	XXX	10,045,750	19,757,440	(9,711,690)			(9,711,690)		10,045,750		2,121,221	2,121,221		XXX
4509999997. Total - Preferred Stocks - Part 4						12,166,971	XXX	10,045,750	19,757,440	(9,711,690)			(9,711,690)		10,045,750		2,121,221	2,121,221		XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4509999999. Total - Preferred Stocks						12,166,971	XXX	10,045,750	19,757,440	(9,711,690)			(9,711,690)		10,045,750		2,121,221	2,121,221		XXX
000000-00-0	GRRENLIGHT BIOSCIENCES		07/25/2023	CONVERSION	11,468.000	3,440		3,419	13,532	27,525		37,639	(10,114)		3,419		22	22		
00091G-10-4	ACV AUCTIONS INC A		01/06/2023	MERRIL LYNCH PERCE FENER SMITH	68,112.000	595,276		1,448,606	559,200	889,406			889,406		1,448,606		(853,330)	(853,330)		
25809K-10-5	DOORDASH INC A		01/18/2023	MERRIL LYNCH PERCE FENER SMITH	1,893.000	107,496		138,149	92,416	45,732			45,732		138,149		(30,653)	(30,653)		
37637K-10-8	GITLAB INC CL A		01/26/2023	MERRIL LYNCH PERCE FENER SMITH	22,153.000	1,058,802		1,270,375	1,006,632	263,743			263,743		1,270,375		(211,573)	(211,573)		
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		05/22/2023	Various	24,527,419.000	2,630,901,162		3,224,312,184	2,585,925,785	638,386,398			638,386,398		3,225,785,687		(594,996,399)	(594,996,399)	20,946,851	
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		05/17/2023	Various	7,304,001.000	541,483,464		639,940,296	537,793,594	102,146,702			102,146,702		639,940,296		(98,456,832)	(98,456,832)	9,328,689	
683712-10-3	OPENDOOR TECHNOLOGIES INC		06/26/2023	MERRIL LYNCH PERCE FENER SMITH	31,139.000	90,516		290,644	36,121	235,840		235,840			54,805		35,711	35,711		
75943R-10-2	RELAY THERAPEUTICS INC		01/12/2023	MERRIL LYNCH PERCE FENER SMITH	17,232.000	295,172		828,613	257,446	571,167			571,167		828,613		(533,441)	(533,441)		
87918A-10-5	TELADOC HEALTH INC		01/17/2023	MERRIL LYNCH PERCE FENER SMITH	50,952.000	1,399,614		7,449,639	1,205,015	6,244,624			6,244,624		7,449,639		(6,050,025)	(6,050,025)		
88556E-10-2	THREDUP INC - CLASS A		07/12/2023	MERRIL LYNCH PERCE FENER SMITH	61,259.000	148,912		1,234,940	80,249	1,079,955		1,079,955			154,985		(6,073)	(6,073)		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		11/16/2023	FEDERAL HOME LOAN BANK	1,941,885.000	194,188,500		194,188,500	194,188,500						194,188,500				7,030,629	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,370,272,354	XXX	4,071,105,365	3,321,158,490	749,891,092		1,353,434	748,537,658		4,071,263,074		(701,102,593)	(701,102,593)	37,306,169	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT		03/30/2023	BROWN BROTHERS HARRIMAN CP	100.000	997		1,006	710	296			296		1,006		(9)	(9)	17	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						997	XXX	1,006	710	296			296		1,006		(9)	(9)	17	XXX
87293#-10-9	TIAA FSB HOLDINGS, INC.		09/30/2023	Teachers Insurance and Annuity Association of America	1,000.000	2,618,831,474		2,576,815,857	2,005,552,685						2,576,815,857		42,015,618	42,015,618		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						2,618,831,474	XXX	2,576,815,857	2,005,552,685						2,576,815,857		42,015,618	42,015,618		XXX
87226@-10-3	T-C Europe Holding, Inc.		12/31/2023	Issuer	1.000	11,376,275		11,376,275	11,376,275						11,376,275					
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						11,376,275	XXX	11,376,275	11,376,275						11,376,275					XXX
5989999997. Total - Common Stocks - Part 4						6,000,481,100	XXX	6,659,298,503	5,338,088,160	749,891,388		1,353,434	748,537,954		6,659,456,212		(659,086,984)	(659,086,984)	37,306,186	XXX
5989999998. Total - Common Stocks - Part 5						2,430,725,507	XXX	2,430,577,678							2,430,577,678		147,828	147,828	2,453,749	XXX
5989999999. Total - Common Stocks						8,431,206,607	XXX	9,089,876,181	5,338,088,160	749,891,388		1,353,434	748,537,954		9,090,033,890		(658,939,156)	(658,939,156)	39,759,935	XXX
5999999999. Total - Preferred and Common Stocks						8,443,373,578	XXX	9,099,921,931	5,357,845,600	740,179,698		1,353,434	738,826,264		9,100,079,640		(656,817,935)	(656,817,935)	39,759,935	XXX
6009999999 - Totals						34,235,920,545	XXX	35,091,002,862	24,925,585,612	734,750,257	13,011,800	47,570,275	700,191,782	6,814,680	35,114,884,963	(3,075,188)	(886,180,246)	(889,255,434)	640,804,584	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		05/01/2023	Interest Capitalization	12/01/2023	Paydown	37,938	37,938	37,938	37,938									674	
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		02/01/2023	Interest Capitalization	12/01/2023	Paydown	2,717	2,717	2,717	2,717									82	
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2023	Interest Capitalization	12/01/2023	Paydown	10,007	10,007	10,007	10,007									184	
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		08/01/2023	Interest Capitalization	12/01/2023	Paydown	17,833	17,833	17,833	17,833									327	
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		05/01/2023	Interest Capitalization	12/01/2023	Paydown	46,181	46,181	46,181	46,181									828	
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		04/01/2023	Interest Capitalization	05/01/2023	Paydown	63	63	63	63										
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 5.550% 01/20/46		04/21/2023	GOLDMAN SACHS & COMPANY	12/20/2023	Paydown		267,579		226,093		(41,485)		(41,485)			(226,093)	(226,093)	4,320	348
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		01/10/2023	GOLDMAN SACHS & COMPANY	12/01/2023	Paydown		158,654				(158,654)		(158,654)					20,826	3,383
91282C-FV-8	US TREASURY N B 4.125% 11/15/32		01/18/2023	CITIGROUP GLOBAL MARKETS INC	02/10/2023	CITIGROUP GLOBAL MARKETS INC	250,000,000	265,634,766	257,685,547	265,547,114		(87,652)		(87,652)			(7,861,567)	(7,861,567)	2,563,881	1,880,180
91282C-GB-1	US TREASURY N B 3.875% 12/31/29		01/11/2023	Various	02/28/2023	Various	1,341,450,000	1,358,478,279	1,350,842,432	1,358,241,536		(236,743)		(236,743)			(7,399,104)	(7,399,104)	6,510,408	1,418,544
91282C-GC-9	US TREASURY N B 3.875% 12/31/27		11/30/2023	Various	12/12/2023	Various	384,600,000	392,029,719	388,460,281	391,982,979		(46,740)		(46,740)			(3,522,697)	(3,522,697)	1,382,064	888,130
91282C-GH-8	US TREASURY N B 3.500% 01/31/28		02/21/2023	Various	02/27/2023	Various	421,000,000	417,750,273	408,062,070	417,782,815		32,541		32,541			(9,720,744)	(9,720,744)	1,139,724	123,950
91282C-GJ-4	US TREASURY N B 3.500% 01/31/30		02/02/2023	Various	03/29/2023	Various	878,970,000	877,968,111	866,889,481	877,980,273		12,161		12,161			(11,090,792)	(11,090,792)	3,901,467	203,323
91282C-GM-7	US TREASURY NB 3.500% 02/15/33		03/02/2023	Various	03/28/2023	Various	717,014,000	704,839,012	719,046,118	704,949,317		110,304		110,304			14,096,801	14,096,801	2,827,032	43,218
91282C-GN-5	US TREASURY N B 4.625% 02/28/25		03/03/2023	DEUTSCHE BANK SECURITIES INCOR	03/23/2023	BMO CAPITAL MARKETS	48,000,000	47,748,750	48,603,750	47,754,081		5,331		5,331			849,669	849,669	144,783	36,196
91282C-GP-0	US TREASURY NB 4.000% 02/29/28		03/08/2023	Various	03/29/2023	Various	464,500,000	460,698,105	472,582,500	460,744,826		46,721		46,721			11,837,674	11,837,674	1,384,239	36,359
91282C-GQ-8	US TREASURY NB 4.000% 02/28/30		02/28/2023	JP MORGAN SECURITIES	03/29/2023	Various	906,151,000	903,885,623	934,868,731	903,902,655		17,033		17,033			30,966,076	30,966,076	2,770,058	37,875
91282C-JJ-1	US TREASURY NB 4.500% 11/15/33		12/12/2023	Various	12/28/2023	Various	106,625,000	108,833,232	112,082,871	108,825,750		(7,482)		(7,482)			3,257,121	3,257,121	555,793	351,841
91282C-JK-8	US TREASURY NB 4.625% 11/15/26		11/30/2023	CITIGROUP GLOBAL MARKETS INC	12/12/2023	BMO CAPITAL MARKETS	5,065,000	5,088,346	5,089,534	5,088,107		(240)		(240)			1,427	1,427	18,020	10,297
91282C-JM-4	US TREASURY NB 4.375% 11/30/30		11/30/2023	DEUTSCHE BANK SECURITIES INCOR	12/12/2023	DEUTSCHE BANK SECURITIES INCOR	10,000,000	10,013,281	10,078,906	10,013,228		(53)		(53)			65,678	65,678	15,540	1,195
91282C-JN-2	US TREASURY NB 4.375% 11/30/28		11/30/2023	CITIGROUP GLOBAL MARKETS INC	12/12/2023	Various	6,375,000	6,402,891	6,418,932	6,402,777		(114)		(114)			16,155	16,155	7,044	762
0109999999. Subtotal - Bonds - U.S. Governments							5,539,864,739	5,559,911,360	5,580,825,892	5,559,556,290		(355,072)		(355,072)			21,269,604	21,269,604	23,247,294	5,035,601
12802D-2J-4	CAISSE D AMORT DETTE SOC SERIES 144A 3.000% 05/17/25	D	01/10/2023	JP MORGAN SECURITIES	04/24/2023	BMO CAPITAL MARKETS	10,000,000	9,998,600	9,739,900	9,999,026		426		426			(259,126)	(259,126)	132,500	
12802D-2L-9	CAISSE D AMORT DETTE SOC SERIES 144A 4.000% 01/25/26	D	01/18/2023	SOCIETE GENERALE	04/24/2023	NATIONAL BANC FINANCIAL	3,500,000	3,497,550	3,492,692	3,497,746		195		195			(5,054)	(5,054)	35,389	
50048M-DJ-6	KOMMUNALBANKEN AS SERIES 144A 4.000% 01/19/28	D	01/11/2023	RBC DAIN RAUSCHER INC.	04/25/2023	CIBC WORLD MARKETS	12,000,000	11,993,520	12,125,268	11,993,840		320		320			131,428	131,428	130,667	
0309999999. Subtotal - Bonds - All Other Governments							25,500,000	25,489,670	25,357,860	25,490,612		941		941			(132,752)	(132,752)	298,556	
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU 8.000% 09/02/53		07/07/2023	KEYBANC CAPITAL MARKETS	08/23/2023	KEYBANC CAPITAL MARKETS	50,000,000	50,000,000	50,000,000	50,000,000									466,667	
3133EN-2R-0	FEDERAL FARM CREDIT BANK 6.300% 11/28/31		04/06/2023	WELLS FARGO	04/10/2023	Call 100.0000	13,063,000	13,065,168	13,063,000	13,065,168							(2,168)	(2,168)	301,755	292,611
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		04/01/2023	Interest Capitalization	12/01/2023	Paydown	33,692	33,692	33,692	33,692									479	
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2023	Interest Capitalization	12/01/2023	Paydown	15,679	15,679	15,679	15,679									237	
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		04/01/2023	Interest Capitalization	12/01/2023	Paydown	23,958	23,958	23,958	23,958									423	
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		01/01/2023	Interest Capitalization	12/01/2023	Paydown	8,088	8,088	8,088	8,088									125	
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		03/01/2023	Interest Capitalization	12/01/2023	Paydown	14,249	14,249	14,249	14,249									251	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		11/01/2023	Interest Capitalization	12/01/2023	Paydown	4,514	4,514	4,514	4,514									79	
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		07/01/2023	Interest Capitalization	12/01/2023	Paydown	26,673	26,673	26,673	26,673									399	
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		08/01/2023	Interest Capitalization	12/01/2023	Paydown	40,884	40,884	40,884	40,884									817	
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		03/01/2023	Interest Capitalization	12/01/2023	Paydown	29,454	29,454	29,454	29,454									577	
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		05/01/2023	Interest Capitalization	12/01/2023	Paydown	46,189	46,189	46,189	46,189									821	
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2023	Interest Capitalization	12/01/2023	Paydown	6,703	6,703	6,703	6,703									136	
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		07/01/2023	Interest Capitalization	12/01/2023	Paydown	17,144	17,144	17,144	17,144									282	
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2023	Interest Capitalization	12/01/2023	Paydown	15,811	15,811	15,811	15,811									252	
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2023	Interest Capitalization	12/01/2023	Paydown	14,220	14,220	14,220	14,220									343	
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		05/01/2023	Interest Capitalization	06/01/2023	Paydown	323	323	323	323									3	
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		05/01/2023	Interest Capitalization	12/01/2023	Paydown	3,976	3,936	3,976	3,936		38	38				40	40	60	
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		03/01/2023	Interest Capitalization	12/01/2023	Paydown	17,669	17,669	17,669	17,669									288	
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		10/01/2023	Interest Capitalization	12/01/2023	Paydown	14,800	14,800	14,800	14,800									301	
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		06/01/2023	Interest Capitalization	10/01/2023	Paydown	580	580	580	580									8	
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		10/01/2023	Interest Capitalization	12/01/2023	Paydown	6,355	6,355	6,355	6,355									130	
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		07/01/2023	Interest Capitalization	12/01/2023	Paydown	7,774	7,774	7,774	7,774									142	
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		08/01/2023	Interest Capitalization	12/01/2023	Paydown	7,708	7,708	7,708	7,708									136	
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		01/01/2023	Interest Capitalization	01/11/2023	GOLDMAN SACHS & COMPANY	71,525	71,525	67,591	71,525							(3,934)	(3,934)	83	
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2023	Interest Capitalization	12/01/2023	Paydown	25,157	25,157	25,157	25,157									414	
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		07/01/2023	Interest Capitalization	12/01/2023	Paydown	16,612	16,612	16,612	16,612									296	
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		01/01/2023	Interest Capitalization	01/11/2023	GOLDMAN SACHS & COMPANY	239,378	239,378	226,212	239,378							(13,166)	(13,166)	279	
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		05/01/2023	Interest Capitalization	12/01/2023	Paydown	16,164	16,164	16,164	16,164									292	
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/01/2023	Interest Capitalization	12/01/2023	Paydown	17,472	17,472	17,472	17,472									387	
0909999999. Subtotal - Bonds - U.S. Special Revenues							63,805,751	63,807,879	63,788,651	63,807,879		38	38				(19,228)	(19,228)	776,462	292,611
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		05/05/2023	No Broker	06/30/2023	Redemption 100.0000	3,000,000	2,970,000	3,000,000	3,000,000		30,000		30,000					94,260	
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		03/15/2023	Interest Capitalization	03/16/2023	Paydown	3,990	3,082		3,082		40	40				(3,082)	(3,082)	5	
02311#-AB-2	AMAROK HOLDINGS LLC 6.860% 03/31/38		03/10/2023	DIRECT	12/31/2023	Redemption 100.0000	199,077	199,077	199,077	199,077									7,636	
026874-DH-7	AMERICAN INTL GROUP SR UNSEC 3.900% 04/01/26		11/17/2023	GOLDMAN SACHS & COMPANY	11/20/2023	TENDER SALE	1,153,769	1,112,026	1,085,708	1,112,026							(26,317)	(26,317)	6,375	6,250
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 7.813% 08/15/39		03/14/2023	SANTANDER SECURITIES INC.	12/15/2023	Paydown	411,179	409,894	411,179	411,179		1,285		1,285					5,107	80
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		02/03/2023	JP MORGAN SECURITIES	12/02/2023	Paydown	548,941	511,716	548,941	548,941		37,225		37,225					10,415	339
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A 6.165% 10/15/36		01/27/2023	DEUTSCHE BANK SECURITIES INCOR	12/15/2023	Paydown	2,158,645	2,100,632	2,158,645	2,158,645		58,014		58,014					59,908	4,835
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.	11/25/2023	Paydown	1,100,954	1,100,954	1,100,954	1,100,954									71,224	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
07030U-A*-3	BASTION FUNDING I LLC 7.119% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.	12/26/2023	Paydown	6,929,755	6,929,755	6,929,755	6,929,755									296,340	
07030U-A@-1	BASTION FUNDING I LLC 8.057% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.	12/25/2023	Paydown Redemption 100.0000	298,182	298,182	298,182	298,182									15,377	
07030U-B*-2	BASTION FUNDING I 7.801% 10/15/38		11/13/2023	CANTOR FITZGERALD & CO.	12/08/2023		4,936	4,936	4,936	4,936									12	
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA	12/15/2023	Paydown	67,500	65,707	67,500	67,500		1,793		1,793					543	
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A 6.500% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA	12/15/2023	Paydown	98,438	95,181	98,438	98,438		3,257		3,257					895	
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		01/10/2023	DIRECT	12/15/2023	Paydown Redemption 100.0000	14,461,607	14,461,607	14,461,607	14,461,607									468,195	
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		01/10/2023	DIRECT	12/15/2023		5,726,104	5,726,104	5,726,104	5,726,104									211,798	
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		03/01/2023	Interest Capitalization	12/01/2023	Paydown	192	192	190	192							(1)	(1)	5	
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		03/01/2023	Interest Capitalization	12/01/2023	Paydown	12	12	16	12							3	3	1	
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2023	Interest Capitalization	11/17/2023	BTIG L.L.C.	5,390	5,390	2,621	5,390							(2,769)	(2,769)	243	
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2023	Interest Capitalization	11/01/2023	Paydown	38	38	37	38							(1)	(1)	1	
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2023	Interest Capitalization	11/20/2023	BTIG L.L.C.	2,289	2,289	1,113	2,289							(1,176)	(1,176)	104	
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2023	Interest Capitalization	11/01/2023	Paydown	16	16	16	16										
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		02/01/2023	Interest Capitalization	12/01/2023	Paydown	1	1	2	1							1	1		
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		04/01/2023	Interest Capitalization	12/01/2023	Paydown														
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.285% 11/25/56		01/10/2023	BTIG L.L.C.	12/01/2023	Paydown	333,856	270,632	333,856	333,856		63,224		63,224					6,037	943
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 6.009% 12/25/34		10/25/2023	Interest Capitalization	12/25/2023	Paydown	25	25	25	25										
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		01/10/2023	CB RICHARD ELLIS	12/15/2023	Redemption 100.0000	165,547	165,547	165,547	165,547									4,184	
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		01/10/2023	WAVECREST SECURITIES	12/15/2023	Redemption 100.0000	277,278	282,090	277,278	277,278		(4,813)		(4,813)					3,243	
12781*-AA-8	KIEWIT CORPROATION 5.645% 06/30/43		05/18/2023	CGA CAPITAL	12/11/2023	Redemption 100.0000	653,873	653,873	653,873	653,873									5,121	
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		03/20/2023	MITSUBISHI UFJ SECURITIES USA	06/26/2023	BNP PARIBAS	10,250,000	10,224,990	10,279,418	10,225,547		557		557			53,871	53,871	133,891	
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		10/01/2023	Interest Capitalization	12/01/2023	Paydown														
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 4.770% 12/25/35		04/01/2023	Interest Capitalization	12/01/2023	Paydown	35	35	42	35							7	7	1	
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		06/01/2023	Interest Capitalization	12/01/2023	Paydown	(44)	(44)	105	(44)							149	149	1	
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		10/01/2023	Interest Capitalization	12/01/2023	Paydown	1	1	3	1							1	1		
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		10/01/2023	Interest Capitalization	12/01/2023	Paydown	5	5	5	5										
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		10/01/2023	Interest Capitalization	12/01/2023	Paydown														
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		12/01/2023	Interest Capitalization	12/01/2023	Paydown	135	135	131	135							(3)	(3)	4	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		01/10/2023	GANTRY	12/01/2023	Redemption 100.0000	6,559	6,559	6,559	6,559									45	
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C 6.390% 09/25/38		09/15/2023	DIRECT	12/26/2023	Redemption 100.0000	77,150	77,150	77,150	77,150									1,123	
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		05/02/2023	BARCLAYS BANK PLC	12/20/2023	Paydown	289,874	254,776	289,874	289,874		35,098		35,098					2,619	
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		05/24/2023	SANTANDER SECURITIES INC.	12/20/2023	Paydown	355,960	327,483	355,960	355,960		28,477		28,477					1,649	90
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		01/12/2023	BANK OF AMERICA	12/15/2023	Paydown	27,500	25,197	27,500	27,500		2,303		2,303					945	134
26950*-AA-3	EAGLE ENERGY PARTNERS LLC 6.180% 06/22/48		06/21/2023	SOCIETE GENERALE	12/29/2023	Redemption 100.0000	386,149	386,149	386,149	386,149									6,551	
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		10/01/2023	Interest Capitalization	11/01/2023	Paydown	2	2		2							(2)	(2)		
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.882% 07/25/34		10/01/2023	Interest Capitalization	12/01/2023	Paydown	(10)	(10)		(10)							10	10		
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		01/10/2023	WATERWAY CAPITAL	12/15/2023	Redemption 100.0000	137,290	137,290	137,290	137,290									(10,640)	
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38		04/11/2023	CANTOR FITZGERALD & CO.	12/15/2023	Paydown	2,469,285	2,469,281	2,469,285	2,469,285		4		4					76,714	
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		03/01/2023	Interest Capitalization	12/01/2023	Paydown	1	1		1							(1)	(1)		
34501*-AC-7	NAT FOOTBALL LEAGUE 5.470% 10/05/33		03/21/2023	BANK OF AMERICA SECURITIES LLC	10/16/2023	Redemption 100.0000	170,573	170,573	170,573	170,573									4,950	
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		11/21/2023	Interest Capitalization	12/21/2023	Redemption 100.0000	245,899	245,899	245,899	245,899									8,776	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		03/06/2023	Interest Capitalization	09/26/2023	Redemption 100.0000	466,667	466,667	466,667	466,667									6,601	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		07/27/2023	No Broker	09/26/2023	Redemption 100.0000	2,600,000	2,600,000	2,600,000	2,600,000									213,312	
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		01/17/2023	Interest Capitalization	01/17/2023	Redemption 100.0000	13,968	13,968	13,968	13,968									147	
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		01/10/2023	Interest Capitalization	01/10/2023	Redemption 100.0000	50,703	50,703	50,703	50,703									1,525	
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		01/10/2023	Various	11/25/2023	Paydown	349,509	349,509	349,509	349,509									2,420	
44691#-AA-6	HUNTRESS ONE LLC 6.130% 07/31/30		09/05/2023	LARGO CAPITAL	12/15/2023	Redemption 100.0000	1,953,010	1,953,010	1,953,010	1,953,010									26,732	
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		08/11/2023	Various	09/22/2023	Paydown	50,065	50,065	50,065	50,065									843	
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		09/01/2023	Interest Capitalization	12/01/2023	Paydown	572	572	572	572									9	
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2023	Interest Capitalization	12/01/2023	Paydown	35	35	39	35							4	4	1	
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		04/01/2023	Interest Capitalization	12/01/2023	Paydown	10	10	50	10							39	39	1	
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		01/10/2023	GUGGENHEIM SECURITIES	12/11/2023	Paydown	1,981,387	1,944,594	1,981,387	1,981,387		36,793		36,793					115,572	
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		01/10/2023	GUGGENHEIM SECURITIES	06/10/2023	Redemption 100.0000	1,986,904	1,950,008	1,986,904	1,986,904		36,896		36,896					40,485	
47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A 7.200% 12/10/37		11/29/2023	GUGGENHEIM CAPITAL MARKETS LLC	12/10/2023	Paydown	21,976	21,912	21,976	21,976		64		64					132	92
50204P-AB-9	LDG Multifamily LLC 5.350% 12/31/38		01/10/2023	WESTWOOD CAPITAL	09/30/2023	Paydown	213,759	213,759	213,759	213,759									8,291	
50204P-AC-7	LDG Multifamily LLC 5.500% 12/31/38		01/10/2023	WESTWOOD CAPITAL	10/16/2023	Paydown	108,784	108,784	108,784	108,784									2,011	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		01/10/2023	WESTWOOD CAPITAL	10/15/2023	Paydown	299,686	299,686	299,686	299,686									6,200	
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63		05/16/2023	SMBC NIKKO SECURITIES AMERICA	12/15/2023	Paydown	328,947	328,946	328,947	328,947		1		1					8,611	
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		06/01/2023	Interest Capitalization	11/01/2023	Paydown	2,937	2,937		2,937							(2,937)	(2,937)		
60910*-AH-6	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC	07/20/2023	Paydown	451,006	451,006	451,006	451,006									9,722	
60910*-AJ-2	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC	07/20/2023	Redemption 100.0000	433,649	433,649	433,649	433,649									8,480	
60910*-AK-9	MONARCH SECURITIZATION 4.000% 01/20/34		01/10/2023	HSBC SECURITIES USA INC	07/20/2023	Redemption 100.0000	542,528	542,528	542,528	542,528									10,248	
60910*-AL-7	MONARCH SECURITIZATION 4.500% 01/20/34		01/10/2023	HSBC SECURITIES USA INC	07/20/2023	Redemption 100.0000	1,112,869	1,112,869	1,112,869	1,112,869									18,084	
62757@-AF-0	MUSICAPITAL LLC 5.400% 01/31/52		01/10/2023	GUGGENHEIM SECURITIES	07/31/2023	Paydown	2,251	2,251	2,251	2,251									24	
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		01/10/2023	BELLWEATHER	12/15/2023	Redemption 100.0000	182,322	183,035	182,322	182,322		(713)		(713)					10,702	
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		01/10/2023	WELLS FARGO SECURITIES LLC	12/15/2023	Redemption 100.0000	402,813	402,813	402,813	402,813									307,849	
68371Y-AP-8	OPEN TEXT CORP TERM B 01/31/30		08/14/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	907,218	884,766	907,218	907,218		22,451		22,451					11,886	
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans 03/27/24		02/28/2023	Interest Capitalization	03/31/2023	Redemption 100.0000	886	886	886	886									13	
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI	12/15/2023	Paydown	1,776,999	1,775,990	1,776,999	1,776,999		1,009		1,009					35,213	
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI	12/15/2023	Paydown	209,059	207,115	209,059	209,059		1,943		1,943					4,640	
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		01/10/2023	STIFEL NICOLAUS & CO.	08/15/2023	Redemption 100.0000	910,782	910,782	910,782	910,782									10,079	
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		01/10/2023	STIFEL NICOLAUS & CO.	08/15/2023	Paydown	271,915	271,915	271,915	271,915									5,500	
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC 7.055% 12/15/51		01/10/2023	STIFEL NICOLAUS & CO.	08/15/2023	Redemption 100.0000	5,438	5,438	5,438	5,438									185	
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		01/10/2023	STIFEL NICOLAUS & CO.	08/15/2023	Redemption 100.0000	85,192	85,192	85,192	85,192									459	
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		01/10/2023	STIFEL NICOLAUS & CO.	12/15/2023	Paydown	394,262	394,262	394,262	394,262									9,871	
69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53		04/27/2023	STIFEL NICOLAUS & CO.	12/15/2023	Paydown	11,885	11,885	11,885	11,885									213	
69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53		01/10/2023	STIFEL NICOLAUS & CO.	12/15/2023	Redemption 100.0000	59,927	59,927	59,927	59,927									1,692	
69421*-AJ-5	PACE EQUITY 2020-1 7.984% 06/30/53		08/23/2023	STIFEL NICOLAUS & CO.	12/15/2023	Redemption 100.0000	2,271	2,271	2,271	2,271									28	
69436@-AA-5	PW 23 HLDGS LLC CLASS A NOTE 10.000% 05/10/55		01/10/2023	DIRECT	11/22/2023	Redemption 100.0000	797,371	797,371	797,371	797,371									62,057	
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		01/10/2023	DIRECT	09/11/2023	Paydown	4,922	4,938	4,922	4,922		(16)		(16)					190	
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		01/10/2023	DIRECT	11/10/2023	Redemption 100.0000	80	80	80	80									4	
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 13.110% 06/30/28		06/30/2023	DIRECT	12/29/2023	Redemption 100.0000	6,500,000	6,290,217	6,500,000	6,500,000		209,784		209,784					325,274	
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		11/20/2023	Interest Capitalization	11/20/2023	Redemption 100.0000	898,079	898,079	898,079	898,079									665,214	
74101#-AD-1	PRESIDIO FINANCE LLC 7.806% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.	12/26/2023	Paydown	230,958	230,958	230,958	230,958									6,525	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74101#-AE-9	PRESIDIO FINANCE LLC 8.418% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.	12/25/23	Paydown	478,645	478,645	478,645	478,645									485,501	
74624X-A*-9	PUREWEST FUNDING III LLC 8.781% 06/25/38		05/25/23	GUGGENHEIM SECURITIES	12/26/23	Redemption 100.0000	2,265,685	2,265,685	2,265,685	2,265,685									94,132	
74983K-A*-2	RT Fin 2023 LLC 7.851% 10/11/43		09/29/23	GUGGENHEIM SECURITIES	12/06/23	Paydown	247,236	247,236	247,236	247,236									1,887	
74983K-A*-2	RT Fin 2023 LLC 7.851% 10/11/43		09/29/23	GUGGENHEIM SECURITIES	12/15/23	Redemption 100.0000	168,062	168,062	168,062	168,062									2,382	
74983K-A@-0	RT Fin 2023 LLC 11.710% 10/11/43		09/29/23	GUGGENHEIM SECURITIES	12/15/23	Paydown	55,638	55,638	55,638	55,638									633	
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		06/27/23	CANTOR FITZGERALD & CO.	12/15/23	Paydown	592,604	592,604	592,604	592,604									30,767	
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		06/27/23	CANTOR FITZGERALD & CO.	07/15/23	Redemption 100.0000	215,931	215,931	215,931	215,931									7,643	
75101#-AG-1	RAISA FDG-LLC 11.710% 06/15/38		06/27/23	CANTOR FITZGERALD & CO.	11/15/23	Redemption 100.0000	1,808,899	1,808,899	1,808,899	1,808,899									39,394	
76774L-AB-3	RITCHIE BROS HLDGS INC SERIES 144A 6.750% 03/15/28		03/01/23	GOLDMAN SACHS & COMPANY	08/10/23	MORGAN STANLEY & CO. INC.	3,160,000	3,160,000	3,183,700	3,160,000							23,700	23,700	86,408	
76774L-AC-1	RITCHIE BROS HLDGS INC SERIES 144A 7.750% 03/15/31		03/01/23	GOLDMAN SACHS & COMPANY	08/10/23	MORGAN STANLEY & CO. INC.	4,835,000	4,835,000	4,980,050	4,835,000							145,050	145,050	155,089	
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.726% 12/15/25		03/03/23	JEFFERIES & CO. INC.	03/15/23	Paydown	156,250	156,348	156,250	156,250		(98)		(98)					3,409	646
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.726% 12/15/25		03/03/23	JEFFERIES & CO. INC.	03/15/23	Tax Free Exchange	1,093,750	1,094,434	1,094,424	1,094,424		(10)		(10)					23,864	4,524
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		02/14/23	Various	09/15/23	Paydown	161,775	161,775	161,775	161,775									4,225	
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		01/10/23	DIRECT	09/15/23	Redemption 100.0000	58,714	58,714	58,714	58,714									939	
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		06/22/23	DIRECT	09/15/23	Redemption 100.0000	20,067	20,067	20,067	20,067									110	
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40		07/11/23	DEUTSCHE BANK SECURITIES INCOR	12/20/23	Paydown	365,279	365,189	365,279	365,279		91		91					6,252	
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		03/29/23	BARCLAYS BANK PLC	12/20/23	Paydown	1,162,600	1,162,353	1,162,600	1,162,600		247		247					23,388	
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		03/29/23	BARCLAYS BANK PLC	12/20/23	Paydown	2,365,757	2,365,376	2,365,757	2,365,757		381		381					57,143	
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		04/25/23	BNP PARIBAS	12/25/23	Paydown	1,502,438	1,352,898	1,502,438	1,502,438		149,540		149,540					10,681	164
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		06/07/23	STIFEL NICOLAUS & CO.	08/14/23	Redemption 100.0000	2,575	2,575	2,575	2,575										
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		05/22/23	SMBC NIKKO SECURITIES AMERICA	12/20/23	Paydown	43,750	43,744	43,750	43,750		6		6					827	
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50		08/18/23	SMBC NIKKO SECURITIES AMERICA	12/20/23	Paydown	356,970	341,868	356,970	356,970		15,102		15,102					2,289	
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		08/18/23	SMBC NIKKO SECURITIES AMERICA	12/20/23	Paydown	113,041	105,500	113,041	113,041		7,540		7,540					766	
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A 6.600% 01/30/59		09/14/23	DEUTSCHE BANK SECURITIES INCOR	10/30/23	Paydown	52,268	51,943	52,268	52,268		324		324					326	
87320*-AH-3	TWAIN FDG I LLC 6.690% 03/31/46		02/06/23	DIRECT	11/10/23	Redemption 100.0000	146,963	146,963	146,963	146,963									2,232	
87320*-AJ-9	TWAIN FDG I LLC 7.310% 03/31/46		02/06/23	DIRECT	11/10/23	Redemption 100.0000	38,741	38,741	38,741	38,741									24	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		01/10/2023	DIRECT	02/23/2023	Redemption 100.0000	4,709,496	4,709,496	4,709,496	4,709,496									66	
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		01/10/2023	GANTRY	12/15/2023	Redemption 100.0000	3,332,438	3,332,438	3,332,438	3,332,438									53,495	
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		08/15/2023	Interest Capitalization	12/15/2023	Redemption 102.0898	1,666	1,666	1,701	1,666							35	35		
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		06/14/2023	MORGAN STANLEY & CO. INC.	10/15/2023	Redemption 100.0000	717,000	704,453	717,000	717,000		12,548		12,548					15,796	7,138
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A 3.750% 09/03/26		04/11/2023	ROBERT W. BAIRD & COMPANY INC	09/03/2023	Redemption 100.0000	32,707	30,581	32,707	32,707		2,126		2,126					613	136
92920A-A*-2	VSTRONG 2023-1 LLC 6.679% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.	12/15/2023	Redemption 100.0000	13,536,500	13,536,500	13,536,500	13,536,500									250,441	
92920A-A@-0	VSTRONG 2023-1 LLC 6.462% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.	06/15/2023	Redemption 100.0000	2,098,995	2,098,995	2,098,995	2,098,995									91,421	
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.436% 03/25/52		03/03/2023	WELLS FARGO	12/01/2023	Paydown	175,609	135,219	175,609	175,609		40,390		40,390					2,525	101
97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A 8.000% 10/15/48		10/19/2023	BANK OF AMERICA	12/15/2023	Paydown	30,303	29,954	30,303	30,303		349		349					303	
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		06/27/2023	DIRECT	11/22/2023	Redemption 100.0000	2,156,752	2,145,002	2,156,752	2,156,752		11,750		11,750					122,400	
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		10/10/2023	Interest Capitalization	11/22/2023	Redemption 100.0000	22,443	22,443	22,443	22,443									742	
Z00074-18-9	Oliver Acquisition LLC 0.000% 01/06/29		02/28/2023	Interest Capitalization	02/28/2023	Redemption 100.0000	744	744	744	744									1	
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		01/10/2023	DIRECT	01/12/2023	Call 100.0000	1,293,255	1,289,011	1,293,255	1,275,192		8,542		8,542		(22,361)	18,064	(4,297)	35,239	
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		01/10/2023	Interest Capitalization	01/12/2023	Call 100.0000	1,668,467	1,592,280	1,668,467	1,592,280							76,187	76,187	(311,326)	
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	06/28/2023	BBVA SECURITIES INC.	10/24/2023	Redemption 100.0000	32,300	31,331	32,300	32,300		969		969					1,030	378
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	01/27/2023	Interest Capitalization	01/31/2023	Various	1,837,125	1,837,125	392,660	1,837,125							(1,444,465)	(1,444,465)		
74433Q-AA-9	PRUDENTIAL FUNDING ASIA 3.125% 04/14/30	D	03/03/2023	Tax Free Exchange	11/02/2023	WELLS FARGO	10,000,000	9,929,951	8,461,400	9,936,154		6,203		6,203			(1,474,754)	(1,474,754)	331,597	120,660
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	06/06/2023	BARCLAYS BANK PLC	12/15/2023	Paydown	13,850	11,945	13,850	13,850		1,904		1,904					189	36
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							141,769,847	140,745,140	138,906,933	141,545,321		822,580	40	822,540		(22,361)	(2,638,387)	(2,660,748)	5,065,546	146,546
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		02/10/2023	No Broker	10/02/2023	Redemption 100.0000	5,529	5,474	5,529	5,529		55		55					195	
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		01/09/2023	No Broker	09/29/2023	Redemption 100.0000	2,168,675	2,168,675	2,168,675	2,168,675									164,842	
000000-00-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		03/23/2023	No Broker	06/05/2023	Tax Free Exchange	4,040,746	4,020,542	4,024,121	4,024,121		3,579		3,579						
000000-00-0	EXTERRO INC Revolver 06/01/24		03/13/2023	No Broker	12/22/2023	Redemption 100.0000	787,037	776,543	787,037	787,037		10,494		10,494					50,198	
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		06/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	159	159	159	159									9	
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		03/31/2023	No Broker	04/20/2023	Redemption 100.0000	108,696	107,780	108,696	108,696		915		915					2,276	
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		06/30/2023	No Broker	09/19/2023	Redemption 100.0000	2,475,000	2,475,000	2,475,000	2,475,000									40,464	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		05/05/2023	No Broker	06/09/2023	Redemption 100.0000	1,200,000	1,200,000	1,200,000	1,200,000									11,602	
000000-00-0	HEARTLAND LLC Revolver 08/30/24		07/06/2023	No Broker	12/12/2023	Redemption 100.0000	1,010,204	1,007,061	1,010,204	1,010,204		3,143		3,143					37,962	
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		12/01/2023	Interest Capitalization	12/29/2023	Redemption 100.0000	1,882	1,882	1,882	1,882									17	
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		02/28/2023	DIRECT	09/29/2023	Redemption 100.0000	18,519	18,148	18,519	18,519		370		370					791	
000000-00-0	VPET USA LLC Revolver 12/31/24		06/29/2023	No Broker	07/26/2023	Redemption 100.0000	121,684	121,518	121,684	121,684		166		166					5,285	
000000-00-0	NONNI'S FOODS-LLC REVOLVER 03/01/25		11/15/2023	No Broker	11/30/2023	Redemption 100.0000	5,293,500	5,293,500	5,293,500	5,293,500									45,631	
000000-00-0	MOBILE COMMUNICATIONS AMERICA SEPTEMBER 2023 INCRE TERM LOAN 03/04/25		09/29/2023	DIRECT	10/16/2023	Redemption 100.0000	2,502,013	2,476,993	2,502,013	2,502,013		25,020		25,020					26,679	
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		08/29/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	123	123	123	123									3	
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 04/21/25		06/05/2023	Interest Capitalization	06/09/2023	Redemption 100.0000	46,507	46,507	46,507	46,507									2,914	
000000-00-0	W2O HOLDINGS INC 2023 INCREMENTAL TERM LOAN 06/12/25		03/01/2023	DIRECT	09/29/2023	Redemption 100.0000	28,362	27,795	28,362	28,362		567		567					1,955	
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		06/13/2023	No Broker	12/21/2023	Redemption 100.0000	808,124	805,761	808,124	808,124		2,364		2,364					142,326	
000000-00-0	KSLB HLDGS LLC Revolver 07/30/25		12/15/2023	No Broker	12/19/2023	Redemption 100.0000	1,443,899	1,443,899	1,443,899	1,443,899									62,099	
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		10/25/2023	No Broker	11/22/2023	Redemption 100.0000	322,416	319,189	322,416	322,416		3,227		3,227					10,336	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO6 DDTL 08/27/25		08/31/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	35,886	35,718	35,886	35,886		168		168					1,048	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO4 DDTL 08/27/25		08/31/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	13,933	13,790	13,933	13,933		144		144					407	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO8 DDTL 08/27/25		08/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	10,640	10,615	10,640	10,640		25		25					310	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO 7 TL 08/27/25		08/31/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	12,817	12,701	12,817	12,817		116		116					374	
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		04/07/2023	No Broker	12/12/2023	Redemption 100.0000	1,125,715	1,114,458	1,125,715	1,125,715		11,257		11,257					61,518	
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw 08/30/25		09/25/2023	No Broker	12/12/2023	Redemption 100.0000	2,693,131	2,666,200	2,693,131	2,693,131		26,931		26,931					161,084	
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		08/03/2023	DIRECT	12/29/2023	Redemption 100.0000	15,000	15,000	15,000	15,000									335	
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		03/10/2023	No Broker	03/31/2023	Redemption 100.0000	6,000,840	5,998,819	6,000,840	6,000,840		2,021		2,021						
000000-00-0	AIM ACQUISITION LLC Revolver 12/02/25		11/14/2023	No Broker	12/19/2023	Redemption 100.0000	1,314,286	1,314,286	1,314,286	1,314,286									25,815	
000000-00-0	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN 12/17/25		11/02/2023	DIRECT	12/12/2023	Redemption 100.0000	20,752	20,441	20,752	20,752		311		311					195	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		10/27/2023	No Broker	11/01/2023	Redemption 100.0000	5,005,824	4,969,304	5,005,824	5,005,824		36,520		36,520					31,468	
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		05/30/2023	No Broker	12/29/2023	Redemption 100.0000	135,048	133,697	135,048	135,048		1,350		1,350					3,029	
000000-00-0	SUMMIT BUYER LLC INCREMENTAL DDTL TRANCHE A-4 01/14/26		11/01/2023	No Broker	12/29/2023	Redemption 100.0000	7,784	7,687	7,784	7,784		97		97					91	
000000-00-0	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		01/17/2023	DIRECT	10/31/2023	Redemption 100.0000	311,866	302,510	311,866	311,866		9,356		9,356					8,391	
000000-00-0	XIFIN INC Initial Revolver 02/06/26		09/29/2023	No Broker	10/31/2023	Redemption 100.0000	384,000	381,850	384,000	384,000		2,150		2,150					23,799	
000000-00-0	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		01/30/2023	DIRECT	09/29/2023	Redemption 100.0000	52,500	51,450	52,500	52,500		1,050		1,050					2,916	
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/31/2023	No Broker	10/30/2023	Redemption 100.0000	659,341	655,705	659,341	659,341		3,636		3,636					18,237	
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		04/17/2023	No Broker	12/29/2023	Redemption 100.0000	200,292	199,448	200,292	200,292		844		844					10,074	
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		05/05/2023	No Broker	09/15/2023	Tax Free Exchange	4,140,467	4,099,063	4,103,238	4,103,238		4,176		4,176					218,509	
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/10/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	1,548	1,544	1,548	1,548		4		4					79	
000000-00-0	BAYSIDE OPCO LLC REVOLVER 05/31/26		05/31/2023	DIRECT	12/11/2023	Redemption 100.0000	782,042	782,042	782,042	782,042									40,862	
000000-00-0	BAYSIDE OPCO LLC REVOLVER 05/31/26		12/11/2023	Interest Capitalization	12/11/2023	Redemption 100.0000	32,061	32,061	32,061	32,061									1,147	
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		01/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	1,161	1,161	1,161	1,161									(21)	
000000-00-0	ITS BUYER INC Revolver 06/14/26		04/03/2023	No Broker	04/05/2023	Redemption 100.0000	13,500,000	13,471,318	13,500,000	13,500,000		28,682		28,682						
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		02/21/2023	DIRECT	09/29/2023	Redemption 100.0000	9,375	9,188	9,375	9,375		188		188					573	
000000-00-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL 08/27/26		08/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	169,584	168,426	169,584	169,584		1,159		1,159					4,954	
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		07/28/2023	No Broker	08/28/2023	Redemption 100.0000	324,279	323,631	324,279	324,279		649		649					3,354	
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		03/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	56,140	55,739	56,140	56,140		400		400					3,423	
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		04/13/2023	No Broker	12/12/2023	Redemption 100.0000	1,198,196	1,178,373	1,198,196	1,198,196		19,823		19,823					63,823	
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		11/03/2023	No Broker	11/15/2023	Redemption 100.0000	8,133,894	8,122,676	8,133,894	8,133,894		11,218		11,218					85,827	
000000-00-0	W20 HOLDINGS INC Term Loan 10/21/26		03/06/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	67,428	67,428	67,428	67,428									2,352	
000000-00-0	PROSCI INC REVOLVER 10/21/26		03/28/2023	No Broker	11/03/2023	Redemption 100.0000	3,250,000	3,217,500	3,250,000	3,250,000		32,500		32,500					196,053	
000000-00-0	W20 HOLDINGS INC 2020 Incremental DDTL 10/21/26		03/01/2023	No Broker	03/06/2023	Tax Free Exchange	9,017,182	9,017,182	9,017,182	9,017,182										
000000-00-0	AROTECH CORPORATION Revolver 10/22/26		10/10/2023	No Broker	11/29/2023	Redemption 100.0000	4,800,000	4,766,522	4,800,000	4,800,000		33,478		33,478					270,099	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		03/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	273,452	227,686	273,452	273,452		45,766		45,766					10,524	
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		07/05/2023	No Broker	12/29/2023	Redemption 100.0000	1,396	1,368	1,396	1,396		28		28					60	
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/31/2023	No Broker	06/16/2023	Redemption 100.0000	692,624	678,844	692,624	692,624		13,781		13,781					50,636	
000000-00-0	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26		06/30/2023	DIRECT	12/12/2023	Redemption 100.0000	13,305	13,105	13,305	13,305		200		200					672	
000000-00-0	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN 11/30/26		09/20/2023	DIRECT	12/29/2023	Redemption 100.0000	39,162	38,379	39,162	39,162		783		783					1,267	
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/10/2023	Interest Capitalization	09/11/2023	DIRECT	10,252	1,662	988	1,662		8,529	8,529				(674)	(674)	(234)	
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		01/10/2023	Interest Capitalization	09/11/2023	DIRECT	14,166	2,238	1,365	2,238		11,887	11,887				(873)	(873)	(2)	
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/10/2023	Interest Capitalization	01/12/2023	Redemption 100.0000	26	26	26	26									(1)	
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		01/10/2023	Interest Capitalization	09/01/2023	Redemption 100.0000	7,881	5,662	7,881	5,662		2,218	2,218				2,219	2,219	(12)	
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		08/24/2023	No Broker	09/11/2023	DIRECT	3,565,418	3,566,265	343,648	849,230		(996)	2,716,039	(2,717,035)			(505,582)	(505,582)	(257)	
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		08/24/2023	No Broker	09/01/2023	Redemption 100.0000	1,072,082	1,072,249	1,072,082	594,462		(18)	477,770	(477,788)			477,621	477,621	(325)	
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		11/27/2023	No Broker	12/20/2023	Redemption 100.0000	2,121,334	2,120,081	2,121,334	2,121,334		1,253		1,253					73,746	
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		01/26/2023	No Broker	09/29/2023	Redemption 100.0000	4,644	4,597	4,644	4,644		46		46					109	
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		08/31/2023	No Broker	12/29/2023	Redemption 100.0000	669	662	669	669		7		7					13	
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		09/19/2023	DIRECT	12/29/2023	Redemption 100.0000	20,000	19,750	20,000	20,000		250		250					311	
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		10/30/2023	No Broker	12/21/2023	Redemption 100.0000	9,464,151	9,407,888	9,464,151	9,464,151		56,262		56,262					93,716	
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		09/27/2023	No Broker	11/30/2023	Redemption 100.0000	2,206,933	2,188,908	2,206,933	2,206,933		18,025		18,025					27,353	
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		01/09/2023	DIRECT	12/29/2023	Redemption 100.0000	49,943	48,944	49,943	49,943		999		999					3,135	
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		07/28/2023	No Broker	09/14/2023	Redemption 100.0000	184,789	182,903	184,789	184,789		1,886		1,886					5,350	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		09/19/2023	DIRECT	09/29/2023	Redemption 100.0000	10,009	9,928	10,009	10,009		81		81					20	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		03/22/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	12,472	12,409	12,472	12,472		62		62					368	
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		11/01/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	129,929	129,929	129,929	129,929									4,644	
000000-00-0	VENSURE EMPLOYER SERVICES INC 2023 DELAYED DRAW TERM B LOAN 03/26/27		12/15/2023	No Broker	12/29/2023	Redemption 100.0000	3,887	3,887	3,887	3,887										
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		04/06/2023	No Broker	07/14/2023	Redemption 100.0000	526,316	521,053	526,316	526,316		5,263		5,263					135,751	
000000-00-0	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN 04/16/27		08/18/2023	DIRECT	12/29/2023	Redemption 100.0000	3,956	3,877	3,956	3,956		79		79					174	
000000-00-0	MBS HOLDINGS INC INITIAL REVOLVER 04/16/27		06/22/2023	No Broker	10/02/2023	Redemption 100.0000	1,333,333	1,320,000	1,333,333	1,333,333		13,333		13,333					41,871	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		02/27/2023	No Broker	12/29/2023	Redemption 100.0000	6,619	6,553	6,619	6,619		66		66					358	
000000-00-0	WATERMILL EXPRESS LLC Revolver 04/20/27		06/22/2023	No Broker	10/25/2023	Redemption 100.0000	1,156,000	1,145,249	1,156,000	1,156,000		10,751		10,751					34,838	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		03/23/2023	No Broker	04/27/2023	Redemption 100.0000	187,753	186,562	187,753	187,753		1,191		1,191					10,237	
000000-00-0	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN 05/28/27		06/30/2023	DIRECT	12/29/2023	Redemption 100.0000	19,600	19,306	19,600	19,600		294		294					880	
000000-00-0	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L 05/28/27		07/06/2023	No Broker	12/29/2023	Redemption 100.0000	19,600	19,306	19,600	19,600		294		294					595	
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		01/04/2023	No Broker	12/29/2023	Redemption 100.0000	24,840	24,840	24,840	24,840									1,353	
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		01/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	19,700	19,435	19,700	19,700		264		264					1,307	
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		12/15/2023	No Broker	12/29/2023	Redemption 100.0000	9,219	9,081	9,219	9,219		138		138					628	
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		11/01/2023	No Broker	12/06/2023	Redemption 100.0000	750,000	747,614	750,000	750,000		2,386		2,386					7,308	
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		06/30/2023	No Broker	12/29/2023	Redemption 100.0000	1,040	1,030	1,040	1,040		10		10					35	
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		03/31/2023	No Broker	03/31/2023	Redemption 100.0000	490	485	490	490		5		5						
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		11/01/2023	No Broker	11/28/2023	Redemption 100.0000	175,000	173,749	175,000	175,000		1,251		1,251					1,194	
000000-00-0	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		12/20/2023	No Broker	12/21/2023	Redemption 100.0000	1,162,500	1,145,063	1,162,500	1,162,500		17,438		17,438					773	
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		08/14/2023	No Broker	08/17/2023	Tax Free Exchange	723,276	716,043	716,165	716,165		122		122					2,027	
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		10/26/2023	No Broker	11/08/2023	Redemption 100.0000	1,109,856	1,100,482	1,109,856	1,109,856		9,373		9,373					42,405	
000000-00-0	CVI PARENT INC Revolver 08/12/27		11/17/2023	No Broker	12/08/2023	Redemption 100.0000	676,654	671,887	676,654	676,654		4,766		4,766					16,780	
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		03/16/2023	No Broker	06/15/2023	Redemption 100.0000	1,344,580	1,340,364	1,344,580	1,344,580		4,216		4,216					23,830	
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		09/29/2023	No Broker	11/30/2023	Redemption 100.0000	4,160,000	4,160,000	4,160,000	4,160,000									112,626	
000000-00-0	THE CADMUS GROUP LLC REVOLVER 09/14/27		01/09/2023	No Broker	02/16/2023	Redemption 100.0000	500,000	496,033	500,000	500,000		3,967		3,967					6,155	
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		09/25/2023	No Broker	12/29/2023	Redemption 100.0000	25,021	24,771	25,021	25,021		250		250					1,614	
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		09/22/2023	No Broker	12/29/2023	Redemption 100.0000	4,197	4,134	4,197	4,197		63		63					126	
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		06/16/2023	No Broker	12/29/2023	Redemption 100.0000	23,642	23,406	23,642	23,642		236		236					918	
000000-00-0	BRIGHTSIGN LLC REVOLVER 10/14/27		03/17/2023	No Broker	06/12/2023	Redemption 100.0000	3,000,000	2,970,000	3,000,000	3,000,000		30,000		30,000					80,744	
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		03/28/2023	No Broker	12/29/2023	Redemption 100.0000	38,060	37,679	38,060	38,060		381		381					1,848	
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		10/06/2023	No Broker	12/15/2023	Redemption 100.0000	2,370,618	2,350,449	2,370,618	2,370,618		20,170		20,170					121,245	
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		09/27/2023	No Broker	10/30/2023	Redemption 100.0000	31,287,380	31,221,476	31,287,380	31,287,380		65,904		65,904					724,577	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		06/30/2023	No Broker	12/29/2023	Redemption 100.0000	1,155	1,155	1,155	1,155									28	
000000-00-0	BCM ONE INC Revolver 11/17/27		09/28/2023	No Broker	11/02/2023	Redemption 100.0000	1,789,474	1,789,474	1,789,474	1,789,474									368,762	
000000-00-0	NFM & J LLC AMENDMENT NO 2 TERM LOAN 11/30/27		11/10/2023	DIRECT	12/18/2023	Redemption 100.0000	680,759	673,951	680,759	680,759		6,808		6,808					854	
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		11/01/2023	No Broker	11/29/2023	Redemption 100.0000	17,619,458	17,541,221	17,619,458	17,619,458		78,237		78,237					58,069	
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		11/10/2023	No Broker	12/29/2023	Redemption 100.0000	16,932	16,800	16,932	16,932		132		132					836	
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2 Delayed Draw Term 11/30/27		03/22/2023	No Broker	03/22/2023	Tax Free Exchange	1,642,084	1,633,873	1,633,873	1,633,873										
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		10/12/2023	No Broker	12/07/2023	Redemption 100.0000	6,050,000	6,010,310	6,050,000	6,050,000		39,690		39,690					240,676	
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		05/30/2023	No Broker	09/29/2023	Redemption 100.0000	12,428	12,304	12,428	12,428		124		124					443	
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		01/10/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	8,989	8,944	8,989	8,989		45		45					446	
000000-00-0	SPI LLC Revolver 12/21/27		05/02/2023	No Broker	06/27/2023	Redemption 100.0000	8,124,783	8,103,720	8,124,783	8,124,783		21,063		21,063					111,281	
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		03/31/2023	No Broker	12/29/2023	Redemption 100.0000	2,344	2,320	2,344	2,344		23		23					135	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		03/13/2023	No Broker	12/29/2023	Redemption 100.0000	185	181	185	185		4		4					13	
000000-00-0	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		12/18/2023	No Broker	12/29/2023	Redemption 100.0000	12,985	12,808	12,985	12,985		176		176					159	
000000-00-0	ECKHART BIDCO LLC REVOLVER 01/10/28		09/29/2023	No Broker	10/13/2023	Redemption 100.0000	225,000	222,609	225,000	225,000		2,391		2,391					7,441	
000000-00-0	NMP HOLDINGS LLC REVOLVER 01/28/28		08/04/2023	No Broker	12/12/2023	Redemption 100.0000	1,000,000	990,000	1,000,000	1,000,000		10,000		10,000					32,230	
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		05/18/2023	No Broker	12/29/2023	Redemption 100.0000	994	984	994	994		10		10					53	
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		11/09/2023	No Broker	12/29/2023	Redemption 100.0000	69,101	68,580	69,101	69,101		521		521					3,731	
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		09/29/2023	No Broker	10/11/2023	Redemption 100.0000	290,233	287,974	290,233	290,233		2,259		2,259					17,642	
000000-00-0	ANTERIAD Term Loan B 03/31/28		03/31/2023	DIRECT	09/29/2023	Redemption 100.0000	81,234	79,609	81,234	81,234		1,625		1,625					4,783	
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		09/27/2023	No Broker	11/17/2023	Redemption 100.0000	3,150,000	3,139,075	3,150,000	3,150,000		10,925		10,925					66,699	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		08/02/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	4,784	4,784	4,784	4,784									124	
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		09/29/2023	No Broker	12/29/2023	Redemption 100.0000	5,828	5,769	5,828	5,828		58		58					96	
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		09/29/2023	No Broker	12/29/2023	Redemption 100.0000	1,984	1,984	1,984	1,984									37	
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		03/22/2023	No Broker	05/24/2023	Redemption 100.0000	114,167	113,298	114,167	114,167		868		868					2,283	
000000-00-0	OUTPUT SERVICES GROUP INC DIP TERM LOAN 07/31/28		10/18/2023	DIRECT	11/30/2023	Redemption 100.0000	1,044,111	1,028,449	1,044,111	1,044,111		15,662		15,662					16,772	
000000-00-0	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		04/05/2023	No Broker	04/05/2023	Tax Free Exchange	887,270	878,132	878,132	878,132										

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		02/14/2023	No Broker	02/14/2023	Tax Free Exchange	687,634	680,552	680,552	680,552										
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		12/28/2023	No Broker	12/29/2023	Redemption 100.0000	9,787	9,720	9,787	9,787		67		67					85	
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		11/01/2023	No Broker	11/15/2023	Redemption 100.0000	14,110,000	14,044,310	14,110,000	14,110,000		65,690		65,690					118,251	
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		09/28/2023	No Broker	09/29/2023	Redemption 100.0000	50,000	50,000	50,000	50,000									331	
000000-00-0	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN 09/06/28		06/21/2023	DIRECT	09/29/2023	Redemption 100.0000	6,473	6,344	6,473	6,473		129		129					186	
000000-00-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO 09/06/28		09/25/2023	No Broker	11/02/2023	Redemption 100.0000	9,063	9,018	9,063	9,063		45		45					181	
000000-00-0	DIAMOND BC BV TERM B 09/15/28		01/10/2023	BARCLAYS BANK PLC	03/08/2023	BARCLAYS BANK PLC	4,337	4,131	4,313	4,150		19		19			163	163	129	
000000-00-0	DIAMOND BC BV TERM B 09/15/28		01/10/2023	BARCLAYS BANK PLC	07/10/2023	Redemption 100.0000	2,988,144	2,846,207	2,988,144	2,988,144		141,937		141,937					133,665	
000000-00-0	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28		06/30/2023	DIRECT	12/29/2023	Redemption 100.0000	33,920	33,241	33,920	33,920		678		678					1,471	
000000-00-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN 09/19/28		08/11/2023	DIRECT	12/29/2023	Redemption 100.0000	167,270	163,925	167,270	167,270		3,345		3,345					5,032	
000000-00-0	SCALED AGILE HOLDINGS Delayed Draw Term Loan 12/18/28		04/14/2023	No Broker	12/29/2023	Redemption 100.0000	7,248	7,175	7,248	7,248		72		72					396	
000000-00-0	GANNETT FLEMING INC REVOLVING LOAN 12/20/28		07/31/2023	No Broker	08/18/2023	Redemption 100.0000	1,227,273	1,202,727	1,227,273	1,227,273		24,545		24,545					7,314	
000000-00-0	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN 01/09/29		01/09/2023	DIRECT	12/29/2023	Redemption 100.0000	184,286	180,600	184,286	184,286		3,686		3,686					15,618	
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		10/06/2023	No Broker	12/29/2023	Redemption 100.0000	56,586	55,454	56,586	56,586		1,132		1,132					3,035	
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		09/19/2023	DIRECT	12/29/2023	Redemption 100.0000	1,269	1,253	1,269	1,269		16		16					16	
000000-00-0	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		09/19/2023	DIRECT	12/29/2023	Redemption 100.0000	107,269	104,856	107,269	107,269		2,414		2,414					7,138	
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		12/08/2023	No Broker	12/29/2023	Redemption 100.0000	9,163	8,957	9,163	9,163		206		206					143	
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		02/28/2023	No Broker	11/16/2023	Redemption 100.0000	265,183	264,136	265,183	265,183		1,047		1,047					20,730	
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		03/28/2023	DIRECT	12/29/2023	Redemption 100.0000	81,203	79,579	81,203	81,203		1,624		1,624					7,441	
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29		03/31/2023	DIRECT	12/05/2023	Redemption 100.0000	367,425	360,077	367,425	367,425		7,349		7,349					30,608	
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		05/01/2023	No Broker	12/05/2023	Redemption 100.0000	18,530	18,159	18,530	18,530		371		371					1,259	
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S Revolver 03/30/29		04/03/2023	No Broker	05/24/2023	Redemption 100.0000	2,219,061	2,174,680	2,219,061	2,219,061		44,381		44,381					21,539	
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		08/24/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	8,876	8,831	8,876	8,876		45		45					467	
000000-00-0	IQN HOLDINGS CORP REVOLVER 05/02/29		05/26/2023	No Broker	07/13/2023	Redemption 100.0000	641,711	636,503	641,711	641,711		5,209		5,209					8,863	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	IQN HOLDINGS CORP Delayed Draw Term Loan 05/02/29		07/13/2023	No Broker	08/24/2023	Tax Free Exchange	1,016,627	1,011,544	1,011,377	1,011,377		(167)		(167)					12,390	
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		08/31/2023	No Broker	09/08/2023	Redemption 100.0000	21,300,961	21,283,545	21,300,961	21,300,961		17,416		17,416					90,442	
000000-00-0	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		06/13/2023	DIRECT	12/29/2023	Redemption 100.0000	39,377	38,590	39,377	39,377		788		788					2,410	
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		08/25/2023	No Broker	09/29/2023	Redemption 100.0000	18,988	18,798	18,988	18,988		190		190					795	
000000-00-0	MEI BUYER LLC REVOLVING CREDIT LOAN 07/02/29		10/02/2023	No Broker	11/02/2023	Redemption 100.0000	481,928	472,289	481,928	481,928		9,639		9,639					4,903	
000000-00-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN 07/03/29		06/29/2023	DIRECT	12/29/2023	Redemption 100.0000	15,226	14,997	15,226	15,226		228		228					895	
000000-00-0	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		08/14/2023	DIRECT	12/29/2023	Redemption 100.0000	43,542	42,889	43,542	43,542		653		653					1,907	
000000-00-0	THE TOWNSEND COMPANY LLC REVOLVING LOAN 08/15/29		08/15/2023	No Broker	10/11/2023	Redemption 100.0000	3,300,000	3,250,500	3,300,000	3,300,000		49,500		49,500					55,742	
000000-00-0	WSB ENGINEERING INTERMEDIATE TERM LOAN 08/31/29		08/31/2023	DIRECT	12/29/2023	Redemption 100.0000	19,623	19,329	19,623	19,623		294		294					567	
000000-00-0	PERENNIAL SERVICES TERM LOAN 09/07/29		09/08/2023	DIRECT	12/29/2023	Redemption 100.0000	20,265	19,961	20,265	20,265		304		304					537	
000000-00-0	PERENNIAL SERVICES DELAYED DRAW TERM LOAN 09/07/29		11/22/2023	No Broker	12/29/2023	Redemption 100.0000	2,351	2,341	2,351	2,351		10		10					66	
000000-00-0	GUIDEPOINT SECURITY HOLDINGS L REVOLVING LOAN 10/02/29		10/02/2023	No Broker	11/21/2023	Redemption 100.0000	2,352,941	2,329,412	2,352,941	2,352,941		23,529		23,529					36,982	
000000-00-0	NATIONAL POWER LLC REVOLVER 10/20/29		11/03/2023	No Broker	12/29/2023	Redemption 100.0000	1,071,429	1,055,357	1,071,429	1,071,429		16,071		16,071					22,192	
000000-00-0	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		08/01/2023	No Broker	12/29/2023	Redemption 100.0000	196	194	196	196		2		2					9	
000000-00-0	WORLD INSURANCE ASSOCIATES LLC 2028 TERM LOANS 01/01/30		09/15/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	177,241	176,536	177,241	177,241		705		705					3,327	
000000-00-0	LJ AVALON HOLDINGS LLC TERM LOAN 02/01/30		02/01/2023	DIRECT	12/29/2023	Redemption 100.0000	53,365	52,298	53,365	53,365		1,067		1,067					4,163	
000000-00-0	CEDAR SERVICES GROUP REVOLVING LOAN 10/04/30		10/04/2023	No Broker	12/01/2023	Redemption 100.0000	7,222,222	7,113,889	7,222,222	7,222,222		108,333		108,333					132,510	
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		01/25/2023	DIRECT	03/28/2023	Redemption 100.0000	328,173	328,173	328,173	328,173										
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		01/25/2023	DIRECT	03/14/2023	Redemption 100.0000	164,086	164,086	164,086	164,086										
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		04/27/2023	DIRECT	09/29/2023	Redemption 100.0000	10,000	10,000	10,000	10,000									428	
000000-00-0	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN 01/02/40		08/14/2023	DIRECT	12/29/2023	Redemption 100.0000	5,225	5,120	5,225	5,225		105		105					230	
000000-00-0	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN 01/10/40		04/03/2023	DIRECT	12/29/2023	Redemption 100.0000	15,652	15,339	15,652	15,652		313		313					866	
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		06/27/2023	No Broker	06/28/2023	Redemption 100.0000	4,802,395	4,782,992	4,802,395	4,802,395		19,403		19,403					(2,782)	
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		01/10/2023	BANK OF AMERICA	12/29/2023	Redemption 100.0000	116,025	115,155	116,025	116,025		870		870					3,851	
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		01/27/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	17,450	17,311	17,450	17,450		139		139					818	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/10/2023	MORGAN STANLEY & CO. INC.	03/15/2023	Redemption 100.0000	10,185	10,109	10,185	10,185		76		76					72	
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/10/2023	MORGAN STANLEY & CO. INC.	01/27/2023	Tax Free Exchange	3,737,963	3,709,928	3,708,197	3,708,197		(1,731)		(1,731)					26,301	
00186X-AJ-2	RH TERM B 10/07/28		01/10/2023	Various	01/12/2023	Redemption 100.0000	766,190	748,066	766,190	766,190		18,124		18,124					1,524	
00186X-AJ-2	RH TERM B 10/07/28		01/10/2023	Various	10/11/2023	Tax Free Exchange	7,981,170	7,792,615	7,818,593	7,818,593		25,978		25,978					510,872	
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		08/01/2023	DIRECT	12/29/2023	Redemption 100.0000	13,799	13,723	13,799	13,799		76		76					383	
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		01/19/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	40,528	40,424	40,528	40,528		104		104					5,890	
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/10/2023	WELLS FARGO	12/29/2023	Redemption 100.0000	24,835	24,401	24,835	24,835		435		435					787	
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE TERM B6 11/06/30		12/14/2023	Tax Free Exchange	12/14/2023	Redemption 100.0000	2,206,033	2,204,369	2,206,033	2,206,033		1,664		1,664						
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		01/10/2023	MORGAN STANLEY & CO. INC.	03/10/2023	GOLDMAN SACHS & COMPANY	1,107,180	1,104,412	1,051,821	1,106,065		1,653		1,653			(54,244)	(54,244)	31,989	
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		01/10/2023	MORGAN STANLEY & CO. INC.	02/28/2023	Redemption 100.0000	15,445	15,407	15,445	15,445		39		39					134	
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		11/09/2023	No Broker	11/30/2023	Redemption 100.0000	1,192,676	1,192,676	1,192,676	1,192,676									18,375	
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		06/30/2023	No Broker	12/05/2023	Redemption 100.0000	3,811,131	3,811,131	3,811,131	3,811,131									54,128	
03217F-AL-3	AMSPEC GROUP INC 2023 Q1 INCREMENTAL TERM LOAN 07/02/24		04/03/2023	DIRECT	12/05/2023	Redemption 100.0000	2,326,557	2,280,026	2,326,557	2,326,557		46,531		46,531					174,092	
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/10/2023	WELLS FARGO	10/13/2023	Redemption 100.0000	1,986,017	1,971,122	1,986,017	1,986,017		14,895		14,895					71,905	
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/01/25		05/16/2023	No Broker	06/30/2023	Redemption 100.0000	2,054,167	2,054,167	2,054,167	2,054,167									38,787	
04287K-AB-7	ARSENA AIC PARENT LLC TERM B 07/27/30		07/27/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	5,363	5,309	5,363	5,363		54		54					187	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		01/10/2023	Various	12/05/2023	Various	6,819,067	6,685,427	6,839,864	6,702,859		17,432		17,432			137,005	137,005	357,521	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		01/10/2023	Various	09/29/2023	Redemption 100.0000	52,725	51,691	52,725	52,725		1,033		1,033					1,036	
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		01/10/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	4,297	4,297	4,297	4,297									231	
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		04/20/2023	Various	09/29/2023	Redemption 100.0000	72,065	71,453	72,065	72,065		612		612					1,388	
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		05/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	91,522	91,413	91,522	91,522		109		109					6,113	
08078U-AH-6	BELRON FINANCE US LLC TERM B 04/18/29		05/18/2023	Various	09/29/2023	Redemption 100.0000	19,788	19,735	19,788	19,788		52		52					669	
08078U-AH-6	BELRON FINANCE US LLC TERM B 04/18/29		05/18/2023	Various	12/14/2023	Tax Free Exchange	7,895,213	7,874,440	7,874,882	7,874,882		442		442					286,578	
08579J-BG-6	BERRY GLOBAL INC 07/01/26		01/10/2023	Various	08/18/2023	Redemption 100.0000	442,429	439,387	442,429	442,429		3,042		3,042					16,657	
08579J-BG-6	BERRY GLOBAL INC 07/01/26		01/10/2023	Various	10/10/2023	Tax Free Exchange	4,557,571	4,526,238	4,532,637	4,532,637		6,399		6,399					273,313	
08579J-BH-4	BERRY GLOBAL INC TERM AA 07/01/29		10/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	61,651	61,308	61,651	61,651		343		343					604	
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 0.000% 12/15/29		03/24/2023	DIRECT	09/15/2023	Redemption 100.0000	2,107,468	2,107,468	2,107,468	2,107,468									34,687	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 0.000% 12/15/29		03/24/2023	DIRECT	09/15/2023	Redemption 100.0000	632,240	632,240	632,240	632,240									12,487	
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 0.000% 12/15/29		03/24/2023	DIRECT	09/15/2023	Redemption 100.0000	1,053,734	1,053,734	1,053,734	1,053,734									19,441	
10153K-AB-5	BOULDER SCIENTIFIC REVOLVER 06/28/25		11/14/2023	No Broker	12/28/2023	Redemption 100.0000	2,400,000	2,400,000	2,400,000	2,400,000										
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		01/10/2023	Various	12/29/2023	Redemption 100.0000	46,295	44,790	46,295	46,295		1,505		1,505					1,307	
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		01/10/2023	RBC DAIN RAUSCHER INC.	01/12/2023	RBC DAIN RAUSCHER INC.	83,157	80,766	80,766	80,766									292	
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		01/10/2023	RBC DAIN RAUSCHER INC.	12/29/2023	Redemption 100.0000	8,372	8,131	8,372	8,372		241		241					132	
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		04/27/2023	RBC DAIN RAUSCHER INC.	09/29/2023	Redemption 100.0000	11,250	11,109	11,250	11,250		141		141					411	
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		04/28/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	18,844	18,656	18,844	18,844		188		188					522	
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		01/12/2023	No Broker	01/31/2023	Redemption 100.0000	10,555,556	10,506,296	10,555,556	10,555,556		49,259		49,259					50,303	
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		01/10/2023	JEFFERIES & CO. INC.	12/29/2023	Redemption 100.0000	24,319	23,954	24,319	24,319		365		365					1,006	
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		07/19/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	10,283	10,270	10,283	10,283		13		13					284	
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		01/10/2023	Interest Capitalization	01/12/2023	Redemption 100.0000	4,988	4,988	4,988	4,988									(51)	
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		10/03/2023	Various	12/29/2023	Redemption 100.0000	107,221	105,271	107,221	107,221		1,951		1,951					2,342	
16115E-AQ-0	CHART INDUSTRIES TERM B 12/08/29		01/10/2023	JP MORGAN SECURITIES	09/29/2023	Redemption 100.0000	28,120	27,417	28,120	28,120		703		703					1,081	
16115E-AQ-0	CHART INDUSTRIES TERM B 12/08/29		01/10/2023	JP MORGAN SECURITIES	10/02/2023	Tax Free Exchange	5,596,880	5,456,958	5,463,041	5,463,041		6,083		6,083					275,347	
16115E-AS-6	CHART INDUSTRICS INC TERM B 03/17/30		10/02/2023	Tax Free Exchange	12/04/2023	Redemption 100.0000	471,382	460,110	471,382	471,382		11,272		11,272					7,150	
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		11/01/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	15,569	15,569	15,569	15,569									158	
17178H-AN-2	CIENA CORP TERM B 01/12/30		01/12/2023	BANK OF AMERICA	07/31/2023	Redemption 100.0000	12,500	12,438	12,500	12,500		63		63					348	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		12/13/2023	Various	12/29/2023	Redemption 100.0000	4,323	4,288	4,323	4,323		34		34						
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		05/22/2023	BARCLAYS BANK PLC	09/29/2023	Redemption 100.0000	50,000	49,250	50,000	50,000		750		750					1,045	
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		01/10/2023	Interest Capitalization	03/08/2023	Redemption 100.0000	46,921	46,921	46,921	46,921									1,142	
17304Y-AD-4	CITGO HOLDING INC TERM B 08/01/23		01/10/2023	DIRECT	08/01/2023	Maturity	361,138	361,138	361,138	361,138										
18972F-AC-6	NOVOLEX TERM 03/30/29		11/15/2023	WELLS FARGO	12/29/2023	Redemption 100.0000	12,658	12,540	12,658	12,658		119		119					125	
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		06/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	162	162	162	162									9	
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		06/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	13	13	13	13									1	
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		06/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	17	17	17	17									1	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
204678-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		06/29/2023	No Broker	07/24/2023	Redemption 100.0000	825,000	825,000	825,000	825,000									24,794	
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/10/2023	Various	12/29/2023	Redemption 100.0000	149,651	148,691	149,651	149,651		959		959					4,248	
22704N-AE-2	CROCS INC TERM B 02/19/29		08/08/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	3,719,888	3,703,291	3,719,888	3,719,888		16,597		16,597					254,149	
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		01/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	199,975	199,522	199,975	199,975		452		452					9,485	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		02/06/2023	DIRECT	10/02/2023	Redemption 100.0000	8,598	8,558	8,598	8,598		40		40					429	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		06/30/2023	No Broker	10/02/2023	Redemption 100.0000	958	953	958	958		5		5					14	
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		10/02/2023	No Broker	10/06/2023	Redemption 100.0000	843,243	827,643	843,243	843,243		15,600		15,600					9,724	
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		01/10/2023	DIRECT	10/02/2023	Redemption 100.0000	94,922	93,159	94,922	94,922		1,762		1,762					4,034	
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		01/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	7,247	7,215	7,247	7,247		32		32					347	
25277B-AG-3	DIAMOND SPORTS GROUP LLC TERM 08/24/26		12/14/2023	DIRECT	12/14/2023	BANK OF AMERICA	24,071	24,071	602	24,071							(23,469)	(23,469)		
25471Y-AL-6	ZMINFO TERM B 02/28/30		05/17/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	262,528	261,685	262,528	262,528		843		843					9,220	
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		05/04/2023	RBC DAIN RAUSCHER INC.	05/04/2023	RBC DAIN RAUSCHER INC.	876,606	867,839	867,839	867,917		78		78			(78)	(78)		
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		05/18/2023	RBC DAIN RAUSCHER INC.	12/29/2023	Redemption 100.0000	41,743	41,339	41,743	41,743		404		404					1,636	
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		01/10/2023	SUNTRUST CAPITAL MARKETS	09/29/2023	Redemption 100.0000	7,892	7,853	7,892	7,892		39		39					198	
27922J-AB-2	PQ CORP 06/03/28		01/10/2023	Various	10/31/2023	Redemption 100.0000	142,308	139,171	142,308	142,308		3,137		3,137					4,687	
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		03/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	12,134,407	12,062,935	12,134,407	12,134,407		71,472		71,472					586,904	
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		01/10/2023	MITSUBISHI UFJ SECURITIES USA	12/29/2023	Redemption 100.0000	7,296	7,077	7,296	7,296		219		219					336	
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/19/2023	GOLDMAN SACHS & COMPANY	12/29/2023	Redemption 100.0000	26,088	25,827	26,088	26,088		261		261					548	
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/24/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	8,412	8,365	8,412	8,412		48		48					295	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		07/18/2023	Various	12/29/2023	Redemption 100.0000	53,418	52,337	53,418	53,418		1,081		1,081					1,498	
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		05/03/2023	Interest Capitalization	05/04/2023	Redemption 100.0000	91,957	91,957	91,957	91,957									963	
34965#-AA-6	FORTUNE INTERNATIONAL LLC Revolver 01/17/25		04/03/2023	No Broker	06/30/2023	Redemption 100.0000	2,359,995	2,346,217	2,359,995	2,359,995		13,779		13,779					34,981	
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		09/29/2023	Interest Capitalization	12/29/2023	Redemption 100.0000	309	309	309	309									21	
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		01/10/2023	DEUTSCHE BANK SECURITIES INCOR	12/29/2023	Redemption 100.0000	46,774	46,415	46,774	46,774		360		360					2,301	
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver 07/24/24		06/14/2023	No Broker	12/21/2023	Redemption 100.0000	4,824,696	4,794,449	4,824,696	4,824,696		30,247		30,247					368,018	
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		01/10/2023	DIRECT	12/21/2023	Redemption 100.0000	30,688,706	30,381,819	30,688,706	30,688,706		306,887		306,887					2,763,149	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		01/10/2023	RBC DAIN RAUSCHER INC.	09/29/23	Redemption 100.0000	219,277	218,180	219,277	219,277		1,096		1,096					16,035	
40409V-AS-3	HB FULLER CO TERM B 02/08/30		02/06/2023	JP MORGAN SECURITIES	09/29/23	Redemption 100.0000	8,125	8,125	8,125	8,125									388	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		01/10/2023	JP MORGAN SECURITIES	10/27/23	Redemption 100.0000	12,108	11,956	12,108	12,108		151		151					473	
410346-AX-8	HANESBRANDS INC TERM B 03/08/30		02/14/2023	JP MORGAN SECURITIES	12/29/23	Redemption 100.0000	13,238	13,105	13,238	13,238		132		132					505	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		01/10/2023	Various	12/29/23	Redemption 100.0000	122,895	122,652	122,895	122,895		242		242					2,747	
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		03/03/2023	Tax Free Exchange	12/29/23	Redemption 100.0000	48,144	47,957	48,144	48,144		187		187					1,831	
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		01/10/2023	CITIGROUP GLOBAL MARKETS INC	03/02/2023	Various	5,129,672	5,071,963	5,101,623	5,085,730		13,766		13,766			15,893	15,893	94,971	
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		01/10/2023	CITIGROUP GLOBAL MARKETS INC	01/12/2023	Redemption 100.0000	26,329	26,032	26,329	26,329		296		296					(2)	
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B 04/25/28		04/26/2023	RBC DAIN RAUSCHER INC.	12/29/23	Redemption 100.0000	25,000	24,219	25,000	25,000		781		781					589	
45784Q-AB-5	INSULET CORP 05/03/28		01/10/2023	Various	12/29/23	Redemption 100.0000	73,998	72,599	73,998	73,998		1,399		1,399					3,095	
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		05/23/2023	JP MORGAN SECURITIES	12/29/23	Redemption 100.0000	40,000	39,963	40,000	40,000		38		38					1,781	
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		01/10/2023	JP MORGAN SECURITIES	12/29/23	Redemption 100.0000	43,351	43,134	43,351	43,351		217		217					1,713	
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		01/10/2023	WELLS FARGO	12/29/23	Redemption 100.0000	24,219	23,795	24,219	24,219		424		424					958	
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		05/10/2023	KOHLBERG KRAVIS ROBERTS	12/29/23	Redemption 100.0000	49,875	49,376	49,875	49,875		499		499					1,616	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		12/14/2023	No Broker	12/22/23	Redemption 100.0000	25,764,706	25,764,706	25,764,706	25,764,706									318,971	
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		04/20/2023	JP MORGAN SECURITIES	12/29/23	Redemption 100.0000	38,363	38,315	38,363	38,363		48		48					1,261	
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		01/10/2023	JP MORGAN SECURITIES	09/29/23	Redemption 100.0000	34,764	34,242	34,764	34,764		521		521					974	
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		10/05/2023	No Broker	10/16/2023	Redemption 100.0000	6,200,000	6,200,000	6,200,000	6,200,000									208,414	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		09/20/2023	No Broker	11/17/2023	Redemption 100.0000	4,797,647	4,797,647	4,797,647	4,797,647									192,693	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		09/18/2023	No Broker	10/20/2023	Redemption 100.0000	1,142,857	1,139,941	1,142,857	1,142,857		2,917		2,917					4,438	
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		01/10/2023	Various	09/29/2023	Redemption 100.0000	1,050,968	1,037,144	1,050,968	1,050,968		13,824		13,824					16,976	
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/25		01/10/2023	DIRECT	10/03/2023	Redemption 100.0000	286,152	277,568	286,152	286,152		8,585		8,585					27,457	
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		11/09/2023	No Broker	12/04/2023	Redemption 100.0000	7,559,322	7,556,940	7,559,322	7,559,322		2,382		2,382					263,222	
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		01/25/2023	No Broker	12/29/2023	Redemption 100.0000	24,153	24,153	24,153	24,153									1,597	
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		07/18/2023	MORGAN STANLEY & CO. INC.	12/29/2023	Redemption 100.0000	133,545	133,211	133,545	133,545		334		334					938	
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		06/01/2023	No Broker	07/13/2023	Redemption 100.0000	4,500,000	4,492,500	4,500,000	4,500,000		7,500		7,500					1,096	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3 04/10/27		01/31/2023	Tax Free Exchange	11/30/2023	Redemption 100.0000	266,945	266,846	266,945	266,945		99		99					13,766	
68217U-AN-9	OMNI INTERMEDIATE HOLDINGS LLC Tranche 4 DDTL Commitment 12/30/26		03/22/2023	No Broker	03/22/2023	Tax Free Exchange	584,811	578,963	578,963	578,963										
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		03/22/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	2,954	2,924	2,954	2,954		30		30					127	
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		01/10/2023	Tax Free Exchange	01/12/2023	Tax Free Exchange	160,938	160,938	160,938	160,938										
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		01/10/2023	Tax Free Exchange	01/12/2023	Redemption 100.0000	5,125,055	5,037,354	5,125,055	5,125,055		87,701		87,701					44,160	
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		03/15/2023	BARCLAYS BANK PLC	06/30/2023	Redemption 100.0000	147,500	143,722	147,500	147,500		3,778		3,778					1,884	
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		03/15/2023	BARCLAYS BANK PLC	08/14/2023	Tax Free Exchange	34,825,000	33,932,969	33,963,165	33,963,165		30,196		30,196					1,235,952	
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		01/10/2023	No Broker	09/29/2023	Redemption 100.0000	17,406	17,058	17,406	17,406		348		348					1,315	
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B 07/21/25		02/03/2023	No Broker	09/29/2023	Redemption 100.0000	18,443	18,074	18,443	18,443		369		369					775	
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		04/28/2023	No Broker	09/29/2023	Redemption 100.0000	9,616	9,424	9,616	9,616		192		192					343	
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		01/10/2023	No Broker	09/29/2023	Redemption 100.0000	7,394	7,320	7,394	7,394		74		74					312	
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		01/10/2023	MORGAN STANLEY & CO. INC.	12/29/2023	Redemption 100.0000	105,000	104,869	105,000	105,000		131		131					3,418	
71911K-AC-8	PAREXEL TERM 08/11/28		01/10/2023	MORGAN STANLEY & CO. INC.	12/29/2023	Redemption 100.0000	86,836	86,945	86,836	86,836		(109)		(109)					2,260	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		01/10/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	31,980	31,580	31,980	31,980		400		400					1,170	
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		01/10/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	25,307	25,054	25,307	25,307		253		253					849	
74955B-AB-1	RFI BUYER Delayed Draw Term Loan 08/05/28		06/07/2023	No Broker	09/29/2023	Redemption 100.0000	8,473	8,473	8,473	8,473									385	
74955B-AC-9	RFI BUYER REVOLVER 08/05/28		06/14/2023	No Broker	11/14/2023	Redemption 100.0000	3,975,000	3,940,369	3,975,000	3,975,000		34,631		34,631					51,731	
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		09/19/2023	DIRECT	12/29/2023	Redemption 100.0000	548,379	542,895	548,379	548,379		5,484		5,484					16,467	
75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		03/03/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	7,218	7,218	7,218	7,218									323	
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		01/10/2023	Various	09/29/2023	Redemption 100.0000	2,267,509	2,229,989	2,267,509	2,267,509		37,520		37,520					142,085	
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		01/10/2023	Various	11/12/2023	Redemption 100.0000	83,830	81,842	83,830	83,830		1,988		1,988					3,235	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/23/2023	Various	12/29/2023	Redemption 100.0000	64,046	63,925	64,046	64,046		121		121					2,048	
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		01/10/2023	RBC DAIN RAUSCHER INC.	11/30/2023	Redemption 100.0000	226,890	223,203	226,890	226,890		3,687		3,687					23,468	
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		01/10/2023	RBC DAIN RAUSCHER INC.	11/30/2023	Redemption 100.0000	49,802	48,993	49,802	49,802		809		809					2,385	
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		01/10/2023	Various	12/29/2023	Redemption 100.0000	93,539	91,750	93,539	93,539		1,790		1,790					3,446	
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/10/2023	WELLS FARGO	01/12/2023	Redemption 100.0000	4,695	4,589	4,695	4,695		106		106						

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/10/2023	WELLS FARGO	02/24/2023	Tax Free Exchange	1,990,110	1,945,333	1,946,877	1,946,877		1,544		1,544					18,392	
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		07/18/2023	BANK OF AMERICA	12/29/2023	Redemption 100.0000	10,025	10,025	10,025	10,025									386	
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		02/24/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	166,123	165,556	166,123	166,123		567		567					6,503	
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/27/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	25,000	25,062	25,000	25,000		(63)		(63)					444	
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/31/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	191,750	189,244	191,750	191,750		2,507		2,507					3,419	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		09/29/2023	Interest Capitalization	10/02/2023	Redemption 100.0000	4,096	4,096	4,096	4,096									259	
82563@-AA-3	263 SHUMAN PROPERTIES LLC 4.095% 03/15/57		01/10/2023	UMB Bank N.A.	12/15/2023	Redemption 100.0000	7,862	8,019	7,862	7,862		(157)		(157)					21,452	
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		01/10/2023	WELLS FARGO	12/29/2023	Redemption 100.0000	24,074	23,472	24,074	24,074		602		602					1,006	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		08/03/2023	DIRECT	12/29/2023	Redemption 100.0000	5,000	5,000	5,000	5,000									117	
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		01/10/2023	CITIGROUP GLOBAL MARKETS INC	06/30/2023	Redemption 100.0000	742,081	743,008	742,081	742,081		(928)		(928)					6,523	
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		01/10/2023	Various	12/22/2023	Redemption 100.0000	60,137	59,235	60,137	60,137		902		902					2,182	
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B 12/09/27		01/10/2023	BANK OF AMERICA	12/29/2023	Redemption 100.0000	47,500	47,381	47,500	47,500		119		119					3,044	
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		07/06/2023	Various	09/29/2023	Redemption 100.0000	50,807	50,423	50,807	50,807		384		384					145	
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		01/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	305,472	305,393	305,472	305,472		79		79					13,974	
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		05/25/2023	No Broker	06/06/2023	Tax Free Exchange	586,485	580,620	580,738	580,738		118		118					8,689	
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		01/10/2023	WELLS FARGO	06/30/2023	Redemption 100.0000	14,420	14,366	14,420	14,420		54		54					89	
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		01/10/2023	WELLS FARGO	09/20/2023	Tax Free Exchange	1,975,505	1,968,097	1,968,283	1,968,283		187		187					72,238	
88023H-AG-5	TEMPO ACQUISTION LLC TERM B 08/31/28		09/20/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	368,132	366,989	368,132	368,132		1,144		1,144					6,781	
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		01/10/2023	DEUTSCHE BANK SECURITIES INCOR	12/29/2023	Redemption 100.0000	70,940	69,876	70,940	70,940		1,064		1,064					1,945	
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		01/10/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	67,049	67,049	67,049	67,049									4,243	
89364M-BV-5	A&E TELEVISION TERM B 05/30/25		01/10/2023	Tax Free Exchange	02/24/2023	Redemption 100.0000	896,597	880,011	896,597	896,597		16,585		16,585					12,002	
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		01/10/2023	Tax Free Exchange	02/23/2023	Redemption 100.0000	3,750,554	3,726,972	3,750,554	3,750,554		23,581		23,581					42,222	
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		01/10/2023	WELLS FARGO SECURITIES LLC	12/29/2023	Redemption 100.0000	13,381	13,213	13,381	13,381		167		167					12,772	
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		01/10/2023	BARCLAYS BANK PLC	06/30/2023		1,550,000	1,534,500	1,550,000	1,550,000		15,500		15,500					25,388	
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		01/10/2023	BARCLAYS BANK PLC	08/18/2023	Tax Free Exchange	18,450,000	18,265,500	18,282,329	18,282,329		16,829		16,829					912,489	
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B 12/20/29		08/18/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	592,250	586,868	592,250	592,250		5,382		5,382					14,646	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90351H-AD-0	US FOODS INC TERM B 09/13/26		01/10/2023	Various	12/29/2023	Redemption 100.0000	633,026	628,466	633,026	633,026		4,560		4,560					18,688	
90351N-AJ-4	USI INC/NY TERM B 11/22/29		01/10/2023	Various	09/29/2023	Redemption 100.0000	37,915	37,631	37,915	37,915		284		284					1,027	
90351N-AJ-4	USI INC/NY TERM B 11/22/29		01/10/2023	Various	12/20/2023	Tax Free Exchange	3,877,997	3,848,912	3,852,760	3,852,760		3,848		3,848					321,185	
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		11/01/2023	No Broker	11/01/2023	Tax Free Exchange	17,428,362	17,428,362	17,428,362	17,428,362										
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		01/20/2023	Interest Capitalization	01/20/2023	Redemption 101.3035	38,119	38,119	38,616	38,119							497	497		
93000*-AA-3	WSC Holdings Holdco LLC 0.000% 07/30/29		01/10/2023	Interest Capitalization	01/20/2023	Redemption 100.0000	496,677	496,677	496,677	496,677									7,400	
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B 06/22/30		07/18/2023	Various	12/29/2023	Redemption 100.0000	69,238	67,978	69,238	69,238		1,260		1,260					2,473	
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		06/10/2023	Interest Capitalization	09/29/2023	Redemption 100.0000	36	36	36	36									3	
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		02/23/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	37,500	37,125	37,500	37,500		375		375					1,614	
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B 05/25/30		05/25/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	12,021	12,021	12,021	12,021									320	
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		06/06/2023	Tax Free Exchange	10/02/2023	Redemption 100.0000	2,917	2,889	2,917	2,917		29		29					113	
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		04/05/2023	No Broker	05/15/2023	Redemption 100.0000	692,341	685,781	692,341	692,341		6,559		6,559					11,989	
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		03/16/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	8,967	8,922	8,967	8,967		45		45					464	
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		03/15/2023	No Broker	03/16/2023	Tax Free Exchange	896,667	892,183	892,213	892,213		30		30						
99AAL5-17-9	AB CENTERS ACQUISITION CORPORA Revolving Loan 09/06/28		09/14/2023	No Broker	09/29/2023	Redemption 100.0000	2,586,207	2,538,362	2,586,207	2,586,207		47,845		47,845					38,170	
99AAL5-74-0	ARGANO LLC FIFTH AMENDMENT INCR TERM LOAN 06/10/26		04/18/2023	DIRECT	10/02/2023	Redemption 100.0000	3,904	3,845	3,904	3,904		59		59					213	
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		09/27/2023	No Broker	11/30/2023	Redemption 100.0000	1,847,826	1,830,583	1,847,826	1,847,826		17,243		17,243					41,278	
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		05/30/2023	No Broker	12/29/2023	Redemption 100.0000	8,909	8,820	8,909	8,909		89		89					390	
99AAN1-56-4	SUMMIT BUYER LLC Incremental DDTL Tranche A-3 07/15/28		10/06/2023	No Broker	12/29/2023	Redemption 100.0000	7,897	7,818	7,897	7,897		79		79					200	
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		11/21/2023	No Broker	11/22/2023	Redemption 100.0000	4,000,000	3,980,916	4,000,000	4,000,000		19,084		19,084					44,943	
99AAN2-62-0	MDI BUYER INC Initial Revolving Loan 07/25/28		05/09/2023	No Broker	12/29/2023	Redemption 100.0000	291,429	288,514	291,429	291,429		2,914		2,914					17,721	
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		08/29/2023	No Broker	12/29/2023	Redemption 100.0000	173,979	172,239	173,979	173,979		1,740		1,740					4,626	
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		01/31/2023	No Broker	12/29/2023	Redemption 100.0000	1,089,830	1,078,932	1,089,830	1,089,830		10,898		10,898					74,563	
99AAN3-43-8	ITSAVVY LLC Revolver Loan 08/08/28		01/03/2023	No Broker	01/10/2023	Redemption 100.0000	1,500,000	1,496,719	1,500,000	1,500,000		3,281		3,281						
99AAN5-06-0	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan 08/22/28		04/03/2023	No Broker	12/29/2023	Redemption 100.0000	19,737	19,342	19,737	19,737		395		395					1,334	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		01/10/2023	DIRECT	10/02/2023	Redemption 100.0000	127,325	123,707	127,325	127,325		3,618		3,618					8,630	
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		04/05/2023	Tax Free Exchange	10/02/2023	Redemption 100.0000	7,850	7,769	7,850	7,850		81		81					497	
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		08/30/2023	No Broker	09/14/2023	Redemption 100.0000	7,384,615	7,254,264	7,384,615	7,384,615		130,351		130,351					53,879	
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		05/26/2023	No Broker	09/05/2023	Redemption 100.0000	857,143	840,000	857,143	857,143		17,143		17,143					25,073	
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		08/31/2023	No Broker	09/29/2023	Redemption 100.0000	3,987	3,967	3,987	3,987		20		20					116	
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		11/01/2023	No Broker	11/15/2023	Redemption 100.0000	176,332	173,004	176,332	176,332		3,328		3,328					7,489	
99AAP0-36-6	NATIONAL SPINE AND PAIN CENTER 2022 Incremental Term Loan 06/02/24		01/10/2023	DIRECT	02/13/2023	Tax Free Exchange	243,569	243,569	243,569	243,569									6,423	
99AAP0-36-6	NATIONAL SPINE AND PAIN CENTER 2022 Incremental Term Loan 06/02/24		01/10/2023	Interest Capitalization	02/13/2023	Tax Free Exchange	104,437	104,437	104,437	104,437									10,739	
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		07/07/2023	No Broker	09/21/2023	Redemption 100.0000	4,150,000	4,067,967	4,150,000	4,150,000		82,033		82,033					185,207	
99AAP2-08-1	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		10/31/2023	No Broker	12/29/2023	Redemption 100.0000	59,773	59,175	59,773	59,773		598		598					1,392	
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		10/27/2023	No Broker	12/29/2023	Redemption 100.0000	5,500,000	5,409,350	5,500,000	5,500,000		90,650		90,650					43,833	
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan 01/19/29		01/20/2023	DIRECT	12/29/2023	Redemption 100.0000	60,158	58,955	60,158	60,158		1,203		1,203					3,692	
99AAP4-75-6	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		10/31/2023	No Broker	12/29/2023	Redemption 100.0000	1,796	1,770	1,796	1,796		26		26					19	
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN 01/31/29		09/19/2023	DIRECT	12/29/2023	Redemption 100.0000	84,219	82,534	84,219	84,219		1,684		1,684					5,932	
99AAP8-08-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN 04/08/24		02/23/2023	DIRECT	05/05/2023	Redemption 100.0000	36,033	35,313	36,033	36,033		721		721					4	
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		03/23/2023	DIRECT	12/29/2023	Redemption 100.0000	80,003	78,403	80,003	80,003		1,600		1,600					5,330	
99AAP9-55-7	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		08/31/2023	No Broker	12/29/2023	Redemption 100.0000	10,905	10,687	10,905	10,905		218		218					421	
99AAQ0-35-7	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN 12/29/26		03/15/2023	DIRECT	12/29/2023	Redemption 100.0000	29,461	28,871	29,461	29,461		589		589					1,202	
99AAQ0-60-5	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30		04/03/2023	DIRECT	12/29/2023	Redemption 100.0000	53,589	52,517	53,589	53,589		1,072		1,072					3,069	
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		04/19/2023	DIRECT	11/03/2023	Redemption 100.0000	631,579	618,947	631,579	631,579		12,632		12,632					26,826	
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		07/19/2023	No Broker	11/03/2023	Redemption 100.0000	3,157,895	3,094,737	3,157,895	3,157,895		63,158		63,158					95,314	
99AAQ0-65-4	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/18/2023	DIRECT	12/29/2023	Redemption 100.0000	117,148	114,805	117,148	117,148		2,343		2,343					6,499	
99AAQ0-66-2	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		10/11/2023	No Broker	12/29/2023	Redemption 100.0000	4,653	4,560	4,653	4,653		93		93					103	
99AAQ1-53-8	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS 12/23/26		04/14/2023	DIRECT	12/29/2023	Redemption 100.0000	104,950	102,851	104,950	104,950		2,099		2,099					7,524	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
99AAQ1-81-9	NORTH HAVEN STACK BUYER LLC DDTL 3 01/01/30		04/10/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	4,235	4,194	4,235	4,235		41		41					88	
99AAQ1-87-6	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		04/21/2023	DIRECT	12/29/2023	Redemption 100.0000	42,947	42,088	42,947	42,947		859		859					2,503	
99AAQ4-21-9	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN 06/03/24		06/02/2023	DIRECT	12/29/2023	Redemption 100.0000	2,330	2,283	2,330	2,330		47		47					125	
99AAQ4-22-7	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN 08/27/27		06/02/2023	DIRECT	12/29/2023	Redemption 100.0000	5,759	5,644	5,759	5,759		115		115					218	
99AAQ4-41-7	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN 09/07/28		06/09/2023	DIRECT	12/29/2023	Redemption 100.0000	37,703	36,949	37,703	37,703		754		754					2,163	
99AAQ9-21-8	NORTH HAVEN STACK BUYER LLC DDTL-4 07/16/27		08/03/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	154	152	154	154		2		2						
99AAR1-91-7	ROYAL HOLDCO CORPORATION INCREMENTAL TRANCHE I 12/30/27		09/28/2023	DIRECT	09/29/2023	Redemption 100.0000	9,409	9,268	9,409	9,409		141		141						
99AAR4-54-9	HEALTHSPAN BUYER LLC INITIAL REVOLVING LOAN 10/16/30		10/16/2023	No Broker	11/27/2023	Redemption 100.0000	5,712,903	5,655,774	5,712,903	5,712,903		57,129		57,129					74,274	
99AAR5-02-5	WHITSONS HOLDING GROUP LLC 2023 INCREMENTAL REVOLVING LOA 08/27/27		10/04/2023	DIRECT	11/30/2023	Redemption 100.0000	7,905,133	7,747,030	7,905,133	7,905,133		158,103		158,103					67,138	
99AAR5-35-5	GOOD2GROW LLC 2023 NEW TERM LOAN 10/31/29		10/31/2023	DIRECT	12/29/2023	Redemption 100.0000	19,149	18,862	19,149	19,149		287		287					344	
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		01/10/2023	Various	09/29/2023	Redemption 100.0000	2,660,653	2,609,995	2,660,653	2,660,653		50,659		50,659					237,185	
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		01/10/2023	Various	09/29/2023	Redemption 100.0000	683,162	670,154	683,162	683,162		13,009		13,009					45,230	
BL4114-22-1	GFL ENVIRONMENTAL INC TERM B 05/31/27		01/31/2023	Tax Free Exchange	08/28/2023	Redemption 100.0000	18,477,599	18,387,148	18,477,599	18,477,599		90,450		90,450					893,771	
BL4114-22-1	GFL ENVIRONMENTAL INC TERM B 05/31/27		01/31/2023	Tax Free Exchange	09/22/2023	Tax Free Exchange	24,151,281	24,033,057	24,049,771	24,049,771		16,714		16,714					462,033	
BL4117-08-3	AMERICAN ELECTRIC TERM B 01/25/30		01/25/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	60,000	59,400	60,000	60,000		600		600					3,248	
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		04/20/2023	Various	12/29/2023	Redemption 100.0000	34,900	34,639	34,900	34,900		262		262					2,262	
BL4207-21-5	INEOS US PETROCHEM LLC TERM B 03/01/30		03/03/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	17,300	17,127	17,300	17,300		173		173					862	
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B 04/17/30		04/14/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	10,625	10,519	10,625	10,625		106		106					457	
BL4265-57-7	CLARIOS GLOBAL LP TERM B 04/20/30		05/22/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	48,463	48,236	48,463	48,463		227		227					2,724	
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		05/19/2023	JP MORGAN SECURITIES	09/29/2023	Redemption 100.0000	11,825	11,589	11,825	11,825		237		237					295	
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		06/16/2023	Tax Free Exchange	09/29/2023	Redemption 100.0000	74,784	74,416	74,784	74,784		368		368					2,025	
BL4302-98-2	HOSTESS BRANDS LLC TERM B 06/30/30		06/30/2023	Tax Free Exchange	11/09/2023	Redemption 100.0000	9,770,104	9,773,261	9,770,104	9,770,104		(3,157)		(3,157)					83,302	
BL4373-22-3	CARNIVAL CORP TERM B 08/08/27		08/01/2023	JP MORGAN SECURITIES	12/29/2023	Redemption 100.0000	42,000	41,790	42,000	42,000		210		210					734	
BL4376-21-8	ASGN INC TERM B 08/15/30		08/15/2023	WELLS FARGO	12/29/2023	Redemption 100.0000	25,000	24,938	25,000	25,000		63		63					558	
BL4420-22-2	GFL ENVIRNMENT INC TERM B 05/31/27		09/22/2023	Tax Free Exchange	12/07/2023	MORGAN STANLEY & CO. INC.	1,417,483	1,411,525	1,421,027	1,412,933		1,408		1,408			8,094	8,094	19,105	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL4420-22-2	GFL ENVIRNMENT INC TERM B 05/31/27		09/22/2023	Tax Free Exchange	12/29/2023	Redemption 100.0000	60,378	60,124	60,378	60,378		254		254					1,296	
BL4437-75-4	EVERTEC GROUP LLC TERM B 10/12/30		10/12/2023	SUNTRUST CAPITAL MARKETS	12/29/2023	Redemption 100.0000	416,500	410,253	416,500	416,500		6,248		6,248					35,997	
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		01/10/2023	BARCLAYS BANK PLC	09/29/2023	Redemption 100.0000	92,370	88,490	92,370	92,370		3,880		3,880					3,440	
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		01/10/2023	RBC DAIN RAUSCHER INC.	12/29/2023	Redemption 100.0000	1,812,823	1,792,428	1,812,823	1,812,823		20,394		20,394					101,876	
EX9030-42-3	NUEYE LLC THIRD AMENDMENT TERM LOAN 09/14/24		03/16/2023	Tax Free Exchange	10/02/2023	Redemption 100.0000	5,866	5,866	5,866	5,866									301	
G2530#-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		01/27/2023	DIRECT	06/14/2023	Redemption 100.0000	3,736,758	3,736,758	3,736,758	3,736,758									7,615	
G2530#-AB-0	HPS CSL II JUNIOR NOTE 0.000% 01/27/33		01/27/2023	DIRECT	06/14/2023	Redemption 100.0000	1,868,379	1,868,379	1,868,379	1,868,379									4,559	
L2465B-AS-5	DELTA 2 LUX SARL TERM B 01/15/30		03/17/2023	JP MORGAN SECURITIES	10/04/2023	Tax Free Exchange	3,000,000	2,992,500	2,992,680	2,992,680		180		180					110,337	
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		01/10/2023	DEUTSCHE BANK SECURITIES INCOR	11/30/2023	Redemption 100.0000	524,199	511,750	524,199	524,199		12,450		12,450					38,336	
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		03/06/2023	Various	11/30/2023	Redemption 100.0000	18,971,102	18,960,319	18,971,102	18,971,102		10,784		10,784					1,358,464	
Z00025-0A-7	SOLVE TERM LOAN 0.000% 12/31/27		07/27/2023	Interest Capitalization	07/27/2023	Redemption 100.0000	59,523	59,523	59,523	59,523									1,950	
Z0002B-AB-1	ZONE CLIMATE 0.000% 03/09/29		11/22/2023	Interest Capitalization	11/22/2023	Call 101.0000	335,244	335,244	338,596	335,244									12,020	
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		09/29/2023	Interest Capitalization	11/07/2023	Redemption 100.0000	50,950	50,950	50,950	50,950									3,125	
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		02/27/2023	Interest Capitalization	03/07/2023	Redemption 100.0000	23,238	23,238	23,238	23,238									516	
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		01/10/2023	No Broker	03/07/2023	Redemption 100.0000	367,282	367,282	367,282	367,282									9,889	
Z00073-C4-8	WSC Holdings Midco LLC 0.000% 07/30/28		01/20/2023	Interest Capitalization	01/20/2023	Redemption 101.3035	59,817	59,817	60,597	59,817							780	780	301	
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B 08/04/29	C	06/01/2023	DIRECT	09/29/2023	Redemption 100.0000	2,005	1,900	2,005	2,005		105		105						
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	01/20/2023	No Broker	10/02/2023	Redemption 100.0000	4,416	4,328	4,416	4,416		88		88					310	
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/10/2023	Various	12/29/2023	Redemption 100.0000	69,383	68,845	69,383	69,383		538		538					2,726	
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA 10/30/26	D	01/10/2023	WELLS FARGO	12/29/2023	Redemption 100.0000	240,230	237,227	240,230	240,230		3,003		3,003					13,743	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							693,275,716	688,022,859	688,250,622	688,189,919		3,383,496	3,216,443	167,053			57,352	57,352	20,154,186	
2509999998. Total - Bonds							6,464,216,053	6,477,976,908	6,497,129,958	6,478,590,021		3,851,983	3,216,521	635,462		(22,361)	18,536,589	18,514,228	49,542,044	5,474,758
4509999998. Total - Preferred Stocks																				
00827B-10-6	AFFIRM HOLDINGS INC		11/17/2023	DISTRIBUTION	11/29/2023	MERRIL LYNCH PERCE FENER SMITH	19,565.000	505,778	460,558	505,778							(45,220)	(45,220)		
302492-10-3	FLYWIRE CORP VOTING		06/14/2023	DISTRIBUTION	06/20/2023	MERRIL LYNCH PERCE FENER SMITH	1,598.000	50,113	49,902	50,113							(211)	(211)		
37637K-10-8	GITLAB INC CL A		12/08/2023	DISTRIBUTION	12/15/2023	Various	62,815.000	3,177,038	3,290,006	3,177,038							112,968	112,968		
687793-10-9	OSCAR HEALTH INC		11/20/2023	DISTRIBUTION	11/29/2023	MERRIL LYNCH PERCE FENER SMITH	16,997.000	133,627	142,394	133,627							8,767	8,767		
76155X-10-0	REVOLUTION MEDICINES INC		01/27/2023	DISTRIBUTION	08/01/2023	MERRIL LYNCH PERCE FENER SMITH	10,135.000	285,138	284,679	285,138							(459)	(459)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92915B-10-6	VOYAGER THERAPEUTICS INC		05/22/2023	DISTRIBUTION	05/26/2023	MERRIL LYNCH PERCE FENER SMITH	39,463.000	372,484	444,468	372,484							71,983	71,983		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/28/2023	FEDERAL HOME LOAN BANK	12/29/2023	FEDERAL HOME LOAN BANK	24,260,535.000	2,426,053,500	2,426,053,500	2,426,053,500									2,453,749	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,430,577,678	2,430,725,507	2,430,577,678							147,828	147,828	2,453,749	
5989999998. Total - Common Stocks								2,430,577,678	2,430,725,507	2,430,577,678							147,828	147,828	2,453,749	
5999999999. Total - Preferred and Common Stocks								2,430,577,678	2,430,725,507	2,430,577,678							147,828	147,828	2,453,749	
6009999999 - Totals								8,908,554,586	8,927,855,465	8,909,167,699		3,851,983	3,216,521	635,462		(22,361)	18,684,417	18,662,056	51,995,793	5,474,758

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
87256*-10-8	TIAA-CREF Life Insurance Company		60142		8BI	828,023,806			2,500.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						828,023,806			XXX	XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	181,247			0.000	
1699999. Subtotal - Common Stock - Investment Sub						181,247			XXX	XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis				0.000	
88637@-10-4	TIAA-CREF Tuition Financing, LLC		69345		8BIII				0.000	
87293#-10-9	TIAA FSB HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis				0.000	
62869#-10-6	MYVEST CORPORATION		69345		8BII	18,635,063			0.000	
87340@-10-4	TIAA TRUST N.A.		69345		8BII	167,582,659			0.000	
1799999. Subtotal - Common Stock - Other Affiliates						186,217,722			XXX	XXX
1899999. Total Common Stocks						1,014,422,775			XXX	XXX
1999999 - Totals						1,014,422,775			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL			12/01/2023	NOMURA SECURITIES INTL INC.	04/04/2024	2,105,928		8,660			2,135,000	2,097,268			5.215	5.383	MAT		
TREASURY BILL			12/01/2023	BMO CAPITAL MARKETS	05/30/2024	2,108,533		8,674			2,155,000	2,099,859			5.175	5.385	MAT		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,214,461		17,334			4,290,000	4,197,127			XXX	XXX	XXX		
0109999999. Total - U.S. Government Bonds						4,214,461		17,334			4,290,000	4,197,127			XXX	XXX	XXX		
JAPAN TREASURY DISC BILL SERIES 1187	@	B	10/06/2023	MITSUBISHI UFJ SECURITIES USA	01/15/2024	52,841,279		(23,730)		2,960,981	52,836,883	51,845,476			0.000	(0.214)	N/A		
JAPAN TREASURY DISC BILL SERIES 1188	@	B	10/13/2023	SMBC NIKKO SECURITIES AMERICA	01/22/2024	35,465,469		(14,860)		2,055,544	35,460,995	35,366,231			0.000	(0.216)	N/A		
JAPAN TREASURY DISC BILL SERIES 1190	@	B	10/20/2023	MITSUBISHI UFJ SECURITIES USA	01/29/2024	35,466,856		(13,200)		2,104,658	35,460,995	35,316,844			0.000	(0.212)	N/A		
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						123,773,604		(51,790)		7,121,183	123,758,873	122,528,551			XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds						123,773,604		(51,790)		7,121,183	123,758,873	122,528,551			XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
FULCRUM BIOENERGY,INC.			12/27/2023	DIRECT	03/22/2024	94,500,000					97,550,000	95,800,000			20.000	22.381	MON	4,235,193	
BANK OF NY MELLON CORP			11/17/2023	GOLDMAN SACHS & COMPANY	05/15/2024	1,982,220		5,400			2,000,000	1,976,820	8,689		3.400	5.863	MN		1,133
FIDELITY NATL INFO SERV			11/17/2023	GOLDMAN SACHS & COMPANY	03/01/2024	1,982,320		12,081			2,000,000	1,970,240	4,000		0.600	6.039	MS		2,667
GENSERVE LLC TERM A LOAN			09/26/2023	Various	04/12/2024	14,469,660		142,840			14,548,939	14,326,820	13,955		11.510	0.000	N/A	1,004,215	
GOLDMAN SACHS GROUP INC SR UNSEC			11/17/2023	GOLDMAN SACHS & COMPANY	07/08/2024	989,270		2,310			1,000,000	986,960	18,501		3.850	5.979	JJ		14,224
MERCK & CO INC			11/17/2023	GOLDMAN SACHS & COMPANY	03/07/2024	1,890,495		5,904			1,900,000	1,884,591	17,448		2.900	5.667	MS		11,326
MONDELEZ INTERNATIONAL			11/17/2023	GOLDMAN SACHS & COMPANY	03/17/2024	1,983,982		8,642			2,000,000	1,975,340	12,278		2.125	6.003	MS		7,556
PFIZER INC			11/17/2023	GOLDMAN SACHS & COMPANY	05/15/2024	2,777,964		6,692			2,800,000	2,771,272	12,164		3.400	5.577	MN		1,587
PUBLIC SERVICE ENTERPRIS			11/17/2023	GOLDMAN SACHS & COMPANY	06/15/2024	1,971,409		7,109			2,000,000	1,964,300	2,556		2.875	6.123	JD	28,750	24,917
UNION PACIFIC CORP			11/17/2023	GOLDMAN SACHS & COMPANY	03/01/2024	1,991,351		5,911			2,000,000	1,985,440	21,000		3.150	5.772	MS		14,000
WILLIS NORTH AMERICA INC CO.GUARNT			11/17/2023	GOLDMAN SACHS & COMPANY	05/15/2024	792,581		2,253			800,000	790,328	3,680		3.600	6.172	MN		480
POINTER HOLDINGS INC NA-SUB-UNSEC			12/26/2023	Various	05/11/2024	897,901					897,901	897,901			0.000	0.000	MJSD	76,923	
AON PLC CO.GUARNT		D	11/17/2023	GOLDMAN SACHS & COMPANY	06/14/2024	2,276,509		5,903			2,300,000	2,270,606	3,801		3.500	5.832	JD	40,250	35,107
ROYAL BK SCOTLND GRP PLC		D	11/17/2023	GOLDMAN SACHS & COMPANY	05/28/2024	1,392,692		2,044			1,400,000	1,390,648	6,577		5.125	6.450	MN	35,875	34,480
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						129,898,354		207,089			133,196,840	130,991,266	124,649		XXX	XXX	XXX	5,421,206	147,477
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						129,898,354		207,089			133,196,840	130,991,266	124,649		XXX	XXX	XXX	5,421,206	147,477
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
JENSEN HUGHES INC Tenth Amendment Increment DDTL			08/18/2023	No Broker	03/22/2024	1,150,993		6,613			1,155,939	1,144,380	17,066		11.440	13.648	N/A	44,432	
JENSEN HUGHES INC Term Loan			06/06/2023	DIRECT	03/22/2024	905,358		(13,090)			966,921	918,448	15,941		9.815	6.725	N/A	27,386	
E-TECHNOLOGIES GROUP-LLC THIRD AMENDMENT TERM LOAN			09/29/2023	DIRECT	04/08/2024	9,893,716		69,668			9,973,652	9,824,047	9,729		11.706	15.351	N/A	294,442	
EXTERRO INC Revolver			10/30/2023	No Broker	06/01/2024	779,153		2,609			787,037	776,543	34,780		10.391	13.009	N/A		
NORTH HAVEN SPARTAN US HOLDCO Revolver			12/07/2023	No Broker	06/06/2024	3,600,000					3,600,000	3,600,000	29,720		11.041	12.270	N/A		
IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan			09/19/2023	DIRECT	07/10/2024	1,030,101		3,324			1,037,148	1,026,777	19,586		10.939	12.598	N/A	13,278	
INHANCE TECHNOLOGIES HLDGS LLC Revolver			09/20/2023	No Broker	07/16/2024	820,452		2,043			825,000	818,409	1,722		11.512	12.303	N/A	31,221	
INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan			09/19/2023	DIRECT	07/16/2024	1,467,210		4,627			1,477,356	1,462,583	43,241		11.579	13.254	N/A	4,677	
VALICOR PPC INTERMEDIATE II LL First Lien Revolver			12/28/2023	No Broker	07/24/2024	750,000					750,000	750,000	569		10.027	9.221	N/A		
VANGUARD PACKAGING LLC Revolving Loan			10/13/2023	No Broker	08/09/2024								13,905		0.000	0.000	N/A		
E-TECHNOLOGIES GROUP LLC Revolver			11/21/2023	No Broker	04/08/2024	1,480,000					1,480,000	1,480,000	5,308		9.223	9.401	N/A	50,106	
ONS MSO LLC First Lien Revolver			12/01/2023	No Broker	07/08/2024	4,088,114		3,580			4,102,997	4,084,533	50,775		10.150	11.311	N/A		
HP SCF VetCor Aggregator LP			08/08/2023	DIRECT	02/29/2024	2,468,138		11,060			2,472,630	2,457,079			0.000	1.116	JAJO		
REPIPE AGGREGATOR LLC NA-SUB-UNSEC			09/18/2023	Various	03/18/2024	324,873		4,957			326,417	319,917			0.000	2.223	MJSD	15,943	
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						28,758,108		95,391			28,955,098	28,662,716	242,342		XXX	XXX	XXX	481,485	

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
1909999999. Subtotal - Unaffiliated Bank Loans						28,758,108		95,391			28,955,098	28,662,716	242,342		XXX	XXX	XXX	481,485	
2419999999. Total - Issuer Obligations						257,886,419		172,633		7,121,183	261,245,713	257,716,944	124,649		XXX	XXX	XXX	5,421,206	147,477
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						28,758,108		95,391			28,955,098	28,662,716	242,342		XXX	XXX	XXX	481,485	
2509999999. Total Bonds						286,644,527		268,024		7,121,183	290,200,811	286,379,660	366,991		XXX	XXX	XXX	5,902,691	147,477
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						286,644,527		268,024		7,121,183	XXX	286,379,660	366,991		XXX	XXX	XXX	5,902,691	147,477

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 4,214,461	1B ..$	1C ..$	1D ..$	1E ..$ 125,664,099	1F ..$ 4,760,184	1G ..$ 1,991,351
1B	2A ...$ 4,658,471	2B ..$ 10,818,406	2C ..$				
1C	3A ...$ 17,716,951	3B ..$ 12,403,817	3C ..$ 4,344,013				
1D	4A ...$ 3,924,873	4B ..$	4C ..$ 1,647,901				
1E	5A ...$	5B ..$ 94,500,000	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			576,276			(6,108,783)					597,086		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			1,147,567			(12,464,229)					1,185,467		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			549,064			(6,462,795)					601,058		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			524,524			(6,949,623)					595,977		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			540,505			(6,587,114)					601,659		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			539,285			(6,588,087)					602,610		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			541,713			(6,766,288)					591,366		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			560,407			(6,634,176)					582,858		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			562,862			(6,519,467)					586,794		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			561,487			(6,315,766)					598,498		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			1,119,519			(13,022,097)					1,179,562		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			575,096			(6,079,279)					599,587		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			556,298			(6,296,187)					603,779		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			571,568			(5,780,647)					617,989		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			356,070			(3,667,409)					382,979		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			214,555			(2,209,849)					230,770		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			579,288			(5,690,456)					616,325		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			574,703			(5,967,335)					605,721		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			583,492			(5,828,516)					605,703		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			582,396			(5,868,295)					604,750		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			583,752			(5,872,129)					603,226		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			581,244			(5,911,840)					603,226		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			582,151			(5,910,703)					602,539		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			806,453			(8,409,924)					840,388		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			578,275			(6,028,928)					599,588		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			580,912			(6,069,795)					595,299		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			577,690			(6,117,538)					595,469		100/100

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ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			561,300			(6,098,768)					609,915		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			564,072			(5,920,039)					616,914		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			587,313			(5,512,510)					618,965		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			584,713			(5,564,783)					618,389		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			632,098			(5,089,564)					604,110		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			639,316			(5,082,484)					598,545		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			636,687			(5,157,336)					596,820		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			629,890			(5,343,130)					592,763		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			629,678			(5,434,234)					588,207		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			635,020			(5,419,910)					584,560		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			635,589			(5,303,404)					590,141		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			2,519,709			(20,984,638)					2,391,061		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			650,887			(4,714,594)					608,130		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			654,819			(4,968,297)					591,750		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			1,293,335			(9,903,744)					1,198,563		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			646,917			(4,947,927)					599,282		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												28,608,495		XXX	(281,572,617)					29,038,388	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275/(5.556)			381,691	4,617,360		4,689,326		(693,851)			246,385		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			(1,284,259)	(524,116)		(841,437)		(790,667)			657,490		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.94)			(1,331,744)	(534,812)		(849,765)		(806,803)			720,631		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			271,784	213,500		1,183,760		(335,000)			180,250		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			154,345	82,575		555,817		(150,750)			68,143		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900 Bakehouse Quarter 3.705% due 04/15/2025	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			807,197	7,410,000		7,160,063		(120,000)			816,189		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			238,077	258,750		1,050,304		(502,500)			195,754		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			368,833	414,000		2,055,033		(804,000)			366,473		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			320,549	2,147,489		1,936,116		553,800			130,472		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			604,689	3,885,933		3,730,289		1,002,115			279,940		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			813,432	5,106,810		5,504,926		1,318,573			448,140		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			320,549	2,147,489		1,936,116		553,800			130,472		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			618,209	3,881,175		4,183,744		1,002,115			340,587		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			795,643	5,113,070		4,908,275		1,318,573			368,341		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			1,838,708	661,500		4,116,445		(2,345,000)			933,831		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			765,311	283,500		2,190,250		(1,005,000)			464,710		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			279,410	(635,000)		415,176		(1,314,000)			297,201		100/100

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			286,324	(633,000)		717,542		(1,314,000)			345,317		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			1,172,103	10,157,794		7,991,309		2,267,945			561,288		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			217,578	(1,223,000)		(109,533)		(1,314,000)			340,100		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)			346,105	(1,834,500)		639,706		(1,971,000)			599,786		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			227,832	198,093		99,593		(40,290)			204,469		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			141,653	123,163		61,921		(25,050)			127,127		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			74,643	64,900		32,629		(13,200)			66,989		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200 438 Macquarie Street 3.075% due 04/15/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			154,446	(94,250)		487,023		(39,000)			400,883		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2019	11/27/2031		19,900,800	3.4065/(1.5)			381,941	24,121		809,219		(598,007)			279,893		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.57)			837,768	948,750		4,242,499		(4,927,500)			1,363,048		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.99)			665,986	2,157,450		4,499,438		(3,744,900)			1,056,014		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			217,662	45,108		1,586,860		(303,993)			257,768		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4940@AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			440,765	(297,000)		407,962		(670,000)			271,064		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/05/2020	03/26/2030		53,012,200	3.193/(2.74)			300,180	651,099		1,016,370		(2,698,878)			662,035		100/100

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CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700 ELANOR MEDICAL PORTFOLIO 2.85% due 04/15/2025	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(270,325)	(2,143,879)		(2,681,462)		(48,087)			298,025		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(480,526)	(5,297,967)		(10,452,316)		(2,259,049)			1,323,975		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			183,538	(1,934,625)		(673,167)		(2,269,625)			693,320		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			244,432	(1,931,275)		642,878		(2,266,275)			829,921		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			385,501	5,221,507		2,337,473		1,213,087			313,675		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			470,576	5,895,737		2,241,882		1,371,315			412,308		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			138,084	2,033,742		1,032,875		474,686			107,168		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			99,900	1,355,828		600,227		316,457			81,736		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806@AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		51,961,589	3.757/(4.07)			(13,637)	2,486,635		4,185,649		(43,561)			1,117,766		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			429,056	1,707,500		2,753,646		(3,285,000)			986,667		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			675,371	2,236,500		4,522,263		(4,599,000)			1,386,883		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			830,971	2,893,000		3,541,938		(1,474,000)			773,176		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			643,691	2,326,500		3,432,712		(1,005,000)			612,522		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			706,359	2,326,500		4,614,899		(1,005,000)			729,657		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			64,069	233,888		293,223		(92,125)			46,494		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			169,682	858,704		1,155,800		(250,580)			149,491		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			109,919	581,250		639,013		(167,500)			71,478		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			296,534	2,446,250		2,923,581		(1,642,500)			350,565		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			68,071	279,150		354,100		(100,500)			46,660		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			88,884	372,200		486,312		(134,000)			67,340		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			114,730	404,200		626,882		(134,000)			68,538		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			247,887	1,123,500		1,607,781		(335,000)			184,241		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			447,714	1,563,300		2,336,153		(603,000)			290,079		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			175,293	607,950		931,032		(234,500)			114,004		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			413,849	3,006,900		4,457,999		(1,708,200)			552,113		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 MS21 2.34% due 06/16/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			418,367	3,006,900		4,517,928		(1,708,200)			556,070		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			249,330	704,650		2,161,051		(284,750)			209,793		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			200,934	2,016,928		1,198,396		527,429			123,000		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			138,136	1,149,649		787,433		300,635			107,985		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			104,208	867,279		594,028		226,794			81,462		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			181,396	1,856,063		1,100,152		474,686			111,251		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			372,836	2,862,627		2,612,660		733,126			332,352		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			244,087	1,874,094		1,710,447		479,960			217,583		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			1,759,571	13,509,951		12,330,254		3,459,934			1,568,509		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			252,134	1,935,877		1,766,835		495,783			224,756		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			185,669	809,087		1,163,288		(274,198)			150,369		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405 CAPITAL INDUSTRIAL 6 2.9883% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.988)			2,182,779	14,739,146		26,214,373		(8,657,683)			2,467,083		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LTD 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)			1,101,098	10,218,750		13,619,691		(4,927,500)			1,631,345		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3029*AA2 EASTLIGHT COMMUNITY HOMES LIMI 2.18% Due 8/19/2036 FA19 2.18% due 08/19/2036	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			591,540	5,602,000		8,144,779		(2,628,000)			1,006,083		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			1,221,201	5,931,450		10,439,327		(1,641,500)			1,253,890		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 MS30 1.54% due 06/08/2033	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			598,447	3,147,300		4,023,108		(871,000)			489,388		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			224,418	1,210,500		1,402,130		(335,000)			167,080		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AA2 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.8% due 09/16/2033	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)			278,968	2,207,000		3,026,955		(1,314,000)			431,752		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AB0 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.96% due 09/16/2036	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			183,119	1,324,200		2,148,607		(788,400)			296,383		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			488,583	4,262,260		2,273,383		1,160,344			415,557		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.58% due 10/15/2028	B-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			8,833	6,913,500		6,682,361		(66,000)			896,362		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			42,398	409,046		182,951		105,486			38,007		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			106,323	1,011,786		455,606		263,715			94,792		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2388561750 REPUBLIC OF SERBIA 2.05% Due 9/23/2036 Ann-9/23 2.05% due 09/23/2036	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			117,141	414,105		638,564		(190,950)			119,689		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	742718FT1 PROCTER & GAMBLE CO THE 0.23% Due 11/6/2031 MN6 0.23% due 11/06/2031	D-1	Currency	SMBC CAPITAL MARKETS INC.	TVJ8SHLIZLORGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			541,358	5,113,269		2,405,585		1,582,287			369,807		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9162#AA2 UMV Global Foods Co Ltd 2.64% Due 1/31/2034 JJ31 2.64% due 01/31/2034	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.64)			710,656	4,834,050		7,273,573		(4,401,900)			1,433,380		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BP4DQW3 REPUBLIC OF PERU 1.95% Due 11/17/2036 Ann-11/17 1.95% due 11/17/2036	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/10/2021	11/17/2036		5,969,080	3.7175/(1.95)			111,129	228,540		559,413		(174,200)			107,155		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		59,507,656	3.7415/(2.9)			624,101	2,961,187		6,376,312		(2,914,606)			1,305,792		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q80598AB9 Titles Queensland 4.22% Due 3/15/2047 MS15 4.22% due 03/15/2047	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.22)			(136,419)	1,507,900		154,495		(20,400)			594,551		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.94% due 10/15/2028	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(84,317)	946,250		610,911		(15,000)			196,876		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2018*AA7 ENFINIUM HLDGS LTD SR-UNSEC 3.23% due 12/31/2047	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			1,010,715	4,056,500		11,755,839		(4,599,000)			2,285,715		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	74340XC@8 PROLOGIS L P 2.11% Due 12/20/2041 JD20 2.11% due 12/20/2041	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)			881,536	2,661,000		10,547,981		(3,942,000)			1,678,046		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	03/03/2033		3,384,000	3.472/(1.65)			63,782	72,150		206,376		(100,500)			51,260		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	06/26/2029		7,892,500	3.3075/(1.5)			144,851	164,850		312,893		(234,500)			92,467		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300 SOUTHPARK IND PORT 3.52% due 01/15/2032	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(1,160,192)	5,859,000		(157,281)		385,000			1,338,331		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2348767323 BIO FINANCE 7 1/2% Due 2/16/2027 Ann-12/16 7.5% due 02/16/2027	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			243,116	383,500		500,490		(335,000)			101,071		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C68028AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/11/2022	06/30/2051		50,702,578	4.035/(4.56)			(145,213)	2,106,470		(3,960,306)		(1,039,038)			1,329,797		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AK6 NETWORK HOMES 2022 2.68% Due 5/23/2037 MN23 2.68% due 05/23/2037	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2022	05/23/2037		67,760,000	3.32/(2.68)			573,178	4,027,500		6,417,922		(3,285,000)			1,240,338		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AA5 LHOISTUSDB KDM HOLDING INC 1.97% Due 3/31/2029 MS30 1.97% due 03/31/2029	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)			270,433	(750)		107,262		(502,500)			189,739		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AB3 LHOISTUSDB KDM HOLDING INC 2.38% Due 3/31/2034 MS30 2.38% due 03/31/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2034		11,037,000	3.76/(2.38)			158,228	(2,500)		46,807		(335,000)			176,720		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G6576*AA2 GOLDCUP 100767 AB 2.53% Due 1/9/2032 JAJO9 2.53% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		56,737,500	4.183/(2.53)			971,250	436,050		1,485,369		(1,708,500)			803,899		100/100
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	G6576*AB0 GOLDCUP 100767 AB 4.52% Due 1/9/2032 JAJO9 4.52% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		23,134,760	4.2/(4.52)			110,203	3,449,527		2,582,965		729,596			327,791		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109A#1 Realty Income Corporation 3.16% Due 6/30/2030 JD30 3.16% due 06/30/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/30/2022	06/30/2030		13,167,000	3.855/(3.16)			105,533	420,500		748,652		(657,000)			167,865		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109B*4 Realty Income Corporation 3.18% Due 6/30/2032 JD30 3.18% due 06/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		65,865,000	3.9015/(3.18)			546,726	2,132,500		4,217,627		(3,285,000)			960,371		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N21058AA1 COLORCON-INC. 2.43% Due 6/29/2032 JD29 2.43% due 06/29/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/06/2022	06/29/2032		18,547,000	4.172/(2.43)			319,418	(220,150)		263,480		(569,500)			270,388		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CC#5 Halma plc 2.29% Due 7/12/2032 JJ12 2.29% due 07/12/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032		23,947,000	4.0265/(2.29)			426,376	(339,900)		4,529		(737,000)			349,843		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			457,640	(367,239)		423,081		(725,811)			379,197		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			84,141	(84,750)		97,637		(167,500)			87,510		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9754*AC1 WAREHOUSES DE PAUW 2.6% Due 5/18/2032 Ann-5/15 2.6% due 05/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2022	05/18/2032		108,160,000	4.2165/(2.6)			1,734,753	(2,235,000)		(583,496)		(3,350,000)			1,566,109		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L7598*AA8 PILI 1 PORTFOLIO SCSP 2.78% Due 5/5/2029 MN5 2.78% due 05/05/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/22/2022	05/05/2029		20,539,000	4.722/(2.78)			392,946	(436,050)		463		(636,500)			237,489		100/100

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CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 GOLDCUP 100767 AB 4.14% Due 1/9/2032 JAJ09 4.14% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.14)			509,288	(404,601)		(4,663,545)		(2,541,935)			1,071,739		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/13/2022	01/30/2032		2,073,000	7.045/(4.875)			37,058	(120,216)		(76,904)		(57,567)			29,477		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2022	01/18/2036		5,064,465	3.938/(2.375)			29,944	(298,921)		(165,413)		(158,539)			87,929		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/18/2022	01/18/2036		3,144,300	3.933/(2.375)			18,729	(160,668)		(81,253)		(95,563)			54,591		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/19/2022	01/18/2036		3,180,000	3.915/(2.375)			18,934	(127,242)		(49,505)		(95,897)			55,211		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/07/2022	01/30/2032		1,604,700	6.63/(4.875)			24,653	(46,975)		(37,885)		(42,910)			22,818		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/06/2022	01/30/2032		1,604,550	6.665/(4.875)			25,204	(51,375)		(34,588)		(50,250)			22,816		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AF5 Lineage Logistics 3.54% Due 8/20/2029 Ann-8/20 3.54% due 08/20/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2022	08/20/2029		30,645,000	5.265/(3.54)			462,487	(2,473,500)		(2,341,211)		(1,005,000)			363,925		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AE8 Lineage Logistics 3.33% Due 8/20/2027 Ann-8/20 3.33% due 08/20/2027	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			518,727	(2,479,500)		(2,231,682)		(1,005,000)			292,211		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AH5 THE 1887 COMPANY LIMITED 6.17% Due 12/8/2032 JD8 6.17% due 12/08/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	12/08/2032		43,767,500	5.645/(6.17)			(669,796)	(8,493,150)		(13,498,560)		(2,693,700)			654,511		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		25,118,805	6.312/(2.382)			976,825	(1,122,331)		1,336,152		1,951,487			674,233		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		14,935,506	6.312/(2.382)			580,815	(667,332)		794,469		1,160,344			400,895		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.382)			396,010	(454,999)		541,683		791,144			273,338		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 A020 1.49% due 10/20/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			664,018	(670,373)		66,231		1,160,344			221,622		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6954#AF9 Peabody Trust 2022 5.76% Due 1/25/2033 JJ25 5.76% due 01/25/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/28/2022	01/25/2033		57,790,000	5.9525/(5.76)			(225,935)	(5,942,500)		(7,974,115)		(3,285,000)			870,536		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X8000*AB3 SATO OYJ 5.96% Due 12/15/2027 JD15 5.96% due 12/15/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/09/2022	12/15/2027		52,665,000	7.396/(5.96)			496,403	(2,532,500)		(3,267,200)		(1,675,000)			523,938		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT CO NV/SA 4.32% Due 2/28/2030 FA28 4.32% due 02/28/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		75,278,000	5.425/(4.32)			662,832	(1,998,500)		(4,074,676)		(1,998,500)			934,715		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G5001@AA7 ISAVIA OHF 4.91% Due 8/21/2030 Ann-8/21 4.91% due 08/21/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/14/2023	08/21/2030		81,180,000	6.043/(4.91)			303,482	(1,616,250)		(3,955,964)		(1,616,250)			1,046,233		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AF3 NORTH WEST ELECTRICITY NETWORK 6.58% Due 11/17/2033 JJ22 6.58% due 11/17/2033	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/17/2023	11/17/2033		82,907,500	6.165/(6.58)			(41,608)	55,250		(5,360,783)		55,250			1,303,499		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Peel Ports TBD	TBD	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2034		46,485,400	6.628/(6.32)				(1,951,300)		(843,482)		(1,951,300)			754,377		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Peel Ports TBD	TBD	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2036		9,784,000	6.719/(6.39)				(413,200)		(171,307)		(413,200)			173,214		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BA3 PEEL PORTS GROUP LTD 6.34% Due 12/12/2035 JJ1 6.34% due 12/12/2035	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/12/2023	12/12/2035		4,890,400	6.659/(6.34)			127	(208,200)		(290,420)		(208,200)			84,549		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2705#AA1 DELOITTE UK 6.17% Due 11/14/2033 MN14 6.17% due 11/14/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2023	11/14/2033		60,875,000	6.5435/(6.17)			6,666	(2,857,500)		(3,574,710)		(2,857,500)			956,699		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												42,669,340	164,093,615	XXX	209,956,567		(101,922,028)			66,293,716	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												71,277,835	164,093,615	XXX	(71,616,050)		(101,922,028)			95,332,104	XXX	XXX
1109999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.84334% due 06/13/2033	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2033		30,000,000	4.324 / (FLT.)			(313,637)	(1,653,470)		(1,653,470)	(1,653,470)				461,297		0001

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INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.84334% due 06/13/2030	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2030		31,000,000	4.225 / (FLT.)			(327,332)	(1,301,009)		(1,301,009)	(1,301,009)				393,797		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.84334% due 10/30/2025	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	10/30/2025		55,000,000	4.24 / (FLT.)			(596,578)	(1,382,097)		(1,382,097)	(1,382,097)				372,305		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(1,237,547)	(4,336,576)	XXX	(4,336,576)	(4,336,576)				1,227,399	XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			33,460	(2,431,289)		(2,431,289)	(1,143,461)	(670,000)			331,805		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			45,066	(2,443,283)		(2,443,283)	(1,199,412)	(670,000)			332,006		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			135,428	762,060		762,060	(569,573)	(335,000)			198,321		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			546,970	7,742,764		7,742,764	(167,777)	(2,299,500)			297,229		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			170,996	3,041,479		3,041,479	(191,899)	(459,900)			137,154		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(251,276)	10,199,939		10,199,939	(78,341)	137,500			397,255		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725/(1.93)			564,597	3,869,146		3,869,146	(15,811)	(670,000)			120,806		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			554,908	3,999,764		3,999,764	(348,452)	(670,000)			219,583		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			262,480	4,369,155		4,369,155	(339,553)	(788,400)			235,650		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		125,431,426	4.825/(4.1)			1,768,279	25,398,652		25,398,652	(2,275,603)	(5,434,121)			2,131,222		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			354,501	5,619,452		5,619,452	(275,819)	(1,314,000)			281,045		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027		5,916,682	3.86/(4.876)			(23,358)	481,939		481,939	16,373	6,748			55,270		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			1,412,627	(8,503,583)		(8,503,583)	(289,926)	(5,374,983)			340,858		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700 123 Buckingham Palace Road 3.66% due 01/15/2026	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,978,779	31,641,691		31,641,691	(1,102,441)	(8,187,863)			1,354,072		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			1,627,015	(1,821,749)		(1,821,749)	(3,628,207)	(3,098,750)			1,315,888		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		50,604,189	4.805/(4.25)			633,946	8,824,205		8,824,205	(693,993)	(2,200,182)			671,654		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL-INC. CHANEL LTD. Senior 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			1,276,978	(547,849)		(547,849)	(1,823,013)	(2,512,500)			846,070		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			701,021	9,497,139		9,497,139	(1,313,394)	(2,956,500)			889,692		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			215,250	3,018,913		3,018,913	(289,738)	(985,500)			228,098		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			1,320,669	2,601,768		2,601,768	(2,004,036)	(2,177,500)			847,718		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		20,284,557	3.964/(3.926)			13,872	(125,565)		(125,565)	(173,018)	(426,947)			337,803		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.78)			913,074	10,409,541		10,409,541	(1,485,219)	(2,100,328)			823,691		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400 Heston Airlinks 2.7791% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.779)			666,971	3,392,375		3,392,375	(795,786)	(3,133,890)			525,622		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			130,888	270,570		270,570	(174,206)	(167,500)			59,264		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.3055% due 07/02/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040		131,368,114	3.5/(6.307)			(2,322,036)	(5,296,253)		(5,296,253)	1,853,207	(103,304)			2,706,814		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			132,426	264,828		264,828	(175,952)	(167,500)			59,116		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			367,501	499,105		499,105	(511,664)	(502,500)			175,195		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2016	01/11/2028		14,007,278	3.69/(1.79)			265,838	186,737		186,737	(330,645)	(425,927)			140,647		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			400,288	298,220		298,220	(570,279)	(670,000)			242,355		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J#0 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			60,583	(107,040)		(107,040)	(197,587)	(459,900)			120,224		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			88,488	(232,503)		(232,503)	(152,157)	(657,000)			104,018		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2016	12/31/2029		16,699,287	4.1225/(7.693)			(416,333)	(1,834,365)		1,359,202	375,942	(897,826)			204,617		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		10,359,502	5.74375/(4.25)			142,689	457,949		457,949	(364,498)	(536,030)			137,498		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100 BLACKBURN 3.1989% due 01/22/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.199)			2,312,800	(717,091)		(717,091)	(3,397,022)	(9,198,000)			1,499,648		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800 EXCHEQUER COURT 3.2% due 01/15/2027	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			952,204	(1,635,749)		(1,635,749)	(1,578,425)	(4,750,931)			766,300		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200 Aston Student Village 3.1547% due 04/15/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.155)			2,185,763	1,938,566		1,938,566	(3,336,664)	(9,205,753)			1,581,935		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			254,554	(262,585)		(262,585)	(38,427)	(335,000)			26,242		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.84)			919,183	(432,763)		(432,763)	(1,126,995)	(1,340,000)			423,226		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.05)			1,426,406	(106,758)		(106,758)	(2,418,373)	(2,177,500)			844,748		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			2,389,201	13,265,315		13,265,315	258,382	4,430,404			1,085,888		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			2,181,665	12,598,874		12,598,874	732,770	4,135,043			642,406		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			492,831	622,217		622,217	(376,635)	(670,000)			171,264		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63/(5.125)			56,831	53,771		53,771	(32,744)	(67,000)			13,479		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 2.65% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			823,684	527,478		527,478	(466,205)	(3,066,876)			264,382		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		13,300,679	4.503/(3.766)			173,812	1,123,833		1,123,833	(263,516)	(678,143)			225,994		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700 55 Baker Street 6.1097% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		120,343,471	7.4235/(6.11)			1,263,093	3,969,562		3,969,562	(428,865)	(6,046,162)			535,421		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		19,500,545	4.2175/(2.29)			454,167	1,847,628		1,847,628	(366,209)	(548,182)			289,330		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			955,472	4,995,107		4,995,107	(1,766,610)	(1,340,000)			853,167		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401 Capital Industrial 2.6997% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.7)			883,692	3,971,311		3,971,311	(1,034,699)	(3,812,939)			636,290		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568@AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJO3	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(5.727)			(650,435)	2,067,022		2,067,022	994,148	(45,000)			704,628		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.19% due 09/30/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/11/2017	09/30/2039		81,999,729	4.168/(4.87)			(150,779)	7,884,684		7,884,684	(1,196,844)	(65,390)			1,627,592		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.68)			57,768	600,147		600,147	(155,633)	(322,721)			209,908		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			93,750	836,743		836,743	(359,606)	(532,490)			394,078		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			552,185	5,658,594		5,658,594	(727,768)	(1,445,400)			450,192		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			493,739	5,242,238		5,242,238	(641,000)	(1,248,300)			412,093		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			278,707	2,610,539		2,610,539	(349,811)	(722,700)			195,800		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.844)			3,622,239	20,920,954		20,920,954	(2,058,905)	(9,526,500)			1,057,753		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		78,298,709	4.705/(2.47)			1,972,111	13,364,438		13,364,438	(2,401,803)	(2,115,328)			1,370,649		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900 Principal Place 2.82% due 01/20/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			5,406,408	43,191,241		43,191,241	(5,810,983)	(15,117,570)			3,157,806		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402 Miller River Trading Estate 2.8898% due 04/15/2031	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.89)			392,873	2,990,150		2,990,150	(359,672)	(1,050,543)			189,291		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500 24 King William Street 2.9087% due 04/15/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.909)			1,283,039	12,788,213		12,788,213	(1,688,731)	(3,416,400)			1,107,744		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568@AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			219,288	5,489,087		5,489,087	(565,726)	(39,000)			549,014		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			1,256,742	3,810,692		3,810,692	(822,504)	(3,631,025)			381,057		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			933,778	3,502,517		3,502,517	(1,062,436)	(1,038,500)			395,733		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 4.2563% due 07/15/2024	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.282)			269,685	423,853		423,853	(163,975)	(767,048)			55,752		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			127,091	1,136,801		1,136,801	(299,601)	(100,500)			85,810		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		38,580,998	4.425/(4.113)			132,231	86,262		86,262	(374,277)	(818,647)			610,270		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403 Capital Industrial 2.988% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			367,911	1,201,446		1,201,446	(411,404)	(1,054,814)			174,005		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			295,124	918,319		918,319	(344,937)	(294,800)			110,663		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700 100 Brompton Road 3.45869% due 10/25/2025	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2018	10/25/2025		129,098,927	4.3275/(4.131)	(6,310,395)		2,493,743	4,182,580		4,182,580	(2,268,169)	(6,647,178)			870,623		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		26,159,785	4.45/(4.087)			111,867	(182,287)		(182,287)	(230,807)	(560,148)			428,976		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		26,624,473	4.45/(4.087)			94,923	(135,399)		(135,399)	(254,899)	(570,098)			431,450		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 4.2563% due 07/15/2024	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.233)			283,546	159,704		159,704	(179,232)	(854,100)			60,933		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2018	12/19/2025		29,049,000	3.965/(2.54)			406,988	454,303		454,303	(406,192)	(1,511,100)			203,854		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		39,503,768	4.1825/(2.74)			558,066	1,814,552		1,814,552	(877,560)	(2,057,553)			574,607		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			2,121,985	1,890,810		1,890,810	(479,949)	(2,283,396)			78,146		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			677,757	605,819		605,819	(145,335)	(731,604)			25,038		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800 4 Pancras Square 2.35% due 07/20/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			2,107,632	(1,309,103)		(1,309,103)	(3,196,564)	(10,216,350)			1,794,369		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600 Warrington I - UK 2.7% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			779,963	(3,202,135)		(3,202,135)	(194,061)	(5,591,747)			465,189		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601 ILLESCAS II 1.45% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		20,568,201	3.53/(1.45)			415,400	(36,267)		(36,267)	(43,782)	(628,108)			91,510		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024		14,617,202	0/(0)			138,064	428,499		428,499	(24,142)	(735,957)			65,033		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			194,013	289,845		289,845	(266,957)	(301,500)			112,615		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404 CAPITAL INDUSTRIAL FOUR B.V. 2.9% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			63,357	(2,916,305)		(2,916,305)	(615,395)	(4,604,315)			721,308		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			79,305	(1,557,817)		(1,557,817)	140,074	(2,841,525)			278,314		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			14,148	(351,589)		(351,589)	34,687	(505,786)			41,992		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			138,264	125,978		125,978	(371,541)	(335,000)			164,346		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			145,005	235,695		235,695	(373,318)	(335,000)			165,529		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			151,821	456,138		456,138	(417,639)	(335,000)			230,047		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			125,986	342,259		342,259	(353,968)	(284,750)			195,281		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000 103 MOUNT STREET 2.6% due 10/31/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			187,446	1,239,683		1,239,683	(44,111)	(3,110,238)			416,708		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			87,190	455,642		455,642	(181,222)	(167,500)			119,131		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			218,776	1,733,204		1,733,204	(404,780)	(368,500)			330,848		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			204,794	1,709,438		1,709,438	(355,432)	(335,000)			301,780		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			89,555	493,675		493,675	(181,138)	(167,500)			119,428		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			267,312	2,274,972		2,274,972	(459,466)	(440,286)			394,401		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			90,185	518,811		518,811	(179,003)	(170,428)			120,053		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			273,295	1,763,755		1,763,755	(516,899)	(350,075)			191,285		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			414,636	5,032,781		5,032,781	(522,120)	(531,813)			500,700		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G6001*AA7 LONDONIA BIDCO. LTD. 7.3% Due 11/9/2028 MN9 7.3% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(9.28)			(2,840,682)	(2,063,914)		(2,063,914)	2,015,723	(4,812,525)			1,116,595		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.149)			1,619,303	7,053,292		7,053,292	(2,972,669)	(2,914,500)			1,428,572		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.23)			802,728	1,930,945		1,930,945	(1,549,080)	(1,440,500)			676,363		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604 WARRINGTON II-A 2.6054% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2021	10/15/2024		6,855,810	2.74/(2.605)			14,019	237,967		237,967	38,992	(341,129)			30,502		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606 TRIDENT EURO-ILLESCAS I 1.55% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			1,116,878	1,891,400		1,891,400	(1,502,578)	(2,040,408)			751,317		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Baldonnell Interest Only Payments TBD	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		21,149,436	3.275/(1.602)				207,829		207,829	119,821	(628,108)			231,548		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Warthington Interest Only Payments TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028		86,692,331	3.16/(2.516)				938,924		938,924	3,266,466	(4,277,646)			949,125		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406 CAPITAL INDUSTRIAL 7 2.481% due 04/15/2031	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.481)			177,172	1,604,695		1,604,695	(426,076)	(1,206,006)			333,276		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901 WAKEFIELD-B 2.6474% due 01/15/2032	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.647)			809,802	8,500,111		8,500,111	10,685,488	(5,644,028)			1,651,455		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Extension TBD	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.547)				1,009,994		1,009,994	1,910,856	(2,896,972)			847,410		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2022	01/30/2025		5,578,065	4.84/(4.231)			43,967	172,930		172,930	(23,743)	(280,161)			29,051		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	7481630*1 QUEBEC INC. 9 1/2% Due 3/14/2028 JAJO4 9.5% due 03/14/2028	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/15/2022	03/14/2028		33,467,405	9.666/(9.5)			108,142	(144,902)		(144,902)	(216,318)	(711,600)			343,162		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700 PAN LOGISTICS PORTFOLIO 5.7434% due 10/15/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2022	10/15/2024		61,465,250	5.689/(5.743)			(451,399)	(7,788,661)		(7,788,661)	311,350	(3,564,225)			273,465		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04103000 GRIFFITH WOOD PORTFOLIO 4.2469% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025		128,886,324	5.995/(4.247)			1,631,668	(16,582,292)		(16,582,292)	(1,119,553)	(4,417,980)			870,497		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944801 ARDSTONE-TRANCHE 3 4.4405% due 10/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/07/2022	10/15/2025		68,460,000	6.058/(4.44)			540,271	(9,189,261)		(9,189,261)	(7,149,626)	(2,345,000)			458,194		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.4705% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2022	01/27/2026		9,389,857	9.772642/(9.471)			33,684	(563,370)		(563,370)	(31,954)	(512,132)			67,658		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.4705% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/19/2022	10/21/2024		56,275,585	9.719469/(9.471)			226,377	(2,645,962)		(2,645,962)	(109,668)	(3,036,054)			252,962		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400 BLUESPACE SELF STORAGE 2.9209% due 04/30/2030	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		111,163,500	6.198/(4.921)		(584,493)	823,647	(8,068,590)		(8,068,590)	(3,317,340)	(4,166,123)			1,398,878		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)				(3,967,710)		(3,967,710)	5,246,040	(9,213,750)			2,488,275		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AK7 FORTH PORTS FINANCE PLC 5.61% Due 8/22/2033 FA22 5.61% due 08/22/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)			(9,193)	(1,567,955)		(1,567,955)	(517,555)	(1,050,400)			300,445		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports PLC TBD	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	02/22/2034		6,045,000	5.8805/(5.75)				(191,792)		(191,792)	136,458	(328,250)			96,310		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.26% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	6.8025/(6.587)			(33,772)	(3,220,514)		(3,220,514)	(310,194)	(2,910,320)			501,155		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.26% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	6.7075/(6.578)			(26,418)	(2,008,568)		(2,008,568)	(231,095)	(1,777,473)			299,667		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	01/31/2026		49,944,960	4.81/(4.7)		(1,692,248)	(14,594)	(2,949,610)		(2,949,610)	(124,060)	(1,133,303)			360,822		0002

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CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.4705% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2023	10/21/2024		6,124,804	9.628469/(9.471)			8,879	(266,414)		(266,414)	(5,662)	(260,753)			27,531		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.4705% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/18/2023	10/21/2024		8,466,113	9.631969/(9.471)			17,258	(218,348)		(218,348)	(2,779)	(215,569)			38,056		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.4705% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/16/2023	01/27/2026		10,248,000	9.695642/(9.471)			33,950	70,913		70,913	20,113	50,800			73,841		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.4705% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/18/2023	10/21/2024		11,734,164	9.653469/(9.471)			40,773	326,228		326,228	18,307	307,921			52,746		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.4705% due 10/27/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	01/27/2026		19,785,750	9.686642/(9.471)			57,749	58,064		58,064	29,389	28,675			142,564		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.4705% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/21/2024		9,005,748	9.657894/(9.472)			31,689	(438,291)		(438,291)	(7,807)	(430,484)			40,481		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 04134800 HINES PROJECT CLONE 5.2% due 10/15/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	04/15/2025		21,505,000	5.72/(4.979)			12,497	(1,600,490)		(1,600,490)	63,810	(1,664,300)			122,144		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	TBD Qantas TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2023	02/13/2036		48,531,750	6.5087/(7.43)				(1,010,967)		(1,010,967)	1,566,033	(2,577,000)			845,093		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Riverside TBD	TBD	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2023	02/12/2034		62,200,000	6.92835/(6.54)				(385,637)		(385,637)	1,146,863	(1,532,500)			989,646		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.4705% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	12/12/2023	01/27/2026		6,272,500	9.631231/(9.453)			488	(106,323)		(106,323)	(5,573)	(100,750)			45,196		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 8.188% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2023	01/27/2026		38,011,568	9.965638/(8.127)			31,214	(915,975)		(915,975)	46,308	(886,161)			273,889		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD Ardstone TBD	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/21/2023	10/15/2031		76,937,000	4.9255/(3.414)				406,678		406,678	746,178	(339,500)			1,073,989		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(6,310,395)	(2,276,741)	66,192,517	265,018,233	XXX	268,211,800	(60,501,698)	(245,772,587)			68,943,192	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(6,310,395)	(2,276,741)	64,954,970	260,681,657	XXX	263,875,224	(64,838,274)	(245,772,587)			70,170,591	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AD5 Asset Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			201,724			(2,692,999)					80,310	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	81379LA@5 Interest Rate Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(1,183,285)			(4,467,348)					322,660	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	81379LA*7 Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(1,177,644)			(4,405,670)					322,660	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												(2,159,205)		XXX	(11,566,017)					725,630	XXX	XXX

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CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126070CT5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		506,944	104,239		441,383			(106,339)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126070EM8 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		506,944	183,857		441,383			(187,862)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126070EN6 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		506,944	166,606		441,383			(170,176)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126070ES5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		45,000,000	1.00/CREDIT EVENT	353,500		456,250	93,247		397,245			(95,124)		45,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126070EU0 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	565,000		506,944	115,861		441,383			(118,223)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070KN9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		253,472	97,354		407,620			(48,760)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NJ5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,460,000		1,013,889	602,949		1,630,479			(302,477)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NC0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025		60,000,000	1.00/CREDIT EVENT	859,667		608,333	355,251		978,288			(178,201)		60,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070MZ0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	350,694		253,472	145,096		407,620			(72,777)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070ND8 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/25/2021	12/20/2025		180,000,000	1.00/CREDIT EVENT	2,408,000		1,825,000	996,507		2,934,863			(499,724)		180,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NA4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	646,389		506,944	267,524		815,240			(134,138)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NE6 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/04/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	621,390		506,944	258,227		815,240			(129,458)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NB2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	308,195		253,472	128,147		407,620			(64,243)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126070NH9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT	1,297,500		760,417	562,353		1,222,860			(282,424)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NS5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	930,000		506,944	531,641		980,763			(176,545)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NQ9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,395,000		760,417	797,462		1,471,144			(264,818)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070RL6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,860,000		1,013,889	1,063,282		1,961,525			(353,090)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NR7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,350,000		760,417	771,837		1,471,144			(256,250)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NT3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	3,600,000		2,027,778	2,058,233		3,923,050			(683,333)		200,000,000	1FFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NX4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	900,000		506,944	514,558		980,763			(170,833)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NY2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	896,250		506,944	513,214		980,763			(170,384)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NZ9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	862,500		506,944	494,214		980,763			(164,034)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PA2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	820,000		506,944	469,948		980,763			(155,929)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PD6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	788,750		506,944	452,566		980,763			(150,127)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PB0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	790,000		506,944	453,281		980,763			(150,365)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PC8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	770,000		506,944	441,844		980,763			(146,549)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070NW6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	765,000		506,944	439,891		980,763			(145,897)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PF1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	755,000		506,944	434,160		980,763			(143,985)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PG9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	734,500		506,944	422,409		980,763			(140,066)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PH7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	725,000		506,944	417,178		980,763			(138,322)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PJ3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	712,500		506,944	410,008		980,763			(135,931)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PK0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	711,250		506,944	409,291		980,763			(135,692)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PL8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	667,500		506,944	384,387		980,763			(127,393)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070PQ7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,891,078		2,505,963	6,293,533		6,550,201			(2,086,484)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070SM3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	963,750		760,417	556,773		1,471,144			(184,492)		75,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PR5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	638,750		506,944	369,213		980,763			(122,339)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PS3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,435,000		1,013,889	831,330		1,961,525			(275,635)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070PT1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	757,500		506,944	439,446		980,763			(145,749)		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QS2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	722,500		506,944	421,615		980,763			(139,801)		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QT0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,779,919		2,505,963	6,294,504		6,550,201			(2,086,831)		49,432,692	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QU7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,485,000		1,013,889	876,098		1,961,525			(290,565)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QV5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	700,000		506,944	413,268		980,763			(137,018)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QW3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/23/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,395,000		1,013,889	823,593		1,961,525			(273,055)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RN2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/26/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	2,050,000		2,027,778	1,213,178		3,923,050			(401,631)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QZ6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,020,000		1,013,889	603,637		1,961,525			(199,834)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QY9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		197,730,769	5.00/CREDIT EVENT	41,795,654		10,023,851	24,746,415		26,200,803			(8,192,910)		197,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QX1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026		197,730,769	5.00/CREDIT EVENT	41,766,011		10,023,851	24,729,560		26,200,803			(8,186,888)		197,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RW2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,245,000		1,013,889	737,600		1,961,525			(244,403)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RQ5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,505,728		2,505,963	6,231,585		6,550,201			(2,064,309)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RS1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,463,734		2,505,963	6,207,661		6,550,201			(2,055,754)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RT9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		506,944	305,413		980,763			(101,112)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RV4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,424,211		2,505,963	6,185,139		6,550,201			(2,047,704)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RC6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,175,000		1,013,889	696,600		1,961,525			(230,754)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TT7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,505,728		2,505,963	6,234,764		6,550,201			(2,065,446)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TU4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,473,616		2,505,963	6,216,461		6,550,201			(2,058,900)		49,432,692	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@TV2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	525,000		506,944	311,495		980,763			(103,134)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@TY6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		506,944	305,575		980,763			(101,166)		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UT5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	487,500		506,944	289,444		980,763			(95,805)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UU2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,414,331		2,505,963	6,185,813		6,550,201			(2,047,945)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TX8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,431,622		2,505,963	6,195,679		6,550,201			(2,051,470)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076TW0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/02/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	985,000		1,013,889	584,813		1,961,525			(193,578)		100,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TZ3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,438,539		2,505,963	6,202,790		6,550,201			(2,054,013)		49,432,692	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UB4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/20/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,300,702		2,505,963	6,278,494		6,550,201			(2,081,097)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UC2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/20/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,262,661		2,505,963	6,256,172		6,550,201			(2,073,106)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UD0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/21/2022	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		1,013,889	643,379		1,961,525			(213,048)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UE8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	475,000		506,944	290,214		980,763			(96,060)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UM0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/24/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,112,967		2,505,963	6,181,295		6,550,201			(2,046,331)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UN8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	10,083,325		2,505,963	6,170,353		6,550,201			(2,042,421)		49,432,692	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UP3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	452,500		506,944	276,797		980,763			(91,603)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UR9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		25,000,000	1.00/CREDIT EVENT	166,750		253,472	102,112		490,381			(33,760)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UQ1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,989,457		2,505,963	6,118,225		6,550,201			(2,023,813)		49,432,692	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VE7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/03/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,928,197		2,505,963	6,104,633		6,550,201			(2,018,965)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VK3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/03/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		506,944	210,226		980,763			(69,509)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VM9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/04/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,836,306		2,505,963	6,053,347		6,550,201			(2,000,685)		49,432,692	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VF4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/04/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	215,000		506,944	132,316		980,763			(43,703)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VG2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,789,866		2,505,963	6,035,381		6,550,201			(1,994,286)		49,432,692	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070VH0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	295,000		506,944	182,075		980,763			(60,178)		50,000,000	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070VL1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	235,000		506,944	145,086		980,763			(47,929)		50,000,000	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070VJ6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,825,437		2,505,963	6,066,207		6,550,201			(2,005,267)		49,432,692	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070VS6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,777,021		2,505,963	6,037,365		6,550,201			(1,994,993)		49,432,692	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070VQ0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/14/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,589,287		2,505,963	5,938,067		6,550,201			(1,959,675)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070VR8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/14/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,543,341		2,505,963	5,910,590		6,550,201			(1,949,916)		49,432,692	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WR7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/10/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,036,951		2,505,963	5,679,635		6,550,201			(1,868,140)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WS5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/10/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	9,036,951		2,505,963	5,679,635		6,550,201			(1,868,140)		49,432,692	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WT3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/11/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,483,399		1,252,981	2,819,989		3,275,100			(927,071)		24,716,346	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WV8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/14/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,463,020		1,252,981	2,812,120		3,275,100			(924,296)		24,716,346	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WU0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/02/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,310,485		1,252,981	2,793,134		3,275,100			(917,604)		24,716,346	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WX4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/09/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,168,697		1,252,981	2,714,435		3,275,100			(889,927)		24,716,346	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070WW6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/19/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,063,466		1,252,981	2,662,673		3,275,100			(871,778)		24,716,346	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070XC9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/10/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	4,037,530		1,252,981	2,677,766		3,275,100			(877,066)		24,716,346	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070XD7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	06/13/2022	12/20/2026		49,432,692	5.00/CREDIT EVENT	7,655,126		2,505,963	5,092,637		6,550,201			(1,662,298)		49,432,692	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126070XE5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/16/2022	12/20/2026		24,716,346	5.00/CREDIT EVENT	3,685,280		1,252,981	2,459,517		3,275,100			(800,987)		24,716,346	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070YU8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(33,500)		50,694	(23,430)		98,076			7,700		5,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070YW4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,250)		50,694	(23,955)		98,076			7,872		5,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126070YV6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA	E570DZWZ7FF32TWEFA76	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,000)		50,694	(23,780)		98,076			7,815		5,000,000	1EFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YY0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/12/2022	12/20/2026		4,943,269	5.00/CREDIT EVENT	788,880		250,596	553,700		655,020			(181,786)		4,943,269	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YZ7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2022	12/20/2026		4,943,269	5.00/CREDIT EVENT	788,880		250,596	553,700		655,020			(181,786)		4,943,269	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YX2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	12/20/2026		4,943,269	5.00/CREDIT EVENT	788,880		250,596	553,700		655,020			(181,786)		4,943,269	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZA1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,005,000)		506,944	(1,539,317)		873,626			370,319		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZB9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,225,000)		1,013,889	(3,246,185)		1,747,252			780,077		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZC7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,267,500)		506,944	(1,742,860)		873,626			418,152		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZD5 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,310,000)		1,013,889	(3,315,147)		1,747,252			796,284		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZF0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,255,000)		506,944	(1,734,924)		873,626			416,292		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZE3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,202,500)		506,944	(1,694,310)		873,626			406,767		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A34 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,011,000)		1,013,889	(3,105,744)		1,747,252			747,026		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZQ6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027		99,942,308	5.00/CREDIT EVENT	14,996,676		5,066,520	11,587,202		16,161,438			(2,773,298)		99,942,308	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZR4 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	7,672,388		2,533,260	5,928,686		8,080,719			(1,421,345)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A75 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027		99,942,308	5.00/CREDIT EVENT	14,560,680		5,066,520	11,289,179		16,161,438			(2,696,995)		99,942,308	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A26 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027		99,942,308	5.00/CREDIT EVENT	14,123,684		5,066,520	10,966,540		16,161,438			(2,614,678)		99,942,308	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A67 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,765,750)		506,944	(1,362,308)		873,626			328,505		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZV5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	7,676,132		2,533,260	5,969,818		8,080,719			(1,431,931)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B41 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027		99,942,308	5.00/CREDIT EVENT	14,563,169		5,066,520	11,291,077		16,161,438			(2,697,480)		99,942,308	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZW3 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027		74,956,731	5.00/CREDIT EVENT	10,894,664		3,799,890	8,459,689		12,121,078			(2,020,907)		74,956,731	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZP8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	7,593,728		2,533,260	5,866,046		8,080,719			(1,405,243)		49,971,154	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZS2 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,564,000)		506,944	(1,205,450)		873,626			291,283		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B58 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,777,778)		1,013,889	(2,921,380)		1,747,252			703,540		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZU7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,387,500)		1,013,889	(2,613,056)		1,747,252			630,573		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B66 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,643,500)		1,013,889	(2,818,501)		1,747,252			679,227		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A42 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027		99,942,308	5.00/CREDIT EVENT	15,102,554		5,066,520	11,679,130		16,161,438			(2,796,886)		99,942,308	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZT0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	7,515,827		2,533,260	5,850,110		8,080,719			(1,401,151)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B74 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/03/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,376,000)		506,944	(1,075,279)		873,626			260,274		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070D31 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/09/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,237,500)		506,944	(969,732)		873,626			235,051		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZX1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,300,412		2,533,260	6,541,145		8,080,719			(1,579,967)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZY9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/28/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(663,500)		506,944	(524,428)		873,626			127,855		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A59 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,434,256		2,533,260	6,682,057		8,080,719			(1,616,766)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070D49 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(587,500)		506,944	(465,262)		873,626			113,517		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070C81 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,580,088		2,533,260	6,809,511		8,080,719			(1,650,147)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070A83 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(585,500)		506,944	(464,417)		873,626			113,312		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A91 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		74,956,731	5.00/CREDIT EVENT	12,718,808		3,799,890	10,111,709		12,121,078			(2,448,343)		74,956,731	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070B25 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,430,760		2,533,260	6,706,701		8,080,719			(1,623,213)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070B33 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,422,022		2,533,260	6,699,864		8,080,719			(1,621,424)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B82 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(763,500)		506,944	(606,170)		873,626			147,627		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070B90 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,614,050		2,533,260	6,881,819		8,080,719			(1,669,126)		49,971,154	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070C24 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(521,500)		506,944	(415,815)		873,626			101,518		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070C32 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,547,126		2,533,260	6,829,236		8,080,719			(1,655,321)		49,971,154	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070C40 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,367,834		2,533,260	6,691,737		8,080,719			(1,619,298)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070C57 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(777,500)		506,944	(620,607)		873,626			151,115		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070C65 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,267,974		2,533,260	6,626,800		8,080,719			(1,602,313)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070C73 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(855,000)		506,944	(684,037)		873,626			166,428		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070C99 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027		49,971,154	5.00/CREDIT EVENT	8,392,306		2,533,260	6,731,881		8,080,719			(1,629,779)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070D23 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(691,000)		506,944	(553,220)		873,626			134,839		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DR5 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(97,500)	245,139	(78,796)		436,813			18,704		25,000,000	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DT1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		4,386,184	1,224,987	3,552,962		4,040,359			(835,754)		24,985,577	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BA4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(79,000)	245,139	(63,836)		436,813			15,164		25,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BB2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		4,422,392	1,224,987	3,581,820		4,040,359			(843,126)		24,985,577	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BC0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(144,500)	480,556	(117,190)		873,626			27,310		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BD8 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(251,000)	479,167	(203,754)		873,626			47,246		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BE6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,669,984	2,394,451	7,054,097		8,080,719			(1,620,895)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BG1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/25/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(170,000)	470,833	(138,407)		873,626			31,593		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BH9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(114,999)	463,889	(93,852)		873,626			21,148		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BJ5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,809,323	2,318,106	7,207,776		8,080,719			(1,606,635)		49,971,154	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BF3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		10,000	450,000	8,272		873,626			(1,728)		50,000,000	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BK2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,804,828	2,248,702	7,242,862		8,080,719			(1,567,051)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BL0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,739,419	2,241,776	7,189,858		8,080,719			(1,554,610)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DS3 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,714,434	2,214,000	7,188,914		8,080,719			(1,530,552)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BM8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,685,966	2,207,059	7,169,635		8,080,719			(1,521,348)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BN6 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(90,500)	440,278	(74,540)		873,626			15,961		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BP1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(166,500)	438,889	(137,280)		873,626			29,220		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BQ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,600,565	2,193,178	7,107,816		8,080,719			(1,497,717)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BR7 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,532,144	2,165,417	7,067,310		8,080,719			(1,469,762)		49,971,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DQ7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/21/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(225,000)	433,333	(185,969)		873,626			39,031		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BS5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		4,244,846	1,082,708	3,516,321		4,040,359			(730,977)		24,985,577	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BZ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,492,690	2,109,893	7,065,614		8,080,719			(1,431,981)		49,971,154	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BX4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(233,900)	422,222	(194,202)		873,626			39,698		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CA3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/08/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(178,000)	412,500	(148,357)		873,626			29,643		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CB1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,520,158	2,061,310	7,115,184		8,080,719			(1,409,895)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CC9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(335,000)	411,111	(279,470)		873,626			55,530		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CX3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/10/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(560,500)	409,722	(468,052)		873,626			92,448		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CY1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		8,170,562	2,047,429	6,834,443		8,080,719			(1,340,837)		49,971,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CZ8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		7,978,284	2,026,608	6,686,526		8,080,719			(1,296,366)		49,971,154	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DA2 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(898,750)	405,556	(752,226)		873,626			146,524		50,000,000	2AFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DB0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(961,250)	405,556	(804,624)		873,626			156,626		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DC8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027		49,971,154	5.00/CREDIT EVENT		7,844,438	2,012,727	6,582,882		8,080,719			(1,266,087)		49,971,154	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DD6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		3,989,142	999,423	3,350,552		4,040,359			(640,895)		24,985,577	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DE4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(827,000)	400,000	(693,648)		873,626			133,352		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DF1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		3,947,940	999,423	3,316,367		4,040,359			(633,852)		24,985,577	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DG9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/23/2023	12/20/2027		24,985,577	5.00/CREDIT EVENT		3,946,940	978,602	3,326,472		4,040,359			(622,748)		24,985,577	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(660,000)	263,889	(628,058)		1,116,051			31,942		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(660,000)	263,889	(628,058)		1,116,051			31,942		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/26/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT		(350,000)	131,944	(333,066)		558,026			16,935		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(670,000)	261,111	(637,893)		1,116,051			32,107		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(680,000)	261,111	(647,416)		1,116,051			32,584		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(730,000)	261,111	(695,033)		1,116,051			34,967		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(711,000)	261,111	(676,938)		1,116,051			34,062		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(662,000)	247,222	(631,849)		1,116,051			30,151		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(702,500)	247,222	(670,516)		1,116,051			31,984		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(765,000)	244,444	(730,554)		1,116,051			34,446		100,000,000	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(880,000)	244,444	(840,410)		1,116,051			39,590		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(945,000)	244,444	(902,505)		1,116,051			42,495		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,019,520	1,207,962	16,278,259		18,615,484			(746,500)		99,969,231	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,014,524	1,207,962	16,273,498		18,615,484			(746,264)		99,969,231	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/05/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,044,504	1,194,077	16,310,271		18,615,484			(739,481)		99,969,231	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,049,502	1,194,077	16,315,035		18,615,484			(739,715)		99,969,231	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT		(360,500)	108,333	(346,353)		558,026			14,147		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(650,000)	205,556	(625,106)		1,116,051			24,894		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,082,482	1,013,577	16,454,153		18,615,484			(633,588)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,555,982	506,788	8,241,230		9,307,742			(317,386)		49,984,615	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,019,520	999,692	16,402,011		18,615,484			(622,749)		99,969,231	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,483,776	499,846	8,176,043		9,307,742			(310,345)		49,984,615	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,828,638	999,692	16,218,627		18,615,484			(615,192)		99,969,231	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,779,668	999,692	16,171,579		18,615,484			(613,255)		99,969,231	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,744,690	999,692	16,137,973		18,615,484			(611,872)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/20/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(1,260,000)	197,222	(1,213,865)		1,116,051			46,135		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,419,817	458,192	8,139,333		9,307,742			(283,076)		49,984,615	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,651,746	916,385	16,097,558		18,615,484			(559,315)		99,969,231	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,332,868	458,192	8,055,522		9,307,742			(279,912)		49,984,615	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/26/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,514,830	902,500	15,973,681		18,615,484			(546,235)		99,969,231	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,373,918	888,615	15,861,907		18,615,484			(517,052)		99,969,231	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/30/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT		16,514,830	846,962	16,006,183		18,615,484			(513,732)		99,969,231	2AFE	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1189999999. Subtotal - Swaps - Replication - Credit Default										584,711,480	371,921,655	274,348,229	722,331,938	XXX	992,737,423			(146,710,753)		12,917,421,152	XXX	XXX
TREASURY TOTAL RETURN SWAP T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/05/2024		25,000,000	TTL RTRN/FLT			(218,817)			(10,699)					64,106	1GFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(532,044)			(397,932)					585,791	2AFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(493,837)			(402,459)					585,791	2BFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/16/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(493,511)			(402,378)					585,791	1GFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/17/2023	05/19/2025		100,000,000	TTL RTRN/FLT			(417,992)			(495,672)					588,124	2CFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2025		100,000,000	TTL RTRN/FLT			(427,806)			(722,822)					686,464	2CFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/24/2023	05/19/2025		100,000,000	TTL RTRN/FLT			(366,890)			(524,320)					588,124	1A	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/01/2023	06/05/2026		100,000,000	TTL RTRN/FLT			(213,456)			(915,527)					779,445	2BFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/05/2023	06/05/2026		100,000,000	TTL RTRN/FLT			(181,848)			(901,533)					779,445	2BFE	N/A
1209999999. Subtotal - Swaps - Replication - Total Return												(3,346,201)		XXX	(4,773,342)					5,243,081	XXX	XXX
1229999999. Subtotal - Swaps - Replication										584,711,480	371,921,655	268,842,823	722,331,938	XXX	976,398,064			(146,710,753)		12,923,389,863	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												25,211,743	(4,336,576)	XXX	(297,475,210)	(4,336,576)				30,991,417	XXX	XXX
1369999999. Total Swaps - Credit Default										584,711,480	371,921,655	274,348,229	722,331,938	XXX	992,737,423			(146,710,753)		12,917,421,152	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(6,310,395)	(2,276,741)	108,861,857	429,111,848	XXX	478,168,367	(60,501,698)	(347,694,615)			135,236,908	XXX	XXX
1389999999. Total Swaps - Total Return												(3,346,201)		XXX	(4,773,342)					5,243,081	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										578,401,085	369,644,914	405,075,628	1,147,107,210	XXX	1,168,657,238	(64,838,274)	(347,694,615)	(146,710,753)		13,088,892,558	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 8.4942% due 01/25/2025	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/25/2024		188,582,263	0.8087				(5,795,872)		(5,795,872)	1,196,253	(6,992,125)			246,771		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/15/2023	02/20/2024		22,863,708	0.9185				(360,766)		(360,766)	406,784	(767,550)			42,732		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET (Offset Hedge) 8.4942% due 01/25/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/09/2023	01/25/2024		23,434,778	0.7929				249,735		249,735	(52,195)	301,930			24,313		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772A Height OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/21/2023	01/19/2024		22,007,173	6.7251				72,789		72,789	271,866	(199,077)			25,105		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	07/12/2023	01/25/2024		263,709,540	1.4675				(200,523)		(200,523)	1,359,087	(1,559,610)			345,080		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362A Branas Naeringspark 2 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/12/2023	02/02/2024		51,204,372	10.1554				(15,328)		(15,328)	227,356	(242,684)			76,982		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/09/2023	01/26/2024		210,362,493	0.7844				26,048		26,048	83,798	(57,750)			280,723		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/23/2023	07/26/2024		688,068,750	0.9083				(7,527,295)		(7,527,295)	5,941,455	(13,468,750)			2,597,090		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	02/21/2024		18,415,957	1.3575				(460,832)		(460,832)	40,503	(501,335)			34,755		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/28/2023	02/21/2024		565,586,875	1.5471				(31,352,455)		(31,352,455)	2,991,295	(34,343,750)			1,067,394		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2023	02/21/2024		354,466,125	0.9169				(4,979,391)		(4,979,391)	2,641,859	(7,621,250)			668,960		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/28/2023	02/21/2024		31,490,468	0.7939				(378,190)		(378,190)	3,060	(381,250)			59,430		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2023	03/08/2024		15,049,700	143.2633				(389,445)		(389,445)	296,183	(685,628)			32,479		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.9349% due 07/01/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2023	01/02/2024		24,492,312	0.8196				(1,092,830)		(1,092,830)	19,899	(1,112,729)			9,065		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2023	10/10/2024		6,843,710	0.8214				(313,533)		(313,533)	16,775	(330,308)			30,184		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211A Erlangen Arcaden GmbH & Co. KG OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2023	07/26/2024		2,250,933	0.9374				(95,369)		(95,369)	13,341	(108,710)			8,496		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BPSQYF7 JAPAN TREASURY DISC BILL SERIES 1187 0% due 01/15/2024	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/06/2023	01/16/2024		50,723,232	146.8755				(2,199,589)		(2,199,589)	724,529	(2,924,118)			53,100		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/12/2023	01/16/2024		108,484,697	0.8181				(4,631,406)		(4,631,406)	86,388	(4,717,794)			113,567		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BR20C53 JAPAN TREASURY DISC BILL SERIES 1188 0% due 01/22/2024	DA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	01/22/2024		33,966,468	147.2040				(1,584,069)		(1,584,069)	452,426	(2,036,495)			41,695		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.393% due 10/01/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2023	01/22/2024		257,263,098	0.9433				(10,807,361)		(10,807,361)	994,414	(11,801,775)			315,800		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/20/2023	01/26/2024		2,939,735	0.8227				(142,709)		(142,709)	2,402	(145,111)			3,923		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BR20C31 JAPAN TREASURY DISC BILL SERIES 1190 0% due 01/29/2024	DA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	10/20/2023	01/29/2024		33,892,581	147.5249				(1,694,715)		(1,694,715)	411,780	(2,106,495)			47,767		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	01/25/2024		222,488,375	0.8180				(9,480,475)		(9,480,475)	172,805	(9,653,280)			291,139		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68% due 04/25/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	01/25/2024		192,882,676	0.8179				(8,178,393)		(8,178,393)	149,229	(8,327,623)			252,399		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/27/2023	01/30/2024		108,653,183	0.8227				(5,278,451)		(5,278,451)	93,219	(5,371,670)			155,749		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A127A Storage Enterprise JV Limited OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/31/2023	01/26/2024		2,825,783	0.8230				(138,185)		(138,185)	2,325	(140,510)			3,771		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/06/2023	11/08/2024		3,781,102	10.7112				(270,438)		(270,438)	13,283	(283,720)			17,507		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	A1CFA Nordic Storage OIA	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/06/2023	02/02/2024		286,554	10.9927				(23,597)		(23,597)	576	(24,173)			431		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/08/2023	01/26/2024		2,763,790	0.8141				(103,999)		(103,999)	1,661	(105,660)			3,688		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	A1CFA Nordic Storage OIA	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2023	02/02/2024		304,267,543	10.8080				(19,550,332)		(19,550,332)	477,198	(20,027,530)			457,442		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA II AUD AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/15/2023	02/21/2024		65,407,330	1.5289				(2,820,432)		(2,820,432)	104,568	(2,925,000)			123,439		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9751EURA TGA European RE Holdings I LLC OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/20/2023	07/26/2024		23,195,057	0.9055				(183,660)		(183,660)	59,568	(243,228)			87,549		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04135000 Mosman Residence Project TBD% due TBD	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/27/2023	03/27/2024		14,651,927	1.5083				(439,409)		(439,409)	17,596	(457,005)			35,767		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2023	01/31/2024		39,572,397	0.7897				(263,025)		(263,025)	17,600	(280,625)			57,663		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 5.9696% due 05/08/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/05/2023	09/30/2024		15,344,421	1.5145				(559,229)		(559,229)	24,775	(584,004)			66,474		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	80150IA UK Shopping Centre Fund OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/05/2023	01/26/2024		3,980,376	0.7914				(34,990)		(34,990)	1,550	(36,540)			5,312		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	12/06/2023	11/08/2024		11,761,225	10.3077				(384,631)		(384,631)	34,577	(419,208)			54,456		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	A1D2A Hat Trick OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/06/2023	01/19/2024		41,093,694	6.8953				(897,688)		(897,688)	64,757	(962,445)			46,879		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/08/2023	12/12/2024		3,844,931	0.7950				(52,129)		(52,129)	3,683	(55,812)			18,745		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2023	01/31/2024		19,455,322	1.5142				(634,562)		(634,562)	16,186	(650,748)			28,349		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 5.99% due 05/31/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/12/2023	03/28/2024		12,564,898	1.5230				(501,898)		(501,898)	14,015	(515,913)			30,848		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD	MORTGAGE LOAN 04142700 SOUTHPARK 2023 7.4% due 12/15/2028	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2023	06/13/2025		36,350,726	1.6423				(1,170,736)		(1,170,736)	68,039	(1,238,775)			219,015		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9522A Tarragona OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/13/2023	12/12/2025		558,600,000	0.8951				(9,881,649)		(9,881,649)	2,493,351	(12,375,000)			3,900,897		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/13/2023	12/12/2025		390,985,000	0.8952				(6,960,739)		(6,949,473)	1,783,027	(8,732,500)			2,730,384		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8872A Gouden Bocht OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/13/2023	12/12/2025		16,761,308	0.8949				(293,395)		(293,395)	77,555	(370,950)			117,050		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/13/2023	06/14/2024		192,865,891	10.3699				(6,493,853)		(6,493,853)	379,229	(6,873,082)			650,329		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/13/2023	06/14/2024		19,292,750	10.3666				(643,370)		(643,370)	36,238	(679,608)			65,054		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.9363% due 04/15/2026	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2023	01/16/2024		245,998,040	0.7983				(4,327,861)		(4,327,861)	69,194	(4,397,055)			257,523		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D6 Outdoor Storage OIA	TBD	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/13/2023	01/24/2025		22,734,846	0.7917				(221,707)		(221,707)	(11,467)	(210,240)			117,503		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2023	01/31/2024		1,290,414	1.4899				(20,810)		(20,810)	761	(21,571)			1,880		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/15/2023	02/21/2024		8,958,196	1.4847				(118,159)		(118,159)	5,132	(123,291)			16,906		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/21/2023	01/31/2024		2,321,570	1.4718				(9,011)		(9,011)	557	(9,568)			3,383		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/27/2023	01/31/2024		3,826,990	0.7839				2,653		2,653	403	2,250			5,577		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.9349% due 07/01/2024	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2023	02/01/2024		25,391,748	0.7833				36,891		36,897	1,295	35,602			37,592		0002

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1439999999. Subtotal - Forwards - Hedging Other													(153,570,375)	XXX	(153,559,103)	24,301,743	(177,860,846)			15,986,111	XXX	XXX
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*BD5 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/04/2023	04/05/2024		25,000,000	101.623538						(2,118,572)					64,106	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BE3 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/30/2023	06/04/2024		25,000,000	96.377457						(741,268)					81,720	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BF0 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.873608						(2,208,016)					163,439	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BG8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.814650						(2,179,198)					163,439	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BH6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.593017						(2,070,865)					163,439	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BJ2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/01/2023	12/05/2024		50,000,000	97.741319						(1,925,899)					241,287	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BK9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/01/2023	12/05/2024		50,000,000	97.715042						(1,913,336)					241,287	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BL7 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.693061						(1,900,763)					241,287	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BM5 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.517586						(1,816,872)					241,287	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.315195						(1,720,115)					241,287	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.185992						(1,657,311)					241,287	2CFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BN3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024		50,000,000	96.935773						(1,747,663)					163,439	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BP8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/04/2024		50,000,000	96.899812						(1,730,280)					163,439	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BQ6 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/05/2023	12/05/2024		50,000,000	96.940687						(1,540,036)					241,287	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BR4 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/05/2023	12/05/2024		50,000,000	96.925324						(1,532,691)					241,287	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BS2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/06/2023	12/17/2024		50,000,000	96.491988						(1,312,120)					245,508	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BT0 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.527688						(1,321,699)					245,508	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BV5 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.389080						(1,255,520)					245,508	1GFE	N/A

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BU7 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024		100,000,000	96.687552						(3,224,576)					334,131	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BW3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024		50,000,000	95.783445						(1,170,769)					167,066	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BX1 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/12/2023	12/17/2024		50,000,000	96.519850						(1,316,890)					245,508	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		100,000,000	96.493773						(2,665,960)					552,082	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CE2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		50,000,000	96.261376						(1,183,183)					276,041	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CD4 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2023	06/18/2024		50,000,000	96.208127						(1,367,540)					170,615	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BY9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/14/2023	03/20/2025		50,000,000	97.054756						(1,550,402)					276,041	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2023	06/18/2024		50,000,000	97.045847						(1,776,266)					170,615	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/26/2025		50,000,000	98.042998						(2,102,497)					304,925	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CA0 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/26/2025		50,000,000	97.804139						(1,990,570)					304,925	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CB8 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.696494						(1,918,019)					306,884	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CC6 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.314730						(1,667,995)					306,884	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.707855						(1,847,142)					307,998	1AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.316222						(1,663,810)					307,998	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/05/2023	07/07/2025		50,000,000	97.108709						(1,657,951)					307,998	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2023	07/07/2025		50,000,000	96.843672						(1,553,441)					307,998	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/06/2023	07/10/2025		50,000,000	96.367811						(1,208,068)					308,831	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2023	07/10/2025		50,000,000	96.169046						(1,239,545)					308,831	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.195567						(1,539,890)					397,337	1A	N/A

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.184928						(1,535,063)					397,337	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/07/2023	07/11/2025		50,000,000	95.083449						(600,908)					309,108	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2023	07/13/2026		50,000,000	95.456495						(1,202,350)					397,983	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/13/2026		50,000,000	94.963319						(978,666)					397,983	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/11/2023	07/13/2026		50,000,000	95.134011						(1,119,414)					397,983	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/11/2023	04/14/2025		50,000,000	95.283354						(768,638)					283,689	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/13/2026		50,000,000	95.242371						(1,168,561)					397,983	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.648839						(1,807,931)					399,486	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.720249						(1,842,896)					399,486	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2023	07/20/2026		50,000,000	96.288474						(1,647,177)					399,486	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/17/2023	07/20/2026		50,000,000	96.314578						(1,661,604)					399,486	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2023	07/24/2026		100,000,000	97.519385						(4,422,781)					800,685	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/26/2027		50,000,000	97.052185						(2,302,576)					472,352	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2023	01/26/2026		50,000,000	96.268375						(1,949,354)					360,032	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	01/26/2026		50,000,000	97.164160						(1,901,414)					360,032	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/24/2023	01/26/2026		50,000,000	97.069444						(1,425,373)					360,032	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	07/26/2027		50,000,000	96.938648						(2,252,702)					472,352	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/25/2023	07/26/2027		50,000,000	96.702042						(2,148,768)					472,352	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2023	01/27/2026		50,000,000	96.898393						(1,779,976)					360,270	1A	N/A

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TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2027		50,000,000	96.673474						(2,136,219)					472,352	1DFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	96.333318						(1,519,216)					360,032	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	96.776737						(2,181,579)					472,352	1DFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	95.926025						(1,331,856)					360,032	1DFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.897362						(1,795,295)					472,352	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	95.343672						(1,063,966)					360,032	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.294424						(1,530,441)					472,352	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	94.858434						(840,750)					360,032	1CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	94.827011						(1,325,120)					472,352	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2023	02/02/2026		50,000,000	95.266357						(1,034,568)					361,693	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2023	08/02/2027		50,000,000	95.187845						(1,490,664)					473,619	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/01/2023	02/02/2026		50,000,000	94.727562						(786,861)					361,693	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.705492						(1,278,906)					473,619	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.545430						(1,208,638)					473,619	2CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.493924						(2,013,974)					879,757	1DFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.061721						(1,628,632)					879,757	1CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		50,000,000	93.863275						(725,851)					439,879	1DFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	93.150917						(777,638)					506,127	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2027		50,000,000	92.823308						(452,611)					473,619	1E	N/A

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/02/2023	08/05/2025		50,000,000	92.679412						309,826					315,957	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2023	02/04/2026		50,000,000	92.535265						214,687					362,166	1CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	92.069919						(310,623)					506,127	1AFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	02/04/2027		50,000,000	92.286594						(17,906)					440,073	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		100,000,000	91.016260						1,108,926					880,146	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	90.693299						146,318					506,127	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		50,000,000	90.716477						688,091					440,073	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/03/2023	11/07/2025		50,000,000	80.740223						999,749					340,477	1CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	81.052415						332,971					506,127	1DFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.597711						1,466,026					914,121	1E	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	80.767865						466,127					506,127	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.652217						1,417,800					914,121	1A	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/09/2028		50,000,000	81.394633						55,251					536,829	1GFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2023	02/09/2027		50,000,000	80.969137						629,999					441,045	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	05/04/2027		100,000,000	80.912074						1,187,881					914,121	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	82.034488						107,810					457,060	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	82.081794						(221,893)					536,829	1CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2023	11/09/2026		100,000,000	81.875795						564,294					845,617	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	81.622430						290,103					457,060	1DFE	N/A

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TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	81.866657						(130,459)					536,829	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	82.220439						264,940					845,617	1GFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.920862						533,983					845,617	1EFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	81.881839						494,648					342,233	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	82.012873						(192,601)					536,829	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	81.586125						631,522					342,233	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.827651						(113,881)					536,829	1DFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.486272						944,601					845,617	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/14/2028		50,000,000	81.280242						113,708					537,625	1DFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.194905						155,040					536,829	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.008883						368,134					507,984	2CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2023	05/14/2027		100,000,000	80.819094						1,265,940					917,859	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.229915						272,734					507,984	1GFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2023	02/16/2028		50,000,000	81.074980						336,752					508,153	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.384832						71,556					537,785	2CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.209146						148,425					537,785	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.662248						513,504					508,153	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.867247						425,032					508,153	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/15/2023	11/16/2027		100,000,000	80.685056						1,125,405					984,816	1FFE	N/A

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TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	02/16/2028		100,000,000	80.419272						1,236,731					1,016,305	1GFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/16/2023	11/17/2027		100,000,000	97.596036						1,776,809					985,164	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	08/17/2028		100,000,000	97.149555						1,366,143					1,076,206	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2027		100,000,000	96.640241						2,605,294					985,511	1FFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	05/18/2028		100,000,000	96.562656						2,144,410					1,046,848	1DFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2023	08/22/2028		50,000,000	95.926029						1,231,439					538,898	1FFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	11/22/2027		100,000,000	96.131446						3,051,679					986,901	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2023	05/22/2028		100,000,000	95.911747						2,706,644					1,048,156	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	11/24/2025		100,000,000	95.941890						5,353,467					689,451	1DFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/24/2023	11/30/2027		100,000,000	98.938417						587,999					989,673	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/24/2023	05/30/2028		100,000,000	98.867406						188,608					1,050,766	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2023	11/28/2025		100,000,000	98.874944						2,647,365					691,435	1BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	05/31/2028		100,000,000	98.655406						367,009					1,051,092	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2023	06/05/2028		150,000,000	98.791669						353,826					1,579,080	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.497788						3,409,007					779,445	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.517684						3,390,901					779,445	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/05/2023	12/07/2026		100,000,000	97.260845						3,138,681					856,882	1GFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/06/2023	12/08/2025		100,000,000	97.850390						3,647,219					696,370	3A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/12/2023	12/13/2024		100,000,000	97.324498						4,772,495					488,217	1A	N/A

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.217738						4,873,616					490,317	1GFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.347866						4,749,341					490,317	1AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.526810						4,578,447					490,317	1AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/16/2024		100,000,000	96.748280						5,321,956					490,317	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/18/2026		100,000,000	97.032481						3,156,394					861,267	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	12/18/2028		100,000,000	96.853586						1,456,009					1,114,659	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	12/18/2028		100,000,000	96.665421						1,575,660					1,114,659	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2023	12/18/2028		75,000,000	96.793548						1,129,839					835,995	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	12/18/2028		75,000,000	97.029201						851,593					835,995	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2023	12/18/2028		75,000,000	95.176019						2,134,689					835,995	2AFE	N/A
1449999999. Subtotal - Forwards - Replication														XXX	(30,507,985)					73,396,752	XXX	XXX
1479999999. Subtotal - Forwards													(153,570,375)	XXX	(184,067,088)	24,301,743	(177,860,846)			89,382,863	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												71,277,835	164,093,615	XXX	(71,616,050)		(101,922,028)			95,332,104	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(6,310,395)	(2,276,741)	64,954,970	107,111,282	XXX	110,316,121	(40,536,531)	(423,633,433)			86,156,702	XXX	XXX
1719999999. Subtotal - Replication										584,711,480	371,921,655	268,842,823	722,331,938	XXX	945,890,079			(146,710,753)		12,996,786,615	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										578,401,085	369,644,914	405,075,628	993,536,835	XXX	984,590,150	(40,536,531)	(525,555,461)	(146,710,753)		13,178,275,421	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the currency risk of the underlying foreign currency denominated invested assets
0003	Hedges the credit risk of the underlying invested assets

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options																	XXX							XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-4	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023	06/16/2023	Maturity		54,119,253	5.8215/(6.6)			(2,326,563)	(281,738)				608,988		(2,069,733)			100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023	D-4	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023	06/16/2023	Maturity		24,422,735	7.186/(7.8)			(591,478)	(91,961)				(51,070)		(590,913)			100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806@AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042	06/30/2023	Notional Adjustment		797,908	3.757/(4.07)			52,806	(144)				(38,853)		52,806			100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043	09/30/2023	Notional Adjustment		656,146	3.7415/(2.9)			52,611	2,499				(64,788)		52,611			100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C6802@AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/11/2022	06/30/2051	09/30/2023	Notional Adjustment		478,524	4.035/(4.56)			26,763	(655)				(29,687)		26,764			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(2,785,861)	(371,999)		XXX		424,590		(2,528,465)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(2,785,861)	(371,999)		XXX		424,590		(2,528,465)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.91857% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/16/2013	10/30/2025	04/24/2023	Conversion		55,000,000	4.24 / (FLT.)				(253,091)			1,807,571						0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/30/2018	06/13/2033	04/24/2023	Conversion		30,000,000	4.324 / (FLT.)				(126,481)			1,820,117						0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2018	06/13/2030	04/24/2023	Conversion		31,000,000	4.225 / (FLT.)				(140,835)			1,547,264						0002
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-4	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/27/2032	05/22/2023	Sale		1,080,000,000	FLT./(3.8495)			(55,115,494)	4,261,519			26,141,507			(55,115,494)			0002
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-4	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/27/2042	05/24/2023	Sale		690,000,000	FLT./(3.757)			(50,555,226)	2,951,947			28,186,639			(50,555,226)			0002
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-4	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/27/2029	05/24/2023	Sale		745,000,000	FLT./(3.9095)			(24,812,470)	2,818,520			12,327,781			(24,812,470)			0002
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-4	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/27/2027	05/24/2023	Sale		1,520,000,000	FLT./(4.025)			(40,112,420)	5,184,142			17,852,504			(40,112,420)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-4	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/26/2022	10/27/2029	05/17/2023	Sale		50,000,000	FLT./(3.816)			(1,441,074)	244,992			509,299			(1,441,074)			0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	06/13/2030	08/14/2023	Sale		31,000,000	4.225 / (FLT.)		(1,025)							1,025				0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	06/13/2033	08/14/2023	Sale		30,000,000	4.324 / (FLT.)		(1,398)							1,398				0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.407% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	10/30/2025	08/14/2023	Sale		55,000,000	4.24 / (FLT.)		(8,178)							8,178				0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	08/11/2023	08/11/2023	Maturity		31,000,000	4.225 / (FLT.)				(287,310)									0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	08/11/2023	08/11/2023	Maturity		30,000,000	4.324 / (FLT.)				(280,840)									0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.407% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2023	08/11/2023	08/11/2023	Maturity		55,000,000	4.24 / (FLT.)				(514,506)									0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/09/2023	06/13/2033	08/15/2023	Sale		30,000,000	4.324 / (FLT.)			57,627							57,627			0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/09/2023	06/13/2030	08/15/2023	Sale		31,000,000	4.225 / (FLT.)			47,108							47,108			0002
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.407% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/09/2023	10/30/2025	08/15/2023	Sale		55,000,000	4.24 / (FLT.)			52,962							52,962			0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													(10,601)	(171,878,987)	13,858,057		XXX	90,192,682		10,601	(171,878,987)			XXX
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/19/2022	12/20/2023	12/20/2023	Maturity		30,000,000	CREDIT EVENT/(1)				(295,833)			76,877		128,719				0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default															(295,833)		XXX	76,877		128,719				XXX
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400 Old Spitalfields Market 2.6832% due 01/25/2023	B-1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023	01/25/2023	Maturity		199,888,650	3.835/(2.6778)			11,097,288	146,644			(120,789)	(15,221,538)		11,097,288			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0653700 200 Aldersgate 2.7705% due 01/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2018	01/15/2023	01/15/2023	Maturity		277,192,800	4.237/(2.7705)			36,801,600	(20,269)			(136,839)	(39,271,440)		36,801,600			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400 Old Spitalfields Market 2.6832% due 01/25/2023	B-1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/26/2019	01/25/2023	01/25/2023	Maturity		6,631,250	4.18/(2.8483)			451,500	4,517			(4,250)	(586,500)		451,500			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400 Alto 2.5801% due 04/24/2023	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023	04/24/2023	Maturity		49,831,944	4.1255/(2.5801)			5,388,297	284,195			(100,179)	(6,720,216)		5,388,297			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 2.7074% due 07/01/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023	04/01/2023	Maturity		27,799,200	4.27/(2.7074)			3,373,920	136,081			(48,958)	(3,861,990)		3,373,920			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2023	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/09/2018	04/25/2023	04/25/2023	Maturity		247,338,000	4.456/(2.7564)			21,630,700	1,523,134			(663,020)	(27,309,100)		21,630,700			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% due 06/16/2023	D-4	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023	06/16/2023	Maturity		17,005,281	4.908/(4.96)			2,603,158	54,362			13,311	(2,972,504)		2,602,878			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% due 06/16/2023	D-4	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2016	06/16/2023	06/16/2023	Maturity		37,425,150	3.62/(3.2355)			(475,172)	57,511			(33,149)	(497,378)		(475,322)			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700 110 Eagle Street 4.4% due 10/15/2023	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2018	10/15/2023	10/15/2023	Maturity		14,873,200	4.324/(3.885)			1,906,530	85,151			97,526	(847,690)		1,906,530			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100002 BALDONNELL II-E 1.65% due 10/15/2028	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUO0SJ21A208	12/21/2021	10/15/2028	11/28/2023	Sale		65,643,988	3.0175/(1.45)			1,671,976	1,192,577			(1,915,447)	(3,282,782)		1,671,976			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100000 TRIDENT IRELAND 3.77460813% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2022	10/15/2028	11/28/2023	Sale		56,656,260	4.925/(3.2816)			(4,123,575)	788,561			(1,704,646)	2,593,148		(4,123,575)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400 Project Alto 5.7216% due 04/24/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/28/2023	04/24/2025	12/04/2023	Sale		39,610,080	6/(5.7216)			(1,008,815)	35,488						(1,008,815)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0706100	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035	10/15/2023	Notional Adjustment		3,522,534	4.825/(4.1)			626,924	20,668			(215,415)	(714,379)		626,924			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031	10/15/2023	Notional Adjustment		3,810,651	4.805/(4.25)			667,004	19,862			(120,476)	(761,954)		667,004			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035	07/31/2023	Notional Adjustment		1,497,656	3.964/(3.926)			23,764	178			19,836	(54,862)		23,764			0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q76778AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.3055% due 07/02/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040	10/01/2023	Notional Adjustment		3,586,773	3.5/(6.307)			456,305	(21,060)			578,560	(386,177)		456,305			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035	10/16/2023	Notional Adjustment		373,528	4.503/(3.766)			11,795	2,431			(34,918)	(23,088)		11,795			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.19% due 09/30/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/11/2017	09/30/2039	10/01/2023	Notional Adjustment		3,303,141	4.168/(4.87)			380,387	(3,210)			(54,345)	(314,115)		380,387			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027	12/27/2023	Notional Adjustment		460,070	3.86/(4.876)			70,145	(1,090)			14,672	(59,869)		57,868			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036	06/30/2023	Notional Adjustment		2,424,200	4.705/(2.47)			290,904	30,683			(222,160)	(331,470)		290,904			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033	06/30/2023	Notional Adjustment		1,076,245	4.425/(4.113)			7,921	2,022			(4,684)	(31,000)		7,921			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034	09/30/2023	Notional Adjustment		2,014,198	4.45/(4.087)			41,418	3,760			(6,700)	(40,165)		41,418			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034	06/30/2023	Notional Adjustment		1,587,618	4.45/(4.087)			(2,696)	2,826			(9,462)	(31,659)		(2,696)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUO0SJZ1A208	12/12/2018	06/15/2032	12/15/2023	Notional Adjustment		553,250	4.1825/(2.74)			(4,751)	5,515			(43,514)	(23,005)		(4,751)			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024	11/28/2023	Partial Unwound		28,055,775	3.53/(1.45)			126,868	447,096			(187,997)	(679,016)		126,868			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOANTBD	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028	11/28/2023	Partial Unwound		28,848,600	3.275/(1.602)			1,019,693				495,033	(1,471,841)		1,019,693			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024	11/29/2023	Partial Unwound		35,089,751	7.4235/(6.11)			1,386,000	282,787			(395,657)	(2,649,777)		1,386,000			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARDIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2016	12/31/2029	12/31/2023	Notional Adjustment		3,078,210	4.1225/(7.693)			(132,625)	(228,444)			357,522	(32,873)		(132,625)			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032	10/18/2023	Notional Adjustment		2,166,727	4.2175/(2.29)			250,636	37,128			(86,436)	(220,455)		250,636			0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														84,537,099	4,889,102		XXX	(4,532,581)	(105,803,695)		84,524,392			XXX
1169999999. Subtotal - Swaps - Hedging Other													(10,601)	(87,341,888)	18,451,326		XXX	85,736,978	(105,803,695)	139,320	(87,354,595)			XXX
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*A34 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023	12/20/2023	Maturity		94,582,692	5.00/CREDIT EVENT			3,962,488	466,345					(360,181)	664,796			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*C24 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			174,499	21,528					(4,883)	123,456			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*D49 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2018	12/20/2023	12/20/2023	Maturity		50,000,000	1.00/CREDIT EVENT			374,389	25,000					(5,193)	277,141			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*D72 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			174,499	21,528					(4,606)	126,346			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*L24 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			177,750	18,056					(2,353)	146,672			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*L73 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			177,750	18,056					(1,266)	161,025			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*M23 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/20/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			176,500	13,889					(651)	164,981			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*M80 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			176,500	13,889					(131)	174,183			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*M98 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/27/2018	12/20/2023	12/20/2023	Maturity		70,937,019	5.00/CREDIT EVENT			3,120,441	160,922					(122,453)	576,917			N/A

SCHEDULE DB - PART A - SECTION 2

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CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@CV0 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2019	12/20/2024	01/09/2023	Sale		25,000,000	1.00/CREDIT EVENT			254,444	6,250					(1,141)	163,608			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@ER7 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/27/2020	12/20/2024	01/11/2023	Sale		15,000,000	1.00/CREDIT EVENT			142,916	4,583					(971)	79,858			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EW6 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2020	12/20/2024	01/11/2023	Step out		50,000,000	1.00/CREDIT EVENT			507,819	14,583					(2,202)	350,250			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*ZL7 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023	12/20/2023	Maturity		70,937,019	5.00/CREDIT EVENT			3,239,767	101,808					(372,215)	874,585			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*ZT0 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023	12/20/2023	Maturity		94,582,692	5.00/CREDIT EVENT			3,876,834	564,869					(441,762)	666,800			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*ZX1 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			172,000	34,028					(8,452)	117,936			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*A67 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			172,000	34,028					(8,388)	118,346			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*B41 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			173,750	33,333					(7,621)	124,998			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*D56 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/29/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			173,750	33,333					(7,709)	124,434			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*D80 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023	12/20/2023	Maturity		47,291,346	5.00/CREDIT EVENT			1,896,383	348,117					(270,257)	353,901			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*E22 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023	12/20/2023	Maturity		47,291,346	5.00/CREDIT EVENT			1,904,895	321,844					(244,529)	338,376			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*J43 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/09/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			168,000	36,806					(10,208)	109,835			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*K82 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/15/2018	12/20/2023	12/20/2023	Maturity		25,000,000	1.00/CREDIT EVENT			168,000	36,806					(5,637)	135,861			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@CW8 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2019	12/20/2024	02/09/2023	Step out		50,000,000	1.00/CREDIT EVENT			607,500	56,944					(11,076)	422,657			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*C32 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023	04/30/2023	Adjustment			5.00/CREDIT EVENT			2,105,623	571,437						2,261,605			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@ET3 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/27/2020	12/20/2024	04/30/2023	Adjustment			1.00/CREDIT EVENT			(153,611)	9,722						(153,611)			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@FD7 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024	04/30/2023	Adjustment			1.00/CREDIT EVENT			(216,222)	19,444						(216,222)			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KP4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025	09/26/2023	Sale		50,000,000	1.00/CREDIT EVENT			675,001	375,000					(60,452)	489,301			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KR0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2020	12/20/2025	09/26/2023	Sale		50,000,000	1.00/CREDIT EVENT			654,999	375,000					(61,507)	466,066			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KS8 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/27/2020	12/20/2025	09/26/2023	Sale		50,000,000	1.00/CREDIT EVENT			675,001	375,000					(50,813)	518,849			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KU3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2020	12/20/2025	09/26/2023	Sale		50,000,000	1.00/CREDIT EVENT			674,999	375,000					(9,319)	646,312			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KW9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025	09/26/2023	Sale		50,000,000	1.00/CREDIT EVENT			674,999	375,000					(75,144)	444,305			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KQ2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025	09/27/2023	Sale		50,000,000	1.00/CREDIT EVENT			664,999	376,389					(64,619)	468,476			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KY5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/22/2020	12/20/2025	09/27/2023	Sale		100,000,000	1.00/CREDIT EVENT			1,309,999	752,778					(169,320)	795,478			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KZ2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2020	12/20/2025	09/27/2023	Sale		100,000,000	1.00/CREDIT EVENT			1,322,999	752,778					(148,521)	871,488			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@MU1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	12/20/2025	09/27/2023	Sale		50,000,000	1.00/CREDIT EVENT			664,999	376,389					(98,720)	365,184			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@ MX5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2021	12/20/2025	09/27/2023	Step out		100,000,000	1.00/CREDIT EVENT			1,333,000	752,778					(222,500)	657,605			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@DC1 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024	10/17/2023	Sale		100,000,000	1.00/CREDIT EVENT			957,500	808,333					(166,957)	709,435			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EJ5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024	10/20/2023	Step out		100,000,000	1.00/CREDIT EVENT			945,999	816,667					(302,298)	505,258			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@EY2 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024	10/25/2023	Sale		48,773,077	0.00/CREDIT EVENT			2,626,431	2,025,438					(1,724,335)	235,801			N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FB1 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024	10/25/2023	Step out		48,773,077	0.00/CREDIT EVENT			2,628,381	2,025,438					(1,722,279)	240,490			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FC9 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024	10/25/2023	Step out		48,773,077	0.00/CREDIT EVENT			2,628,381	2,025,438					(1,704,180)	264,613			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FF2 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024	10/19/2023	Step out		48,773,077	5.00/CREDIT EVENT			2,667,887	1,984,793					(1,619,413)	340,577			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FH8 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024	10/19/2023	Step out		48,773,077	5.00/CREDIT EVENT			2,667,887	1,984,793					(1,622,649)	336,102			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FJ4 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2020	12/20/2024	10/25/2023	Step out		48,773,077	0.00/CREDIT EVENT			2,623,504	2,025,438					(1,655,560)	324,630			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FL9 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024	10/19/2023	Sale		48,773,077	5.00/CREDIT EVENT			2,653,743	1,984,793					(1,485,568)	512,089			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FM7 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024	10/18/2023	Sale		48,773,077	5.00/CREDIT EVENT			2,677,642	1,978,019					(1,186,612)	905,387			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078KM1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2020	12/20/2025	10/03/2023	Sale		25,000,000	1.00/CREDIT EVENT			296,000	192,361					(41,680)	172,990			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	126078KT6 CDX.NA.HY35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2020	12/20/2025	10/18/2023	Step out		98,896,154	5.00/CREDIT EVENT			9,593,043	4,011,076					(3,086,053)	1,088,376			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078KV1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2020	12/20/2025	10/02/2023	Sale		50,000,000	1.00/CREDIT EVENT			645,000	383,333					(75,108)	422,183			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078KX7 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025	10/13/2023	Sale		50,000,000	1.00/CREDIT EVENT			621,250	398,611					(87,088)	378,566			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078MT4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2021	12/20/2025	10/02/2023	Sale		100,000,000	1.00/CREDIT EVENT			1,279,999	766,667					(204,086)	675,199			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078MV9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/28/2021	12/20/2025	10/03/2023	Sale		50,000,000	1.00/CREDIT EVENT			602,000	384,722					(97,039)	315,761			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078MW7 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2021	12/20/2025	10/03/2023	Sale		50,000,000	1.00/CREDIT EVENT			626,250	384,722					(89,340)	362,642			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078 MY3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/22/2021	12/20/2025	10/03/2023	Sale		50,000,000	1.00/CREDIT EVENT			602,000	384,722					(113,893)	266,271			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078PE4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2021	12/20/2025	10/02/2023	Sale		50,000,000	1.00/CREDIT EVENT			645,000	383,333					(109,630)	320,215			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078NF3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/05/2021	12/20/2025	10/03/2023	Sale		50,000,000	1.00/CREDIT EVENT			626,250	384,722					(99,792)	331,922			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078NG1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2021	12/20/2025	10/03/2023	Sale		75,000,000	1.00/CREDIT EVENT			887,999	577,083					(215,418)	253,743			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078PM6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2021	12/20/2026	10/04/2023	Sale		98,896,154	5.00/CREDIT EVENT			13,074,072	3,818,778					(3,186,801)	(537,141)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078PN4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2021	12/20/2026	10/05/2023	Sale		98,896,154	5.00/CREDIT EVENT			13,064,182	3,832,514					(3,198,286)	(535,545)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078PP9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	12/20/2026	10/19/2023	Sale		98,896,154	5.00/CREDIT EVENT			12,922,761	4,024,827					(3,399,752)	(451,016)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078SN1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	12/20/2026	10/30/2023	Sale		98,896,154	5.00/CREDIT EVENT			12,723,979	4,175,903					(3,478,624)	(564,554)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078RA0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/29/2021	12/20/2026	10/05/2023	Sale		98,896,154	5.00/CREDIT EVENT			13,048,359	3,832,514					(3,170,669)	(442,581)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078RP7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026	10/04/2023	Sale		98,896,154	5.00/CREDIT EVENT			13,093,850	3,818,778					(3,159,281)	(408,477)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078RR3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026	10/19/2023	Sale		98,896,154	5.00/CREDIT EVENT			12,856,500	4,024,812					(3,350,377)	(337,245)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12518*2A7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/03/2021	12/20/2026	10/27/2023	Sale		49,448,077	0.00/CREDIT EVENT			6,349,133	2,067,348					(1,709,836)	(216,442)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078US7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/14/2022	12/20/2026	10/27/2023	Sale		49,448,077	0.00/CREDIT EVENT			6,349,133	2,067,348					(1,738,996)	(320,099)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078UA6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/18/2022	12/20/2026	10/19/2023	Sale		49,448,077	5.00/CREDIT EVENT			6,438,140	2,012,406					(1,701,612)	(255,074)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078 UF5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026	10/19/2023	Sale		49,448,077	5.00/CREDIT EVENT			6,438,140	2,012,406					(1,668,153)	(133,048)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078VN7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/11/2022	12/20/2026	10/26/2023	Sale		49,448,077	0.00/CREDIT EVENT			6,366,687	2,060,481					(1,615,137)	65,135			N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126078VP2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2022	12/20/2026	10/26/2023	Sale		49,448,077	0.00/CREDIT EVENT			6,366,687	2,060,481					(1,614,808)	66,327			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*ZK9 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023	12/20/2023	Maturity		47,275,962	0.00/CREDIT EVENT				2,331,587					(1,835,049)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*A83 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023	12/20/2023	Maturity		25,000,000	0.00/CREDIT EVENT				246,528					(61,092)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*B25 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023	12/20/2023	Maturity		23,645,673	0.00/CREDIT EVENT			1,053,152	1,201,919					(933,457)	175,728			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*B66 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023	12/20/2023	Maturity		25,000,000	0.00/CREDIT EVENT				246,528					(59,730)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*D23 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023	12/20/2023	Maturity		47,275,962	0.00/CREDIT EVENT				2,331,587					(1,813,935)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*E30 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023	12/20/2023	Maturity		25,000,000	0.00/CREDIT EVENT				246,528					(62,875)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*E48 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023	12/20/2023	Maturity		25,000,000	0.00/CREDIT EVENT				246,528					(68,851)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*J50 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023	12/20/2023	Maturity		25,000,000	0.00/CREDIT EVENT				246,528					(66,936)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*J84 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023	12/20/2023	Maturity		47,275,962	0.00/CREDIT EVENT				2,331,587					(1,827,565)				N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024	01/11/2023	Step out		55,000,000	1.00/CREDIT EVENT	101,000		95,000	3,333					(635)	53,775			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	585055BU9 MEDTRONIC INC CO.GUARNT 4.625% due 03/15/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,359			764					(4,890)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	64952GAE8 NEW YORK LIFE INSURANCE SUBORD 5.875% due 05/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,294			764					(4,891)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NBM2 COMCAST CORP CO.GUARNT 4.2% due 08/15/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026	11/13/2023	Notional Adjustmenst		115,385	5.00/CREDIT EVENT	24,404			3,054					(19,222)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	010392EE4 ALABAMA POWER CO SR UNSEC 5.6% due 03/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026	11/13/2023	Notional Adjustmenst		115,385	5.00/CREDIT EVENT	24,387			3,054					(19,208)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BW1 CANADIAN NATL RAILWAY SR UNSEC 3.5% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,134			764					(4,841)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CD0 DOMINION ENERGY SOUTH 1ST MORTG 5.5% due 12/15/2039	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,087			764					(4,804)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	459200KL4 IBM CORP 2.95% Due 5/15/2050 MN15 2.95% due 05/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,110			764					(4,822)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	032654AV7 ANALOG DEVICES INC 2.1% Due 10/1/2031 A01 2.1% due 10/01/2031	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,134			764					(4,844)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	478160AN4 JOHNSON & JOHNSON SR UNSEC 5.95% due 08/15/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,115			764					(4,829)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	207650AH8 CONNECTICUT NATURAL GAS SR UNSEC 5.63% due 09/15/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,081			764					(4,805)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	209111FG3 CON EDISON CO OF NY INC SR UNSEC 4.5% due 12/01/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,091			771					(4,813)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,095			764					(4,818)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	059165EH9 BALTIMORE GAS & ELECTRIC SR UNSEC 3.5% due 08/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/20/2022	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	6,014			764					(4,878)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	369550BM9 GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 A01 3.625% due 04/01/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/20/2022	12/20/2026	11/13/2023	Notional Adjustmenst		28,846	5.00/CREDIT EVENT	5,992			764					(4,861)				N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CB4 DOMINION ENERGY SOUTH 1ST MORTG 6.05% due 01/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/24/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,905			764					(4,801)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	904764AH0 UNILEVER CAPITAL CORP CO.GUARNT 5.9% due 11/15/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,888			764					(4,793)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,833			764					(4,751)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	907818CF3 UNION PACIFIC CORP SR UNSEC 6.625% due 02/01/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/03/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,797			764					(4,740)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	341081ES2 FLORIDA POWER & LIGHT CO 1ST MORTG 5.65% due 02/01/2035	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/04/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,743			764					(4,700)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	250847DZ0 DTE ELECTRIC CO GENL REF MORT 5.45% due 02/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,716			764					(4,686)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	263901AB6 DUKE ENERGY INDIANA LLC 1ST MORTG 6.45% due 04/01/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,737			764					(4,710)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	202795HK9 COMMONWEALTH EDISON CO 1ST MORTG 5.9% due 03/15/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,709			764					(4,687)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	845743BN2 SOUTHWESTERN PUBLIC SERV 1ST MORTG 4.5% due 08/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/14/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,599			764					(4,609)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	91324PDT6 UNITEDHEALTH GROUP INC SR UNSEC 3.5% due 08/15/2039	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,572			764					(4,587)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	040555CN2 ARIZONA PUBLIC SERVICE SR UNSEC 4.5% due 04/01/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,277			764					(4,404)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	06051GHU6 BANK OF AMERICA CORP SR UNSEC 4.078% due 04/23/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	5,277			764					(4,404)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	737679CY4 POTOMAC ELECTRIC POWER 1ST MORTG 5.75% due 04/15/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/11/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,618			382					(2,187)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	15405EAA6 CENTRAL MAINE POWER CO SR UNSEC 5.78% due 04/11/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/14/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,606			382					(2,180)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	55608JAP3 MACQUARIE GROUP LTD SR UNSEC 5.033% due 01/15/2030	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,517			382					(2,165)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	020002AS0 ALLSTATE CORP SR UNSEC 5.55% due 05/09/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,434			382					(2,103)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	6174468N2 MORGAN STANLEY Flt % Due 3/24/2051 MS24 1% due 03/24/2051	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,373			382					(2,063)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	745332BW5 PUGET SOUND ENERGY INC SR SEC 6.724% due 06/15/2036	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,357			382					(2,074)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	054536AA5 AXA SA SUBORD 8.6% due 12/15/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/13/2022	12/20/2026	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,470			764					(3,942)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NAF8 COMCAST CORP CO.GUARNT 5.65% due 06/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2022	12/20/2026	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT	2,152			382					(1,903)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	94980VAG3 WELLS FARGO BANK NA SUBORD 5.95% due 08/26/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/12/2022	12/20/2026	11/13/2023	Notional Adjustment		2,885	5.00/CREDIT EVENT	461			76					(429)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	983024AN0 WYETH LLC CO.GUARNT 5.95% due 04/01/2037	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	12/20/2026	11/13/2023	Notional Adjustment		2,885	5.00/CREDIT EVENT	461			76					(429)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	976656BZ0 WISCONSIN ELECTRIC POWER SR UNSEC 5.7% due 12/01/2036	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/20/2026	11/13/2023	Notional Adjustment		2,885	5.00/CREDIT EVENT	461			76					(429)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,386			764					(4,197)				N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027	11/13/2023	Notional Adjustment		57,692	5.00/CREDIT EVENT	8,662			1,527					(8,290)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46051MAC6 INTERNATIONAL TRANSMISSI 1ST MORTG 6.125% due 03/31/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,431			764					(4,243)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	092114AB3 BLACK HILLS POWER INC 1ST MORTG 6.125% due 11/01/2039	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027	11/13/2023	Notional Adjustment		57,692	5.00/CREDIT EVENT	8,723			1,527					(8,356)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027	11/13/2023	Notional Adjustment		57,692	5.00/CREDIT EVENT	8,410			1,527					(8,074)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	210518CU8 CONSUMERS ENERGY CO 1ST MORTG 3.95% due 05/15/2043	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027	11/13/2023	Notional Adjustment		57,692	5.00/CREDIT EVENT	8,412			1,527					(8,075)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027	11/13/2023	Notional Adjustment		57,692	5.00/CREDIT EVENT	8,158			1,527					(7,840)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	013716AQ8 RIO TINTO ALCAN INC SR UNSEC 7.25% due 03/15/2031	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027	11/13/2023	Notional Adjustment		43,269	5.00/CREDIT EVENT	6,293			1,145					(6,050)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	74432QCE3 PRUDENTIAL FINANCIAL INC SR UNSEC 4.35% due 02/25/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,434			764					(4,273)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	694476AD4 PACIFIC LIFECORP SR UNSEC 5.125% due 01/30/2043	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,341			764					(4,186)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	009158BA3 AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15 2.8% due 05/15/2050	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,794			764					(4,688)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AJ1 COLONIAL PIPELINE CO SR UNSEC 6.58% due 08/28/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,872			764					(4,791)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46647PAJ5 JPMORGAN CHASE & CO SR UNSEC 3.882% due 07/24/2038	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,956			764					(4,883)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100U5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027	11/13/2023	Notional Adjustment		43,269	5.00/CREDIT EVENT	7,346			1,145					(7,250)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,870			764					(4,808)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	172967LS8 CITIGROUP INC SR UNSEC 3.52% due 10/27/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,864			764					(4,804)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EM1 CON EDISON CO OF NY INC SR UNSEC 6.2% due 06/15/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,975			764					(4,936)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	25156PAC7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 8.75% due 06/15/2030	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,937			764					(4,898)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EY5 CON EDISON CO OF NY INC SR UNSEC 5.5% due 12/01/2039	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,833			764					(4,798)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,750			764					(4,750)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT	4,847			764					(4,827)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	037735CE5 APPALACHIAN POWER CO SR UNSEC 5.8% due 10/01/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,533		358					(2,533)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,554		358					(2,554)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,008		683					(5,008)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	020002AT8 ALLSTATE CORP SR UNSEC 5.95% due 04/01/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,088		639					(5,088)				N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100L5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,086		599					(5,086)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,048		595					(5,048)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	00440EAQ0 CHUBB INA HOLDINGS INC CO.GUARNT 4.15% due 03/13/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,033		579					(5,033)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	377372AB3 GLAXOSMITHKLINE CAP INC CO.GUARNT 5.375% due 04/15/2034	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		5,017		575					(5,017)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,968		567					(4,968)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,928		551					(4,928)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,452		276					(2,452)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	867229AE6 SUNCOR ENERGY INC SR UNSEC 6.5% due 06/15/2038	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,905		519					(4,905)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	59156RAE8 METLIFE INC SR UNSEC 6.5% due 12/15/2032	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,921		491					(4,921)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AG7 COLONIAL PIPELINE CO SR UNSEC 7.63% due 04/15/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,719		483					(4,719)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	461070AG9 INTERSTATE POWER & LIGHT SR UNSEC 6.25% due 07/15/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,608		471					(4,608)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46625HHF0 JPMORGAN CHASE & CO SR UNSEC 6.4% due 05/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027	11/13/2023	Notional Adjustment		28,846	5.00/CREDIT EVENT		4,531		463					(4,531)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	039483AT9 ARCHER DANIELS SR UNSEC 5.935% due 10/01/2032	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,304		228					(2,304)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	24820RAG3 EQUINOR ASA CO.GUARNT 6.5% due 12/01/2028	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,280		228					(2,280)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	144141CV8 DUKE ENERGY PROGRESS INC 1ST MORTG 5.7% due 04/01/2035	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	12/20/2027	11/13/2023	Notional Adjustment		14,423	5.00/CREDIT EVENT		2,280		217					(2,280)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	74340XBM2 PROLOGIS LP 2 1/4% Due 4/15/2030 A015 2.25% due 04/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,240		51					(5,240)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	713448DP0 PEPSICO INC SR UNSEC 3.45% due 10/06/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,238		51					(5,238)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	02079KAF4 ALPHABET INC 2.05% Due 8/15/2050 FA15 2.05% due 08/15/2050	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/05/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,248		47					(5,248)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	049560AM7 ATMOS ENERGY CORP SR UNSEC 4.125% due 10/15/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,249		47					(5,249)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	9128100QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,259		(9)					(5,259)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	822582AD4 SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	12/20/2028	11/13/2023	Notional Adjustment		15,385	5.00/CREDIT EVENT		2,634		(4)					(2,634)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	02360FAB2 UNION ELECTRIC CO SR SEC 5.3% due 08/01/2037	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/19/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,240		(13)					(5,240)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	05971KAF6 BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28 3.49% due 05/28/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028	11/13/2023	Notional Adjustment		15,385	5.00/CREDIT EVENT		2,612		(6)					(2,612)				N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	209111EH2 CON EDISON CO OF NY INC SR UNSEC 5.3% due 03/01/2035	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	12/20/2028	11/13/2023	Notional Adjustment		30,769	5.00/CREDIT EVENT		5,181		(13)					(5,181)				N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	05971KAF6 BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28 3.49% due 05/28/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,166		(13)					(5,166)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	9128100L5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,155		(13)					(5,155)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2023	12/20/2028	11/13/2023	Notional Adjustmenst		15,385	5.00/CREDIT EVENT		2,592		(19)					(2,592)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	30161NA04 EXELON CORP SR UNSEC 4.95% due 06/15/2035	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,127		(38)					(5,127)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	209111EL3 CON EDISON CO OF NY INC SR UNSEC 5.85% due 03/15/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028	11/13/2023	Notional Adjustmenst		15,385	5.00/CREDIT EVENT		2,566		(19)					(2,566)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	744448C04 PUBLIC SERVICE COLORADO 1ST MORTG 3.6% due 09/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/26/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,085		(43)					(5,085)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	05531GAB7 BB&T CORP SUBORD 3.875% due 03/19/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,041		(47)					(5,041)			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	375558BG7 GILEAD SCIENCES INC SR UNSEC 4.6% due 09/01/2035	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/30/2023	12/20/2028	11/13/2023	Notional Adjustmenst		30,769	5.00/CREDIT EVENT		5,085		(60)					(5,085)			N/A
1189999999. Subtotal - Swaps - Replication - Credit Default												436,554	155,981	202,101,580	83,082,519		XXX			(60,433,535)	19,133,791			XXX
1229999999. Subtotal - Swaps - Replication												436,554	155,981	202,101,580	83,082,519		XXX			(60,433,535)	19,133,791			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate													(10,601)	(171,878,987)	13,858,057		XXX	90,192,682		10,601	(171,878,987)			XXX
1369999999. Total Swaps - Credit Default												436,554	155,981	202,101,580	82,786,685		XXX	76,877		(60,304,816)	19,133,791			XXX
1379999999. Total Swaps - Foreign Exchange														81,751,238	4,517,104		XXX	(4,532,581)	(105,379,105)		81,995,927			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												436,554	145,380	111,973,831	101,161,846		XXX	85,736,978	(105,379,105)	(60,294,215)	(70,749,269)			XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9673A Billittveien 6 OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2022	01/20/2023	01/20/2023	Maturity		33,551,699	8.80954			3,683,854				226,476	(3,569,103)		3,683,854			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362A Branas Naeringspark 2 OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4RB04	03/23/2022	01/20/2023	01/20/2023	Maturity		12,991,401	8.77504			1,471,712				17,953	(1,357,932)		1,471,712			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/30/2022	01/13/2023	01/13/2023	Maturity		48,353,739	1.44766			(366,261)				(39,851)	(634,826)		(366,261)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/13/2022	01/17/2023	01/17/2023	Maturity		52,741,065	1.19354			(1,520,381)				(270,103)	968,436		(1,520,381)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 2.95% due 10/01/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/18/2022	01/20/2023	01/20/2023	Maturity		138,691,038	1.03188			(6,883,762)				(1,878,076)	7,231,840		(6,883,762)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/25/2022	01/17/2023	01/17/2023	Maturity		6,649,040	1.20959			(100,943)				(30,518)	29,386		(100,943)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2022	01/13/2023	01/13/2023	Maturity		176,606,200	1.41558			2,606,200				(290,186)	(6,027,234)		2,606,200			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 2.95% due 10/01/2025	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4RB04	08/19/2022	01/20/2023	01/20/2023	Maturity		35,286,805	1.01637			(2,316,815)				(366,493)	2,286,771		(2,316,815)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/26/2022	01/17/2023	01/17/2023	Maturity		5,944,395	1.18888			(195,355)				(16,640)	118,930		(195,355)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2022	01/17/2023	01/17/2023	Maturity		12,441,498	1.07093			(1,824,211)				(12,714)	1,617,806		(1,824,211)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BNSN677 JAPAN TREASURY DISC BILL SERIES 1111 0% due 01/11/2023	DA Sp 1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/30/2022	01/11/2023	01/11/2023	Maturity		104,881,998	143.01787			(8,252,967)				(1,154,479)	10,659,604		(8,252,970)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BPMQZ83 JAPAN TREASURY DISC BILL SERIES 1113 0% due 01/16/2023	DA Sp 1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/07/2022	01/17/2023	01/17/2023	Maturity		104,566,058	143.44999			(12,479,707)				(1,072,052)	10,985,080		(12,479,700)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/13/2022	01/13/2023	01/13/2023	Maturity		9,408,862	1.58499			(970,586)				(25,896)	773,255		(970,586)			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BPDGZB5 JAPAN TREASURY DISC BILL SERIES 1114 0% due 01/23/2023	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2022	01/23/2023	01/23/2023	Maturity		102,576,377	146.23250			(12,256,153)				(1,020,855)	13,004,666		(12,256,155)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 6.4821% due 01/25/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2022	01/25/2023	01/25/2023	Maturity		104,016,657	1.12450			(10,308,718)				(222,466)	8,072,100		(10,308,718)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1741161NA3 JAPAN TREASURY DISC BILL SERIES 1116 0% due 01/30/2023	DA Sp 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2022	01/30/2023	01/30/2023	Maturity		68,070,507	146.90650			(8,648,979)				(623,082)	8,982,946		(8,648,980)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2022	01/17/2023	01/17/2023	Maturity		94,542,418	1.13493			(7,749,071)				(221,529)	6,410,634		(7,749,071)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/26/2022	01/19/2023	01/19/2023	Maturity		419,803,200	1.16612			25,138,800				987,130	(16,544,140)		25,138,800			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/27/2022	01/17/2023	01/17/2023	Maturity		5,804,824	1.16097			(334,927)				(13,162)	254,730		(334,927)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/28/2022	01/19/2023	01/19/2023	Maturity		440,718,300	1.15979			28,942,700				1,034,294	(19,857,259)		28,942,700			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/28/2022	01/19/2023	01/19/2023	Maturity		232,077,000	1.16039			15,113,000				544,085	(10,331,189)		15,113,000			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0962901 WAKEFIELD-B 4.8362% due 01/15/2032	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/28/2022	01/17/2023	01/17/2023	Maturity		17,639,053	1.20791			(292,643)				(25,101)	46,524		(292,643)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	CBCC47C3E Glennmont European Core Renewable Infrastructure Fund EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/18/2023	01/26/2023	01/26/2023	Maturity		14,126,542	1.08392			19,321							19,321			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033A 40 Holborn Viaduct OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	02/07/2022	02/10/2023	02/10/2023	Maturity		4,168,006	1.34723			431,666				18,307	(440,348)		431,666			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063A 12-14 New Fetter Lane OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/09/2022	02/10/2023	02/10/2023	Maturity		176,079,410	1.35446			19,078,410				745,494	(19,414,727)		19,078,410			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8061A 70 St Mary Axe OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/10/2022	02/10/2023	02/10/2023	Maturity		42,984,106	1.22812			714,606				(158,583)	(468,092)		714,606			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8061A 70 St Mary Axe OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2022	02/10/2023	02/10/2023	Maturity		9,977,030	1.10856			(892,270)				(11,913)	921,384		(892,270)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/01/2022	02/10/2023	02/10/2023	Maturity		937,056	1.15984			(38,669)				(2,314)	42,736		(38,669)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BQB9KH4 JAPAN TREASURY DISC BILL SERIES 1120 0% due 02/20/2023	DA Sp 1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/15/2022	02/21/2023	02/21/2023	Maturity		72,863,498	137.24293			(1,577,262)				(481,359)	4,275,567		(1,577,260)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/22/2022	02/27/2023	02/27/2023	Maturity		582,706,250	1.50161			(5,468,750)				(1,004,609)	15,269,681		(5,468,750)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/22/2022	02/27/2023	02/27/2023	Maturity		361,680,585	1.03337			(7,271,915)				(1,358,385)	15,706,619		(7,271,915)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	G6031#AB5 MERSEY LINK LTD Mezzanine Note GBP Portfolio Hedge	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/22/2022	02/27/2023	02/27/2023	Maturity		148,851,375	1.19081			(398,625)				(243,974)	2,709,493		(398,625)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	27D84628F TorQuest Partners Fund IV, LP CAD Portfolio Hedge	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	11/23/2022	02/27/2023	02/27/2023	Maturity		18,682,810	1.33813			359,737				(18,568)	(191,513)		359,737			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD	E2A0C8D88 Horizon Roads PTY LTD AUD Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/06/2022	02/27/2023	02/27/2023	Maturity		23,481,637	1.49053			45,364				31,370	(429,837)		45,364			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	87079AF91 Nuveen Energy Transition Enhanced Credit Fund II EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/13/2022	02/27/2023	02/27/2023	Maturity		10,605,314	1.06053			63,814				(21,134)	161,461		63,814			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 02/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2023	02/15/2023	02/15/2023	Maturity		239,612,561	1.21297			2,521,791							2,521,791			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/13/2023	01/19/2023	01/19/2023	Maturity		439,128,000	1.21980			(5,814,000)							(5,814,000)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/13/2023	02/27/2023	02/27/2023	Maturity		439,544,880	1.22096			(9,704,880)							(9,704,880)			0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/17/2023	02/27/2023	02/27/2023	Maturity		465,625,780	1.22533			(11,905,780)							(11,905,780)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	T0010TAM Nuveen/Arcmont Asset Management GBP Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2023	02/27/2023	02/27/2023	Maturity		245,826,400	1.22913			(7,026,400)							(7,026,400)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	CBCC47C3E Glennmont European Core Renewable Infrastructure Fund EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/18/2023	02/27/2023	02/27/2023	Maturity		14,126,542	1.08626			417,455							417,455			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 07/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2023	02/22/2023	02/22/2023	Maturity		237,950,782	1.20910			491,902							491,902			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 07/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2023	02/22/2023	02/22/2023	Maturity		236,671,680	1.20260			787,200							787,200			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/12/2023	04/17/2023	04/17/2023	Maturity		103,228,953	1.21995			(1,388,128)							(1,388,128)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 5.292% due 10/01/2025	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/18/2023	04/20/2023	04/20/2023	Maturity		185,219,961	1.09040			(926,682)							(926,682)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 2.6832% due 04/25/2023	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2023	04/25/2023	04/25/2023	Maturity		196,216,094	1.23567			(711,904)							(711,904)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 6.1774% due 07/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2023	04/17/2023	04/17/2023	Maturity		238,590,522	1.20389			(6,433,020)							(6,433,020)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	E2A0C8D88 Horizon Roads PTY LTD AUD Portfolio Hedge	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/23/2023	05/30/2023	05/30/2023	Maturity		41,063,400	1.46116			1,964,400							1,964,400			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity		575,853,600	1.45870			28,467,600							28,467,600			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	06EF5B457 HS Investments EU22 L.P. EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity		2,132,192	1.06610			(13,308)							(13,308)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity		397,422,175	1.06548			(2,713,575)							(2,713,575)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	G6031#AB5 MERSEY LINK LTD Mezzanine Note GBP Portfolio Hedge	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity		150,652,250	1.20522			(4,472,750)							(4,472,750)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	27D84628F TorQuest Partners Fund IV, LP CAD Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2023	05/30/2023	05/30/2023	Maturity		18,347,591	1.36258			(25,980)							(25,980)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	87079AF91 Nuveen Energy Transition Enhanced Credit Fund II CAD Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2023	05/30/2023	05/30/2023	Maturity		9,888,837	1.09876			234,087							234,087			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772A Height OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/23/2023	06/23/2023	Maturity		16,937,440	6.88306			(100,158)				(242,484)	295,028		(100,158)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.2086% due 03/16/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/09/2022	06/13/2023	06/13/2023	Maturity		17,952,403	1.46635			78,112				(25,759)	107,695		78,112			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	12/14/2022	06/16/2023	06/16/2023	Maturity		183,580,919	10.07730			9,653,160				(340,010)	(4,251,110)		9,653,159			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772A Height OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/18/2023	06/23/2023	06/23/2023	Maturity		5,825,224	6.78527			48,807							48,807			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/21/2023	06/16/2023	06/16/2023	Maturity		6,161,754	10.25431			221,462							221,462			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/18/2023	06/16/2023	06/16/2023	Maturity		10,124,004	10.26600			352,741							352,741			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772A Height OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/18/2023	06/23/2023	06/23/2023	Maturity		3,455,900	6.76265			40,379							40,379			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/11/2023	07/14/2023	07/14/2023	Maturity		232,575,425	1.44039			2,849,175							2,849,175			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/13/2023	07/14/2023	07/14/2023	Maturity		5,037,315	1.42933			99,915							99,915			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362A Branas Naeringspark 2 OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/18/2023	07/14/2023	07/14/2023	Maturity		46,718,896	9.73910			1,267,302							1,267,302			0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 2.7074% due 07/01/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2023	07/03/2023	07/03/2023	Maturity		24,647,104	0.80876			(647,700)							(647,700)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/13/2023	07/17/2023	07/17/2023	Maturity		108,964,684	0.79651			(4,571,060)							(4,571,060)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 07/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2023	07/17/2023	07/17/2023	Maturity		250,698,322	0.79724			(10,757,139)							(10,757,139)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 6.15% due 10/01/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2023	07/20/2023	07/20/2023	Maturity		187,600,757	0.90851			(2,393,182)							(2,393,182)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitafields 4.68320412% due 07/25/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2023	07/25/2023	07/25/2023	Maturity		197,540,551	0.80391			(6,016,068)							(6,016,068)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton X 2.7564% due 07/25/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2023	07/25/2023	07/25/2023	Maturity		228,023,753	0.80365			(6,867,028)							(6,867,028)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1741531P46 JPAN TREASURY DISC BILL Due 7/31/2023 JJ31 0% due 07/31/2023	DA Sp 2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/21/2023	07/31/2023	07/31/2023	Maturity		75,569,339	132.32880			5,277,979							5,277,970			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 27 ALBEMARLE STREET 17.25% due 04/30/2024	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/26/2023	07/31/2023	07/31/2023	Maturity		102,655,226	0.79916			(2,628,083)							(2,628,083)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/02/2023	07/14/2023	07/14/2023	Maturity		2,053,022	1.49049			(45,373)							(45,373)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 6.15% due 10/01/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/11/2023	07/20/2023	07/20/2023	Maturity		25,455,578	0.91260			(440,778)							(440,778)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.393% due 10/01/2025	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2023	07/20/2023	07/20/2023	Maturity		31,808,835	0.91716			(712,542)							(712,542)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/22/2022	08/25/2023	08/25/2023	Maturity		615,570,000	0.97471			(34,800,000)				(7,388,364)	42,327,633		(34,800,000)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/24/2022	08/25/2023	08/25/2023	Maturity		12,822,544	0.98264			(835,226)				(149,981)	984,892		(835,226)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A04FA Cuatro Vientos OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	10/20/2022	08/25/2023	08/25/2023	Maturity		11,700,432	0.99788			(955,307)				(107,904)	1,057,294		(955,307)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063A 12-14 New Fetter Lane OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/08/2023	08/11/2023	08/11/2023	Maturity		206,380,850	0.82372			(10,105,650)							(10,105,650)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A127A Storage Enterprise JV Limited OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/22/2023	08/11/2023	08/11/2023	Maturity		10,351,639	0.81259			(360,100)							(360,100)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity		571,436,250	1.53123			3,080,000							3,080,000			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/25/2023	08/30/2023	08/30/2023	Maturity		404,206,875	0.92774			(5,611,875)							(5,611,875)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity		30,878,425	0.80963			(940,325)							(940,325)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	27D84628F TorQuest Partners Fund IV, LP CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/26/2023	08/30/2023	08/30/2023	Maturity		18,391,210	1.35935			(85,564)							(85,564)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/26/2023	08/30/2023	08/30/2023	Maturity		18,376,340	1.36045			(100,435)							(100,435)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9724GBP T-C Lux Fund Holdings LLC OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/12/2023	08/11/2023	08/11/2023	Maturity		4,508,087	0.79856			(76,333)							(76,333)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 10/15/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/13/2023	08/16/2023	08/16/2023	Maturity		257,039,343	0.76285			6,985,965							6,985,965			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/07/2022	09/08/2023	09/08/2023	Maturity		7,932,880	138.66339			483,586				(58,641)	782,177		483,585			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/27/2023	09/08/2023	09/08/2023	Maturity		7,528,534	140.27568			376,737							376,736			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.6782% due 07/01/2024	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/29/2023	10/02/2023	10/02/2023	Maturity		25,322,316	0.79264			993,646							993,646			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/13/2023	10/16/2023	10/16/2023	Maturity		116,025,591	0.76333			8,068,886							8,068,886			0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.105% due 10/01/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/18/2023	10/20/2023	10/20/2023	Maturity		252,174,937	0.88694			15,348,441							15,348,441			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitafields 4.68320412% due 10/25/2023	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/21/2023	10/25/2023	10/25/2023	Maturity		203,692,424	0.77969			10,825,197							10,825,197			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton X 2.7564% due 10/25/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2023	10/25/2023	10/25/2023	Maturity		234,997,208	0.77986			12,440,835							12,440,835			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BP7M8X2 JAPAN TREASURY DISC BILL SERIES 1171 % due 10/23/2023	DA Sp 2	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	10/23/2023	10/23/2023	Maturity		35,825,011	139.56730			2,461,651							2,461,650			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 Trophaeum Project Treadstone 17.25% due 04/30/2024	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/27/2023	10/31/2023	10/31/2023	Maturity		110,012,843	0.77860			5,901,608							5,901,608			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 10/15/2023	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/14/2023	10/16/2023	10/16/2023	Maturity		250,206,342	0.78991			9,293,415							9,293,415			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 Project Saffron 6.8% due 04/29/2033	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/28/2023	10/31/2023	10/31/2023	Maturity		21,950,820	0.82001			72,720							72,720			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.9363% due 04/15/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/30/2023	10/30/2023	Maturity		85,767,456	0.81870			491,838							491,838			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 11/15/2023	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/12/2023	11/15/2023	11/15/2023	Maturity		153,756,502	0.81839			(2,822,786)							(2,822,786)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 11/15/2023	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2023	11/15/2023	11/15/2023	Maturity		85,185,827	0.82465			(2,227,954)							(2,227,954)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/27/2023	11/30/2023	11/30/2023	Maturity		34,300,017	0.82361			(1,570,420)							(1,570,420)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521B Iconic OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/10/2021	12/15/2023	12/15/2023	Maturity		859,436,000	0.86103			51,689,000				(4,392,623)	(45,031,919)		51,689,000			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/17/2022	12/15/2023	12/15/2023	Maturity		9,710,047	0.85273			672,013				(91,856)	(550,570)		672,013			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/22/2022	12/15/2023	12/15/2023	Maturity		4,211,708	0.85476			282,128				(41,502)	(228,218)		282,128			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2022	12/15/2023	12/15/2023	Maturity		974,503	0.87224			46,685				(17,508)	(27,152)		46,685			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211A Erlangen Arcaden GmbH & Co. KG OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/01/2022	12/15/2023	12/15/2023	Maturity		3,104,247	0.86978			157,062				(56,611)	(93,620)		157,062			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/07/2022	12/15/2023	12/15/2023	Maturity		3,983,691	0.88145			150,795				(72,268)	(72,068)		150,795			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8872A Gouden Bocht OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/19/2022	12/15/2023	12/15/2023	Maturity		18,647,635	0.89061			519,363				(345,918)	(151,695)		519,363			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2022	12/15/2023	12/15/2023	Maturity		4,038,481	0.92410			(35,124)				(71,246)	104,368		(35,124)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9640A Grao, Valencia OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2022	12/15/2023	12/15/2023	Maturity		8,905,390	0.90085			148,558				(133,999)	(8,696)		148,558			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/27/2022	12/15/2023	12/15/2023	Maturity		2,669,214	0.90207			40,948				(35,804)	(3,549)		40,948			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9223A Via Milanese, 1 OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2022	12/15/2023	12/15/2023	Maturity		15,015,739	0.92513			(147,528)				(204,027)	343,343		(147,528)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/21/2022	12/15/2023	12/15/2023	Maturity		8,935,807	0.91514			9,624				(130,586)	120,505		9,624			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/05/2022	12/15/2023	12/15/2023	Maturity		4,779,324	0.94156			(132,651)				(75,982)	202,122		(132,651)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/15/2022	12/15/2023	12/15/2023	Maturity		5,716,129	0.95765			(259,101)				(101,548)	348,294		(259,101)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2022	12/15/2023	12/15/2023	Maturity		4,969,914	0.94797			(172,723)				(71,317)	235,689		(172,723)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/12/2022	12/15/2023	12/15/2023	Maturity		1,331,261	0.93896			(33,177)				(21,385)	52,920		(33,177)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A04FA Cuatro Vientos OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2022	12/15/2023	12/15/2023	Maturity		1,013,816	0.98637			(77,734)				(11,098)	85,196		(77,734)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/14/2023	12/15/2023	12/15/2023	Maturity		43,071,213	0.91983			(174,242)							(174,242)			0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/06/2023	12/08/2023	12/08/2023	Maturity		3,145,057	10.81062			(106,245)							(106,245)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9521% due 03/16/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/08/2023	12/12/2023	12/12/2023	Maturity		19,849,663	1.48410			524,587							524,587			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/14/2023	12/15/2023	12/15/2023	Maturity		175,013,717	10.57060			(5,319,266)							(5,319,266)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 Logos Reservoir 5.8555% due 05/08/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/09/2023	12/06/2023	12/06/2023	Maturity		15,259,232	1.52297			(33,397)							(33,397)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2023	12/15/2023	12/15/2023	Maturity		1,219,414	11.07827			(97,406)							(97,406)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2023	12/15/2023	12/15/2023	Maturity		45,158,882	10.98821			(3,210,838)							(3,210,838)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9521% due 03/16/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	12/20/2023	12/20/2023	Maturity		2,178,978	1.56816			(134,843)							(134,843)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 11/15/2023	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/13/2023	12/15/2023	12/15/2023	Maturity		240,281,289	0.81695			(9,007,635)							(9,007,635)			0002
1439999999. Subtotal - Forwards - Hedging Other														27,609,566			XXX	(21,167,354)	27,892,008		27,609,556			XXX
1479999999. Subtotal - Forwards														27,609,566			XXX	(21,167,354)	27,892,008		27,609,556			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(2,785,861)	(371,999)		XXX		424,590		(2,528,465)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other													(10,601)	(59,732,322)	18,451,326		XXX	64,569,624	(77,911,687)	139,320	(59,745,039)			XXX
1719999999. Subtotal - Replication												436,554	155,981	202,101,580	83,082,519		XXX			(60,433,535)	19,133,791			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												436,554	145,380	139,583,397	101,161,846		XXX	64,569,624	(77,487,097)	(60,294,215)	(43,139,713)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the currency risk of the underlying foreign currency denominated invested assets
0003	Hedges the credit risk of the underlying invested assets

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																				XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																				XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals																				XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																		XXX	XXX
1649999999. Subtotal - Short Futures																		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other																		XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals																		XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	173,577,213		153,966,697	(22,249,539)		217,343,274	(53,136,965)		802,640,749	760,780,693
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	14,547,000		75,442	(14,503,074)		75,442	(15,925,444)		2,343,620	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	11,790,000		2,610,539	(5,795,872)		10,066,371	(18,012,982)		14,667,359	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	43,050,000		54,509,227	(23,171,228)		72,835,685	(27,124,490)	2,661,195	512,502,439	500,790,438
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Y	Y	89,493,058		236,604,610	(59,367,931)	87,743,621	316,718,373	(244,588,756)		2,329,008,387	2,329,008,387
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	67,720,000		117,327,548	(59,438,840)		144,594,263	(67,429,532)	9,444,731	35,608,773	25,777,480
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	250,210,000		185,703,261	(19,961,924)		245,494,198	(221,707)		3,917,447,311	3,832,978,648
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	359,406,161		368,069,444	(59,338,631)		429,803,666	(131,292,688)		1,736,217,349	1,685,542,001
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	205,222,111		219,189,152	(50,851,854)		287,945,781	(95,072,682)		3,809,841,935	3,772,957,121
MIZUHO CAPITAL MARKETS LLC	OV6W8SGQX2D1J857QP30	Y	Y				(1,925,689)		2,435,746	(36,954,334)		7,736,888	5,811,199
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	4,850,000		4,617,360			4,689,326			246,385	13,745
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y			2,655,297	(48,015,492)		493,578	(57,088,763)		7,872,178	
SMBC CAPITAL MARKETS INC.	TVJ8SHLIZLORGWGDTN03	Y	Y	3,320,000		12,828,332		9,508,332	3,505,737	(157,281)	28,456	1,819,388	1,819,388
0299999999. Total NAIC 1 Designation				1,223,185,543		1,358,156,909	(364,620,074)	97,251,953	1,736,001,440	(747,005,624)	12,134,382	13,177,952,761	12,915,479,100
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)										(4,405,670)		322,660	322,660
0999999999 - Gross Totals				1,223,185,543		1,358,156,909	(364,620,074)	97,251,953	1,736,001,440	(751,411,294)	12,134,382	13,178,275,421	12,915,801,760
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,358,156,909	(364,620,074)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			44,256,600		44,256,600		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash			19,873,350		19,873,350		V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Cash			60,780,000		60,780,000		V
MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	Cash			4,498,082		4,498,082		V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	15,237,000	15,237,000	19,082,498	02/15/2047	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	5,954,429	5,933,000	7,430,364	02/15/2047	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	857477-BP-7	STT 2.2 03/03/31	4,402,020	5,289,000	5,258,843	03/03/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EA-7	PFE 3 12/15/26	2,894,584	3,000,000	2,991,682	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	015271-AH-2	ARE 4.3 01/15/26	4,920,712	5,000,000	5,029,533	01/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	092113-AL-3	BKH 3.95 01/15/26	3,138,008	3,215,000	3,212,694	01/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	904764-AS-6	UNANA 3.1 07/30/25	2,933,703	3,000,000	2,998,086	07/30/2025	V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	2,759,932	2,750,000	3,444,042	02/15/2047	V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	02665W-EB-3	HNDA 2 1/4 01/12/29	4,218,246	4,670,000	4,448,185	01/12/2029	V
MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	1,142,512	1,138,400	1,425,708	02/15/2047	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	745332-BW-5	PSD 6.724 06/15/36	1,993,108	1,818,000	1,818,000	06/15/2036	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	26442C-AB-0	DUK 6 01/15/38	10,752,319	10,000,000	9,522,152	01/15/2038	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	837004-CB-4	D 6.05 01/15/38	10,814,613	10,000,000	9,991,857	01/15/2038	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	12189L-AA-9	BNSF 5 3/4 05/01/40	10,884,447	10,000,000	9,974,832	05/01/2040	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	149123-BL-4	CAT 5.3 09/15/35	5,726,177	5,305,000	4,500,553	09/15/2035	I
0199999999 - Total				217,234,874	86,355,400	220,537,061	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash			14,547,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			11,790,000		XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			43,050,000		XXX		V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Cash			86,278,373		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			67,720,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			250,210,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			359,406,161		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			192,180,000		XXX		V
ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	Cash			4,850,000		XXX		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGIWGDTN03	Cash			3,320,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			6,080,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-AE-1	T 0 5/8 08/15/30	1,896,487	2,335,000	XXX	08/15/2030	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-CB-5	T 1 5/8 05/15/31	127,591,228	148,448,200	XXX	05/15/2031	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-AE-1	T 0 5/8 08/15/30	38,009,498	46,798,200	XXX	08/15/2030	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Other	AF2173-00-9	UKTI 0 1/8 03/22/26	3,213,501	3,229,000	XXX	03/22/2026	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Other	EF6625-01-8	FRTR 4 10/25/38	1,184	1,024	XXX	10/25/2038	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasurry	912828-ZQ-6	T 0 5/8 05/15/30	13,041,819	15,957,200	XXX	05/15/2030	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasurry	91282C-DN-8	T 1 12/15/24	193	200	XXX	12/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasurry	912828-WU-0	TII 0 1/8 07/15/24	98	100	XXX	07/15/2024	I
0299999999 - Total				1,223,185,542	216,768,924	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1 Identifier	2 Description	3 Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	4 Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	5 Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6 Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	7 Current Year Increase/ (Decrease) in VM-21 Liability	8 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	10 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	11 Prior Deferred Balance	12 Current Year Fair Value Fluctuation of the Hedge Instruments	13 Current Year Natural Offset to VM-21 Liability	14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	15 Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	16 Current Year Prescribed Deferred Amortization	17 Current Year Additional Deferred Amortization	18 Current Year Total Deferred Amortization (16+17)	19 Ending Deferred Balance (11+15+18)
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	Cash			652,135,802	652,135,802	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				652,135,802	652,135,802	XXX
9999999999 - Totals				652,135,802	652,135,802	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (676,009,560) Book/Adjusted Carrying Value $ (676,009,560)
2. Average balance for the year Fair Value $ 1,013,791,856 Book/Adjusted Carrying Value $ 1,013,791,856
3.

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....
3B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....
3C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....
3D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....
3E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....
3F 6 .....$ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks						XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks						XXX
5999999999. Total - Preferred and Common Stocks						XXX
9999999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	London, UK			451,640		17,901,019	XXX
Citibank, N.A.	New Castle, DE					(6,999,700)	XXX
Citibank, N.A.	New York, NY			31,825,557		33,147,197	XXX
Harris, N.A.	Chicago, IL					192,808	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					12,596,320	XXX
JPMorgan Chase Bank, N.A.	New York, NY			7,584,338		36,566,271	XXX
The Northern Trust Company	Chicago, IL					230,477	XXX
Wells Fargo, N.A.	Minneapolis, MN					(34,250,068)	XXX
Wells Fargo, N.A.	San Francisco, CA					14,177	XXX
Bank of America	New York, NY			7,868,496		27,296,102	XXX
Optus Bank	South Carolina, USA					15,000,000	XXX
Ponce_Bank	New York, NY					15,000,000	XXX
Native American Bank	Colorado, USA					5,000,000	XXX
Carver Federal Savings FSB	New York, NY					15,000,000	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 24, 2023			258,673			XXX
Liberty Bank	New Orleans, LA CD Matures May 2, 2024		4.000		65,753	10,000,000	XXX
Optus Bank	Columbia, SC CD Matures April 4, 2024		4.250		103,630	10,000,000	XXX
Texas National Bank	Mercedes, TX CD Matures June 6, 2024		3.922		26,865	10,000,000	XXX
M & F Bank	Durham, NC CD Matures April 18, 2024		3.922		79,520	10,000,000	XXX
City First Broadway	Washington, DC CD Matures April 11, 2024		4.000		88,767	10,000,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	47,988,704	364,536	186,694,602	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	47,988,704	364,536	186,694,602	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	47,988,704	364,536	186,694,602	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	412,151,462	4. April	649,249,692	7. July	1,762,735,807	10. October	1,461,054,489
2. February	1,743,847,220	5. May	1,338,274,342	8. August	1,642,696,922	11. November	1,481,208,182
3. March	1,130,954,427	6. June	1,027,625,339	9. September	865,249,528	12. December	186,694,602

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		10/31/2023	5.292	01/04/2024	9,995,590		91,131
	TREASURY BILL		12/28/2023	5.210	01/02/2024	15,511,733		42,867
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,507,323		133,998
0109999999. Total - U.S. Government Bonds						25,507,323		133,998
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT		12/29/2023	5.200	01/02/2024	14,997,820		8,287
	FED HOME LN DISCOUNT NT		12/28/2023	5.250	01/12/2024	9,983,958		5,833
	FED HOME LN DISCOUNT NT		12/27/2023	20.000	03/22/2024	1,300,000		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						26,281,778		14,120
0909999999. Total - U.S. Special Revenues Bonds						26,281,778		14,120
	AMERICAN HONDA FINANCE SERIES MTN		11/17/2023	2.900	02/16/2024	2,789,444	30,450	(12,019)
	AMERICAN TOWER CORP		11/17/2023	0.600	01/15/2024	1,995,469	5,533	9,069
	KINDER MORGAN ENER PART CO.GUARNT		11/17/2023	4.150	02/01/2024	1,996,831	34,583	(21,170)
	TOYOTA MOTOR CREDIT CORP SR UNSEC		11/17/2023	3.350	01/08/2024	1,999,096	32,197	(19,457)
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,780,840	102,763	(43,577)
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,780,840	102,763	(43,577)
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						60,569,941	102,763	104,541
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						60,569,941	102,763	104,541
8609999999 - Total Cash Equivalents						60,569,941	102,763	104,541

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A ...$ 50,489,101	1B ..$	1C ..$	1D ..$	1E ..$ 1,999,096	1F ..$	1G ..$ 2,789,444
1B	2A ...$	2B ..$ 1,996,831	2C ..$ 1,995,469				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$ 1,300,000	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR			127,302	115,859		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA			62,749	61,026		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA			114,090	110,957		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM			261,523	269,316		
33. New York NY			6,094,669	5,176,997		
34. North Carolina NC			456,358	443,828		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA			235,370	242,385		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR			8,558,475	8,903,564		
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	15,910,536	15,323,932		
DETAILS OF WRITE-INS						
5801. US TREASURY N/B United States Treasury No 2.37 2 3/8% Due 5/15/2029 MN15 Arkansas	B	By statute				
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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